

INTERNATIONAL BUSINESS MACHINES CORP
Form 11-K
June 28, 2010
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 11-K

(Mark One)

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

For the fiscal year ended December 31, 2009

OR

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

For the transition period from to

Commission file number 1-2360

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

IBM 401(k) Plus Plan

Director of Compensation and Benefits

IBM

North Castle Drive, M/D 147

Armonk, New York 10504

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

INTERNATIONAL BUSINESS MACHINES CORPORATION

New Orchard Road

Armonk, New York 10504

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IBM 401(k) PLUS PLAN

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* Other schedules required by Section 2520.103-10 of the Department of Labor Rules and Regulations for Reporting and Disclosures under the Employee Retirement Income Security Act of 1974 are omitted because they are not applicable.

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SIGNATURE

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned thereunto duly authorized.

IBM 401(k) Plus Plan

Date: June 28, 2010

By: /s/ James J. Kavanaugh
James J. Kavanaugh
Vice President and Controller

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Report of Independent Registered Public Accounting Firm

To the Members of the International Business Machines Corporation (IBM) Retirement Plans Committee and the Participants of the IBM 401(k) Plus Plan:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of the IBM 401(k) Plus Plan (the Plan) at December 31, 2009 and 2008, and the changes in net assets available for benefits for the year ended December 31, 2009 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible and of assets (held at end of year) are presented for the purpose of additional analysis and are not a required part of the basic financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These supplemental schedules are the responsibility of the Plan's management. The supplemental schedules have been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, are fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ PricewaterhouseCoopers LLP

New York, NY
June 28, 2010

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IBM 401(k) PLUS PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AT DECEMBER 31,

	2009	2008
	(Dollars in thousands)	
Assets:		
Investments:		
Investments, at fair value (Note 3)	\$ 31,317,388	\$ 26,024,927
Participant loans	300,929	293,132
Total investments	31,618,318	26,318,059
Receivables:		
Participant contributions	24,284	32,850
Employer contributions	33,503	35,084
Income, sales proceeds and other receivables	807,428	30,805
Total receivables	865,216	98,739
Total assets	32,483,534	26,416,798
Liabilities:		
Payable for collateral deposits	13,745	1,520,607
Accrued expenses and other liabilities	931,609	33,939
Total liabilities	945,354	1,554,546
Net assets at fair value	31,538,180	24,862,252
Adjustment from fair value to contract value for fully benefit-responsive investment contracts	(116,577)	499,119
Net assets available for benefits	\$ 31,421,603	\$ 25,361,371

The accompanying notes are an integral part of these financial statements.

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IBM 401(k) PLUS PLAN
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED DECEMBER 31,

		2009 (Dollars in thousands)
Additions to net assets attributed to:		
Investment income:		
Net appreciation in fair value of investments (Note 3)	\$	4,766,343
Interest income from investments		508,407
Dividends		165,612
		5,440,362
Contributions:		
Participants		1,195,478
Employer		952,446
		2,147,925
Transfers from other benefit plans, net		14,605
Total additions		7,602,892
Deductions from net assets attributed to:		
Distributions to participants		1,510,888
Administrative expenses, net		31,772
Total deductions		1,542,660
Net increase in net assets during the year		6,060,232
Net assets available for benefits:		
Beginning of year		25,361,371
End of year	\$	31,421,603

The accompanying notes are an integral part of these financial statements.

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**IBM 401(k) PLUS PLAN
NOTES TO FINANCIAL STATEMENTS**

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the IBM 401(k) Plus Plan (formerly called the IBM Savings Plan and herein the Plan) provides only general information. Participants should refer to the Plan prospectus (Summary Plan Description) for a complete description of the Plan s provisions.

General

The Plan was established by resolution of International Business Machines Corporation s Retirement Plans Committee (the Committee) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (IBM) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of thirty-two primary investment funds and approximately 200 mutual funds in a mutual fund window. The investment objectives of the primary funds are described in Note 6, Description of Investment Funds. In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Roth 401(k) and after-tax contributions are not available for employees working in Puerto Rico. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (IRS) regulations.

Participants are provided the choice to enroll in a disability protection program under which a portion of the participant s account is used to pay premiums to purchase term insurance (underwritten by Metropolitan Life Insurance Company), which will pay the amount of their before-tax 401(k) contributions, matching contributions, automatic contributions and/or Special Savings Awards into their accounts in the event the participant becomes disabled while insured.

At December 31, 2009 and 2008, the number of participants with an account balance in the Plan was 206,487 and 214,594, respectively.

The Plan qualifies under Section 401(a) of the Internal Revenue Code of 1986, as amended, and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Administration

The Plan is administered by the Committee, which appointed certain officials of IBM to assist in administering the Plan. The Committee appointed State Street Bank and Trust Company (SSBT), as Trustee, to safeguard the assets of the funds and State Street Global Advisors (SSGA), the institutional investment management affiliate of SSBT, The Vanguard Group and other investment managers to direct investments

in the various

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funds. Fidelity Investments Institutional Operations Company, Inc. (Fidelity) is the provider of record keeping and participant services, operator of the IBM Employee Services Center for the Plan in Raleigh, North Carolina as well as the provider of administrative services related to the mutual fund window. Communications services were provided by Fidelity as well as The Vanguard Group.

Contributions

Under the Plan IBM provides employer contributions for eligible participants as follows, based upon which, if any, IBM pension formula the employee was eligible for on December 31, 2007:

IBM Pension Plan Eligibility at 12/31/2007	IBM Automatic Contribution	IBM Matching Contribution
Pension Credit Formula	4%	100% on 6% of eligible compensation
Personal Pension Account	2%	100% on 6% of eligible compensation
New Hires on or after 1/1/2005	1%	100% on 5% of eligible compensation

Any employees who terminate employment and are rehired on or after January 1, 2005 will be eligible to participate in the New Hires on or after 1/1/2005 contribution rates.

Some participants who were eligible to participate in the Personal Pension Account also received transition credits contributed to the Plan if they had been eligible for transition credits under the IBM Personal Pension Account formula. All transition credits ceased as of June 30, 2009, according to the original design. In addition, a contribution equal to five percent of eligible compensation (referred to as a Special Savings Award) will be added to the accounts of participants who are non-exempt employees at year-end and who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date.

In 2008, newly hired employees were automatically enrolled at 5 percent of eligible salary after approximately thirty days of employment with IBM, unless they elect otherwise. Effective January 1, 2009, newly hired employees are automatically enrolled at 5 percent of eligible salary and performance pay after approximately thirty days of employment with IBM, unless they elected otherwise. After completing one year of service with IBM, they are eligible for the IBM automatic contribution and the IBM matching contribution. The match maximizer feature, which automatically adjusts IBM matching contributions for a participant s aggregate eligible 401(k) deferrals for the year, will be calculated on a semi-monthly basis and all participants will be eligible for the feature.

Eligible compensation under the Plan includes regular salary, commissions, overtime, shift premium and similar additional compensation payments for nonscheduled workdays, recurring payments under an employee variable compensation plan, regular IBM Short-Term Disability Income Plan payments, holiday pay and vacation pay, and

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payments made under any executive incentive compensation plan. Non-recurring compensation, such as awards, deal team payments and significant signing bonuses are not eligible compensation and cannot be deferred under the Plan.

Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the following funds or in the mutual fund window funds, in multiples of one percent. These funds and their investment objectives are more fully described in Note 6, Description of Investment Funds.

Life Cycle Funds (14)

Target Date 2005 Fund

Target Date 2010 Fund

Target Date 2015 Fund

Target Date 2020 Fund

Target Date 2025 Fund

Target Date 2030 Fund

Target Date 2035 Fund

Target Date 2040 Fund

Target Date 2045 Fund

Target Date 2050 Fund

Income Plus Life Strategy Fund

Conservative Life Strategy Fund

Moderate Life Strategy Fund

Aggressive Life Strategy Fund

Core Funds (7)

Stable Value Fund

Inflation Protected Bond Fund

Total Bond Market Fund

Total Stock Market Index Fund

Total International Stock Market Index Fund

Real Estate Investment Trust (REIT) Index Fund

International Real Estate Index Fund

Expanded Choice Funds (11)

High Yield and Emerging Markets Bond Fund

Long-Term Corporate Bond Fund

Large Company Index Fund

Large-Cap Value Index Fund

Large-Cap Growth Index Fund

Small/Mid-Cap Stock Index Fund

Small-Cap Value Index Fund

Small-Cap Growth Index Fund

European Stock Index Fund

Pacific Stock Index Fund

IBM Stock Fund

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The Plan participants also have access to the mutual fund window investment options.

Participants may change their deferral percentage and investment selection for future contributions at any time. The changes will take effect for the next eligible pay cycle if the request is completed before the applicable cutoff date. Also, participants may transfer part or all of existing account balances among funds in the Plan once daily, subject to the Plan restrictions on trading.

The Committee is committed to preserving the integrity of the Plan as a long-term savings vehicle for its employees. Frequent, short-term trading that is intended to take advantage of pricing lags in funds can harm long-term investors, or increase trading expense in general. Therefore, the Plan has implemented frequent trading transaction restrictions and reserves the right to take other appropriate action to curb short-term transactions (buying/selling).

Participant Accounts

The Plan record keeper maintains an account in the name of each participant to which each participant's contributions and share of the net earnings, losses and expenses, if any, of the various investment funds are recorded. The earnings on the assets held in each of the funds and all proceeds from the sale of such assets are held and reinvested in the respective funds.

Participants may transfer rollover contributions of before-tax and Roth 401(k) amounts from other qualified savings plans or Individual Retirement Accounts into their Plan account. Rollovers must be made in cash within the time limits specified by the IRS; stock or in-kind rollovers are not accepted. These rollovers are limited to active employees on the payroll of IBM (or affiliated companies) who have existing accounts in the Plan. Retirees are not eligible for such rollovers, except that a retiree or separated employee who has an existing account in the Plan may rollover a lump-sum distribution from an IBM-sponsored qualified retirement plan, including the IBM Personal Pension Plan. After-tax amounts may also be directly rolled over into the Plan from another qualified savings plan.

On each valuation date, the unit/share value of each fund is determined by dividing the current investment value of the assets in that fund on that date by the number of units/shares in the fund. The participant's investment value of assets equals the market value of assets for all funds except the Stable Value Fund for which the participant's investment value of assets equals the contract value of assets. In determining the unit/share value, new contributions that are to be allocated as of the valuation date are excluded from the calculation. On the next day, the cash related to new contributions is transferred into the fund and the number of additional units to be credited to a participant's account for each fund, due to new contributions, is equal to the amount of the participant's new contributions to the fund divided by the prior night's unit value.

Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the

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Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. After-tax contributions made to the Plan are not tax deferred, but are taxable income prior to the participant making the contribution. Any interest, dividends or other earnings on the after-tax contributions are generally not included in the taxable income of the participant until withdrawal, at which time all earnings withdrawn are generally taxed as ordinary income to the participant. Any distribution of earnings on after-tax contributions that are withdrawn by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. Roth 401(k) contributions are not deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2009 limit on employee salary deferrals was \$16,500. (The limit for 2010 is \$16,500.) Participants who were age 50 or older during 2009 could take advantage of a higher 401(k) contribution limit of \$22,000 (\$22,000 for 2010). The 2009 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$9,000. (The Puerto Rico limit for 2010 is \$9,000.) Puerto Rico participants who are age 50 or older in 2009 may take advantage of a higher contribution limit of \$10,000 (same limit in 2010).

Vesting

Participants in the Plan are at all times fully vested in their account balance, including employee contributions, employer contributions and earnings thereon, if any.

Distributions

Participants who have attained age 59 1/2 may request a distribution of all or part of the value in their account. A maximum of four distributions are allowed each year and the minimum amount of any such distribution shall be the lesser of the participant's account balance or \$500.

In addition, participants who (1) retire under the prior IBM Retirement Plan provisions of the IBM Personal Pension Plan, or (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) separate from IBM and have attained age 55, may also elect to receive the balance of their account in annual installments over a period not to exceed twenty years.

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Employees are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an employee's contributions are eligible for hardship withdrawal; earnings on before-tax 401(k) and Roth 401(k), and IBM contributions (match, automatic, transition credits and Special Savings Award) are not

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eligible for withdrawal. Employees must submit evidence of hardship to the record keeper who will determine whether the situation qualifies for a hardship withdrawal based on guidance from the Plan administrator. A hardship withdrawal is taxed as ordinary income to the employee and may be subject to the 10 percent additional tax on early distributions.

If the participant dies and is married at the time of death, the participant's spouse must be the beneficiary of the participant's Plan account, unless the participant's spouse has previously given written, notarized consent to designate another person as beneficiary. If the participant marries or remarries, any prior beneficiary designation is canceled and the spouse automatically becomes the beneficiary. If the participant is single, the beneficiary may be anyone previously designated by the participant under the Plan. In the absence of an effective designation under the Plan at the time of death, the proceeds normally will be paid in the following order: the participant's spouse, the participant's children in equal shares, or to surviving parents equally. If no spouse, child, or parent is living, payments will be made to the executors or administrators of the participant's estate.

Upon the death of a participant, an account will be established for the participant's beneficiary. If the beneficiary is a spouse or domestic partner, the beneficiary's account may be maintained in the Plan, subject to IRS Minimum Required Distribution rules. If the beneficiary is neither a spouse nor a domestic partner, the account will be paid to the beneficiary in a lump sum. Beneficiaries may rollover distributions from the Plan.

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions over a term of one to four years for a general purpose loan or one to ten years for a primary residence loan. The loan bears a fixed rate of interest, set quarterly, for the term of the loan, determined by the plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2009 and 2008 ranged from 4.50 percent to 11.00 percent and 4.25 percent to 11.00 percent, respectively.

Participants may prepay the entire remaining loan principal at any time. Employees on an approved leave of absence may elect to make scheduled loan payments directly to the Plan. Participants may continue to contribute to the Plan while having an outstanding loan. A loan default is a taxable event to the participant and will be reported as such in the year of the loan default.

Participants who retire or separate from IBM and have outstanding Plan loans may make coupon payments to continue monthly loan repayments according to their original amortization schedule.

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Termination of Service

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 70 ½.

Termination of the Plan

IBM reserves the right to terminate this Plan at any time by action of the Board of Directors of IBM. In that event, each participant or beneficiary receiving or entitled to receive payments under the Plan would receive the balance of the account at such time and in accordance with applicable law and regulations. In the event of a full or partial termination of the Plan, or upon complete discontinuance of contributions under the Plan, the rights of all affected participants in the value of their accounts would be nonforfeitable.

Risks and Uncertainties

The Plan provides for various investment options in the form of mutual funds, commingled funds or separately-managed funds. These funds invest in equities, fixed income securities, synthetic guaranteed investment contracts (synthetic GICs) and derivative contracts. Investment securities are exposed to various risks, such as interest rates, credit and overall market volatility. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the statement of net assets available for benefits. The Plan is potentially exposed to credit loss in the event of non-performance by the companies with whom the synthetic GICs are placed. However, the Committee does not anticipate non-performance by these companies at this time.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The accompanying financial statements are prepared under the accrual basis of accounting, except distributions, which are recorded when paid. Within the financial tables presented, certain columns and rows may not add due to the use of rounded numbers for disclosure purposes.

Beginning in 2009, the Plan is reporting unsettled transactions related to amounts owed to brokers for securities purchased (payables) and due from brokers for securities sold (receivables) on a gross basis in the Statements of Net Assets Available for Benefits, with receivables reported in Income, sales proceeds and other receivables and payables reported in Accrued expenses and other liabilities. In 2008, unsettled transactions were

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not considered material for separate presentation in the financial statements. This change has no impact on Net assets at fair value or Net assets available for benefits.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (U.S. GAAP) requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

Investment Contracts

Investment contracts held by a defined contribution plan are reported at fair value. However, contract value is the relevant measurement attribute for that portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit responsive investment contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. Contract value represents the cost plus contributions made under the contracts plus interest at the contract rates less withdrawals and administrative expenses. The statements of net assets available for benefits present the fair value of the investment in the Stable Value Fund as well as the adjustment from fair value to contract value for the fully benefit responsive investment contracts within the Stable Value Fund. The statement of changes in net assets available for benefits presents these investments on a contract value basis.

Valuation of Investments

The Plan's investments are stated at fair value, which is the price that would be received for an asset or paid to transfer a liability in an orderly transaction between market participants on the measurement date (an exit price). Under fair value measurement guidance, the Plan is required to classify certain assets and liabilities based on the fair value hierarchy. The framework establishes a three-level fair value hierarchy based on the nature of the information used to measure fair value. These levels are accounting terms that refer to different methods of valuing assets and do not represent relative risk or credit quality of an investment. The levels of assets are as follows:

- Level 1 Quoted prices in active markets that are unadjusted and accessible at the measurement date for identical, unrestricted assets or liabilities;

- Level 2 Quoted prices for identical assets and liabilities in markets that are not active, quoted prices for similar assets and liabilities in active markets or financial instruments for which significant inputs are observable, either directly or indirectly; and

- Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

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Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs.

Investments in mutual funds, commingled funds and separately managed funds are valued at the net asset values per share using available inputs to measure fair value by such companies or funds as of the valuation date.

When available, the Plan uses unadjusted quoted market prices on the last business day of the Plan year to measure fair value. IBM common stock is valued daily at the New York Stock Exchange closing price. The fair value of fixed income securities is typically estimated using pricing models or quoted prices of securities with similar characteristics.

Exchange traded derivatives are valued at the closing price reported on the exchange on which the individual securities are traded. Over-the-counter derivatives are typically valued using proprietary pricing models requiring a variety of market inputs.

Securities in cash portfolios are valued at amortized cost, which includes cost and accrued interest and approximates fair value. Participant loans are valued at cost plus accrued interest, which approximates fair value.

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

Security Transactions and Related Investment Income

Security transactions are recorded on a trade-date basis. Dividend income is recorded on the ex-dividend date and interest income is recorded on the accrual basis.

The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net change in the fair value of its investments, which consists of realized gains and losses and the unrealized appreciation and depreciation on those investments.

Administrative Expenses and Investment Management Fees

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All administrative costs of the Plan are deducted from participants' account balances. These costs include (a) brokerage fees, wrapper fees and commissions, which are included in the cost of investments and in determining net proceeds on sales of investments, and (b) operational expenses required for administration of the Plan including trustee, recordkeeping, custody, and investment management which are charged against the fund's assets on a pro rata basis throughout the year and are included as part of administrative expenses. Custodian and investment management fees for commingled trusts are charged based on a percentage of net asset value and are paid from the assets of the respective funds.

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Standard to be Implemented

In January 2010, the Financial Accounting Standards Board (FASB) issued additional disclosure requirements for fair value measurements. According to the guidance, the fair value hierarchy disclosures are to be disaggregated by class of assets and liabilities. A class is often a subset of assets or liabilities within a line item in the statements of net assets available for benefits. In addition, significant transfers between Levels 1 and 2 of the fair value hierarchy will be required to be disclosed. These additional requirements are effective for fiscal 2010 reporting. These amendments will not have an impact on the Plan's Financial Statements because they are disclosure-only in nature. In addition, the guidance requires more detailed disclosures of the changes in Level 3 assets. These changes will be effective for fiscal 2011 reporting and are not expected to have a material impact on the Plan's Financial Statements.

Standards Implemented

In September 2009, the FASB issued amended guidance concerning fair value measurements of investments in certain entities that calculate net asset value per share (or its equivalent). If fair value is not readily determinable, the amended guidance permits, as a practical expedient, a reporting entity to measure the fair value of an investment using the net asset value per share (or its equivalent) provided by the investee without further adjustment. In accordance with the guidance, the Plan adopted these amendments for the year ended December 31, 2009. There was no material impact on the Plan's Financial Statements.

On July 1, 2009, the FASB issued the FASB Accounting Standards Codification (the Codification). The Codification became the single source of authoritative nongovernmental U.S. GAAP, superseding existing FASB, American Institute of Certified Public Accountants (AICPA), Emerging Issues Task Force (EITF) and related literature. The Codification eliminates the previous U.S. GAAP hierarchy and establishes one level of authoritative GAAP. All other literature is considered non-authoritative. There was no impact to the Plan's financial results as this change is disclosure only in nature.

In April 2009, the FASB issued guidance on determining fair value when the volume and level of activity for an asset or liability have significantly decreased when compared with normal market activity. According to this guidance, a significant decrease in the volume and level of activity for an asset or liability is an indication that transactions or quoted prices may not be determinative of fair value and a significant adjustment may be necessary to estimate fair value. This guidance also requires fair value hierarchy disclosures to be further disaggregated based on major security types as described in guidance related to accounting for certain investments in debt and equity securities. The Plan adopted this guidance for the year ended December 31, 2009. There was no material impact to the Plan's financial statements.

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In March 2008, the FASB issued new disclosure requirements regarding derivative instruments and hedging activities. The Plan must now provide enhanced disclosures regarding how and why the Plan uses derivatives; how derivatives and related hedged items are accounted for and how derivatives and related hedged items affect the entity's financial position, financial results and cash flow. Pursuant to the transition provisions, the Plan adopted these new disclosures on January 1, 2009. The required disclosures are presented in Note 4, Derivatives.

NOTE 3 INVESTMENTS

The following schedules summarize the fair value of investments within the fair value hierarchy, level 3 gains and losses, investments that represent 5 percent or more of the Plan's net assets and the related net change in the fair value of investments by type of investment.

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2009 and 2008. The major categories of investments changed in 2009 to comply with amendments to fair value disclosure guidance.

Investments at Fair Value as of December 31, 2009

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	\$ 7,593,570	\$ 15,940	\$ 53	\$ 7,609,563
Equity commingled/mutual funds	1,497,613	8,773,470		10,271,082
Fixed income:				
Government and related	3,864	5,653,488		5,657,352
Corporate bonds		2,861,767	14,580	2,876,347
Mortgage and asset-backed securities	7,115	1,031,173	5,956	1,044,244
Fixed income commingled/mutual funds	836,061	998,244	313,492	2,147,796
Investment contracts		43,930		43,930
Cash and cash equivalents	69,154	1,156,317		1,225,471
Derivatives	-6,437	-15,358	-4,528	-26,324
Other commingled/mutual funds	252,927	215,000		467,927
Participant loans receivable			300,929	300,929
Total investments at fair value	\$ 10,253,866	\$ 20,733,971	\$ 630,481	\$ 31,618,318

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Description	Level 1	Level 2	Level 3	Total
Short-Term Investments		\$ 2,212,698		\$ 2,212,698
Mutual Funds	\$ 1,472,615			1,472,615
Commingled Trust Funds		6,901,355		6,901,355
Separately Managed Funds IBM	3,595,357	2,865,252		6,460,609
Investment Contracts	487,138	7,148,873		7,636,011
IBM Common Stock	1,341,639			1,341,639
Participant Loans Receivable			293,132	293,132
Total Investments Fair Value	\$ 6,896,749	\$ 19,128,178	\$ 293,132	\$ 26,318,059

Level 3 Gains and Losses

The following table presents the changes in the fair value of the plan's level 3 investments for the year ended December 31, 2009:

(Dollars in Thousands)	Equity Securities	Corporate Bonds	Mortgage And Asset-Backed Securities	Fixed Income Commingled/Mutual Funds	Derivatives	Participant Loans Receivable	Total
Balance at January 1						\$ 293,132	\$ 293,132
Return on assets held at end of year	\$ 53	\$ 5,395	\$ 1,532	\$ 18,515	\$ (4,938)		20,557
Return on assets sold during the year		(8,429)	(1,093)	88	10,227		792
Purchases, sales, issuances and settlements, net		6,878	(2,661)	(909)	(8,377)	7,797	2,728
Transfers, net		10,736	8,178	295,798	(1,439)		313,272
Balance at December 31	\$ 53	\$ 14,580	\$ 5,956	\$ 313,492	\$ (4,528)	\$ 300,929	\$ 630,481

The return on assets held at the end of the year and the sold during the year are reported in the net change in fair value of investments in the Statement of Changes in Net Assets Available for Benefits.

Table of Contents**Investments Five Percent or More of Plan's Net Assets**

The investments that represent 5 percent or more of the Plan's net assets available for benefits at December 31, 2009 and 2008 are as follows:

Investments	2009	2008
	(Dollars in thousands)	
Large Company Index Fund (Vanguard Fiduciary Trust Company Employee Benefit Index Fund)	\$ 3,472,782	\$ 2,783,028
Total Stock Market Index Fund (Vanguard Fiduciary Trust Company Total Stock Market Index Trust)	2,750,058	1,982,789
IBM Common Stock (State Street Global Advisors)	1,881,745	1,341,639

Net Change in Fair Value of Investments

The following table represents the Net Change in Fair Value of Investments (including gains and losses on investments bought and sold, as well as held during the year):

	2009
	(Dollars in thousands)
Investments at fair value:	
Commingled / Mutual Funds	\$ 2,483,222
Equity Securities	2,270,680
Fixed Income Securities	12,442
Total	\$ 4,766,343

NOTE 4 DERIVATIVES

In accordance with the investment strategy of the separately-managed funds and the Stable Value Fund, investment managers execute transactions in various derivative instruments. These derivative instruments include interest rate swaps, options, bond and equity futures and forward contracts. The use of derivatives is permitted principally to gain or reduce exposure or execute an investment strategy more efficiently. The objective of these derivative instruments is primarily to manage duration and interest rate volatility and credit exposure to achieve a certain performance result, although

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derivative instruments are also in place to manage currency, equity and cash exposure. Within the fixed income funds, the fund either sells or purchases credit protection through credit default swaps. The fund also enters into interest rate swap transactions where a series of fixed versus floating rate amounts are exchanged.

Derivatives may be executed on exchange traded investment instruments or via over the counter (OTC) transactions. When an OTC contract is executed, there is exposure to credit loss in the event of non-performance by the counterparties to these transactions. IBM manages this exposure through stringent credit approval guidelines and regularly monitors and reports market and counterparty credit risks associated with these instruments. The Plan's investment managers negotiate and enter into collateral and netting agreements with counterparties on the Plan's behalf. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. These arrangements define the nature of the collateral (cash or U.S. Treasury securities) and the established thresholds for when additional collateral is required by either party. For OTC transactions, the Plan has posted collateral of \$21 million and received collateral of \$12 million as of December 31, 2009. In addition, for exchange traded transactions, the Plan has posted \$22 million of collateral as of December 31, 2009. Derivative collateral received is recorded in Investments, at fair value and Accrued expenses and other liabilities in the Statements of Net Assets Available For Benefits at December 31, 2009. Derivative collateral posted is recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits.

Market risk arises from the potential for changes in value of financial instruments resulting from fluctuations in interest and foreign exchange rates and in prices of debt and equity securities. The notional (or contractual) amounts used to express the volume of these transactions do not necessarily represent the amounts potentially subject to market risk.

All derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was a liability of \$26 million and \$63 million as of December 31, 2009 and 2008.

The Plan has authorized Investment Managers to use specific derivative instruments in the implementation of their investment strategy for financial instruments that are managed by the Plan. The following section discloses how these derivatives may be used, their fair value and financial position at year-end, and the risks associated with each. Exchange traded derivatives include futures and options and are regulated by the exchange and approved broker dealers. OTC derivatives include foreign currency contracts, options, interest rate swaps, and credit default swaps. These transactions will be contracted between two counterparties and governed by separate agreements. A description of these instruments and the risks are below.

Futures Contracts

Futures contracts are standardized agreements to buy or sell a specific amount of a financial instrument on a future date for a specified price. Futures are valued based upon

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their quoted daily price. The primary risks associated with futures are the accuracy of the correlation between the value of bonds or equities and the price of the futures contracts. Futures contracts may be used to equitize cash and manage the Plan's exposure to changes in interest rates. Upon entering into a futures contract, the portfolio manager is required to deposit collateral or initial margin and subsequent margin payments are moved daily depending on the value of the contract. Futures contracts may be subject to risk of loss in excess of the daily variation margin.

Options Contracts

Options include equity options, index options, options on swaps (swaptions), and options on futures. Options are contracts that give the owner the right, but not the obligation, to buy or sell an asset at a specified price (strike price) on a future date. Options may be purchased or written to help manage exposure to the securities markets. The Plan may write (sell) call and put options and the premiums received from writing options which expire are treated as realized gains. Premiums received from a position which is exercised/closed are offset against the amount paid for the underlying security to calculate the gain or loss. An option writer (seller) has no control over whether the underlying instrument may be sold (call) or purchased (put) and bears the market risk of an unfavorable change in the price of the underlying instrument. The Plan may also purchase put and call options. Purchasing call options is intended to increase the Plan's exposure to the underlying instrument, while purchasing put options would tend to decrease the Plan's exposure to the underlying issue. Premiums paid for purchasing options which expire are realized losses. The risk associated with purchasing put and call options is limited to the premium paid.

Foreign Currency Forwards

A foreign currency forward is a contract between two parties to exchange money denominated in one currency into another currency at a set price on a specified future date. Foreign currency forwards are used to hedge the currency exposure, as a part of an investment strategy, or in connection with settling transactions. Foreign currency contracts may involve market risk in excess of the unrealized gain or loss. Forward transactions are typically not collateralized. The Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts.

Swap Agreements

Swap agreements are privately negotiated contracts to exchange investment cash flows at a future date based on the underlying value of the assets. Swap agreements involve elements of credit, market, and documentation risk. The Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms.

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Interest Rate Swaps

An Interest rate swap is an agreement in which two parties exchange cash flows based upon a notional principal amount and pay or receive fixed or floating rate amounts of interest. One party exchanges a stream of fixed interest payments for another party's stream of floating interest payments. The Plan may enter into interest rate swap agreements to help hedge against interest rate risk and to maintain its ability to generate income at prevailing market rates. Interest rate swaps expose users to interest rate risk and credit risk. The notional value of an interest rate swap is not at risk.

Credit Default Swap Agreements

Credit default swap are agreements where one party (the buyer of protection) makes payments to another party (seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event. The Plan may use credit default swaps to provide a measure of protection against defaults of the issuers or to gain or reduce exposure to a particular credit exposure. The typical term of an agreement is five years. If the Plan is a buyer of protection and a credit event occurs, the Plan will either receive from the seller of protection an amount equal to the notional amount of the swap or receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. If the Plan is a seller of protection and a credit event occurs, the Plan will either pay to the buyer of protection an amount equal to the notional amount of the swap or pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. The maximum potential amount of future payments that the Plan as a seller could be required to make is \$140 million. Credit default swaps are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

Total Return Swaps

A Total Return Swap allows one party to derive the economic benefit of owning an asset without putting that asset on its balance sheet, and allows the other party, which does retain the asset on its balance sheet, to buy protection against loss in value. The Plan may enter into Total Return Swaps to gain/reduce exposure on the Referenced Asset. These transactions are primarily found within the commingled commodities fund.

The following tables provide a quantitative summary of the derivative activity as of and for the 12 months ended December 31, 2009.

Table of Contents**Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits**

(Dollars in Thousands)

At December 31, 2009:	Notional/ contractual amount	Assets *	Liabilities *
Interest rate contracts	\$ 2,296,485	\$ 436,533	\$ 462,946
Foreign exchange contracts	362,942	\$ 2,104	\$ 1,007
Credit contracts	260,129	\$ 253,260	\$ 256,955
Equity contracts	127,231	\$ 2,687	\$
Carrying value of derivatives on the statement of net assets available for benefits		\$ 694,584	\$ 720,908

* Reported in Investments, at fair value

The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits

(Dollars in Thousands)

For the year ended December 31, 2009 *

Interest rate contracts	\$	63,940
Foreign exchange contracts		(6,377)
Credit contracts		(11,625)
Equity contracts		31,143
Total gain	\$	77,082

* Reported in Net change in fair value of investments

NOTE 5 INVESTMENT CONTRACTS

The Plan entered into benefit-responsive investment contracts, such as synthetic investment contracts (synthetic GICs), (through the Stable Value Fund the Fund) with various third parties, i.e., insurance companies and banks. Contract value represents contributions made to investment contracts, plus earnings, less participant withdrawals and administrative expenses. The fair value of the synthetic GIC wrapper contracts was determined using a discounted cash flow model which considers recent rebids as determined by recognized dealers, discount rate and the duration of the underlying portfolio.

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A synthetic GIC provides for a fixed return on principal over a specified period of time, e.g., monthly crediting rate, through fully benefit-responsive wrapper contracts issued by third parties, which are backed by underlying assets owned by the Plan. The contract value of the synthetic GIC held by the Stable Value Fund was \$8,501 million and \$8,151 million at December 31, 2009 and 2008, respectively. The fair value of the synthetic GIC wrapper contract was \$44 million and \$16 million at December 31, 2009 and 2008, respectively. The fair value of the underlying assets was \$8,573 million and \$7,636 million at December 31, 2009 and 2008, respectively. The adjustment from the sum of the fair value of the underlying assets and the fair value of the synthetic GIC to the contract value of the synthetic GIC was (\$117) million and \$499 million at December 31, 2009 and 2008, respectively.

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Synthetic GICs accrue interest using a formula called the crediting rate. Synthetic GICs use the crediting rate formula to convert market value changes in the covered assets into income in order to minimize the difference between the market and contract value of the covered assets over time. Using the crediting rate formula, an estimated future market value is calculated by compounding the covered assets' current market value at the covered assets' yield to maturity for a period equal to the synthetic GICs benchmark duration. The crediting rate is the discount rate that equates estimated future market value with the Fund's current contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by the differential between the synthetic GIC contract value and the market value of the covered investments. The difference is amortized over the synthetic GIC's benchmark duration. Depending on the change in duration from reset period to reset period, the magnitude of the impact to the crediting rate of the synthetic GIC contract to market difference is heightened or lessened. Crediting rates are reset quarterly or more often if deemed appropriate. The synthetic GICs provide a guarantee that the crediting rate will not fall below zero percent.

If the synthetic GIC experiences significant redemptions when the market value is below the contract value, the synthetic GIC's may be reduced significantly, to a level that is not competitive with other investment options. This may result in additional redemptions, which would tend to lower the crediting rate further. If redemptions continued, the crediting rate could be reduced to zero. If redemptions continued thereafter, the synthetic GIC might have insufficient assets to meet redemption requests, at which point the Fund would require payments from the wrap issuer to pay further participant redemptions.

The synthetic GIC crediting rate, and hence the Fund's return, may be affected by many factors, including purchases and redemptions by participants. The precise impact on the synthetic GIC depends on whether the market value of the covered assets is higher or lower than the contract value of those assets. If the market value of the covered assets is higher than their contract value, the crediting rate will ordinarily be higher than the yield of the covered assets. Under these circumstances, cash from new investors will tend to lower the crediting rate and the Fund's return, and redemptions by existing participants will tend to increase the crediting rate and the Fund's return.

The Fund and the wrap contracts purchased by the Fund are designed to pay all participant-initiated transactions at contract value. Participant-initiated transactions are those transactions allowed by the provisions of the Plan (typically this would include withdrawals for benefits, loans, or transfers to non-competing funds within the Plan). However, the wrap contracts limit the ability of the Fund to transact at contract value upon the occurrence of certain events. At this time, the occurrence of any of these events is not probable. These events include:

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.
- The establishment of a defined contribution plan that competes with the Plan for employee contributions.

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- Any substantive modification of the Plan or the administration of the Plan that is not consented to by the wrap issuer.

- Complete or partial termination of the Plan.

- Any change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fund's cash flow.

- Merger or consolidation of the Plan with another plan, the transfer of plan assets to another plan, or the sale, spin-off or merger of a subsidiary or division of the plan sponsor.

- Any communication given to participants by the Plan sponsor or any other plan fiduciary that is designed to induce or influence participants not to invest in the Fund or to transfer assets out of the Fund.

- Exclusion of a group of previously eligible employees from eligibility in the Plan.

- Any significant retirement program, group termination, group layoff, facility closing or similar program.

- Any transfer of assets from the Fund directly to a competing option.

- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

A wrap issuer may terminate a wrap contract at any time. In the event that the market value of the Fund's covered assets is below their contract value at the time of such termination, the trustee may elect to keep the wrap contract in place until such time as the market value of the Fund's covered assets is equal to their contract value. A wrap issuer may also terminate a wrap contract if the trustee's investment management authority over the Fund is limited or terminated as well as if all of the terms of the wrap contract fail to be met.

Synthetic investment contracts generally impose conditions on both the Plan and the issuer. If an event of default occurs and is not cured, the non-defaulting party may terminate the contract. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The issuer may be in default if it breaches a material obligation under the investment contract; makes a material misrepresentation; is acquired or reorganized. If, in the event of default of an issuer,

the Plan were unable to obtain a replacement investment contract, the Plan may experience losses if the value of the Plan's assets no longer covered by the contract is below contract value. The Plan may seek to add additional issuers over time to diversify the Plan's exposure to such risk, but there is no assurance the Plan may be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Plan unable to achieve its objective of maintaining a stable contract value. The terms of an investment

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contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates due to issuer default, the issuer will generally be required to pay to the Plan the excess, if any, of contract value over market value on the date of termination. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice.

The investment contracts owned by the Stable Value Fund produced the following returns:

	Year Ended December 31,	
	2009	2008
Earned by the Plan	11.43%	-3.18%
Credited to participants	3.48%	4.89%

NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the thirty-two investment funds to which participants could contribute in 2009 are described below:

Life Cycle Funds

The fourteen life cycle funds reflect a portfolio of diversified investments U.S. stocks, international stocks, real estate equity stocks, and fixed-income investments from the existing core funds noted below, plus a commodities fund (not available to participants as a standalone offering). These funds offer a convenient low-cost way to achieve diversification, professional money management and periodic rebalancing. The funds are structured by the IBM Retirement Fund organization and managed by the underlying funds managers.

Four Life Cycle Funds are Life Strategy Funds that have a preset mix of stock and fixed income investments in order to provide broad diversification at a given risk level. The preset mix of each Life Strategy Fund is not expected to change over time.

- **Income Plus Life Strategy Fund** - target allocation: 30% stocks*, 70% bonds; seeks returns that modestly outpace inflation on a fairly consistent basis.

- **Conservative Life Strategy Fund** - target allocation: 50% stocks*, 50% bonds; seeks returns that moderately outpace inflation over the long term.

- **Moderate Life Strategy Fund** - target allocation: 65% stocks*, 35% bonds; seeks relatively high returns at a moderate risk level.

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- **Aggressive Life Strategy Fund** - target allocation: 85% stocks*, 15% bonds; seeks high returns over the long term.

* Exposure to commodities is considered part of the allocation to stocks.

Ten Life Cycle Funds are Target Date Funds that offer portfolios with levels of risk designed for varying retirement dates or the year in which one expects to start drawing on their retirement assets. The portfolios are offered in five year increments from 2005 to 2050, with the 2030 through 2050 funds providing a significantly higher allocation to stocks. As a fund draws closer to its associated target date, the fund will automatically shift toward a more conservative risk level by reducing its allocation to stocks. Each fund's reduction to stocks continues through its target date for another 15 years, until the fund's allocation and risk profile matches that of the Income Plus Fund. Target Date funds assume a retirement age of 60.

- **Target Date 2005 Fund** - designed for investors who have retired or started to draw on their retirement assets on or around the year 2005; seeks returns that moderately outpace inflation over the long term. Target asset allocation between stocks and bonds is 48% stocks*, 52% bonds.

- **Target Date 2010 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 58% stocks*, 42% bonds.

- **Target Date 2015 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 68% stocks*, 32% bonds.

- **Target Date 2020 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 78% stocks*, 22% bonds.

- **Target Date 2025 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 87% stocks*, 13% bonds.

- **Target Date 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

- **Target Date 2035 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

- **Target Date 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

- **Target Date 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

- **Target Date 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

* Exposure to commodities is considered part of the allocation to stocks.

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Core Funds - seven funds that provide an opportunity to build a portfolio from a selection of broadly diversified U.S. and international stock funds and from funds that track the fixed-income markets.

- **Stable Value Fund** - seeks to preserve principal and provide income at a stable rate of interest that is competitive with intermediate-term rates of return. The fund is managed by multiple money managers.
- **Inflation Protected Bond Fund** - seeks over the long term to provide a rate of return similar to the Barclays Capital U.S. Treasury Inflation Protected Securities (TIPS) Index. The fund is managed by State Street Global Advisors.
- **Total Bond Market Fund** - seeks to modestly exceed the return of its benchmark index (Barclays Capital Aggregate Bond Index), which consists of more than 5,000 U.S. Treasury, federal agency, mortgage-backed, and corporate securities. The fund is managed by Neuberger Berman.
- **Total Stock Market Index Fund** - seeks long-term growth of capital and income. It attempts to match the performance of the Dow Jones Wilshire 5000 Total Market Index. The fund is managed by The Vanguard Group.
- **Total International Stock Market Index Fund** - seeks long-term capital growth with a market rate of return for a diversified group of non-U.S. equities in such major markets as Europe and Asia plus the emerging markets of the world. It attempts to match the performance of the MSCI All Country World Ex-USA Investable Market Index. The fund is managed by State Street Global Advisors.
- **Real Estate Investment Trust (REIT) Index Fund** - seeks a total rate of return approximating the returns of the MSCI U.S. REIT index. Investment consists of U.S. publicly traded real estate equity securities. The fund is managed by BlackRock Institutional Trust Company.
- **International Real Estate Index Fund** - seeks to replicate the returns of the FTSE EPRA/NAREIT Global Rental ex US Index. Investment consists of the international market for securities of companies principally engaged in the real estate industry that derive greater than or equal to 70% of their total revenue from rental revenue of investment properties. The fund is managed by BlackRock Institutional Trust Company.

Expanded Choice Funds eleven funds that provide an opportunity to build an investment portfolio with funds that are less broadly diversified, focusing instead on discrete sectors of the stock and bond markets.

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- **High Yield and Emerging Markets Bond Fund** - seeks to modestly exceed the returns of the Barclays Capital U.S. High Yield/Emerging Markets Bond Index. The fund invests in below investment grade U.S. corporate and emerging market dollar bonds and is managed by Pacific Investment Management Company, LLC (PIMCO).

- **Long-Term Corporate Bond Fund** - seeks a high and sustainable level of interest income by investing in a widely diversified group of long-term bonds issued by corporations with strong credit ratings. The fund is managed by Neuberger Berman.

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- **Large Company Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks that make up the Standard & Poor's 500 Index. The fund is managed by The Vanguard Group.
- **Large-Cap Value Index Fund** - seeks long-term growth of capital and income from dividends. The fund holds all the stocks in the Russell 1000 Value Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Large-Cap Growth Index Fund** - seeks long-term growth of capital by holding all the stocks in the Russell 1000 Growth Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Small/Mid-Cap Stock Index Fund** - seeks long-term growth of capital with a market rate of return from a diversified group of medium- and small-company stocks. The fund holds stocks in the Russell 3000 index that are not part of the Standard and Poor's 500 index and attempts to match the performance of the Russell SmallCap Completeness Index. The fund is managed by State Street Global Advisors.
- **Small-Cap Value Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Value Index. The fund is managed by The Vanguard Group.
- **Small-Cap Growth Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Growth Index. The fund is managed by The Vanguard Group.
- **European Stock Index Fund** - seeks long-term growth of capital that corresponds to an index of European stocks. It attempts to match the investment results of the MSCI Europe Index. The fund is managed by The Vanguard Group.
- **Pacific Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the MSCI Pacific Index. The fund is managed by The Vanguard Group.
- **IBM Stock Fund** - invests in IBM common stock and holds a small interest-bearing cash balance of approximately 0.35% for liquidity purposes. The fund is managed by State Street Bank and Trust Company.

IBM 401(k) participants also have access to the mutual fund window investments which expands the Plan's investment options to include approximately 200 mutual funds, most of which are actively managed. This feature gives more options to participants who are interested in

investing in brand-name funds, or in simply having a broader range of investment options from which to choose.

Securities Lending

Security loan transactions are permitted with the objective to add investment return to the portfolio. Certain funds may lend securities held in that fund to unaffiliated broker-dealers registered under the Securities Exchange Act of 1934, or banks organized in the United States of America. At all times, the borrower must maintain cash or equivalent collateral equal in value to at least 102 percent of the value of the domestic securities loaned and 105 percent of the value of international securities loaned. The cash collateral

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is reinvested to generate income that is credited to the portfolio return. A risk in lending securities is associated with the reinvestment of this cash. When securities are posted as collateral, the funds seek to minimize risk by requiring a daily valuation of the loaned securities, with additional collateral posted each day, if necessary. An additional risk in lending securities is that a borrower may default during a sharp rise in the price of the security that was borrowed, resulting in a deficiency in the collateral posted by the borrower. To mitigate this risk, the loaned securities in the State Street Bank agency program are indemnified against broker default.

The addition of the securities lending provision does not change the investment objectives for the funds. The securities lending program was suspended and managed in an orderly wind down during 2009. Therefore, the value of loaned securities and associated collateral for 2009 were significantly lower than 2008. The value of loaned securities in the State Street Bank agency program amounted to \$61 thousand and \$1,478 million at December 31, 2009 and 2008, respectively. The value of cash collateral obtained and reinvested in short-term investments of \$63 thousand (same at fair value) and \$1,521million (\$1,501 at fair value) for December 31, 2009 and 2008, respectively, is reflected as a liability in the Plan's financial statements. Securities lending is also permitted in the commingled funds and in funds within the IBM Mutual Fund Window. The prospectus for each fund will disclose if lending is permitted.

NOTE 7 - TAX STATUS

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and the Trustee intends to continue it as a qualified trust. The Plan received a favorable determination letter from the IRS on September 10, 2004. Subsequent to this determination letter by the IRS, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code. Accordingly, a provision for federal income taxes has not been made.

NOTE 8 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of:

	12/31 2009	12/31 2008
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 31,421,603	\$ 25,361,371
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Stable Value Fund	116,577	(499,119)
Net assets available for benefits per the Form 5500	\$ 31,538,180	\$ 24,862,252

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The following is a reconciliation of investment income per the financial statements to the Form 5500:

	Year Ended December 31, 2009
	(Dollars in thousands)
Total investment income per the financial statements	\$ 5,440,362
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2008	(499,119)
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2009	116,577
Total investment income per the Form 5500	\$ 6,056,058

NOTE 9 - RELATED-PARTY TRANSACTIONS

At December 31, 2009, a significant portion of the Plan's assets were managed by State Street Global Advisors. State Street Global Advisors affiliate, State Street Bank and Trust Company, also acts as the trustee for the Plan and, therefore, these investments qualify as party-in-interest transactions. The Plan also pays a fee to the trustee and the trustee also is a security lending agent. These transactions qualify as party-in-interest transactions as well.

In addition, Fidelity Investments Institutional Operations Company, Inc is the provider of administrative services related to the mutual fund window as well as the investment manager of Fidelity funds within the mutual fund window. Fidelity is also the provider of record keeping and participant services, and the operator of the IBM Employee Services Center for the IBM 401(k) Plus Plan.

At December 31, 2009 the Plan held 14,375,440 shares of IBM common stock valued at \$1,881,745,096. At December 31, 2008, the Plan held 15,941,533 shares of IBM common stock valued at \$1,341,639,417.

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IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009

Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

(a)* (b) Identity and address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items				(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	(h) Principal
	Security ID	Issue Date	Maturity Date	Interest Rate		(e) Principal	(f) Interest		
Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	37930EAC0	7/28/2006	7/28/2011	6.33	\$ 1,060,000			\$ 67,098	\$
Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	37930JAE5	9/25/2007	9/15/2012	6.375	1,260,000			80,325	
Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	379308AA7	6/15/2006	6/15/2016	6.693	2,100,000			210,830	2
Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	379308AB5	9/14/2006	9/14/2049	7.451	200,000			14,902	
GMAC, Mail Code: 482-C34-D71, P.O.Box 300300 Renaissance Center Detroit, MI 48265-3000	370442AN5	7/15/1991	7/15/2021	9.4	52,000			2,444	
GMAC, Mail Code: 482-C34-D71, P.O.Box 300300 Renaissance Center Detroit, MI 48265-3000	370442AT2	3/20/1996	3/15/2036	variable	680,000			3,400	
GMAC, Mail Code: 482-C34-D71, P.O.Box 300300 Renaissance Center Detroit, MI 48265-3000	370442AV7	6/10/1996	6/15/2024	8.1	28,000			1,134	
GMAC, Mail Code: 482-C34-D71, P.O.Box 300300 Renaissance Center Detroit, MI 48265-3000	37045EAS7	11/1/1991	11/1/2011	9.45	192,000			9,072	
GMAC, Mail Code: 482-C34-D71, P.O.Box 300300 Renaissance Center Detroit, MI 48265-3000	762311III1	7/3/2003	7/5/2033	8.375	460,000			38,525	
Hawaiian Telcom Communications, 1177 Bishop Street, Honolulu, HI 96813	420029AD2	5/2/2006	5/1/2013	9.75	525,000			76,781	
Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland	48632FAA9	10/4/2006	10/4/2011	5.75	510,000			29,325	
Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland	48632FAE1	2/28/2008	2/28/2015	7.625	5,090,000			388,113	3
Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland	48632HAA5	5/19/2006	5/19/2016	7.125	700,000			49,875	
	5150X0AA9	8/25/2006	8/25/2011	6.1	2,970,000			181,170	1

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Landsbank IIS NB hf.,
 Asuturstraeti 11, 155 Reykjavik,
 Iceland

Lehman Brothers Holdings Inc.,
 745 Seventh Avenue, New York,
 NY 10019

5249087M6 12/21/2007 12/28/2017 6.75 6,350,000 428,625

Lehman Brothers Holdings Inc.,
 745 Seventh Avenue, New York,
 NY 10019

524908XA3 5/17/2007 11/29/2049 5.857 1,730,000 151,989

Lehman Brothers Holdings Inc.,
 745 Seventh Avenue, New York,
 NY 10019

5252M0BZ9 1/22/2008 1/24/2013 5.625 7,400,000 416,250

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(a)* (b) Identity and address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items				(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	(h)
	Security ID	Issue Date	Maturity Date	Interest Rate		(e) Principal	(f) Interest		
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	5252M0FD4	4/24/2008	5/2/2018	6.875	900,000			94,359	
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	5249087M6	12/21/2007	12/28/2017	6.75	3,500,000			236,250	
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	52517P5X5	9/26/2007	9/26/2014	6.2	610,000			56,730	
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	52517PE23	1/25/2006	12/31/2049	variable	5,300,000			92,020	
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	52517PR60	1/12/2007	2/6/2012	5.25	510,000			26,775	
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	5252M0BZ9	1/22/2008	1/24/2013	5.625	4,100,000			230,625	
Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Uglund House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	1	10,000,000			10,059,512	\$
Station Casinos, 1505 South Pavilion Center Drive, Las Vegas NV	857689AT0	2/27/2004	3/1/2016	6.875	30,000			2,063	
Station Casinos, 1505 South Pavilion Center Drive, Las Vegas NV	857689AV5	3/17/2004	4/1/2012	6	360,000			21,600	
Station Casinos, 1505 South Pavilion Center Drive, Las Vegas NV	857689BA0	8/15/2006	8/15/2016	7.75	585,000			45,338	
The Inn of the Gods Resort, 287 Carrizo Canyon Road, Mescalero, NM 88340	45771VAB9	5/15/2004	11/15/2010	12	310,000			37,200	
TRANCHE TR 00523 745 Seventh Avenue, New York, NY 10019	52517PXU0	10/25/2004	11/10/2010	variable	400,000			4,056	
TRANCHE TR 00777, 745 Seventh Avenue, New York, NY 10019	52517P2K6	5/25/2007	5/25/2010	variable	800,000			8,111	

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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Investment managers have responsibility for these securities as well as other securities in their portfolio and they have or will take appropriate actions taking into consideration the circumstances surrounding each security and the overall portfolio that they manage.

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IBM 401(k) PLUS PLAN
Schedule H, line 4i - Schedule of Assets (Held at End of Year)

AT DECEMBER 31, 2009

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
IBM Stock Fund				
*	Managed by State Street Global Advisors	IBM Common Stock 14,375,440 shares	\$	1,881,745,096
*	Managed by State Street Global Advisors	Short-Term Investments		3,444,995
Mutual Funds				
*	Administered by Fidelity Investments	Mutual Fund Window		2,582,066,895
Commingled Trust Funds				
*	Managed by The Vanguard Group	Large Company Index		3,472,782,329
*	Managed by The Vanguard Group	Total Stock Market Index		2,750,057,805
*	Managed by The Vanguard Group	Large Cap Value Index		520,137,930
*	Managed by The Vanguard Group	Small Cap Value Index		468,180,366
*	Managed by The Vanguard Group	European Stock Index		445,254,728

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
Commingled Trust Funds - continued				
*	Managed by The Vanguard Group	Large Cap Growth Index	\$	464,450,018
*	Managed by The Vanguard Group	Pacific Stock Index		320,617,331
*	Managed by The Vanguard Group	Small Cap Growth Index		331,989,331
	Managed by Pacific Investment Management Company (PIMCO)	Commodity		214,999,812
Separately-Managed Funds IBM				
*	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit A - investments)		2,702,967,413
*	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit B - investments)		2,371,451,988
*	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit C - investments)		1,442,317,180
*	Managed by Neuberger Berman	Total Bond Market (refer to Exhibit D - investments)		928,310,805
*	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit E - investments)		626,861,327

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
*	Managed by Neuberger Berman	Long-Term Corporate Bond (refer to Exhibit F - investments)	\$	239,152,520
*	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit G - investments)		166,025,680
*	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit H - investments)		146,225,137
	Collateral	(refer to Exhibit I - investments)		13,743,183

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
*	Underlying assets managed by various investment companies	Stable Value Fund (refer to Exhibit J - investments)	\$	9,180,676,533
*	Bank of America	Synthetic GIC Wrapper Contract, Rate of Interest 4.00%		11,336,768
*	JPMorgan Chase	Synthetic GIC Wrapper Contract, Rate of Interest 4.00%		11,336,768
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 4.00%		10,628,220
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 4.00%		10,628,220
*	Loans to Participants	Interest rates range: 4.50% - 11.00%, Terms: one to ten years		300,929,272

* Party-In-Interest

Table of Contents**EXHIBIT A - Total International Stock Market Index Fund**

(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a) Shares	(e) Fair value
	ARGENTINE PESO	ARGENTINA	846	\$ 223
	CRESUD	ARS1	4	6
	GPO FIN GALICIA	B ARSI	8	5
	PETROBRAS ENERGIA SA	B ARSI	3	5
	TELEC ARGENTINA SA	CL B ARS1	6	20
	TRANSPORT GAS SUR	CLASS B ARS1	3	2
	ABACUS PROPERTY GROUP	NPV (STAPLED)	1,080,403	432,389
	AGL ENERGY	NPV	85,798	1,084,904
	ALUMINA LIMITED	NPV	278,299	460,530
	AMCOR LIMITED	NPV	729,907	4,089,633
	AMP LIMITED	NPV	387,783	2,361,056
	ANSELL LTD	NPV	14,880	146,269
	AQUILA RESOURCES L	NPV	16,641	166,273
	ARISTOCRAT LEISURE	NPV(POST RECONSTRUCTION)	60,152	217,473
	ARROW ENERGY	NPV	70,667	264,386
	ASCIANO GROUP	NPV(STAPLED)	333,005	545,068
	ASPEN GROUP	NPV (POST RECON)	158,766	67,110
	ASTRO JAPAN PROPERTY TRUST	NPV(UNITS)	43,156	15,331
	ASX LIMITED	NPV	32,623	1,025,122
	ASX SPI 200 INDEX FUTURES	MAR10 XSFE	1,600	
	ATLAS IRON LIMITED	NPV	31,195	53,024
	AUSENCO	NPV	24,290	99,614
	AUST + NZ BANK GRP	NPV	364,397	7,498,245
	AUSTAL LIMITED	NPV	33,425	69,741
	AUSTEREO GROUP	NPV	51,952	80,130
	AUSTRALAND PROPERTY GROUP	NPV STAPLED UNITS	555,977	257,509
	AUSTRALIAN AGRICULTURAL CO.	COM	22,037	29,629
	AUSTRALIAN DOLLAR		3,367,049	3,028,156
	AWB	NPV (B)	35,572	36,151
	AXA ASIA PAC HLDGS	NPV	157,242	927,686
	BEACH ENERGY LTD	NPV	29,816	24,670
	BENDIGO AND ADELAIDE BANK LTD	NPV	59,881	529,923
	BGP HOLDINGS PLC	POST SPIN SHARES	818,748	
	BHP BILLITON LTD	NPV	545,389	21,150,173
	BILLABONG INTERNATL	NPV	38,801	382,108
	BLUESCOPE STEEL LTD	NPV	299,444	837,539
	BOART LONGYEAR GR	NPV	552,584	176,423

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BORAL LIMITED NEW	NPV	AUSTRALIA	109,314	584,954
BRADKEN LTD	NPV	AUSTRALIA	14,048	86,164
BRAMBLES LTD	NPV	AUSTRALIA	258,166	1,574,191
BT INV MGMT LTD	NPV	AUSTRALIA	32,306	88,906
BUNNINGS WAREHOUSE	NPV	AUSTRALIA	182,673	305,574
CALTEX AUSTRALIA	NPV	AUSTRALIA	25,391	212,369
CFS RETAIL PROP	NPV	AUSTRALIA	288,407	492,820
CHALLENGER DIVERS	NPV	AUSTRALIA	209,366	87,556
CHALLENGER FIN SER	NPV	AUSTRALIA	10,400	39,564
CHARTER HALL GROUP	NPV (STAPLED)	AUSTRALIA	1,000,081	629,596
CMNWLTH BK OF AUST	NPV	AUSTRALIA	254,322	12,545,540
COAL OF AFRICA LTD	NPV	AUSTRALIA	35,836	60,913
COCA COLA AMATIL	NPV(POST RECONSTRUCTION)	AUSTRALIA	108,053	1,120,456
COCHLEAR LTD	NPV	AUSTRALIA	10,322	641,183
COMPUTERSHARE REG	NPV(POST REC)	AUSTRALIA	88,124	907,462
CORP EXPRESS AUST	NPV	AUSTRALIA	18,258	65,025
COUNT FINANCIAL	NPV	AUSTRALIA	20,250	23,858
CROMWELL GROUP	NPV	AUSTRALIA	90,179	59,205
CROWN LTD	NPV	AUSTRALIA	83,131	601,102
CSL	NPV	AUSTRALIA	103,984	3,038,401
CSR LIMITED	NPV	AUSTRALIA	221,999	360,377
DAVID JONES LTD	NPV	AUSTRALIA	16,650	80,861
DEXUS PROPERTY GP	REAL ESTATE	AUSTRALIA	595,785	455,446
DOWNER GROUP	NPV	AUSTRALIA	10,550	88,714
ELDERS LTD	COMMON STOCK	AUSTRALIA	12,853	18,033
EMECO HOLDINGS LTD	NPV	AUSTRALIA	33,648	23,906
ENERGY RES OF AUST	NPV	AUSTRALIA	1,694	36,396
ENERGY WORLD CORP	NPV	AUSTRALIA	117,282	41,664
FAIRFAX MEDIA LTD	NPV	AUSTRALIA	417,707	653,657
FKP	NPV	AUSTRALIA	146,763	104,273

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FLEETWOOD CORP LTD	NPV	AUSTRALIA	44,161	317,332
FORTESCUE METAL GROUP	NPV	AUSTRALIA	235,068	938,653
FOSTERS GROUP	NPV	AUSTRALIA	378,508	1,872,262
GOODMAN FIELDER	NPV	AUSTRALIA	256,543	376,077
GOODMAN GROUP	NPV(SAPLED UNITS)	AUSTRALIA	283,084	161,666
GPT GROUP	REAL ESTATE	AUSTRALIA	1,000,783	544,533
GRAINCORP	A NPV	AUSTRALIA	4,172	23,263
GUD HLDGS	NPV	AUSTRALIA	34,480	279,086
HARVEY NORMAN HLDG NPV	COM	AUSTRALIA	102,041	387,272
HASTIE GROUP LIMIT	NPV	AUSTRALIA	48,737	83,061
ILUKA RESOURCES	NPV	AUSTRALIA	20,300	65,359
INCITEC PIVOT	NPV	AUSTRALIA	228,936	730,922
ING INDUSTRIAL FD	REAL ESTATE	AUSTRALIA	891,197	384,719
ING OFFICE FUND	UNITS NPV(STAPLED DFD)	AUSTRALIA	192,081	110,559
INSURANCE AUST GRP	NPV	AUSTRALIA	358,084	1,297,833
IOOF HOLDINGS LTD NPV	NPV	AUSTRALIA	55,302	301,897
ISOFT GROUP LTD	NPV	AUSTRALIA	98,165	67,979
KAROON GAS AUSTRALIA LTD	NPV	AUSTRALIA	12,582	120,059
LEIGHTON HOLDINGS	NPV	AUSTRALIA	26,967	924,273
LEND LEASE GROUP	NPV	AUSTRALIA	74,126	684,652
LINC ENERGY LTD	NPV	AUSTRALIA	47,357	68,145
MACARTHUR COAL LTD	NPV	AUSTRALIA	8,040	81,346
MACMAHON HLDGS	NPV	AUSTRALIA	149,719	82,810
MACQUARIE COUNTRYWIDE	UNITS NPV	AUSTRALIA	613,270	322,654
MACQUARIE GP LTD	NPV	AUSTRALIA	52,350	2,278,719
MACQUARIE INFRASTRUCTURE GRP	NPV (STAPLED)	AUSTRALIA	445,578	534,975
MACQUARIE OFFICE	UNITS NPV	AUSTRALIA	408,809	113,975
MAP GROUP	NPV STAPLED FULLY PAID	AUSTRALIA	138,079	376,270
METCASH LIMITED	NPV	AUSTRALIA	139,584	561,141
MINERAL RESS LTD	NPV	AUSTRALIA	19,577	123,246
MIRVAC GROUP	STAPLED SECS	AUSTRALIA	329,541	465,305
MONADELPHOUS GROUP	NPV	AUSTRALIA	800	10,303
MOUNT GIBSON IRON	NPV	AUSTRALIA	112,145	166,415
MURCHISON METALS	NPV	AUSTRALIA	17,913	40,275
NATL AUSTRALIA BK	NPV	AUSTRALIA	329,597	8,121,993
NEWCREST MINING	NPV	AUSTRALIA	86,015	2,733,044
NEXUS ENERGY	NPV	AUSTRALIA	134,192	38,016
NORTHERN IRON LTD	NPV	AUSTRALIA	33,804	38,002
NRW HOLDINGS LTD	NPV	AUSTRALIA	11,661	20,975
ONESTEEL	NPV	AUSTRALIA	236,939	713,855
ORICA LTD	NPV	AUSTRALIA	71,394	1,672,624
ORIGIN ENERGY	NPV	AUSTRALIA	168,085	2,542,633
OZ MINERALS LTD	NPV	AUSTRALIA	583,751	619,496
PACIFIC BRANDS	NPV	AUSTRALIA	33,720	34,268
PALADIN ENERGY LTD	NPV	AUSTRALIA	104,376	392,379
PANAUST LIMITED	AUD0.40	AUSTRALIA	287,940	146,312
PERPETUAL LIMITED	NPV	AUSTRALIA	7,414	247,375
PHARMAXIS NPV	COMMON STOCK	AUSTRALIA	50,684	123,985
PMP LTD	NPV	AUSTRALIA	18,043	12,576
PRIMARY HEALTH CAR	NPV	AUSTRALIA	36,323	195,349
PRIME INFRASTRUCTURE GROUP	STAPLED UNITS	AUSTRALIA	15	56
QANTAS AIRWAYS	NPV	AUSTRALIA	191,193	514,129
QBE INS GROUP	NPV	AUSTRALIA	172,785	3,978,092
RIO TINTO LIMITED	NPV	AUSTRALIA	77,178	5,198,118
RIVERSDALE MINING	NPV	AUSTRALIA	11,704	75,787
ROC OIL CO LTD	NPV	AUSTRALIA	59,308	35,737
SAI GLOBAL LTD	NPV	AUSTRALIA	47,706	172,476
SALMAT LTD	NPV	AUSTRALIA	14,308	54,045
SANTOS LTD	NPV	AUSTRALIA	155,663	1,972,537
SIGMA PHARMACEUTIC	NPV	AUSTRALIA	46,790	41,660
SILEX	NPV	AUSTRALIA	19,175	105,540
SIMS METAL MANAGEMENT LTD	NPV	AUSTRALIA	29,863	596,232

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SONIC HEALTHCARE LTD	NPV	AUSTRALIA	61,122	844,890
SOUTH AUSTRALIA COAL CORPORATI		AUSTRALIA	9,229	
STOCKLAND	REIT	AUSTRALIA	408,155	1,449,943
STW COMMUNICATIONS	NPV	AUSTRALIA	6,343	4,278
SUNCORP METWAY	NPV	AUSTRALIA	218,031	1,703,989
SUNDANCE RESOURCES	NPV	AUSTRALIA	53,800	7,500
SUNLAND GROUP LTD	NPV(POST RECONSTRUCTION)	AUSTRALIA	210,868	156,456
TABCORP HLDGS LTD	NPV	AUSTRALIA	109,807	686,347
TATTS GROUP LTD	NPV	AUSTRALIA	220,268	483,359
TELSTRA CORP	NPV	AUSTRALIA	713,315	2,200,413
THE MAC SERVICES GROUP	NPV	AUSTRALIA	15,215	29,967
TOLL HLDGS LIMITED	NPV	AUSTRALIA	123,756	972,762
TOWER AUSTRALIA GP	NPV	AUSTRALIA	16,000	41,154
TRANSFIELD SERVICE	NPV	AUSTRALIA	46,165	176,454
TRANSPACIFIC INDUS NPV	NPV	AUSTRALIA	106,389	129,648
TRANSURBAN GROUP	STAPLED UNITS NPV	AUSTRALIA	222,607	1,109,117
VIRGIN BLUE HLDGS	NPV	AUSTRALIA	176,483	93,645
WESFARMERS	NPV	AUSTRALIA	171,378	4,819,608

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WESFARMERS LTD	NPV PPS	AUSTRALIA	26,895	754,666
WESTFIELD GROUP	NPV STAPLED UNITS	AUSTRALIA	358,188	4,039,591
WESTPAC BKG CORP	NPV	AUSTRALIA	493,028	11,218,141
WOODSIDE PETROLEUM	NPV	AUSTRALIA	96,068	4,078,022
WOODSIDE PETROLEUM	RTS EXPIRE 29 JAN 2010	AUSTRALIA	7,389	33,891
WOOLWORTHS LTD	NPV	AUSTRALIA	197,144	4,964,441
WORLEYPARSONS LIMITED	NPV	AUSTRALIA	28,037	733,255
WOTIF COM HOLDINGS	NPV	AUSTRALIA	17,667	110,427
A TECH INDUSTRIES	NPV (BR)	AUSTRIA	4,993	62,253
ANDRITZ AG	NPV BR (POST SPLIT)	AUSTRIA	7,635	443,869
AUSTRIAMICROSYSTEM	NPV (BR)	AUSTRIA	4,176	91,498
BWIN INTERACTIVE ENTERTAINMENT	NPV	AUSTRIA	4,685	280,568
BWT AG(BENCKISER W	NPV	AUSTRIA	9,456	263,064
CA IMMO INTERNATION	NPV	AUSTRIA	514	3,857
CA IMMOBILIEN ANLA	NPV	AUSTRIA	970	10,994
CAT OIL AG	NPV (BR)	AUSTRIA	643	6,476
CONWERT IMMOBILIEN INVEST SE	NPV	AUSTRIA	9,814	120,249
ERSTE GROUP BANK AG	NPV	AUSTRIA	37,127	1,388,162
IMMOEAST AG	NPV (BR)	AUSTRIA	143,040	790,122
IMMOFINANZ AG	NPV	AUSTRIA	89,821	322,176
INTERCELL AG	NPV (BR)	AUSTRIA	1,177	43,754
KAPSCH TRAFFICOM	NPV	AUSTRIA	3,195	115,884
OEST ELEKTRIZITATS	CLASS A NPV	AUSTRIA	15,077	642,678
OMV AG	NPV(VAR)	AUSTRIA	32,282	1,421,919
PALFINGER AG ORD	NPV	AUSTRIA	4,990	111,543
RAIFFEISEN INTL BK	NPV (REGD)	AUSTRIA	6,985	395,858
RHI AG	NPV	AUSTRIA	1,198	27,914
SCHOELLER BLECKMAN	EUR1	AUSTRIA	9,370	451,570
SEMPERIT HLDGS AG	NPV	AUSTRIA	3,423	132,454
SPARKASSEN IMMOBIL	NPV	AUSTRIA	54,496	390,940
TELEKOM AUSTRIA	NPV	AUSTRIA	67,500	963,613
VIENNA INSURANCE GROUP	NPV (BR)	AUSTRIA	6,166	318,480
VOESTALPINE AG	NPV	AUSTRIA	22,522	830,455
WIENERBERGER AG	NPV	AUSTRIA	21,849	400,625
AGFA GEVAERT NV	ORD NPV	BELGIUM	9,068	58,937
ANHEUSER BUSCH INB	NPV	BELGIUM	105,863	5,527,921
ANHEUSER BUSCH INBEV NV	VVPR STRIP	BELGIUM	58,432	419
ARSEUS SA ORD SHR	COM NPV	BELGIUM	1,000	11,550
BELGACOM SA	NPV	BELGIUM	33,007	1,199,073
COLRUYT SA	NPV(POST SPLIT)	BELGIUM	3,304	798,285
DELHAIZE GROUP	NPV	BELGIUM	19,545	1,503,621
DEXIA	NPV	BELGIUM	100,957	646,022
EURONAV NV	NPV	BELGIUM	1,664	36,528
EVS BROADCAST EQUITY	ORD NPV	BELGIUM	1,449	93,137
FORTIS	FORTIS RTS EXP 04JUL14	BELGIUM	442,337	
FORTIS	UNIT(FORTIS SA/NV NPV/0.42)	BELGIUM	456,337	1,717,354
GPE BRUXELLES LAM	NPV (NEW)	BELGIUM	15,756	1,493,120
IBA	NPV (POST SPLIT)	BELGIUM	250	3,031
INTERVEST OFFICES NPV	REAL ESTATE	BELGIUM	2,119	66,581
KBC ANCORA	NPV (POST SPLIT)	BELGIUM	6,210	145,586
KBC GROUP NV	NPV	BELGIUM	31,633	1,378,582
MOBISTAR	NPV	BELGIUM	6,069	417,045
NATL PORTEFEUILLE	NPV (NAT POORT)	BELGIUM	7,852	419,082
OMEGA PHARMA	NPV	BELGIUM	1,358	68,486
SOLVAY	NPV	BELGIUM	12,406	1,344,752
THROMBOGENICS	NPV	BELGIUM	1,000	21,622
UCB	NPV	BELGIUM	20,478	858,507
UMICORE	NPV	BELGIUM	24,652	827,645
21 CN CYBERNET COR	HKD0.01	BERMUDA	566,000	60,585
ADLABS FILMS	INR5	BERMUDA	8,850	48,876
ALLIANCE OIL COMPANY LTD	SDR EACH REPR I USD0.05	BERMUDA	7,415	106,446

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AQUARIUS PLATINUM	COM USD 0.05	BERMUDA	31,106	205,618
ARA ASSET MANAGEMENT LTD	SGD0.002	BERMUDA	98,000	60,729
BERGESEN WORLDWIDE	NPV	BERMUDA	50,334	74,062
BIOSENSORS INTERNA	SGD0.0000667	BERMUDA	158,000	89,469
BRILLIANCE CHINA	USD0.01	BERMUDA	1,494,000	421,955
C C LAND HOLDINGS	HKD0.1	BERMUDA	243,000	113,445
CENT EURO MEDIA	COM USD0.08 CLASS A	BERMUDA	18,734	454,915
CHEUNG KONG INFRAS	HKD1	BERMUDA	81,000	308,684
CHINA DAYE NON FERROUS METALS	HKD0.05	BERMUDA	116,000	11,070
CHINA GRAND FORESTRY GREEN RES	HKD0.10	BERMUDA	554,000	20,719
CHINA LOTSYNERGY	HKD0.01	BERMUDA	896,000	39,288
CHINA MINING RESOUR	HKD0.10	BERMUDA	682,000	22,428
CHINA POWER NEW ENERGY DEV CO	HKD0.10	BERMUDA	680,000	49,110
CHINA RES GAS GP L	HKD0.10	BERMUDA	48,000	71,065
CHINA WATER AFFAIR	HKD0.01	BERMUDA	100,000	39,979
CHINA WINDPOWER GROUP LTD	HKD0.01	BERMUDA	1,290,000	148,065
CHINESE ESTATES HL	HKD0.10	BERMUDA	140,142	238,930
CHOW SANG SANG HLD	ORD HKD0.25	BERMUDA	112,000	134,330
CITIC RESOURCES	HKD0.05	BERMUDA	434,700	127,819

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CNPC HONG KONG LIMITED	COMMON STOCK	BERMUDA	500,000	666,748
COSCO PACIFIC LTD	HKD0.10	BERMUDA	216,644	277,998
CREDICORP LTD	SHS	BERMUDA	5,900	454,418
CREDICORP SA	COM USD5	BERMUDA	7,138	545,272
DICKSON CONCEPT IN	HKD0.30	BERMUDA	107,500	59,059
ESPRIT HOLDINGS	HKD0.10	BERMUDA	182,172	1,215,803
FRONTLINE LTD	USD2.50	BERMUDA	9,900	277,628
GIORDANO INTL LTD	HKD0.05	BERMUDA	136,000	40,340
GOME ELECTRICAL AP	HKD0.025	BERMUDA	1,576,479	575,368
GZI TRANSPORT	HKD0.10	BERMUDA	62,799	25,025
HAIER ELECTRONICS	HKD0.1 (POST CONS)	BERMUDA	437,000	285,733
HI SUN TECHNOLOGY	HKD0.0025(POST SUBD)	BERMUDA	372,000	210,130
HISCOX LTD	GBP0.05	BERMUDA	27,481	140,677
HKC (HOLDINGS) LTD	HKD0.01	BERMUDA	181,500	13,810
HOPSON DEVELOPMENT	HKD0.10	BERMUDA	116,000	167,551
HUTCHISON HARBOUR	HKD0.10	BERMUDA	286,000	36,146
KERRY PROPERTIES	HKD1	BERMUDA	117,318	597,631
KINGWAY BREWERY	HKD0.1	BERMUDA	398,000	92,390
LANCASHIRE HLDGS	COM STK USD0	BERMUDA	11,300	81,203
LI + FUNG	HKD0.025	BERMUDA	378,000	1,564,834
LI HENG CHEMICAL F NPV	SGD0.1	BERMUDA	106,000	20,385
LUK FOOK HLDGS	HKD0.10	BERMUDA	202,000	174,541
LUKS GROUP(VIETNAM HLDGS)COM	HKD0.01	BERMUDA	26,000	11,199
MIDLAND HOLDINGS LTD	HKD0.10	BERMUDA	106,000	92,274
MINGYUAN MEDICARE	HKD0.05	BERMUDA	820,000	140,649
MONGOLIA ENERGY CORPORATION LI	ORD HKD0.02	BERMUDA	428,100	219,735
NOBLE GROUP	HKD0.25	BERMUDA	252,000	583,354
NWS HOLDINGS LTD	HKD1	BERMUDA	100,124	185,165
ORIENT O/SEAS INTL	USD0.10	BERMUDA	39,900	187,303
PACIFIC BASIN SHIP	USD0.1	BERMUDA	266,000	193,135
REXLOT HOLDINGS	HKD0.01	BERMUDA	1,175,000	131,834
ROAD KING INFRASTRUCTURE	HKD0.10	BERMUDA	157,000	121,890
SEADRILL LTD	USD2	BERMUDA	49,599	1,270,713
SHANGRI LA ASIA LTD	HKD1	BERMUDA	208,242	392,096
SIM TECHNOLOGY GP	HKD0.1	BERMUDA	182,000	23,472
SINO UNION PETROLE	HKD0.02	BERMUDA	50,000	5,159
SINOFERT HOLDINGS	HKD0.10	BERMUDA	418,000	233,958
SINOLINK WORLDWIDE	HKD0.10	BERMUDA	60,000	11,607
SMARTONE TELECOM	HKD0.10	BERMUDA	211,000	174,154
TAI CHEUNG HLDGS	HKD0.10	BERMUDA	142,000	82,775
UNITED ENERGY GROUP LIMITED	HKD0.01	BERMUDA	244,000	16,678
VTECH HLDGS	USD0.05	BERMUDA	5,000	48,039
YUE YUEN INDL HLDG	HKD0.25	BERMUDA	106,238	309,642
AGRA EMPREEND IMOB	COM NPV	BRAZIL	5,477	15,678
ALL AMERICA LATINA	UNITS (REP 4 PRF + 1 COM ST)	BRAZIL	72,000	673,245
AMBEV CIA DE BEBID	PRF NPV	BRAZIL	26,823	2,685,070
AMERICAN BANKNOTE	COM	BRAZIL	20,198	218,989
B2W CIA GLOBAL	COM NPV	BRAZIL	16,130	442,298
BCO ABC BRASIL SA	PRF STK NPV	BRAZIL	11,640	78,793
BCO BRADESCO SA	PRF NPV	BRAZIL	255,050	5,322,808
BCO CRUZEIRO DO SU	PRF STK NPV	BRAZIL	7,760	56,624
BCO DAYCOVAL SA	PRF STK	BRAZIL	4,565	25,611
BCO DO BRASIL SA	COM NPV	BRAZIL	64,600	1,100,631
BCO EST R GDE SUL	PRF CLASS B NPV	BRAZIL	41,132	346,857
BCO INDUSTRIAL + COM	PRF STK NPV	BRAZIL	3,081	21,474
BM+F BOVESPA SA BO	COM NPV	BRAZIL	238,908	1,678,880
BRADESPAR SA	PRF NPV	BRAZIL	44,400	981,374
BRASIL TELECOM SA	NEW PRF SHS NPV	BRAZIL	65,680	631,104
BRASKEM S A	NEW PRF A NPV	BRAZIL	29,060	234,721
BRAZILIAN REAL		BRAZIL	3,811,155	2,186,298
BRF BRASIL FOODS SA	COM NPV	BRAZIL	28,766	748,688

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CEMIG CIA ENER G	PREF BRL5.00	BRAZIL	67,087	1,216,125
CENT ELEC STA CATA	NEW PRF B NPV	BRAZIL	7,531	151,640
CESP CIA ENER G SP	PRF NPV B	BRAZIL	29,866	411,703
CIA DE CONCESSOES	COM NPV	BRAZIL	25,600	585,810
CIA ENERGET CEARA	PREF S NPV	BRAZIL	228	4,035
CIELO SA	COMMON STOCK	BRAZIL	38,852	341,894
CONFAB IND SA	PRF NPV	BRAZIL	15,708	46,227
CONTAX PARTICIPACO	PRF NPV	BRAZIL	3,400	195,044
COPEL PARANA ENER G	PREF B NPV	BRAZIL	17,507	371,994
COSAN SA INDUSTRIA	COM NPV	BRAZIL	19,549	287,089
CPFL ENERGIA SA	COM NPV	BRAZIL	23,500	476,013
CREMER SA	COM NPV	BRAZIL	10,000	85,475
CYRELA BRAZIL REAL	COM NPV	BRAZIL	32,000	449,748
CYRELA COMMERCIAL	COM STK NPV	BRAZIL	10,841	76,183
DIAGNOSTICOS DA AM	COM NPV	BRAZIL	4,300	140,579
DURATEX SA	COM NPV	BRAZIL	41,331	384,099
ELECTROBRAS (CENTR)	PREF B SHS NPV	BRAZIL	36,705	667,900
ELETRONBRAS (CENTR)	COM NPV	BRAZIL	41,077	856,321
ELETROPAULO ELEC	PREF B NPV	BRAZIL	19,077	377,557

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EMBRAER EMP AER BR	NEW COM NPV	BRAZIL	85,270	465,189
ENERGIAS DO BRASIL COM STK	NPV	BRAZIL	12,800	246,352
ETERNIT SA	COM NPV	BRAZIL	30,000	148,692
ETERNIT SA RCT	COMMON STOCK	BRAZIL	8,638	43,111
FERROLIGAS FERBASA	PRF NPV	BRAZIL	100,000	671,179
FIBRIA CELULOSE SA SPON ADR	GLOBAL DEPOSITORY RECEIPT	BRAZIL	6,427	146,793
FOSFERTIL FERTILIZ	PRF NPV	BRAZIL	24,000	227,168
GAFISA SA	COM NPV	BRAZIL	15,627	253,159
GERDAU SA SIDERURG	COM NPV	BRAZIL	21,052	267,618
GERDAU SA SIDERURG	PRF NPV	BRAZIL	123,404	2,062,869
GOL LINHAS AEREAS	PRF NPV	BRAZIL	9,400	140,633
GVT HOLDING SA	COM NPV	BRAZIL	15,592	500,801
ITAU UNIBANCO HOLDING SA	PREFERRED STOCK	BRAZIL	341,147	7,571,694
ITAUSA INV ITAU SA	PREF NPV	BRAZIL	435,461	2,960,196
JBS SA	COM NPV	BRAZIL	82,397	440,535
JBS SA RTS	EXP 29JAN10	BRAZIL	118	
KLABIN SA	PRF NPV	BRAZIL	104,000	316,797
KROTON EDUCACIONAL	UNITS COMP OF 1 COM+6 PREF SHS	BRAZIL	9,595	99,076
LLX LOGISTICA SA	NPV	BRAZIL	182,835	1,060,384
LOCALIZA RENT A CA	COM NPV	BRAZIL	19,206	212,861
LOG IN LOGISTICA I	COM NPV	BRAZIL	8,330	40,618
LOJAS AMERICANAS S	PREF NPV	BRAZIL	62,000	552,352
LOJAS RENNER SA	COM NPV	BRAZIL	22,000	495,984
LPS BRASIL CONSULT	COM NPV	BRAZIL	2,421	33,887
METALURGICA GERDAU	PRP NPV	BRAZIL	53,700	1,075,725
MRV ENGENHARIA	NPV	BRAZIL	41,613	336,590
NATURA COSMETICOS	COM NPV	BRAZIL	25,100	522,821
NET SERVICOS DE CO NEW	PREF NPV (POST SPLIT)	BRAZIL	34,776	478,788
ODONTOPREV SA	COM NPV	BRAZIL	2,967	108,914
OGX PETROLEO E GAS	COM NPV	BRAZIL	238,600	2,340,558
PAO DE ACUCAR CIA	PREF NPV	BRAZIL	13,764	513,386
PDG REALTY SA EMPR	COM NPV	BRAZIL	1,936	19,269
PETROL BRASILEIROS	PRF NPV	BRAZIL	418,365	8,805,537
PETROL BRASILIEROS	COM NPV	BRAZIL	399,677	9,549,419
REDECARD SA	NPV	BRAZIL	52,596	874,991
ROSSI RESIDENCIAL	COM STK NPV	BRAZIL	6,052	53,118
SABESP CIA SANEAME	COM NPV	BRAZIL	20,640	407,069
SAO CARLOS EMPREEN	COM NPV	BRAZIL	5,400	48,170
SARAIVA LIVREIROS	PRF NPV	BRAZIL	600	11,703
SEB SISTEMA EDUCAC	UNITS 1 COM AND 6 PRF	BRAZIL	342	4,316
SIDER NACIONAL CIA	COM NPV	BRAZIL	68,494	2,200,358
SOUZA CRUZ (CIA)	COM NPV	BRAZIL	13,853	459,012
SUZANO PAPEL E CEL	PRF A NPV	BRAZIL	27,200	319,872
TAM SA	PRF NPV	BRAZIL	12,001	263,055
TELE NORTE LESTE P	COM NPV	BRAZIL	11,847	303,787
TELE NORTE LESTE P	PRF NPV	BRAZIL	46,730	994,541
TELEMAR NORTE LEST	PRF A NPV	BRAZIL	8,900	317,616
TIM PARTICIPACOES	PRF NPV	BRAZIL	111,335	327,005
TRACTEBEL ENERGIA	COM NPV	BRAZIL	23,700	292,715
ULTRAPAR PARTICIPA	NPV (ACTIVE)	BRAZIL	14,800	680,145
USIMINAS ISI SD MG	COM NPV	BRAZIL	12,900	370,675
USIMINAS USI SD MG	PRF A NPV	BRAZIL	51,285	1,453,055
VALE SA	COM STK NPV	BRAZIL	214,248	6,083,798
VALE SA	PRF A NPV	BRAZIL	363,916	8,809,807
VIVO PARTICIPACOES	PRF NPV	BRAZIL	23,202	725,129
VOTORANTIM CELULOSE PAPEL SE	COMMON STOCK	BRAZIL	21,478	481,629
ABSOLTE SOFTWARE CORP	COM	CANADA	8,200	41,065
ACE AVIATION HLDGS INC	SHS CL A VAR VTG	CANADA	5,700	32,079
AGNICO EAGLE MINES LTD	COM	CANADA	26,800	1,455,102
AGRIUM INC	COM	CANADA	29,587	1,846,312
ALAMOS GOLD INC	COM	CANADA	3,500	41,933
	SUB VTG SH	CANADA	26,300	522,312

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ALIMENTATION COUCHE TARD
INC

AQUILINE RESOURCES INC	COMMON STOCK	CANADA	5,197	33,759
ARC ENERGY TR	TR UNIT	CANADA	20,000	380,407
ARMTEC INFRASTRUCTURE INCOME	TR UNIT	CANADA	1,200	29,189
ASTRAL MEDIA INC	CL A	CANADA	9,500	301,488
ATCO LTD	CL 1 NON VTG	CANADA	300	13,212
ATRIUM INNOVATIONS INC	COM	CANADA	1,000	15,033
ATS AUTOMATION TOOLING SYS INC	COMMON STOCK	CANADA	7,200	51,372
AURIZON MINES LTD	COMMON	CANADA	4,400	19,852
BANK MONTREAL QUE	COM	CANADA	93,644	4,988,809
BANK N S HALIFAX	COM	CANADA	166,300	7,807,780
BANKERS PETE LTD	COMMON STOCK	CANADA	33,900	201,133
BARRICK GOLD CORP	COM	CANADA	148,525	5,873,846
BAYTEX ENERGY TRUST	TR UNIT	CANADA	8,550	242,223
BCE INC	COM NEW	CANADA	47,667	1,318,589
BIOVAIL CORP	COM	CANADA	27,577	386,160
BLACKPEARL RES INC	COMMON STOCK	CANADA	18,600	45,065
BOMBARDIER INC	CL B	CANADA	268,399	1,228,898
BORALEX PWR INCOME FD	TR UNIT	CANADA	7,400	28,941

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BROOKFIELD ASSET MGMT INC	VOTING SHS CL A	CANADA	92,650	2,067,137
BROOKFIELD PPTYS CORP	COM	CANADA	41,142	502,330
CAE INC	COM	CANADA	47,951	401,135
CALFRAC WELL SVCS LTD	COM	CANADA	11,300	224,739
CALVALLEY PETE INC	CL A	CANADA	160,900	415,929
CAMECO CORP	COM	CANADA	63,968	2,070,334
CANADIAN DOLLAR		CANADA	3,196,298	3,048,884
CANADIAN NATL RY CO	COM	CANADA	83,542	4,569,369
CANADIAN NATURAL RES LTD	COM	CANADA	96,420	6,989,956
CANADIAN OIL SANDS TR NEW	UNIT	CANADA	44,000	1,255,344
CANADIAN PAC RY	LTD COM	CANADA	28,552	1,546,686
CANADIAN TIRE LTD	CL A	CANADA	14,862	815,152
CANADIAN UTILS LTD	CL A	CANADA	8,900	371,417
CANFOR CORPORATION NEW	COM	CANADA	8,200	63,591
CARDIOME PHARMA CORP	COM NEW	CANADA	11,600	51,563
CASCADES INC	COM	CANADA	9,400	80,160
CDN IMPERIAL BK OF COMMERCE	COM	CANADA	67,915	4,414,945
CELESTICA INC	SUB VTG SHS	CANADA	14,800	140,610
CENOVUS ENERGY INC	COMMON STOCK	CANADA	128,492	3,247,997
CENTERRA GOLD INC	COM	CANADA	40,400	416,197
CGI GROUPE INC	CL A SUB VTG	CANADA	54,630	742,053
CI FINL CORP	COM	CANADA	12,619	264,814
COMINAR REAL ESTATE INV TR U	REIT	CANADA	4,100	75,676
COMPTON PETE CORP	COM	CANADA	14,500	13,001
CONNACHER OIL + GAS LIMITED	COM	CANADA	83,800	102,317
CONS THOMPSON IRON MINES LTD	COM	CANADA	17,400	112,199
CORRIDOR RES INC	COM	CANADA	148,000	763,753
CRESCENT PT ENERGY CORP	COMMON STOCK	CANADA	15,950	600,816
CREW ENERGY INC	COM	CANADA	7,900	110,623
DAVIS + HENDERSON INCOME FND	UNIT	CANADA	800	12,912
DAYLIGHT RES TRUST TR UNIT	TR UNIT	CANADA	2,600	25,272
DENISON MINES CORP	COM	CANADA	174,548	219,777
ELDORADO GOLD CORP	COM	CANADA	63,500	903,725
EMPIRE LTD	CL A	CANADA	600	27,300
ENBRIDGE INC	COM	CANADA	65,920	3,057,843
ENCANA CORP	COM	CANADA	128,492	4,180,724
ENERFLEX SYSTEMS INCOME FUND	TR UNIT	CANADA	19,500	269,338
ENERPLUS RES FD	TR UNIT NEW	CANADA	30,500	704,350
ENSIGN ENERGY SVCS INC	COM	CANADA	23,900	341,966
EQUINOX MINERALS LTD	COMMON STOCK	CANADA	26,700	104,167
EXFO ELECTRO OPTICAL ENG	SUB VTG SHS	CANADA	11,900	45,745
FAIRFAX FINL HLDGS LTD	SUB VTG	CANADA	3,260	1,274,956
FINNING INTL INC	COM NEW	CANADA	32,000	509,143
FIRST QUANTUM MINERALS LTD	COM	CANADA	12,700	972,292
FIRSTSERVICE CORP	SUB VTG SH	CANADA	2,100	40,664
FORSYS METALS CORP	COM	CANADA	5,900	23,074
FORTIS INC	COM	CANADA	29,900	817,983
FRANCO NEVADA CORP	COM	CANADA	8,300	222,473
FRONTEER DEV GROUP INC	COM	CANADA	69,700	274,585
GABRIEL RES LTD	COM	CANADA	50,624	211,024
GALLEON ENERGY INC	CL A	CANADA	9,400	47,253
GAMMON GOLD INC	COM	CANADA	8,900	98,563
GERDAU AMERISTEEL CORP	COM	CANADA	26,800	222,662
GILDAN ACTIVEWEAR INC	SUB VTG SHS CL A	CANADA	21,100	517,260
GOLDCORP INC NEW	COM	CANADA	125,168	4,936,993
GOLDEN STAR RES LTD	COM	CANADA	152,930	475,559
GREAT WEST LIFECO INC	COM	CANADA	49,818	1,277,348
GROUPE AEROPLAN INC	COM	CANADA	42,272	439,111
GUYANA GOLDFIELDS INC NEW	COM	CANADA	59,800	456,907
HUBBAY MINERALS INC	COM	CANADA	7,500	97,081

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HUSKY ENERGY INC	COM	CANADA	47,680	1,368,068
IAMGOLD CORP	COM	CANADA	43,750	688,999
IGM FINL INC	COM	CANADA	22,000	889,989
IMPERIAL OIL LTD	COM NEW	CANADA	58,040	2,251,067
INMET MNG CORP	COM	CANADA	8,100	492,792
INNERGEX PWR INCOME FD	TR UNIT	CANADA	12,800	126,004
INTACT FINL CORP	COMMON STOCK	CANADA	6,000	212,620
INTEROIL CORP	COM	CANADA	3,100	237,534
ITERATION ENERGY LTD	COM	CANADA	14,600	16,851
IVANHOE ENERGY INC	COM	CANADA	21,800	61,552
IVANHOE MINES LTD	COM	CANADA	46,000	680,555
	COMMON STOCK UNIT			
JAZZ AIR INCOME FUND ACC INV	RESTRICTED	CANADA	4,248	17,870
JEAN COUTU GROUP INC A	COMMON STOCK	CANADA	5,500	50,942
JUST ENERGY INCM FD TU UN	COMMON STOCK UNIT	CANADA	3,100	42,640
KINROSS GOLD CORP	COMMON STOCK	CANADA	117,143	2,164,411
LAURENTIAN BANK OF CANADA	COMMON STOCK	CANADA	1,700	69,323
LOBLAW COS LTD	COM	CANADA	20,411	659,632
LUNDIN MNG CORP	COM	CANADA	64,600	264,969
MAGNA INTL INC	CL A SUB VTG	CANADA	15,728	799,040
MANULIFE FINL CORP	COM	CANADA	239,791	4,421,386

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MAPLE LEAF FOODS INC	COM NEW	CANADA	2,900	32,282
MDS INC	COM	CANADA	24,060	187,963
METHANEX CORP	COM	CANADA	17,500	342,705
METRO INC	CL A SUB VTG	CANADA	19,100	714,553
MORNEAU SOBECO INCOME FD	UNIT	CANADA	8,500	79,620
NATIONAL BK CDA MONTREAL QUE	COM	CANADA	29,435	1,691,386
NEWALTA CORPORATION	COM	CANADA	5,200	39,781
NEXEN INC	COM	CANADA	89,280	2,147,796
NIKO RES LTD	COM	CANADA	8,100	760,280
NORBORD INC	COMMON STOCK	CANADA	3,450	48,244
NORTH WEST CO	TR UNIT	CANADA	900	16,311
NORTHERN PPTY REAL ESTATE INV	TR UNIT	CANADA	4,100	85,649
NORTHGATE MINERALS CORP	COM	CANADA	231,024	713,996
ONEX CORP	SUB VTG	CANADA	18,255	410,949
OPEN TEXT CORP	COM	CANADA	6,800	277,033
OPTI CANADA INC	COM	CANADA	35,900	69,516
OSISKO MINING CORP	COMMON STOCK	CANADA	21,260	171,564
PACIFIC RUBIALES ENE CORP	COM NEW	CANADA	14,200	209,272
PAN AMERICAN SILVER CORP	COM	CANADA	14,800	353,783
PASON SYS INC	COM	CANADA	7,200	80,011
PENN WEST ENERGY TR	TR UNIT	CANADA	70,185	1,241,887
PETROBANK ENERGY + RES LTD	COM	CANADA	6,500	317,513
PINETREE CAPITAL LTD	COMMON STOCK	CANADA	14,600	29,803
POTASH CORP SASK INC	COM	CANADA	50,032	5,459,208
POWER CORP CDA	COMMON STOCK	CANADA	64,922	1,808,911
POWER FINL CORP	COM	CANADA	45,800	1,357,814
PRECISION DRILLING TR	TR UNIT	CANADA	13,600	99,242
PROGRESS ENERGY RES CORP	COM	CANADA	6,300	85,034
PROVIDENT ENERGY TR	TR UNIT	CANADA	47,000	317,413
QUADRA MNG LTD	COM	CANADA	5,200	71,972
QUEST CAP CORP NEW	COMMON	CANADA	5,600	6,303
QUESTERRE ENERGY CORP	CL A	CANADA	26,400	72,525
RED BACK MINING INC	COMMON STOCK	CANADA	13,700	196,022
RESEARCH IN MOTION LTD	COM	CANADA	84,400	5,718,445
RIOCAN REAL ESTATE INVT TR	UNIT	CANADA	19,400	367,330
RITCHIE BROS AUCTIONEERS INC	COM	CANADA	19,100	431,611
ROGERS COMMUNICATIONS INC	CL B	CANADA	92,442	2,882,557
ROYAL BK CDA MONTREAL QUE	COM	CANADA	225,660	12,140,243
S+P TSE 60 INDEX FUTURES	MAR10 XMOD	CANADA	11,600	
SAPUTO INC	COM	CANADA	26,700	783,159
SHAW COMMUNICATIONS	CL B NV	CANADA	64,432	1,331,847
SHERRITT INTL CORP	COM	CANADA	54,500	341,551
SHOPPERS DRUG MART CORP	COM	CANADA	38,600	1,671,986
SIERRA WIRELESS INC	COM	CANADA	5,300	56,521
SILVER STD RES INC	COM	CANADA	2,400	52,654
SILVER WHEATON CORP	COM	CANADA	40,700	616,508
SILVERCORP METALS INC	COM	CANADA	35,900	238,683
SINO FST CORP	COM	CANADA	29,200	539,797
SNC LAVALIN GROUP INC	COM	CANADA	28,200	1,452,299
SPROTT INC	COMMON STOCK	CANADA	11,500	49,363
STANTEC INC	COM	CANADA	1,100	31,898
SUN LIFE FINL INC	COM	CANADA	104,497	3,015,247
SUNCOR ENERGY INC NEW	COMMON STOCK	CANADA	281,911	10,006,113
SUPERIOR PLUS CORP	COM	CANADA	10,900	152,320
SXC HEALTH SOLUTIONS CORP	COM	CANADA	3,900	213,164
TALISMAN ENERGY INC	COM	CANADA	189,449	3,558,211
TASEKO MINES LTD	COM	CANADA	252,100	1,070,105
TECK RESOURCES LTD	CL B SUB VTG	CANADA	88,761	3,117,451
TELUS CORP	COM (NON CANADIAN)	CANADA	11,100	361,159
TELUS CORP	NON VTG SHS	CANADA	27,124	847,342
THERATECHNOLOGIES INC	COM	CANADA	21,200	89,585

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THOMPSON CREEK METALS CO INC	COM	CANADA	12,700	149,369
THOMSON REUTERS CORPORATION	COM	CANADA	76,130	2,465,411
TMX GROUP INC	COM	CANADA	15,400	486,671
TORONTO DOMINION BK ONT	COM NEW	CANADA	139,400	8,770,758
TRANSALTA CORP	COM	CANADA	36,996	828,603
TRANSCANADA CORP	COM	CANADA	104,765	3,616,584
TRICAN WELL SERVICE LTD	COM	CANADA	22,900	307,125
UEX CORP	COM	CANADA	32,821	34,438
URANIUM ONE INC	COM	CANADA	88,800	255,808
URANIUM PARTN CORP	COM	CANADA	4,100	25,812
UTS ENERGY CORP	COMMON STOCK	CANADA	49,500	107,655
VITERRA INC	COM	CANADA	29,700	279,619
WEST FRASER TIMBER LTD	COM	CANADA	2,600	81,843
WESTON GEORGE LTD	COM	CANADA	9,715	620,144
YAMANA GOLD INC	COM	CANADA	119,312	1,365,712
YELLOW PAGES INCOME FUND	UNIT	CANADA	47,900	245,817
AAC ACOUSTIC TECH	USD0.01	CAYMAN ISLANDS	30,000	49,909
AGILE PROPERTY HLD	HKD0.10	CAYMAN ISLANDS	312,000	459,507
ALIBABA.COM LTD	HKD0.0001	CAYMAN ISLANDS	201,836	469,577

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ANTON OILFIELD SERVICES GP	HKD0.10	CAYMAN ISLANDS	916,000	99,231
ASM PACIFIC TECH	HKD 0.10	CAYMAN ISLANDS	35,000	333,342
BELLE INTERNATIONAL HOLDINGS	HKD0.01	CAYMAN ISLANDS	430,736	503,281
BIG MEDIA GROUP LT	HKD0.20	CAYMAN ISLANDS	2,100,000	26,541
CHAODA MODERN AGRICULTURE	HKD0.10	CAYMAN ISLANDS	362,230	388,668
CHINA AOYUAN PROPE	HKD0.01	CAYMAN ISLANDS	355,000	63,180
CHINA HIGH SPEED	USD0.01	CAYMAN ISLANDS	152,000	370,882
CHINA HUIYUAN JUIC	USD0.00001	CAYMAN ISLANDS	140,000	99,664
CHINA MENGNIU DAIRY	HKD0.1	CAYMAN ISLANDS	192,000	690,839
CHINA PROPERTIES G	HKD0.10	CAYMAN ISLANDS	53,000	15,652
CHINA RESOURCES LAND LIMITED	HKD0.10	CAYMAN ISLANDS	250,000	570,025
CHINA STATE CONSTR	HKD0.1	CAYMAN ISLANDS	201,600	85,278
CHINA TING GROUP H	HKG0.1	CAYMAN ISLANDS	148,000	23,859
CIMC ENRIC HOLDINGS LTD	COMMON STOCK	CAYMAN ISLANDS	14,000	10,508
CK LIFE SCIENCES	HKD0.10	CAYMAN ISLANDS	1,210,000	71,002
COUNTRY GARDEN HOLDINGS ORDSHS	HKD0.10	CAYMAN ISLANDS	675,114	250,750
DACHAN FOOD(ASIA)L	HKD0.10	CAYMAN ISLANDS	33,000	7,107
DAPHNE INTERNATIONAL HOLDINGS	HKD 0.10	CAYMAN ISLANDS	24,000	19,345
DYNASTY FINE WINES	HKD0.1	CAYMAN ISLANDS	376,000	122,197
F E CONSORTM INTL	HKD0.10	CAYMAN ISLANDS	887,621	320,521
FOXCONN INTERNATIONAL HLDGS	USD0.04	CAYMAN ISLANDS	378,000	438,738
GEEELY AUTOMOBILE H	HKD0.02	CAYMAN ISLANDS	200,000	110,136
GLOBAL BIO CHEM TECH	HKD0.10	CAYMAN ISLANDS	260,000	64,044
HAITIAN INTL HLDGS	HKD0.10	CAYMAN ISLANDS	53,000	28,981
HENGAN INTERNATION	HKD10	CAYMAN ISLANDS	128,000	952,483
HENGDELI HOLDINGS LTD	COMMON STOCK	CAYMAN ISLANDS	318,000	121,392
HIDILI INDS INTL D	HKD0.1	CAYMAN ISLANDS	169,000	212,938
HUTCHISON TELECOM	HKD0.25	CAYMAN ISLANDS	258,000	53,237
HUTCHISON TELECOMMUNICATIONS	COMMON STOCK	CAYMAN ISLANDS	258,000	43,920
INSPUR INTL LTD	HKD0.002	CAYMAN ISLANDS	765,000	109,511
JU TENG INTERNATIONAL	HKD0.1	CAYMAN ISLANDS	14,000	14,047
KINGBOARD CHEMICAL	HKD0.10	CAYMAN ISLANDS	92,000	367,808
KINGDEE INTL SOFTW	HKD0.025	CAYMAN ISLANDS	1,002,000	224,848
KINGSOFT CORP	USD0.0005	CAYMAN ISLANDS	405,000	336,366
LI NING CO LTD	HKD0.10	CAYMAN ISLANDS	128,000	486,971
LIFESTYLE INTERNAT	HKD0.005	CAYMAN ISLANDS	114,000	213,179
MEADVILLE HOLDINGS	HKD0.01	CAYMAN ISLANDS	150,000	58,808
NETDRAGON WEBSOFT	USD0.10	CAYMAN ISLANDS	243,500	126,868
PARKSON RETAIL GRO	HKD0.02	CAYMAN ISLANDS	202,500	357,781
PICO FAR EAST HLDG	HKD0.05	CAYMAN ISLANDS	86,000	17,967
POLYTEC ASSET HLDG	HKD0.1 (POST CONS)	CAYMAN ISLANDS	335,000	74,310
QIN JIA YUAN MEDIA	USD0.01	CAYMAN ISLANDS	247,221	48,781
REGENT PACIFIC GROUP LIMITED	USD0.01	CAYMAN ISLANDS	731,000	21,494
SA SA INTL HLDGS	HKD0.10	CAYMAN ISLANDS	538,000	358,711
SEMICONDUCTOR MFG	USD0.0004	CAYMAN ISLANDS	971,000	62,612
SHENZHOU INTERNATI	HKD0.10	CAYMAN ISLANDS	31,000	40,779
SHIMAO PROPERTY HOLDINGS	HKD0.10	CAYMAN ISLANDS	303,000	575,204
SHUI ON LAND LTD	USD0.0025	CAYMAN ISLANDS	373,450	221,545
SOHO CHINA LIMITED	HKD0.02	CAYMAN ISLANDS	294,000	159,625
SOLARGIGA ENERGY H	HKD0.1	CAYMAN ISLANDS	67,000	17,454
SPG LAND(HOLDINGS)	HKD0.1	CAYMAN ISLANDS	566,000	340,153
SUBSEA 7 INC	USD0.01	CAYMAN ISLANDS	17,231	286,646
TCL MULTIMEDIA TEC	HKD0.10	CAYMAN ISLANDS	361,400	396,167
TENCENT HOLDINGS LTD	COMMON STOCK	CAYMAN ISLANDS	160,000	3,481,020
TIANJIN PORT DEVEL	HKD0.1	CAYMAN ISLANDS	110,000	39,863
TINGYI(CAYMAN ISLA	USD 0.005	CAYMAN ISLANDS	300,000	742,838
TOMSON GROUP	HKD0.50	CAYMAN ISLANDS	183,849	79,666

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VALUE PARTNERS GP	HKD0.10	CAYMAN ISLANDS	37,000	18,944
WUYI INTL PHARMAC	HKD0.01	CAYMAN ISLANDS	232,500	23,388
XINGDA INTL HOLDINGS	HKD0.10	CAYMAN ISLANDS	283,000	132,484
ALMENDRAL SA	NPV	CHILE	925,346	95,773
BANCO SANTANDER CHILE NEW	SPONSORED ADR REPSTG COM	CHILE	7,705	499,130
BANMEDICA SA	NPV	CHILE	106,974	115,990
CHILEAN PESO		CHILE	8,159,229	16,085
EMPRESA NACIONAL DE ELEC	SPONSORED ADR	CHILE	19,446	977,550
ENERSIS S A	SPONSORED ADR	CHILE	43,118	985,677
FARMACIAS AHUMADA	NPV	CHILE	32,098	71,125
INVERSIONES AGUAS	COM NPV	CHILE	161,014	193,312
MASISA SA	COM NPV	CHILE	2,006,459	296,667
PARQUE ARAUCO SA	NPV	CHILE	620,213	709,164
SALFACORP SA	COM NPV	CHILE	68,924	118,078
SIGDO KOPPERS S A	COM NPV	CHILE	329,103	301,042
SOCOYESA SA NPV	COM CLP0.00	CHILE	950,451	337,253
SONDA S.A.	COM NPV	CHILE	119,134	185,541
SUDAMERICANA VAPOR	NPV	CHILE	123,072	89,893
VINA CONCHA Y TORO	NPV	CHILE	27,861	61,791
AIR CHINA LTD	H CNY1	CHINA	466,000	364,793
ALUMINIUM CORP CHN	H CNY1	CHINA	644,000	710,937
ANGANG STEEL COMPANY LTD.	H CNY1	CHINA	247,840	548,479
ANHUI CONCH CEMENT	H CNY1	CHINA	84,000	541,111

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ANHUI EXPRESSWAY	H CNY1	CHINA	404,000	281,350
AVICHINA INDUSTRY	CNY1 H	CHINA	756,000	311,992
BANK OF CHINA LTD	H HKD1	CHINA	7,923,000	4,291,512
BANK OF COMMUNICAT	H CNY1.00	CHINA	1,016,000	1,181,875
BEIJING CAPITAL IN	H CNY1	CHINA	300,000	198,864
BYD CO	H SHS CNY1	CHINA	110,200	973,517
CHINA BLUECHEMICAL	H CNY1	CHINA	348,000	213,179
CHINA CITIC BK	H CNY 1	CHINA	1,317,000	1,126,084
CHINA COAL ENERGY	H CNY1	CHINA	577,169	1,056,970
CHINA COMM CONSTR	H CNY1	CHINA	765,000	733,030
CHINA COMM SERVICE	H CNY1	CHINA	373,960	184,230
CHINA CONST BK	H CNY1	CHINA	6,695,000	5,759,010
CHINA COSCO HLDGS	CNY1.00 H SHS	CHINA	526,350	648,939
CHINA INTL MARINE	B CNY1	CHINA	151,388	190,552
CHINA LIFE INSURANCE	H CNY1	CHINA	1,172,000	5,804,038
CHINA MERCHANTS BK	H CNY1	CHINA	648,619	1,702,258
CHINA NATIONAL BUI	H CNY1	CHINA	183,304	379,655
CHINA OILFIELD SER	SER H CNY1	CHINA	288,000	346,905
CHINA PETROLIUM + CHEMICAL	CNY1 H SHS	CHINA	3,007,000	2,683,558
CHINA RAILWAY CONS	H CNY1	CHINA	299,000	383,291
CHINA RAILWAY GROU	H CNY1	CHINA	635,000	496,270
CHINA SHENHUA ENERGY	CNY1 H	CHINA	621,000	3,043,313
CHINA SHIPPING CONTAINER LINES	H CNY1	CHINA	651,000	235,077
CHINA SHIPPING DEV	H CNY1	CHINA	249,000	375,713
CHINA TELECOM CORP	H CNY1	CHINA	2,828,000	1,181,669
CHINA VANKE CO	B CNY1	CHINA	221,800	278,321
CHIWAN PETROLEUM S	CNY1 B SHS	CHINA	100,600	120,787
DALIAN PORT (PDA)	H CNY1	CHINA	454,000	175,650
DATANG INTL POWER	H CNY1	CHINA	660,000	285,992
DONGFANG ELECT COR	H CNY1	CHINA	36,000	193,138
DONGFENG MOTOR GRO	H CNY1	CHINA	550,000	793,005
GREAT WALL MOTOR CO	H CNY1	CHINA	189,000	235,944
GUANGZHOU R+F PROP	H CNY0.25(POST SUBD)	CHINA	207,600	367,862
HARBIN POWER EQUIP	H CNY1	CHINA	128,000	114,562
HUADIAN ENERGY CO	B CNY1	CHINA	196,500	77,421
HUANENG POWER INTL	H CNY1	CHINA	484,000	274,019
HUANENG POWER INTL INC	SPONSORED ADR SER N SHS	CHINA	2,592	58,061
I/MONGOLIA YITAI COAL	B CNY1	CHINA	62,600	540,927
IND + COM BK CHINA	H CNY1	CHINA	6,768,000	5,621,052
JIANGSU EXPRESSWAY	H CNY 1	CHINA	222,000	198,980
JIANGSU FUTURE LAND CO LTD	(B) SHS	CHINA	84,200	69,970
JIANGXI COPPER CO	H CNY 1	CHINA	284,000	672,454
LIANHUA SUPERMARKET	CNY1 H SHS	CHINA	107,000	322,902
MAANSHAN IRON + ST	H CNY1	CHINA	334,000	244,231
PETROCHINA CO	H CNY1	CHINA	3,574,000	4,295,778
PICC PROPERTY + CA	H CNY1	CHINA	466,000	420,683
PING AN INSURANCE	H CNY1	CHINA	225,000	1,973,162
SHANG GONG CO	B CNY1	CHINA	1,900	998
SHANGHAI ELECTRIC	CNY1 H SHS	CHINA	544,000	253,266
SHANGHAI FORTE LAN	H CNY0.20	CHINA	12,000	3,900
SHANGHAI JIN JIANG INT	ORD SHS PV RMB 1	CHINA	206,000	59,775
SHANGHAI LUJIAZHUI	B CNY1	CHINA	90,700	174,870
SHANGHAI ZHENHUA PORT MACHINE	B CNY1	CHINA	160,810	136,528
SICHUAN XINHUA WIN	H CNY1	CHINA	435,000	178,397
SINOPEC S/PETROCHE	ORD H CNY1	CHINA	449,000	177,769
SINOTRANS LIMITED	H SHARES CNY1	CHINA	655,000	172,323
TRAVELSKY TECHNOLO	CLS H CNY1	CHINA	605,000	610,926
TSANN KUEN (CHINA)	B CNY1	CHINA	632,600	152,561
WUMART STORES INC	H CNY0.25	CHINA	147,000	231,665
YANTAI CHANGYU PIO	B CNY1	CHINA	31,800	282,852
YANZHOU COAL MININ	H CNY1	CHINA	400,800	888,019

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ZHAOJIN MINING IND	H CNY1	CHINA	53,000	105,808
ZHEJIANG EXPRESSWA	H CNY1	CHINA	276,000	255,923
ZIJIN MINING GROUP CO LTD	H CNY0.01	CHINA	818,000	782,760
ZTE CORPN	H CNY1	CHINA	53,144	330,349
BANCOLOMBIA S A	SPONSORED ADR REPSTG 4 PREF	COLOMBIA	47,553	2,164,137
BK OF CYPRUS PUBL	CYP0.50	CYPRUS	45,873	324,474
PROSAFE PRODUCTION	USD0.10	CYPRUS	88,026	189,711
PROSAFE SE	EUR0.25	CYPRUS	42,450	270,787
SONGA OFFSHORE SE	COMMON STOCK	CYPRUS	8,382	44,110
CEZ	CZK100	CZECH REPUBLIC	35,807	1,681,011
CZECH KORUNA		CZECH REPUBLIC	409,977	22,277
KOMERCNI BANKA	ORD CZK500	CZECH REPUBLIC	1,457	311,050
PHILIP MORRIS CR AS	CZK1000	CZECH REPUBLIC	69	32,978
TELEFONICA O2 CZEC	CZK100	CZECH REPUBLIC	8,290	188,287
UNIPETROL	CZK100	CZECH REPUBLIC	8,580	65,036
A P MOLLER MAERSK	SER A DKK1000	DENMARK	109	741,904
A P MOLLER MAERSK	SER B DKK1000	DENMARK	218	1,538,453
AMAGERBANKEN	DKK20	DENMARK	5,928	49,836
AURIGA INDUSTRIES	B DKK10	DENMARK	1,581	32,923

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BANG + OLUFSEN A/S	DKK10 SER B	DENMARK	3,603	52,451
BAVARIAN NORDIC	DKK10	DENMARK	1,592	44,050
CARLSBERG	B DKK20	DENMARK	14,136	1,046,657
COLOPLAST	SER B DKK5	DENMARK	4,844	441,786
DANISCO	DKK20	DENMARK	9,686	650,869
DANISH KRONE		DENMARK	360,710	69,551
DANSKE BANK A/S	DKK10	DENMARK	89,900	2,045,447
DFDS	DKK100	DENMARK	51	3,516
DSV	DKK1 (POST SUBDIVISION)	DENMARK	37,890	686,751
FLSMIDTH + CO A/S	DKK20	DENMARK	10,583	748,896
GENMAB AS	DKK1	DENMARK	3,081	48,714
GREENTECH ENERGY S	DLL5	DENMARK	19,886	91,258
IC COMPANY S	DKK10	DENMARK	3,296	114,077
JYSKE BANK A/S	DKK10	DENMARK	11,985	467,961
NOVO NORDISK AS	DKK2 SER B	DENMARK	73,540	4,707,694
NOVOZYMES AS B SHS	SER B DKK10	DENMARK	9,123	949,900
ROCKWOOL INTL	SER B DKK10	DENMARK	1,500	177,585
SIMCORP	DKK10	DENMARK	627	117,874
SJAELSO GRUPPEN	DKK10	DENMARK	27,600	59,604
SYDBANK	DKK10	DENMARK	12,710	327,783
TK DEVELOPMENT	DKK20	DENMARK	30,541	156,054
TOPDANMARK ARIN	DKK10(REGD)	DENMARK	3,310	448,673
TRYGVESTA A/S	DKK25.00	DENMARK	5,395	356,546
VESTAS WIND SYSTEMS	DKK1	DENMARK	33,017	2,018,103
WILLIAM DEMANT HOL	DKK1	DENMARK	4,517	341,851
AL ARAFA INVESTMEN	USD0.20(POST SUBDIVISION)	EGYPT	119,232	78,693
ALEXANDRIA NAT IRON	EGP100	EGYPT	475	64,104
ARAB COTTON GINNIN	EGP5	EGYPT	155,241	116,047
COMMERCIAL INTL BK	EGP10	EGYPT	40,638	404,176
EFG HERMES HLDGS	EGP5	EGYPT	30,272	138,700
EGYPT FOR TOURISM	EGP1 (POST SUBDIVISION)	EGYPT	183,615	55,238
EGYPT INT PHARM ID	EGP10	EGYPT	9,015	54,240
EGYPT KUWAIT HLDG	USD0.25(POST SUBDIVISION)	EGYPT	36,034	72,068
EGYPT MEDIA PRODUCT	EGP10	EGYPT	144,833	130,184
EGYPTIAN FIN + IND	EGP10.00	EGYPT	15,208	57,397
EGYPTIAN POUND		EGYPT	2,028,317	369,810
EL EZZ STEEL REBAR	EGP5	EGYPT	15,684	48,756
HELIOPOLIS HOUSING	EGP5	EGYPT	12,523	64,045
HOUSING + DEV BK	EGP10	EGYPT	7,376	26,762
MEDINET NASR HOUSI	EGP5	EGYPT	32,369	161,292
MISR BENI SUEF CEMENT	EGP10	EGYPT	2,983	69,072
MOBINIL	EGP10	EGYPT	5,992	263,278
NAEEM HOLDING	USD 1	EGYPT	390,714	171,914
NILE COTTON GINNIN	EGP5	EGYPT	35,832	85,060
OLYMPIC GRP FIN IV	EGP10	EGYPT	81,323	404,039
ORASCOM CONSTR IND	EGP5	EGYPT	14,023	628,980
ORASCOM TEL HLDG	EGP1 (POST SUBDIVISION)	EGYPT	49,816	227,157
ORIENTAL WEAVERS	EGP5	EGYPT	51,016	306,017
PAINTS + CHEMICALS	EGP10	EGYPT	8,673	64,833
SIX OF OCTOBER	RIGHTS	EGYPT	3,504	6,401
SIX OF OCTOBER DEV	EGP10	EGYPT	12,672	184,832
TELECOM EGYPT	EGP10 (POST SUBDIVISION)	EGYPT	47,649	158,895
WATANY DEV BANK	EGP10	EGYPT	32,442	34,780
ALMA MEDIA CORP	NPV	FINLAND	27,051	290,309
AMER SPORTS CORP	A NPV	FINLAND	46,770	469,722
CARGOTEC CORP	NPV ORD B	FINLAND	7,250	200,861
CITYCON OYJ	NPV	FINLAND	38,781	163,585
CRAMO OYJ	SER B FIM10	FINLAND	25,527	439,132
ELISA CORPORATION	SER A EUR0.5	FINLAND	28,435	651,122
F SECURE OYJ	NPV	FINLAND	89,697	352,618
FINNAIR	EUR0.85	FINLAND	23,735	127,702
FORTUM OYJ	EUR3.40	FINLAND	78,023	2,123,567
HK RUOKATALO GROUP OYJ	EUR1.7 SER A	FINLAND	7,904	89,021

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HUHTAMAKI OYJ	NPV I	FINLAND	19,650	273,470
KEMIRA OY	ORD FIM10	FINLAND	1,000	14,907
KESKO OYJ	NPV SER B	FINLAND	12,500	413,925
KONE CORPORATION NPV	ORD B	FINLAND	29,046	1,248,545
KONECRANES OYJ	NPV	FINLAND	7,883	215,797
LASSILA + TIKANOJA	ORD NPV	FINLAND	11,576	265,572
LEMMINKAINEN CORP	EUR2	FINLAND	1,676	58,192
M REAL OYJ	B ORD EUR1.70	FINLAND	37,243	81,755
METSO OYJ	FIM50	FINLAND	24,200	855,176
NESTE OIL OYJ	NPV	FINLAND	24,349	433,889
NOKIA OYJ	EUR0.06	FINLAND	543,849	6,960,159
NOKIAN RENKAAT OYJ	NPV	FINLAND	19,910	485,620
ORIOLA KD CORP	SER B NPV	FINLAND	49,639	313,366
ORION CORPORATION	SER B NPV	FINLAND	17,169	370,730
OUTOKUMPU OYJ	NPV	FINLAND	22,300	424,252
OUTOTEC OYJ	NPV	FINLAND	7,127	252,978
POHJOLA BANK PLC	NPV SER A	FINLAND	30,012	325,101

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POYRY OYJ	NPV	FINLAND	5,225	83,737
RAMIRENT OYJ	NPV EUR0.43	FINLAND	4,952	48,597
RAUTARUUKKI OY	NPV	FINLAND	16,000	370,510
RUUKKI GROUP	NPV	FINLAND	40,063	123,008
SAMPO OYJ	SER A NPV	FINLAND	82,334	2,010,549
SANOMA OYJ	ORDINARY	FINLAND	16,040	362,691
SPONDA OYJ	EUR1	FINLAND	48,881	191,460
STORA ENSO OYJ	NPV SER R	FINLAND	107,524	752,837
TECHNOPOLIS OYJ	NPV	FINLAND	40,796	181,449
TIETOENATOR OYJ	ORD NPV	FINLAND	12,646	263,086
UPM KYMMENE OY	NPV	FINLAND	93,318	1,113,947
UPONOR OYJ	EUR2	FINLAND	4,058	87,333
VACON	ORD EUR0.20	FINLAND	10,874	416,559
WARTSILA	B EUR3.5	FINLAND	15,950	642,361
YIT CORP	EUR0.5(POST SUBDIVISION)	FINLAND	24,095	499,541
ABC ARBITRAGE	EUR0.016	FRANCE	8,724	82,360
ACCOR	EUR3	FRANCE	35,709	1,959,680
ADP PROMESSES	EUR3	FRANCE	5,489	443,618
AIR FRANCE KLM	EUR8.50	FRANCE	24,459	386,018
AIR LIQUIDE(L)	EUR 5.5(POST SUBDIVISION)	FRANCE	40,227	4,792,130
ALCATEL LUCENT	EUR2	FRANCE	431,139	1,473,449
ALSTOM	EUR7	FRANCE	36,545	2,572,358
ALTEN	NPV	FRANCE	1,013	28,341
ALTRAN TECHNOLOGIES	EUR0.5	FRANCE	15,701	83,868
ASSYSTEM	EUR1	FRANCE	4,180	48,038
ATOS ORIGIN	EUR1	FRANCE	13,024	599,546
AUDIKA	EUR0.03	FRANCE	589	18,760
AXA	EUR2.29	FRANCE	250,650	5,948,112
BIC	EUR3.82	FRANCE	5,115	354,461
BNP PARIBAS	EUR2	FRANCE	153,245	12,290,628
BOIRON	EUR1	FRANCE	2,931	125,358
BOURSORAMA	EUR0.40	FRANCE	950	13,180
BOUYGUES	EUR1	FRANCE	45,163	2,360,252
BULL SA	EUR0.1 (POST CONSOLIDATION)	FRANCE	7,776	34,139
BUREAU VERITAS	EUR0.12	FRANCE	7,408	386,935
CAC 40 INDEX FUTURES	MAR10 XMON	FRANCE	850	
CAP GEMINI	EUR8	FRANCE	25,767	1,181,905
CARBONE LORRAINE	EUR2	FRANCE	3,864	140,814
CARREFOUR	EUR2.50	FRANCE	102,508	4,935,778
CASINO GUICH PERR	EUR1.53	FRANCE	8,272	742,121
CGG VERITAS	EUR0.40	FRANCE	35,107	752,020
CHRISTIAN DIOR	EUR2	FRANCE	10,227	1,052,947
CIE DE ST GOBAIN	EUR4	FRANCE	67,840	3,705,482
CNP ASSURANCES	EUR4	FRANCE	6,794	660,503
CREDIT AGRICOLE SA	EUR3	FRANCE	161,368	2,861,619
DANONE	EUR0.25	FRANCE	88,433	5,434,235
DASSAULT SYSTEMES	EUR1	FRANCE	12,310	702,055
DERICHEBOURG	EUR0.25	FRANCE	8,235	36,745
EDF	EUR0.5	FRANCE	31,682	1,889,140
EIFFAGE	EUR4 (POST SUBDIVISION)	FRANCE	7,066	399,942
ERAMET	EUR3.05	FRANCE	945	299,301
ESSILOR INTL	EUR0.18	FRANCE	36,873	2,208,721
EURAZEO	NPV	FRANCE	5,015	351,381
EURO DISNEY SCA	EUR1	FRANCE	4,513	31,404
EUROFINS SCIENTIFI	EUR0.1	FRANCE	111	6,082
EUTELSAT COMMROM	EUR1	FRANCE	15,959	514,270
FAIVELEY	EUR1 (POST SUBDIVISION)	FRANCE	965	76,842
FIMALAC SA	EUR4.4	FRANCE	750	41,783
FRANCE TELECOM	EUR4	FRANCE	299,472	7,489,099
GAMELOFT COMPANY	EUR0.76	FRANCE	801	4,057
GDF SUEZ	EUR1	FRANCE	180,904	7,860,528
GECINA	REAL ESTATE	FRANCE	3,021	330,019
GET SA	EUR0.40 (POST CONS)	FRANCE	20,929	196,382

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GUERBET SA	FRF20	FRANCE	266	37,077
HERMES INTL	NPV	FRANCE	10,314	1,380,802
ICADE	NPV	FRANCE	3,649	349,463
ILIAD	NPV	FRANCE	1,535	183,939
IMERYS	EUR2	FRANCE	6,276	378,323
INGENICO	EUR1	FRANCE	1,582	38,495
INTER PARFUMS	FRF20	FRANCE	1,351	34,910
IPSEN	EUR1	FRANCE	150	8,342
IPSOS	EUR0.25 (POST SUBDIVISION)	FRANCE	800	24,287
JC DECAUX SA	NPV	FRANCE	12,585	307,589
KLEPIERRE	EUR4	FRANCE	17,401	708,787
LAFARGE	EUR4	FRANCE	33,430	2,772,779
LAGARDERE SCA	EUR6.10(REGD)	FRANCE	22,537	918,636
LAURENT PERRIER	EUR3.8	FRANCE	982	76,096
LEGRAND SA	EUR4	FRANCE	17,590	491,495
LOREAL	EUR0.2	FRANCE	37,951	4,247,113
LVMH MOET HENNESSY LOUIS VUITT	EUR0.30	FRANCE	36,164	4,066,845

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MAUREL ET PROM	EUR 0.77	FRANCE	9,344	169,925
METROPOLE TV (M6)	EUR0.4	FRANCE	12,011	309,673
MICHELIN(CGDE)	EUR2(REGD)	FRANCE	27,695	2,129,021
* NATIXIS	EUR1.6 (POST SUBDIV)	FRANCE	181,120	921,730
NEOPOST	EUR1	FRANCE	6,006	496,948
NEXANS	ORD EUR1	FRANCE	1,337	107,077
NEXITY EUR5	EUR5	FRANCE	1,950	71,231
NICOX SA	EUR0.20	FRANCE	9,204	76,948
NICOX SA RTS	EXP 12SEP09	FRANCE	6	7
NRJ GROUP	NPV	FRANCE	6,328	51,388
PAGESJAUNES GROUPE	EUR0.20	FRANCE	24,655	275,915
PERNOD RICARD	NPV	FRANCE	36,941	3,175,294
PEUGEOT SA	EUR1	FRANCE	28,451	966,006
POWEO	EUR1	FRANCE	200	3,989
PPR	EUR4	FRANCE	14,443	1,745,628
PUBLICIS GROUPE SA	EUR0.40	FRANCE	23,520	961,741
RENAULT (REGIE NATIONALE)	EUR3.81	FRANCE	34,295	1,781,211
RODRIGUEZ GROUP	EUR0.14	FRANCE	15,083	8,656
RUBIS	EUR5	FRANCE	1,484	131,370
SAFRAN SA	EUR0.20	FRANCE	32,284	634,113
SAFT GROUPE SA	EUR1	FRANCE	2,276	110,243
SANOFI AVENTIS	EUR2	FRANCE	168,233	13,289,950
SARTORIUS STEDIM	FRF20	FRANCE	173	6,950
SCHNEIDER ELECTRIC	EUR8	FRANCE	40,924	4,801,768
SCOR S.E.	EUR7.876972 (POST CONS)	FRANCE	32,424	814,105
SECHILLENNE SIDEC	EUR.385(POST SUBDIVISION)	FRANCE	874	35,550
SELOGER PROMESSES	EUR0.20	FRANCE	150	4,847
* SOC GENERALE	EUR1.25	FRANCE	96,941	6,808,260
SODEXO	EUR4	FRANCE	17,830	1,019,810
SOITEC SECURITIES	NPV	FRANCE	7,114	101,986
SOPRA	EUR4	FRANCE	188	13,352
SPERIAN PROTECTION	EUR2	FRANCE	1,055	76,273
STALLERGENES	EUR1.00(POST SUBDIVISION)	FRANCE	1,552	131,043
SUEZ ENVIRONNEMENT	EUR4	FRANCE	49,754	1,151,075
TECHNIP	NPV	FRANCE	19,006	1,347,081
TELEPERFORMANCE	EUR2.5	FRANCE	4,000	130,160
TF1 TV FRANCAISE	EUR0.20	FRANCE	21,481	397,268
THALES	EUR3	FRANCE	16,883	870,691
TOTAL SA	EUR2.5 (POSTDIVISION)	FRANCE	336,784	21,746,440
TRANSGENE	FRF15	FRANCE	3,278	98,765
UBISOFT ENTERTAIN	POST RECONSTRUCTION)EUR0.0775	FRANCE	6,310	89,808
UNIBAIL RODAMCO SE	EUR5	FRANCE	15,151	3,341,113
UNION FIN DE FRANC	FRF25	FRANCE	100	3,594
VALEO	EUR3	FRANCE	13,270	467,030
VALLOUREC USIN A T	EUR4 POST SUBDIVISION	FRANCE	10,729	1,955,734
VEOLIA ENVIRONNEMENT	EUR5.00	FRANCE	71,452	2,370,675
VINCI	EUR2.50 (POST SUBDIVISION)	FRANCE	79,113	4,480,133
VIRBAC	EUR1.25	FRANCE	941	98,193
VIVENDI SA	EUR5.5	FRANCE	203,747	6,078,915
WENDEL	EUR4	FRANCE	5,231	321,221
ZODIAC AEROSPACE	NPV	FRANCE	7,439	310,907
ADIDAS AG	NPV	GERMANY	36,204	1,961,912
AIXTRON	ORD NPV	GERMANY	14,620	492,937
* ALLIANZ SE	COMMON STOCK	GERMANY	71,309	8,916,362
BASF SE	NPV	GERMANY	143,861	8,970,337
BAUER AG	NPV BR	GERMANY	1,488	62,446
BAYER AG	COMMON STOCK	GERMANY	121,661	9,767,986
BAYER MOTOREN WERK	NON VTG PRF EUR1	GERMANY	9,631	317,816
BAYERISCHE MOTOREN WERKE AG	EUR1	GERMANY	55,587	2,536,158
BECHTLE AG	ORD SHS	GERMANY	4,197	113,147
BEIERSDORF AG	NPV	GERMANY	16,186	1,066,625
BILFINGER BERGER AG	DEM5	GERMANY	8,628	667,476

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BIOTEST AG	DEM5	GERMANY	150	8,372
BIOTEST AG	NON VTG PRF DEM5	GERMANY	1,696	83,755
CARL ZEISS MEDITEC NPV	NPV	GERMANY	4,750	84,916
CELESIO AG	NPV	GERMANY	15,505	393,750
COMDIRECT BANK AG	NPV	GERMANY	1,700	16,122
COMMERZBANK AG	NPV	GERMANY	115,239	973,020
CONERGY AG	NPV	GERMANY	2,083	1,972
CONSTANTIN MEDIEN AG.	ORD NPV	GERMANY	9,861	28,296
CTS EVENTIM AG	COM	GERMANY	550	26,940
DAB BANK AG	NPV	GERMANY	7,261	44,171
DAIMLER AG	ORD NPV(REGD)	GERMANY	139,077	7,428,896
DAX INDEX FUTURES	MAR10 XEUR	GERMANY	1,000	
DEMAG CRANES AG	NPV (REGD)	GERMANY	3,691	123,495
DEUTSCHE BANK AG	ORD NPV (REGD)	GERMANY	89,759	6,364,389
DEUTSCHE BOERSE AG	NPV	GERMANY	33,551	2,791,961
DEUTSCHE LUFTHANSA	ORD NPV (REGD)(VINK)	GERMANY	39,788	670,758
DEUTSCHE POST AG	NPV REGD	GERMANY	150,454	2,910,922
DEUTSCHE TELEKOM	NPV(REGD)	GERMANY	449,700	6,639,176

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DEUTSCHE WOHNEN AG BR	NPV (BR)	GERMANY	10,265	98,676
DIC ASSET AG	NPV	GERMANY	1,491	17,435
DRAGERWERK AG	NON VTG PREF DEM5	GERMANY	1,030	44,171
DT BETEILIGUNG	DEM5	GERMANY	4,794	117,548
DT POSTBANK AG	NPV	GERMANY	15,052	494,113
DUERR AG	ORD NPV	GERMANY	2,183	53,245
E ON AG	NPV	GERMANY	297,819	12,489,848
ENVITEC BIOGAS AG	NPV (BR)	GERMANY	3,237	58,890
FRAPORT AG	NPV	GERMANY	6,990	363,848
FREENET AG	NPV (BR)	GERMANY	2,900	39,070
FRESENIUS MEDICAL CARE AG+CO	EUR SPREAD	GERMANY	33,851	1,794,090
FRESENIUS SE	DEM5	GERMANY	4,943	308,146
FRESENIUS SE	NON VTG PRF NPV	GERMANY	14,321	1,027,558
GEA GROUP AG	NPV	GERMANY	27,003	602,834
GERRESHEIMER GROUP	NPV BR	GERMANY	2,750	92,721
GFK SE	NPV	GERMANY	650	22,503
GILDEMEISTER AG	NPV	GERMANY	7,336	119,252
GRENKE LEASING AG	NPV	GERMANY	1,699	71,910
HAMBURGER HAFEN	NPV (REGD)	GERMANY	4,639	179,640
HANNOVER RUECKVERS	ORD NPV (REGD)	GERMANY	11,005	516,472
HEIDELBERGCEMENT	NPV	GERMANY	11,286	780,968
HEIDELBERGER DRUCK	ORD NPV	GERMANY	3,150	24,812
HENKEL AG + CO KGAA	NON VTG PRF NPV	GERMANY	31,634	1,653,443
HENKEL AG+ CO KGAA	NPV (BR)	GERMANY	23,013	1,028,507
HOCHTIEF AG	NPV	GERMANY	7,656	588,217
HOMAG GROUP AG	NPV	GERMANY	1,016	15,525
INDUS HOLDING AG	DEM5	GERMANY	1,585	27,289
INFINEON TECHNOLOGIES AG	ORD NPV	GERMANY	192,043	1,069,070
INTERSEROH SE	NPV	GERMANY	88	6,313
IVG IMMOBILIEN AG	NPV	GERMANY	17,581	134,950
JENOPTIK AG	NPV	GERMANY	7,743	42,104
K + S AG	ORD SHS NPV	GERMANY	30,635	1,757,702
KIZOO AG	NPV	GERMANY	4,290	39,085
KLOECKNER + CO SE	NPV (REGD)	GERMANY	7,969	204,088
KOENIG + BAUER ALB	NPV	GERMANY	50	818
KONTRON AG	NPV	GERMANY	4,549	52,018
KUKA AKTIENGESELLSCHAFT	NPV	GERMANY	1,500	25,718
KWS SAAT AG	NPV	GERMANY	50	8,573
LANXESS AG	NPV	GERMANY	9,086	343,372
LINDE AG	NPV	GERMANY	23,852	2,880,093
LOEWE AG	NPV	GERMANY	3,671	47,403
MAN SE	ORD NPV	GERMANY	18,772	1,466,238
MANZ AUTOMATION AG	NPV	GERMANY	60	5,725
MEDIGENE AG	NPV	GERMANY	7,972	40,947
MEDION AG	NPV	GERMANY	1,986	21,086
MERCK KGAA	ORD NPV	GERMANY	11,622	1,086,520
METRO AG	ORD NPV	GERMANY	20,389	1,245,304
MLP AG	NPV	GERMANY	6,784	78,451
MORPHOSYS	ORD NPV	GERMANY	5,294	129,428
MTU AERO ENGINES I	NPV (REG)	GERMANY	4,106	224,980
MUENCHENER RUCKVERS AG	NPV (REGD)	GERMANY	32,752	5,106,501
NORDEX AG	NPV (POST REV SPLIT)	GERMANY	2,600	39,094
PFEIFFER VAC TECH	ORD NPV	GERMANY	1,070	89,808
PFLEIDERER AG	NPV (REGD)	GERMANY	3,886	34,233
PHOENIX SONNENSTRO	ORD (NPV)	GERMANY	738	44,715
PORSCHE AUTOMOBIL HOLDING SE	NON VTG PRF NPV	GERMANY	15,553	976,043
PRAKTIKER BAU HLDG	NPV	GERMANY	5,082	56,508
PROSIEBENSAT1 MEDIA AG	NPV PREF	GERMANY	15,110	174,733
PUMA AG	NPV	GERMANY	1,184	393,837
Q CELLS SE	NPV	GERMANY	10,726	175,436
QSC AG NPV	NPV	GERMANY	30,979	75,560

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RHEINMETALL AG	NPV	GERMANY	6,668	428,023
RHOEN KLINIKUM AG	ORD NPV	GERMANY	6,750	165,800
ROTH + RAU AG	NPV (BR)	GERMANY	2,138	92,700
RWE AG (NEU)	NON VTG PFD NPV	GERMANY	7,097	634,263
RWE AG (NEU)	NPV	GERMANY	71,578	6,979,252
SALZGITTER AG	ORD NPV	GERMANY	7,536	739,992
SAP AG	NPV	GERMANY	141,700	6,709,030
SGL CARBON SE	ORD NPV	GERMANY	8,277	246,415
SIEMENS AG	NPV (REGD)	GERMANY	133,180	12,269,239
SINGULUS TECHNOLOGY	ORD SHS	GERMANY	4,200	18,500
SIXT AG	NON VTG PRF NPV	GERMANY	3,401	83,685
SIXT AG	ORD NPV	GERMANY	979	30,817
SKY DEUTSCHLAND AG	NPV (REGD)	GERMANY	4,250	13,781
SOFTWARE AG	NPV(BEARER)	GERMANY	2,699	295,850
SOLAR MILLENNIUM	NPV	GERMANY	1,542	78,296
SOLARWORLD AG	ORD SHS	GERMANY	14,822	326,005
SOLO SE	NPV	GERMANY	945	9,721
STADA ARZNEIMITTEL	ORD NPV(REGD)	GERMANY	4,051	140,654
STO AG NON VTG PRF	NPV	GERMANY	477	43,034

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STRATEC BIOMEDICAL	NPV	GERMANY	2,052	78,254
SUEDZUCKER AG	NPV	GERMANY	6,500	135,598
SYMRISE AG	NPV (BR)	GERMANY	7,450	160,119
TELEGATE AG	EUR NPV	GERMANY	3,752	49,310
THYSSENKRUPP AG	NPV	GERMANY	63,233	2,395,100
TOGNUM AG	NPV (BR)	GERMANY	10,016	166,697
TUI AG	NPV (REGD)	GERMANY	39,820	333,649
UTD INTERNET AG	NPV(REGD)	GERMANY	22,945	303,525
VERSATEL AG	NPV	GERMANY	2,102	24,127
VOLKSWAGEN AG	NON VTG PRF NPV	GERMANY	14,779	1,393,961
VOLKSWAGEN AG	ORD NPV	GERMANY	14,364	1,586,873
VOSSLOH AG	DEM5	GERMANY	874	87,176
WACKER CHEMIE AG	NPV(BR)	GERMANY	2,871	503,032
WEBER GERRY AG	NPV REG	GERMANY	4,501	145,753
WINCOR NIXDORF AG	NPV	GERMANY	3,450	235,862
WIRECARD AG	NPV	GERMANY	9,033	125,065
ZHONGDE WASTE TECH	NPV (BR)	GERMANY	2,281	39,436
888 HOLDINGS PLC	ORD GBP0.005	GIBALTAR	17,874	32,039
AEGEAN AIRLINES	EURO.65(CR)	GREECE	5,001	25,615
ALAPIS HOLDING INDUSTRIAL	EUR0.30(CR)	GREECE	68,445	50,083
ALPHA BANK	EUR4.7(CR)	GREECE	70,791	832,852
ANEK LINES SA	EUR1.61 (COM REGD)	GREECE	21,423	19,671
ATTICA BANK SA	EUR0.35	GREECE	47,852	116,715
BABIS VOVOS SA	EUR0.3(CR)	GREECE	5,641	35,530
BK OF PIRAEUS	EUR4.77(REGD)	GREECE	62,355	723,762
COCA COLA HELL BOT	EUR0.50(CB)	GREECE	30,512	699,995
DUTY FREE SHOPS	EUR0.3(CR)	GREECE	13,724	120,506
EFG EUROBANK ERGAS	EUR2.75(CR)	GREECE	61,419	694,392
EUROBANK PROPRTIE	EUR 2.13(CR)	GREECE	14,378	171,219
FOURLIS HOLDING	EUR1 (CR)	GREECE	3,921	51,700
HELLENIC PETROLEUM	EUR2.18	GREECE	22,771	255,158
HYGEIA S.A.	EUR0.41	GREECE	11,739	27,790
JUMBO SA	EUR1.4	GREECE	16,746	213,113
LAMBRAKIS PUBLISHING	EUR0.55	GREECE	29,835	84,755
MARFIN INVESTMENT GROUP SA	EUR0.54(CR)	GREECE	132,774	379,090
METKA SA	EUR0.32(REGD)	GREECE	1,255	17,574
MINOAN LINES	EUR2.25	GREECE	19,510	112,528
NATL BK OF GREECE	EUR5.00 (REGD)	GREECE	85,167	2,211,698
OPAP (ORG OF FOOTB)	EUR0.30 (CR)	GREECE	37,643	828,487
OTE (HELLENIC TLMC)	EUR2.39(CR)	GREECE	50,271	742,179
PUBLIC POWER CORP	EUR4.60	GREECE	19,461	362,981
SARANTIS	EUR 1.54	GREECE	5,045	35,323
TERNA ENERGY SA	EUR0.3	GREECE	913	8,279
TITAN CEMENT CO	EUR4	GREECE	10,758	313,640
APAC RESOURCES LTD	HKD0.10	HONG KONG	520,000	30,848
BANK OF EAST ASIA	HKD 2.50	HONG KONG	273,616	1,092,128
BEIJING ENTERPRISE	HKD0.1	HONG KONG	88,000	638,376
BOC HONG KONG HOLDINGS LTD	HKD5	HONG KONG	623,500	1,421,642
CATHAY PACIFIC AIR	HKD0.20	HONG KONG	180,000	340,777
CHEUNG KONG(HLDGS)	HKD0.50	HONG KONG	221,000	2,870,074
CHINA AGRI IND HLD	HKD0.10	HONG KONG	411,000	540,647
CHINA CHENGTONG DE	HKD0.10	HONG KONG	340,000	34,640
CHINA EVERBRIGHT	HKD1	HONG KONG	136,000	337,455
CHINA GAS HOLDINGS	HKD0.01	HONG KONG	196,000	107,175
CHINA MERCHANTS HLDGS INTL	HKD0.10	HONG KONG	233,998	761,982
CHINA MOBILE LTD	HKD0.10	HONG KONG	914,500	8,591,810
CHINA O/SEAS LAND	HKD0.10	HONG KONG	714,880	1,510,144
CHINA PHARMA GROUP	HKD0.10	HONG KONG	50,000	27,792
CHINA RES PWR HLDG	HKD1	HONG KONG	323,399	643,958
CHINA RESOURCES EN	HKD1	HONG KONG	242,000	886,350
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	HONG KONG	134,000	433,760
CHINA TRAVEL INTL	HKD0.10	HONG KONG	548,000	163,961

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CHINA UNICOM HONG KONG LTD	HKD0.1	HONG KONG	931,250	1,234,613
CITIC 1616 HLDGS	HKD0.10	HONG KONG	511,000	172,661
CITIC PACIFIC LTD	HKD0.40	HONG KONG	225,000	606,457
CLP HOLDINGS	HKD5	HONG KONG	345,000	2,333,651
CNOOC LTD	HKD0.02	HONG KONG	2,551,500	4,007,876
COMBA TELECOM SYS	HKD0.10	HONG KONG	438,020	515,746
DAH CHONG HONG HLD	HKD0.15	HONG KONG	152,000	64,689
DENWAY MOTORS LTD	HKD0.10	HONG KONG	942,400	601,606
EMPEROR INTL HLDGS	HKD0.01	HONG KONG	196,000	42,213
ESUN HOLDINGS LTD	HKD0.50	HONG KONG	102,000	13,418
FOSUN INTERNATIONAL	HKD0.10	HONG KONG	349,698	244,435
FUSHAN HOLDINGS	HKD0.10	HONG KONG	344,000	338,053
GALAXY ENTERTAINME	HKD0.10	HONG KONG	76,000	31,364
GOLDEN MEDITECH	HKD 0.10	HONG KONG	260,000	63,038
GOLDLION HLDGS LTD	HKD0.10	HONG KONG	424,000	112,643
GUANGDONG INVEST	ORD HKD0.50	HONG KONG	470,000	275,185
HANG LUNG GROUP LTD	HKD1	HONG KONG	91,000	453,002
HANG LUNG PROP	HKD1	HONG KONG	348,500	1,375,294

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HANG SENG BANK	HKD5	HONG KONG	119,900	1,772,047
HANG SENG INDEX FUTURES	JAN10 XHKF	HONG KONG	1,750	
HENDERSON LAND DEV	HKD2	HONG KONG	183,125	1,383,938
HONG KONG AIRCRAFT	HKD1	HONG KONG	14,400	186,824
HONG KONG DOLLAR		HONG KONG	15,014,550	1,936,349
HONG KONG ELECTRIC	HKD1	HONG KONG	233,500	1,269,275
HONG KONG EXCHANGE	HKD1	HONG KONG	172,000	3,092,165
HONGKONG+CHINA GAS	HKD0.25	HONG KONG	673,797	1,696,213
HOPEWELL HLDGS	HKD2.50	HONG KONG	113,000	365,783
HUTCHISON WHAMPOA	HKD0.25	HONG KONG	358,100	2,468,445
HYSAN DEVELOPMENT	HKD5	HONG KONG	103,364	293,934
KOWLOON DEVMT	HKD0.10	HONG KONG	23,000	26,755
LENOVO GROUP LTD	HKD0.025	HONG KONG	656,000	412,007
LINK REAL ESTATE I	NPV	HONG KONG	388,279	988,468
MELCO INTL DEV	HKD 0.50	HONG KONG	88,000	40,516
MTR CORP	HKD1	HONG KONG	258,473	891,683
NATURAL BEAUTY BIO	HKD.10	HONG KONG	230,000	41,230
NEW WORLD DEVEL CO	HKD1	HONG KONG	432,874	890,976
SHANGHAI INDUSTRIAL HLDG LTD	HKD0.10	HONG KONG	103,000	528,014
SHENYIN WANGUO (HK)	HKD0.50	HONG KONG	35,000	17,920
SHOUGANG CONCORD INTL	HKD0.2	HONG KONG	636,000	159,122
SHUN TAK HLDGS	HKD0.25	HONG KONG	210,000	132,163
SILVER GRANT INTL	HKD0.20	HONG KONG	356,000	133,602
SINO BIOPHAMACEUTI	HKD0.025 (POST CONS)	HONG KONG	567,999	181,665
SINO LAND CO	HKD1.00	HONG KONG	271,261	531,044
SINO OCEAN LAND HL	HKD0.80	HONG KONG	577,871	535,835
SUN HUNG KAI PROPS	HKD0.50	HONG KONG	223,000	3,344,691
SUNLIGHT REAL EST	NPV	HONG KONG	413,000	102,264
SWIRE PACIFIC	A HKD0.60	HONG KONG	139,000	1,690,433
TECHTRONIC INDUSTR	ORD HKD0.1	HONG KONG	38,500	32,273
TELEVISION BROADCT	HKD0.05	HONG KONG	51,000	245,330
TIAN AN CHINAINV	HKD0.20	HONG KONG	54,000	34,960
UNITED LABORATORIE	HKD0.01	HONG KONG	78,000	41,545
WHARF(HLDGS)	HKD1	HONG KONG	231,500	1,336,028
WHEELLOCK + CO	HKD0.50	HONG KONG	104,000	321,896
WING HANG BANK LTD	HKD1	HONG KONG	32,097	300,105
YUEXIU PROPERTY CO LTD	HKD0.10	HONG KONG	726,000	206,919
EGIS GYOGYSZERGYAR	HUF1000	HUNGARY	2,864	286,025
FHB LANDCREDIT	HUF100	HUNGARY	45,518	314,415
FOTEX HOLDING SE	EUR0.42	HUNGARY	52,770	106,467
HUNGARIAN FORINT		HUNGARY	7,298,804	38,752
MAGYAR TELEKOM RT	HUF100 (REGD)	HUNGARY	67,738	263,261
MOL HUNGARIAN OIL	HUF1000(REGD)	HUNGARY	11,339	1,023,449
OTP BANK PLC	COMMON STOCK	HUNGARY	47,371	1,372,238
RICHTER GEDEON VEG	HUF1000	HUNGARY	2,017	459,416
3I INFOTECH LTD	INR10	INDIA	218	400
ABB LTD (INDIA)	INR2 (POST SUBDIVISION)	INDIA	8,580	141,888
ABG SHIPYARDPENALTY	INR10	INDIA	347	1,585
ACC LIMITED	INR10(DEMAT)	INDIA	9,209	173,177
ADITYA BIRLA NUVO	INR10	INDIA	6,781	127,795
ALOK INDUSTRIES	INR10	INDIA	7,800	3,847
AMBUJA CEMENTS LTD	INR2	INDIA	48,624	109,661
AMTEK AUTO	INR2	INDIA	6,778	25,307
APOLLO HOSPITALS	INR10(100PCT DEMAT)	INDIA	12,573	175,890
APOLLO TYRES	INR1.00	INDIA	10,882	11,435
APTECH LTD	INR10	INDIA	6,189	24,870
ARVIND LTD	INR10 (DEMAT)	INDIA	45,800	38,433
AUROBINDO PHARMA INRS	INR5	INDIA	11,071	217,923
AXIS BANK	INR10	INDIA	40,220	854,097
BAJA HINDUSTHAN	INR1	INDIA	13,399	64,843
BAJAJ FIN SERVICES	INR10	INDIA	5,110	37,994
BALLARPUR INDS	INR10(DEMAT)	INDIA	45,789	23,566

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BALRAMPUR CHINI MI	INR1	INDIA	28,936	82,545
BF UTILITIES LTD	INR10	INDIA	4,536	124,183
BHARAT HEAVY ELECT	INR10 DEMAT	INDIA	24,122	1,244,070
BHARAT PETROL CORP	INR10 (DEMAT)	INDIA	15,245	208,192
BIOCON	INR5	INDIA	2,300	13,649
BLUE STAR	INR2(POST SUBDIVISION)	INDIA	6,388	53,138
BOMBAY DYEING	INR10 (DEMAT)	INDIA	2,349	20,524
BOMBAY RAYON FASHION	INR10	INDIA	19,989	81,571
BRIGADE ENTERPRISE	INR10	INDIA	44,824	126,665
CAIRN INDIA	NPV	INDIA	36,941	224,258
CIPLA	INR2	INDIA	53,673	387,539
COROMANDEL FERTILI	INR2(POST SUBDIVISION)	INDIA	4,633	23,506
DECCAN CHRONICLE H	INR2 POST SUBDIVISION	INDIA	14,370	51,817
DISH TV INDIA LTD	INR1	INDIA	74,897	68,886
DISHMAN PHARMACEUTICAL + CHEM	INR2 (POST SUBDIVISION)	INDIA	6,100	31,119
DLF LIMITED	INR2	INDIA	42,042	327,094
DR REDDYS LABS	INR5 (DEMAT T5)	INDIA	19,775	486,142
EDELWEISS CAPITAL	INR10	INDIA	900	9,767

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EDUCOMP SOLUTIONS LTD	COMMON STOCK	INDIA	2,710	41,633
EID PARRY	INR2 POST SUBDIVISION	INDIA	6,407	50,942
FED BANK	INR10(DEMAT)	INDIA	8,558	43,438
FINANCIAL TECHNOLO	INR2	INDIA	3,000	86,516
FORTIS HEALTHCARE	INR10	INDIA	43,093	127,469
GAIL (INDIA)LD	INR10	INDIA	78,319	697,272
GAMMON INDIA	INR2	INDIA	4,115	20,117
GATEWAY DISTRI PARK	INR10	INDIA	21,612	62,790
GEODESIC INFO SYSTEMS	INR2	INDIA	8,351	23,625
GLENMARK PHARM	INR1.00	INDIA	16,710	98,892
GMR INFRASTRUCTURE	COMMON STOCK	INDIA	180,080	257,340
GRASIM INDUSTRIES	INR10 (DEMAT)	INDIA	6,282	332,837
GREAT OFFSHORE LTD	INR10	INDIA	10,142	101,998
GTL INFRASTRUCTURE	INR10	INDIA	39,520	30,148
GTL LTD	INR10(DEMAT T5)	INDIA	14,872	124,463
GUJARAT IND POWER	INR10(DEMAT)	INDIA	969	2,468
GVK POWER + INFRAS	INR10	INDIA	114,982	115,637
HAVELLS INDIA	INR5	INDIA	4,112	45,437
HCL INFOSYSTEMS	INR2 (POST SUBDIVISION)	INDIA	15,206	50,142
HCL TECHNOLOGIESS	INR2	INDIA	16,704	133,190
HDFC BANK	INR10	INDIA	57,124	2,093,217
HERO HONDA	INR2(DEMAT T5)	INDIA	13,452	498,275
HIMACHAL FUTURISTIC	INR10(DEMAT)	INDIA	112,275	27,143
HINDALCO INDS	INR1 (POST SUBDIVISION)	INDIA	90,530	313,601
HINDUSTAN CONSTRUC	INR1 (POST SUBDIVISION)	INDIA	1,624	5,113
HINDUSTAN OIL EXPL	INR10	INDIA	33,250	211,997
HINDUSTAN UNILEVER LTD	INR1(DEMAT)	INDIA	177,790	1,011,877
HOTEL LEELA VENTUR	INR2 POST SUBDIVISION	INDIA	26,100	27,342
HOUSING DEVEL FIN	INR10 (DEMAT)	INDIA	37,306	2,154,906
HOUSING DEVELOPMEN	INR10	INDIA	14,645	113,988
I.C.S.A (INDIA) LT	INR2.00	INDIA	6,238	24,343
ICICI BANKING	INR10 (DEMAT)	INDIA	86,279	1,631,579
ICICI BK LTD	SPONSORED ADR	INDIA	23,648	891,766
INDIA INFOLINE LIMITED	INR2	INDIA	22,102	61,388
INDIABULL REAL EST	INR2	INDIA	43,963	215,115
INDIABULLS FINL SV	INR2	INDIA	27,507	74,361
INDIABULLS SECURIT	INR2 (COMMON STOCK)	INDIA	70,163	51,866
INDIAN HOTELS	INR1 POST SUBDIVISION	INDIA	53,598	118,633
INDIAN RUPEE		INDIA	23,367,615	502,151
INDRAPRASTHA GAS	INR10	INDIA	34,530	148,145
INDUS BANK (INDIA	INR10 (DEMAT)	INDIA	23,039	69,313
INDUSTRIAL FINANCE	INR10 (DEMAT)	INDIA	71,135	83,311
INFOSYS TECHNOLOGI	INR5 (DEMAT)	INDIA	83,503	4,673,907
INFRASTRUCTURE DEV FINANCE	INR10	INDIA	130,466	434,139
IPCA LABORATORIES	INR10	INDIA	6,462	143,307
ITC	GDR REPR 1 ORD INR1 REG S	INDIA	77,579	418,111
ITC	INR1(POST SUBDIVISION)	INDIA	224,167	1,210,796
IVRCL INFRASTR.PRJ	INR2(POST SUBDIVISION)	INDIA	13,149	99,377
JAIN IRRIGATION	INR10(POST RECON)	INDIA	750	14,115
JAIPRAKASH ASSOCIA	INR2.00	INDIA	148,822	471,075
JAIPRAKASH HYDRO POWER LTD	INR10	INDIA	12,500	19,784
JAMMU + KASHMIR BA	INR10	INDIA	800	9,937
JET AIRWAYS INDIA	NPV	INDIA	6,052	72,569
JINDAL STEEL + PWR	INR1.00	INDIA	75,960	1,152,091
K S OILS LTD	INR10	INDIA	22,790	31,858
KARNATAKA BANK	INR10	INDIA	8,451	23,463
KEC INTERNATIONAL	INR10	INDIA	2,486	31,100
KIRLOSKAR OIL ENG	INR2 (POST SUBDIVISION)	INDIA	340	1,162
KOTAK MAHINDRA BANK LTD	INR10	INDIA	24,755	429,721
KOUTONS RETAIL IND	INR10	INDIA	3,000	22,435
LARSEN + TOUBRO	INR2	INDIA	27,064	975,461
LARSEN + TOUBRO	SHS GLOBAL DEPOSIT RECEIPTS	INDIA	5,652	207,146
LIC HOUSING FINANC	INR10 (DEMAT)	INDIA	9,243	162,872

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MAHINDRA + MAH FIN	INR10	INDIA	1,200	8,817
MAHINDRA + MAHINDRA	INR10 (DEMAT)	INDIA	20,952	488,512
MAHINDRA + MAHINDRA LTD	SHS GLOBAL DEPOSIT REG S	INDIA	3,400	78,200
MAHINDRA GESCO DEV	INR10	INDIA	7,267	52,869
MARUTI SUZUKI INDIA LTD	INR5	INDIA	11,675	393,189
MASTEK	INR5 (DEMAT)	INDIA	13,572	121,910
MINDTREE LTD	INR10	INDIA	5,795	86,455
MONSANTO IND	INR10	INDIA	330	11,595
MOTILALO OSWAL FINA	INR1	INDIA	18,775	71,049
NAVA BHARAT VENTURES LIMITED		INDIA	7,252	63,738
NEW DEHLI TELEVISION	INR4	INDIA	6,173	19,122
NTPC LIMITED	INR10	INDIA	84,987	432,012
OIL + NATURAL GAS	INR10(DEMAT)	INDIA	51,686	1,312,837
ONMOBILE GLOBAL LT	INR10	INDIA	3,471	33,599
OPTO CIRCUITS IND	INR10	INDIA	7,188	35,218
ORCHID CHEM + PHAM	INR10	INDIA	25,782	101,859
PANACEA BIOTEC LTD	INR1	INDIA	5,661	24,543

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PARSVNATH DEVELOPE	NPV	INDIA	17,308	46,213
PATEL ENGINEERING	INR1	INDIA	2,079	20,104
PATNI COMPUTER SYS	INR2	INDIA	1,456	15,206
PENINSULA LAND LTD	INR10 DEMAT	INDIA	16,968	28,186
PRAJ INDUSTRIES	INR2 (POST SUBDIVISION)	INDIA	3,135	7,124
PROVOGUE(INDIA)	INR2	INDIA	29,290	36,790
PTC INDIA LTD	ORD INR10	INDIA	31,702	77,118
RADICO KHAITAN	INR2 (POST SUBDIVISION)	INDIA	3,518	8,694
RANBAXY LABS	GDR REPR 1 ORD INR5 REG S	INDIA	6,052	65,967
RANBAXY LABS	INR5 (POST SUBDIVISION)	INDIA	9,989	110,998
RAYMOND LTD	INR10(DEMAT)	INDIA	6,500	27,349
REI AGRO LTD	INR1	INDIA	32,195	33,797
RELIANCE CAPITAL	INR10 (DEMAT)	INDIA	18,853	347,890
RELIANCE COMMUNICATIONS LTD.	INR5	INDIA	123,493	457,642
RELIANCE IND INFRA	INR10	INDIA	65	1,327
RELIANCE INDS	INR10 (DEMAT)	INDIA	226,518	5,322,090
RELIANCE INDS LTD	GLOBAL DEPOSITARY RCPTS 144A	INDIA	26,726	1,242,759
RELIANCE INFRASTRUCTURE LTD	INR10	INDIA	16,222	400,888
RELIANCE MEDIA WORLD LTD	COMMON STOCK	INDIA	8,850	
RELIANCE NAT RES LTD	GDR 144A	INDIA	55,310	164,973
RELIANCE NATURAL RESOURCES	INR5	INDIA	70,208	105,157
ROLTA INDIA	INR10(DEMAT)	INDIA	16,657	70,086
RUCHI SOYA INDUST	INR2.00	INDIA	22,076	43,834
SATYAM COMPUTER	INR2	INDIA	94,071	198,512
SESA GOA	INR10 DEMAT	INDIA	11,018	96,365
SHREE RENUKA SUGAR	INR1	INDIA	21,215	101,687
SIEMENS INDIA LTD	INR2 (POST SUBDIVISION)	INDIA	13,680	170,798
SIMPLEX INFRSTCTR	INR2 (POST SUBDIVISION)	INDIA	8,802	105,166
SKF INDIA	INR10	INDIA	1,287	10,178
SOUTH INDIA BANK	INR10	INDIA	5,300	16,919
STATE BK OF INDIA	GDR EACH REP 2 SHS INR10(REG S	INDIA	3,821	378,279
STATE BK OF INDIA	INR10(DEMAT)	INDIA	3,672	179,126
STEEL AUTHOR INDIA	INR10 (DEMAT)	INDIA	87,896	453,316
STERLITE INDS	INR2(POST SUBDIVISION)	INDIA	34,957	648,359
SUN PHARMA ADV	INR1	INDIA	50,964	90,023
SUN PHARMACEUTICAL	INR5	INDIA	12,277	401,539
TANLA SOLUTIONS	INR2	INDIA	50,834	66,526
TATA CONSULTANCY SERVICES LTD	INR1	INDIA	43,768	704,276
TATA MOTORS LTD	INR (DEMAT)	INDIA	33,846	568,767
TATA POWER CO	INR10 (DEMAT)	INDIA	12,170	361,190
TATA STEEL LTD	INR10	INDIA	36,073	478,286
TRIVENI ENGINEERIN	INR1	INDIA	13,403	30,962
TULIP TELECOM LTD	INR10	INDIA	4,458	91,488
UNITED SPIRITS LTD	INR10	INDIA	6,980	189,023
UTD BREWERIES HLDG	INR10	INDIA	3,684	25,333
VIDEOCON INDUST	INR10	INDIA	7,625	39,571
VIJAYA BANK	INR10	INDIA	19,362	21,615
WIPRO	INR2 (DEMAT)	INDIA	58,065	849,919
WOCKHARDT	INR5	INDIA	4,800	17,788
ZEE ENTERTAINMENT ENTERPRISES	INR1 (DEMAT)	INDIA	34,058	187,068
ANEKA TAMBANG	IDR500	INDONESIA	649,750	152,150
ASTRA ARGO LESTARI	IDR500	INDONESIA	76,500	185,245
BAKRIELAND DEVEL	IDR500	INDONESIA	18,494,500	379,930
BK CENTRAL ASIA	IDR62.50	INDONESIA	2,376,000	1,226,567
BK DANAMON	IDR50000	INDONESIA	551,735	267,205
BK MANDIRI	IDR500	INDONESIA	1,174,500	587,563
BK RAKYAT	IDR500	INDONESIA	1,060,000	863,119
BUMI RESOURCES TBK	IDR500	INDONESIA	3,210,000	828,552
INDOCEMENT TUNGGAL	IDR500	INDONESIA	179,500	261,751
INDOFOODS SUKSES M	IDR100	INDONESIA	828,000	312,869

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INDONESIAN RUPIAH		INDONESIA	518,126,248	55,149
INDOSAT	IDR100	INDONESIA	207,000	104,106
INTL NICKEL INDONE	IDR25(POST SUBD)	INDONESIA	385,000	149,574
PERUSAHAAN GAS NEG	IDR500	INDONESIA	1,765,000	732,677
PT ASTRA INTL	IDR 500 DEMAT	INDONESIA	383,338	1,415,841
SEMEN GRESIK(PERS)	IDR1000	INDONESIA	289,700	232,808
TELEKOMUNIKASI IND	SER B IDR250	INDONESIA	1,959,000	1,970,468
UNILEVER INDONESIA	IDR10	INDONESIA	297,000	349,319
UTD TRACTORS	IDR250 DEMAT	INDONESIA	291,666	481,195
EURO CURRENCY		INTERNATIONAL	5,971,842	8,568,094
AER LINGUS GROUP	ORD EUR0.05 (WI)	IRELAND	46,526	42,722
ALLIED IRISH BANKS	EUR0.32 (DUBLIN LISTING)	IRELAND	164,483	283,190
ANGLO IRISH BANK	EUR0.16	IRELAND	138,295	20
BK OF IRELAND	ORD STK EUR0.64	IRELAND	189,801	360,820
C + C GROUP	ORD EUR0.01	IRELAND	140,987	606,843
CRH	ORD EURO.32	IRELAND	16,133	442,104
CRH	ORD IEP0.32(DUBLIN LISTING)	IRELAND	119,948	3,271,531
ELAN CORP	ORD EUR0.05	IRELAND	87,647	528,156
FYFFES	ORD EUR0.06(DUBLIN LISTING)	IRELAND	168,040	110,904
GRAFTON GROUP PLC UTS	UT 1 ORD 1C ORD + 17A ORD	IRELAND	7,282	30,038

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GRENCORE GROUP	ORD EUR0.63	IRELAND	12,173	24,277
IRISH CONTINENTAL GROUP PLC	UTS(1 ORD EUR0.65 + 1 RED S)	IRELAND	2,702	55,243
IRISH LIFE + PERM	ORD EUR0.32	IRELAND	51,533	243,992
KERRY GROUP	A ORD EUR0.125	IRELAND	1,646	51,861
KERRY GROUP	A ORD I0.10(DUBLIN LIST)	IRELAND	22,766	672,084
PADDY POWER	ORD EUR0.10	IRELAND	11,628	406,905
RYANAIR HLDGS	ORD EUR0.00635	IRELAND	55,944	264,636
TOTAL PRODUCE	ORD EURO 0.01	IRELAND	214,446	112,547
GENTING SINGAPORE PLC	USD0.10	ISLE OF MAN	680,399	630,022
AFRICA ISRAEL INV	ILS0.10	ISRAEL	2,556	32,051
AFRICA ISRAEL PROP	ILS1	ISRAEL	27,330	398,623
AL ROV ISRAEL ILS1	ILS1	ISRAEL	14,695	441,471
ALONY HETZ ILS1	LTD	ISRAEL	52,720	202,502
AMOT	ILS1	ISRAEL	24,760	58,828
BEZEK ISRAEL TELCM	ILS1	ISRAEL	213,922	540,904
BK HAPOALIM BM	ILS1	ISRAEL	194,115	850,662
BK LEUMI LE ISRAEL	ORD ILS1	ISRAEL	174,202	802,488
BRITISH ISREAL INV	ILS1	ISRAEL	30,811	78,622
CELLCOM ISRAEL LTD	SHS	ISRAEL	1,877	60,177
CHECK POINT SOFTWARE	COM	ISRAEL	37,066	1,255,796
DELEK REAL ESTATE	ILS1	ISRAEL	27,838	23,002
DISCOUNT INV CORP	ILS1	ISRAEL	4,794	113,016
EL AL ISRAEL AIRLINES	ILS1	ISRAEL	227,770	54,116
ELBIT MEDICAL IMAG	ILS1	ISRAEL	1,312	28,748
ELBIT SYSTEMS LTD	ILS1	ISRAEL	4,740	307,825
ELECTRA REAL ESTAT	NPV	ISRAEL	6,162	55,845
ELRON ELECTRONIC	ILS0.003	ISRAEL	57,855	418,487
FMS ENTERPR MIGUN	ILS1	ISRAEL	1,485	61,274
GAZIT INC (PANAMA) ILS1	ILS1	ISRAEL	10,014	197,742
GIVEN IMAGING	ORD SHS	ISRAEL	1,607	28,058
GRANITE HACARMEL	ILR1	ISRAEL	36,869	74,069
HADERA PAPER LTD	ILS0.01	ISRAEL	500	33,329
ICL ISRAEL CHEM	ILS1	ISRAEL	104,310	1,376,848
ISRAEL DISCOUNT BK	ILS0.10 SER A	ISRAEL	90,594	215,244
ISRAEL LAND DEVEL	4% 30 Jun 2012	ISRAEL	6,552	21
ISRAELI SHEKEL		ISRAEL	294,388	77,716
JERUSALEM ECONOMIC	ILS1	ISRAEL	18,235	107,879
MAKHTESHIM AGAM IN	ILS1	ISRAEL	28,401	135,707
MELISRON	ILS1	ISRAEL	2,200	49,947
MELLANOX TECHNOLOG	COM	ISRAEL	13,579	261,758
MIZRAHI TEFAHOT BANK	ILS0.01	ISRAEL	20,230	185,851
NICE SYS LTD	SPONSORED ADR	ISRAEL	3,635	112,830
NICE SYSTEMS	ILS1	ISRAEL	8,269	256,714
NITSBA HLDGS	ILS1	ISRAEL	13,865	116,209
PARTNER COMMUNICAT	ILS0.01	ISRAEL	16,030	324,578
PLASSON INDUSTRIES	ILS1	ISRAEL	5,820	126,279
PROPERTY + BUILDIN	ORD ILS1	ISRAEL	4,695	356,959
RADWARE LTD	COM	ISRAEL	2,503	37,845
TEVA PHARMA IND	ILS0.1 (POST CONS)	ISRAEL	120,995	6,816,350
THE ISRAEL CORPORA	ORD ILS1	ISRAEL	471	342,411
A2A SPA	EUR0.52	ITALY	243,496	512,155
ACEA SPA	EUR5.16	ITALY	2,400	25,757
ACOTEL GROUP S P A	ITL500	ITALY	100	9,885
ACTELIOS	EUR 1	ITALY	6,597	34,074
AEROPORTO VENEZIA	EUR 0.65	ITALY	1,258	10,640
ALERION INDUSTRIES	EUR0.37	ITALY	95,030	70,354
ANSALDO SIS	EUR0.5	ITALY	3,572	68,213
ASCOPIAVE	EUR1	ITALY	58,926	127,323
ASSIC GENERALI	EUR1.00	ITALY	192,335	5,193,425
ASTALDI	EUR1	ITALY	16,552	142,132
ATLANTIA	EUR1	ITALY	50,113	1,312,167
AUTOGRILL SPA	EUR0.52	ITALY	19,660	248,787
AZIMUT HLDG S P A	ORD EUR0.22	ITALY	8,656	116,492

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BANCA IFIS	EUR1	ITALY	11,668	122,374
BANCO POPOLARE	EUR3.60	ITALY	119,957	907,010
BCA CARIGE SPA	EUR 1	ITALY	141,451	378,293
BCA FINNAT	EUR0.20	ITALY	68,677	58,923
BCA POP DI MILANO	EUR3	ITALY	80,851	577,684
BCA POP ETRUZ LAZI	COM	ITALY	4,921	27,871
BCO DESIO E BRIANZ	EUR0.52	ITALY	800	4,821
BULGARI SPA	EUR0.07	ITALY	28,545	235,696
CAM FINANZIARIA	EUR0.52	ITALY	3,252	1,430
CREDITO VALTELLINE	EUR3	ITALY	15,018	120,664
DANIELI + C	EUR1	ITALY	1,100	27,445
DATALOGIC SPA	EUR0.52	ITALY	20,863	121,828
DE LONGHI	EUR3	ITALY	2,358	10,699
DEA CAPITAL	ITL250	ITALY	26,243	47,517
DIASORIN SPA	EUR1	ITALY	3,578	127,722
DMT S.P.A.	EUR0.1	ITALY	1,526	35,031
ENEL	EUR1	ITALY	1,176,446	6,831,795

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ENGINEERING INGEGN	EUR2.55	ITALY	1,148	45,460
ENI	EUR1	ITALY	405,828	10,364,252
ERG SPA	EUR0.10	ITALY	2,000	27,777
EUROTECH SPA	NPV	ITALY	5,454	22,282
EXOR SPA	EUR1	ITALY	9,075	176,816
FIAT SPA	EUR5	ITALY	132,974	1,955,539
FINMECCANICA SPA	EUR 4.40	ITALY	57,878	929,222
FONDIARIA SAI SPA	EUR1	ITALY	13,039	207,842
FTSE MIB INDEX FUTURES	MAR10 XDMI	ITALY	100	
GRUPPO COIN SPA	EURO.10	ITALY	7,893	51,866
IMA(IND MACC AUTO)	ITL1000	ITALY	10,102	186,391
IMMOBILIARE GRANDE				
DISTRIBUZO	EUR1	ITALY	22,720	50,820
IMMSI SPA	EUR0.52	ITALY	107,773	129,887
IMPREGILO SPA	NPV	ITALY	19,700	70,379
INTEK SPA	EUR0.26	ITALY	31,955	13,777
INTERPUMP GROUP	EUR0.52	ITALY	20,759	110,498
INTERPUMP GROUP WTS	CALL EXP 31OCT12	ITALY	4,440	1,486
INTESA SANPAOLO	DI RISP EUR0.52 (NON CNV)	ITALY	125,452	422,082
INTESA SANPAOLO	EUR0.52	ITALY	1,250,729	5,652,619
ITALCEMENTI	EUR1	ITALY	14,157	194,485
JUVENTUS FC	EUR.10	ITALY	13,579	17,427
KERSELF SPA	EUR1	ITALY	9,129	114,606
LANDI RENZO SPA	NPV	ITALY	41,464	203,011
LUXOTTICA GROUP	EUR0.06	ITALY	25,979	672,784
MARIELLA BURANI SP	EUR0.52	ITALY	4,399	1
MARR	EUR0.50	ITALY	13,864	118,354
MEDIASET	EUR0.52	ITALY	149,438	1,229,619
MEDIOBANCA SPA	EUR0.5	ITALY	100,370	1,197,408
MEDIOBANCA SPA WTS	CALL EXP 18MAR11	ITALY	95,591	14,853
MEDIOLANUM	EUR0.1	ITALY	49,247	308,242
MONTE PASCHI SIENA	EUR0.67	ITALY	429,740	757,147
PARMALAT S P A	EUR1	ITALY	305,539	856,140
PERMASTEELISA	EUR0.25	ITALY	4,005	74,643
PIAGGIO + C SPA	NPV	ITALY	36,390	104,421
PIRELLI + CO SPA	EURO 0.29	ITALY	571,982	344,673
PRYSMIAN SPA	NPV	ITALY	20,188	353,080
SABAF SPA	EUR1	ITALY	4,965	116,042
SAES GETTERS	DI RISP ITL1000NC	ITALY	1,867	14,465
SAIPEM	EUR1	ITALY	48,321	1,670,817
SEAT PAGINE GIALLE	NPV	ITALY	756	176
SNAI SPA	ITL1000	ITALY	7,444	32,148
SNAM RETE GAS	EUR1	ITALY	146,363	728,680
SORIN	EUR 1	ITALY	18,149	34,762
T.E.R.N.A	ORD EUR0.22	ITALY	233,749	1,006,113
TELECOM ITALIA	DI RISP EUR. 55	ITALY	1,170,351	1,297,991
TELECOM ITALIA	EUR.55	ITALY	1,741,743	2,718,873
TELECOM ITALIA MEDIA	EUR0.03	ITALY	250,578	36,095
TISCALI SPA	COMMON STOCK	ITALY	4,478	1,065
TODS SPA	EUR2	ITALY	800	59,536
TREVI FINANZIARIA	EUR0.50	ITALY	2,158	34,151
UBI BANCA	ORD EUR2.50	ITALY	113,747	1,638,512
UBI BANCA SCPA	EXP 30JUN11	ITALY	113,747	8,013
UNICREDIT SPA	EUR0.50	ITALY	2,346,221	7,885,413
UNIPOL GRUPPO FINANZIARIO				
SPA	NPV	ITALY	56,625	77,952
VITTORIA ASSICURAZ	ITL1000	ITALY	5,100	28,373
77TH BANK	NPV	JAPAN	67,000	354,810
ACCESS CO	JPY 50000	JAPAN	19	27,818
ACOM CO	JPY50	JAPAN	4,360	66,176
ADERANS HOLDINGS CO LTD	NPV	JAPAN	6,100	71,749
ADVANTEST	JPY50	JAPAN	26,600	687,180
AEON CO LTD	NPV	JAPAN	117,900	952,369

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AEON CREDIT SERV	JPY50	JAPAN	15,400	148,053
AEON DELIGHT CO LTD	JPY50	JAPAN	1,200	17,002
AEON MALL CO	NPV	JAPAN	12,300	237,029
AICA KGYO COO	JPY50	JAPAN	200	2,028
AIDA ENGINEERING	NPV	JAPAN	3,600	10,480
AIFUL CORP	NPV	JAPAN	22,200	31,239
AIOI INSURANCE CO	NPV	JAPAN	87,000	414,931
AIPHONE CO	NPV	JAPAN	20,600	348,515
AIRPORT FACILTIES	JPY 50	JAPAN	9,600	48,467
AISIN SEIKI CO	JPY50	JAPAN	35,300	1,004,834
AJINOMOTO CO INC	NPV	JAPAN	123,000	1,156,077
ALFRESA HOLDINGS C	NPV	JAPAN	5,000	198,185
ALL NIPPON AIRWAYS	JPY50	JAPAN	87,000	235,501
ALOKA CO	JPY50	JAPAN	3,700	25,993
ALPEN CO LTD	NPV	JAPAN	1,700	25,255
ALPHA SYSTEMS INC	NPV	JAPAN	3,700	68,638
ALPS ELECTRIC CO	NPV	JAPAN	32,300	188,745
AMADA CO	NPV	JAPAN	70,000	436,866
ANGES MG INC	NPV	JAPAN	1	1,515

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ANRITSU CORP	NPV	JAPAN	23,000	73,624
AOKI INTERNATIONAL	NPV	JAPAN	700	6,948
AOMORI BANK	JPY50	JAPAN	19,000	43,880
AOZORA BANK LTD	JPY50	JAPAN	129,000	135,797
ARC LAND SAKAMOTO	NPV	JAPAN	4,900	53,108
ARCS CO LTD	JPY50	JAPAN	7,200	94,587
ARIAKE JAPAN CO	JPY50(OTC)	JAPAN	2,000	29,776
ARISAWA MFG CO	JPY50	JAPAN	100	511
AS ONE CORPORATION	JPY50	JAPAN	5,100	89,186
ASAHI BREWERIES	NPV	JAPAN	70,400	1,294,643
ASAHI DIAMOND INDL	NPV	JAPAN	21,000	149,782
ASAHI GLASS CO	JPY50	JAPAN	181,000	1,707,052
ASAHI HOLDINGS INC	NPV	JAPAN	4,800	73,422
ASAHI KASEI CORP	NPV	JAPAN	224,000	1,116,451
ASICS CORP	JPY50	JAPAN	31,000	276,717
ASTELLAS PHARMA INC	NPV	JAPAN	78,600	2,921,274
ATSUGI	JPY50	JAPAN	95,000	114,292
AUTOBACS SEVEN CO	NPV	JAPAN	1,000	29,701
AVEX GROUP HOLDINGS	NPV	JAPAN	8,300	65,886
AWA BANK	JPY50	JAPAN	8,000	42,537
AXELL CORP	NPV	JAPAN	3,200	112,745
BANK OF KYOTO	JPY50	JAPAN	55,000	443,096
BANK OF NAGOYA	NPV	JAPAN	7,000	25,189
BANK OF RYUKYUS	JPY500	JAPAN	4,300	48,961
BANK OF SAGA	JPY50	JAPAN	15,000	43,504
BANK OF YOKOHAMA	JPY50	JAPAN	224,000	1,015,393
BENESSE HOLDINGS INC	JPY50	JAPAN	13,200	551,566
BEST DENKI CO	JPY50	JAPAN	13,500	47,129
BML INC	JPY50	JAPAN	9,500	259,198
BRIDGESTONE CORP	NPV	JAPAN	110,300	1,926,503
BROTHER INDUSTRIES	JPY50	JAPAN	44,200	503,746
BUNKA SHUTTER CO	JPY50	JAPAN	10,000	33,622
CALSONIC CORP	JPY50	JAPAN	25,000	69,284
CANON FINETECH INC	NPV	JAPAN	800	10,484
CANON INC	NPV	JAPAN	171,000	7,182,018
CANON MARKETING JA	JPY50	JAPAN	13,000	191,310
CAPCOM CO	JPY50	JAPAN	2,000	32,891
CASIO COMPUTER CO	NPV	JAPAN	44,500	352,291
CAWACHI	NPV	JAPAN	6,800	121,326
CEDYNA FINANCIAL CORP	COMMON STOCK	JAPAN	5,900	10,711
CENTRAL JPAN RLWY	NPV	JAPAN	289	1,930,909
CENTURY LEASING SY	NPV	JAPAN	2,600	27,565
CHIBA BANK	JPY50	JAPAN	141,000	839,078
CHIBA KOGYO BANK	NPV	JAPAN	1,000	7,551
CHIYODA CO	JPY50	JAPAN	5,300	68,260
CHIYODA CORP	JPY50	JAPAN	7,000	53,762
CHIYODA INTEGRE CO	NPV	JAPAN	300	2,887
CHOFU SEISAKUSHO	JPY50	JAPAN	1,500	31,178
CHUBU ELEC POWER	NPV	JAPAN	114,100	2,720,898
CHUGAI PHARM CO	NPV	JAPAN	41,800	781,266
CHUGAI RO CO	JPY50	JAPAN	28,000	73,087
CHUGOKU BANK	JPY50	JAPAN	30,000	370,267
CHUGOKU ELEC POWER	NPV	JAPAN	51,700	985,740
CHUKYO BANK	JPY50	JAPAN	10,000	29,647
CHUO MITSUI TRUST HOLDINGS INC	NPV	JAPAN	184,000	614,684
CITIZEN HOLDINGS CO LTD	NPV	JAPAN	56,900	326,994
CLARION CO	JPY50	JAPAN	113,000	115,312
CLEANUP CORP	JPY50	JAPAN	7,500	54,783
CMIC CO LTD	NPV	JAPAN	250	48,660
CMK CORP	JPY50	JAPAN	6,900	49,511
COCA COLA CENTRAL	NPV	JAPAN	14,000	174,145
	NPV	JAPAN	9,500	167,254

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COCA COLA WEST COMPAY
LIMITED

COCOKARA FINE HOLD	NPV	JAPAN	3,100	56,276
COLOWIDE	JPY50	JAPAN	2,000	12,847
COMSYS HOLDINGS	NPV	JAPAN	2,000	20,925
COPAL COMPANY	JPY50	JAPAN	12,000	164,993
COSEL CO	JPY50	JAPAN	2,700	32,251
COSMO OIL COMPANY	JPY50	JAPAN	95,000	198,990
CREATE SD HOLDINGS	NPV	JAPAN	5,300	101,167
CREDIT SAISON CO	JPY50	JAPAN	31,100	348,766
CSK HOLDINGS CORPORATION	NPV	JAPAN	26,100	122,236
CULTURE CONVENIENCE	JPY50	JAPAN	10,700	51,262
CYBER AGENT INC	NPV	JAPAN	98	172,641
DAI NIPPON PRINTNG	NPV	JAPAN	111,000	1,408,142
DAICEL CHEM INDS	JPY50	JAPAN	55,000	321,392
DAIDO STEEL CO	JPY50	JAPAN	52,000	192,148
DAIDOH	JPY50	JAPAN	9,400	63,915
DAIEI INC	NPV	JAPAN	8,900	30,688
DAIHATSU MOTOR CO	JPY50	JAPAN	37,000	367,635
DAIICHI KOSHO CO	NPV	JAPAN	1,400	15,805

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DAIICHI SANKYO	COM NPV	JAPAN	118,300	2,476,682
DAIKEN CORP	JPY50	JAPAN	36,000	78,114
DAIKIN INDUSTRIES	JPY50	JAPAN	42,500	1,670,874
DAIKYO INC	JPY50	JAPAN	267,000	567,872
DAIMEI TELECOM ENG	JPY50	JAPAN	4,000	30,378
DAINIPPON SCREEN	NPV	JAPAN	6,000	26,102
DAINIPPON SUMITOMO	NPV	JAPAN	31,000	325,001
DAIO PAPER CORP	JPY50	JAPAN	5,000	40,496
DAITO TRUST CONST	JPY50	JAPAN	15,100	713,680
DAIWA HOUSE INDS	JPY50	JAPAN	94,000	1,003,663
DAIWA SECURITIES GROUP INC	NPV	JAPAN	245,000	1,223,750
DAIWA SEIKO INC	JPY50	JAPAN	96,000	111,370
DAIWABO CO LTD	NPV	JAPAN	40,000	83,785
DENA CO LTD	NPV	JAPAN	53	313,121
DENKI KAGAKU KOGYO	NPV	JAPAN	92,000	410,119
DENKI KOGYO CO	JPY50	JAPAN	23,000	100,059
DENSO CORP	NPV	JAPAN	79,100	2,362,082
DENTSU INC	NPV	JAPAN	36,600	839,368
DESCENTE	JPY50	JAPAN	23,000	110,683
DIC CORPORATION	NPV	JAPAN	103,000	174,811
DOSHISHA CO	JPY50	JAPAN	1,200	26,747
DOWA HOLDINGS	NPV	JAPAN	52,000	287,105
DR CI LABO CO LTD	NPV	JAPAN	48	98,119
DTS CORPORATION	NPV	JAPAN	3,100	29,237
DWANGO CO	NPV	JAPAN	27	50,465
EACCESS LTD	NPV	JAPAN	95	55,513
EAST JAPAN RAILWAY	NPV	JAPAN	49,900	3,146,388
EBARA CORP	JPY50	JAPAN	3,000	12,826
EDION CORP	NPV	JAPAN	3,600	39,096
EHIME BANK	NPV	JAPAN	21,000	59,326
EIGHTEENTH BANK	NPV	JAPAN	13,000	38,402
EISAI CO	JPY50	JAPAN	46,000	1,689,887
EIZO NANA O CORP	NPV	JAPAN	1,600	38,069
ELEC POWER DEV	NPV	JAPAN	23,900	677,759
ELPIDA MEMORY INC	NPV	JAPAN	21,200	342,953
ENPLAS CORPORATION	JPY50	JAPAN	4,900	93,058
EPS CO LTD	JPY50000	JAPAN	14	54,890
EZAKI GLICO CO	JPY50	JAPAN	1,000	11,150
FAMILYMART CO	JPY50	JAPAN	11,000	324,346
FANUC	NPV	JAPAN	32,500	3,012,783
FAST RETAILING CO	NPV	JAPAN	8,600	1,613,857
FIDEA HOLDINGS CO LTD	COMMON STOCK	JAPAN	4,000	6,961
FIELDS CORP	NPV	JAPAN	55	68,119
FOSTER ELECTRIC CO	JPY50	JAPAN	3,900	114,995
FRANCE BED HOLDING	NPV	JAPAN	43,000	61,432
FUJI CO	JPY50	JAPAN	26,400	496,267
FUJI ELECTRIC HLDG	NPV	JAPAN	100,000	171,867
FUJI FILM HLD CORP	NPV	JAPAN	89,500	2,682,260
FUJI HEAVY INDS	NPV	JAPAN	110,000	531,715
FUJI KYUKO CO	JPY50	JAPAN	33,000	168,022
FUJI MEDIA HOLDINGS INC	NPV	JAPAN	86	119,076
FUJI OIL CO	NPV	JAPAN	7,000	102,261
FUJI SOFT INC	JPY50	JAPAN	2,900	46,477
FUJICCO CO	JPY50	JAPAN	15,000	173,371
FUJITEC CO	JPY50	JAPAN	47,000	253,440
FUJITSU	NPV	JAPAN	387,000	2,477,598
FUJITSU GENERAL	JPY50	JAPAN	3,000	9,281
FUJIYA CO LTD	JPY50	JAPAN	75,000	138,568
FUKUI BANK	JPY50	JAPAN	11,000	35,330
FUKUOKA FINANCIAL	NPV	JAPAN	143,000	494,613
FUKUYAMA TRANSPORT	JPY50	JAPAN	4,000	18,390
FURUKAWA ELECTRIC CO LTD	JPY50	JAPAN	119,000	493,410
FURUNO ELECTRIC CO	NPV	JAPAN	5,400	25,348

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FURUYA METAL COLT	NPV	JAPAN	700	72,936
FUTABA INDUSTRIAL	JPY50	JAPAN	19,400	162,127
FUTURE ARCHITECT	JPY5000	JAPAN	111	44,235
GAKKEN CO	JPY50	JAPAN	43,000	108,545
GEO CO LTD	JPY50	JAPAN	16	16,087
GLORY	JPY50	JAPAN	3,100	68,597
GMO INTERNET INC	JPY50	JAPAN	16,300	65,659
GODO STEEL	JPY50	JAPAN	10,000	21,483
GOLDCREST CO	NPV	JAPAN	11,230	311,224
GOURMET NAVIGATOR	NPV	JAPAN	31	66,199
GROWELL HOLDINGS CO LTD	NPV	JAPAN	2,700	61,631
GS YUASA CORP	NPV	JAPAN	41,000	299,919
GULLIVER INTERNATIONAL	JPY50	JAPAN	22,540	1,568,926
GUNMA BANK	JPY50	JAPAN	68,000	345,497
H.I.S. CO	JPY50	JAPAN	3,400	61,722
HACHIJUNI BANK	NPV	JAPAN	76,000	440,840
HAKUHODO DY HLDGS	NPV	JAPAN	4,290	207,830

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HANKYU HANSHIN HLD	NPV	JAPAN	219,800	977,466
HANKYU REIT INC	REIT	JAPAN	9	34,320
HARMONIC DRIVE SYS	JPY50000	JAPAN	3	6,783
HASEKO CORP	JPY50	JAPAN	250,000	177,238
HIBIYA ENGINEERING	JPY50	JAPAN	2,000	17,616
HIGASHI NIPPON BK	NPV	JAPAN	6,000	11,472
HIKARI TSUSHIN INC	JPY50	JAPAN	5,300	95,644
HINO MOTORS	NPV	JAPAN	49,000	168,956
HIOKI EE CORP	JPY50	JAPAN	2,400	42,434
HIROSE ELECTRIC	JPY50	JAPAN	5,800	604,952
HIROSHIMA BANK	JPY50	JAPAN	96,000	368,140
HISAKA WORKS	NPV	JAPAN	1,000	9,882
HISAMITSU PHARM CO	NPV	JAPAN	12,200	393,147
HITACHI	NPV	JAPAN	600,000	1,830,388
HITACHI CHEMICAL	NPV	JAPAN	19,500	394,001
HITACHI CONST MACH	NPV	JAPAN	20,200	524,013
HITACHI HIGH TECH	JPY50	JAPAN	12,900	254,827
HITACHI MEDICAL CP	NPV	JAPAN	20,000	167,141
HITACHI METALS	JPY50	JAPAN	31,000	296,364
HITACHI ZOSEN CORP	JPY50	JAPAN	48,000	64,966
HOKKAIDO ELEC PWR	NPV	JAPAN	35,000	634,997
HOKUETSU BANK	NPV	JAPAN	14,000	22,106
HOKUHOKU FINANCIAL GROUP INC	NPV	JAPAN	220,000	446,641
HOKURIKU ELEC PWR	JPY500	JAPAN	32,800	713,465
HOKUTO CORP	JPY50	JAPAN	1,100	22,864
HONDA MOTOR CO	NPV	JAPAN	254,800	8,512,036
HOYA CORP	NPV	JAPAN	75,300	1,989,774
IBIDEN CO	NPV	JAPAN	25,800	914,550
ICHIBANYA CO LTD	NPV	JAPAN	15,600	358,601
ICHIYOSHI SECS CO	JPY50	JAPAN	9,400	62,805
ICOM INCORPORATED	JPY50	JAPAN	4,700	100,972
IDEC CORPORATION	JPY50	JAPAN	14,800	95,863
IDEMITSU KOSAN CO	NPV	JAPAN	4,300	249,423
IHI CORP	JPY50	JAPAN	245,000	386,863
INDUSTRIAL INFRA	INVESTMENT UNITS	JAPAN	14	36,904
INES CORPORATION	JPY50	JAPAN	11,700	89,986
INFORMATION SERVIC	JPY50	JAPAN	4,500	26,247
INPEX CORPORATION	NPV	JAPAN	152	1,144,551
INTERNET INITIATIV	NPV	JAPAN	37	66,294
ISEKI + CO	JPY50	JAPAN	60,000	189,484
ISETAN MITSUKOSHI	NPV	JAPAN	61,060	548,979
ISUZU MOTORS	JPY50	JAPAN	236,000	438,563
IT HOLDINGS CORP	NPV	JAPAN	4,100	46,639
ITO EN	JPY50	JAPAN	10,500	157,565
ITOCHU CORP	NPV	JAPAN	271,000	1,985,305
ITOCHU SHOKUHIN CO	NPV	JAPAN	6,900	230,506
ITOCHU TECHNO SOLUTIONS CORP	NPV	JAPAN	5,200	139,363
ITOHCHU ENEX CO LTD	JPY50	JAPAN	12,400	50,748
IWAI SECURITIES CO	NPV	JAPAN	5,100	33,856
IYO BANK	JPY50	JAPAN	44,000	356,367
IZUMIYA CO	JPY50	JAPAN	29,000	124,604
J FRONT RETAILING	NPV	JAPAN	97,000	426,156
J OIL MILLS INC	NPV	JAPAN	6,000	17,917
JACCS CO	JPY50	JAPAN	28,000	65,868
JAFCO	JPY50	JAPAN	5,800	138,933
JAPAN AIRLINES CORP	NPV	JAPAN	134,000	96,439
JAPAN AIRPORT TERM	JPY50	JAPAN	2,000	27,026
JAPAN DIGITAL LAB	NPV	JAPAN	23,800	265,623
JAPAN PETROLEUM EX	NPV	JAPAN	5,100	224,061
JAPAN PRIME REALTY	REIT	JAPAN	102	211,023
JAPAN PULP + PAPER	NPV	JAPAN	28,000	100,156

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JAPAN RADIO CO	JPY50	JAPAN	18,000	33,063
JAPAN REAL ESTATE	REIT	JAPAN	76	558,397
JAPAN RETAIL FUND	JAPAN RETAIL FUND INV REIT	JAPAN	65	291,154
JAPAN STEEL WORKS	JPY50	JAPAN	66,000	835,856
JAPAN TOBACCO INC	NPV	JAPAN	827	2,780,504
JAPAN VILENE CO	JPY50	JAPAN	10,000	46,726
JAPAN WIND DEV CO	NPV	JAPAN	34	92,619
JAPANESE YEN		JAPAN	654,606,803	7,031,600
JEOL	JPY50	JAPAN	15,000	53,171
JFE HOLDING INC	NPV	JAPAN	82,000	3,214,995
JGC CORP	JPY50	JAPAN	39,000	714,689
JOSHIN DENKI CO	JPY50	JAPAN	14,000	109,480
JOYO BANK	JPY50	JAPAN	125,000	499,490
JS GROUP CORP	NPV	JAPAN	47,900	822,731
JSR CORP	JPY50	JAPAN	33,500	676,513
JTEKT CORPORATION	NPV	JAPAN	36,800	468,425
JUKI CORP	JPY50	JAPAN	302,000	308,180
JUPITER TELECOMM	NPV	JAPAN	400	396,154
K S HOLDINGS CORP	NPV	JAPAN	800	23,976

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KABU COM SECURITIE	NPV	JAPAN	7	6,752
KADOKAWA HOLDINGS	NPV	JAPAN	3,700	86,245
KAGA ELECTRONICS	JPY50	JAPAN	4,100	40,386
KAGAWA BANK	NPV	JAPAN	15,000	51,399
KAGOSHIMA BANK	NPV	JAPAN	4,000	27,928
KAJIMA CORP	JPY50	JAPAN	149,000	299,296
KAKAKU.COM. INC	NPV	JAPAN	23	89,188
KAKEN PHARM	NPV	JAPAN	6,000	50,916
KAMIGUMI CO	NPV	JAPAN	47,000	342,800
KANEKA CORP	NPV	JAPAN	57,000	361,856
KANSAI ELEC POWER	NPV	JAPAN	127,900	2,885,117
KANSAI PAINT CO	JPY50	JAPAN	39,000	325,506
KANTO NATURAL GAS	NPV	JAPAN	44,000	228,283
KANTO TSUKUBA BANK	JPY500	JAPAN	9,700	28,966
KAO CORP	NPV	JAPAN	94,000	2,196,144
KAPPA CREATE CO	JPY50	JAPAN	5,450	118,256
KASUMI CO	NPV	JAPAN	63,000	308,588
KATAKURA INDS	JPY50	JAPAN	7,500	64,531
KATO SANGYO	NPV	JAPAN	5,300	96,384
KAWASAKI HEAVY IND	NPV	JAPAN	263,000	661,067
KAWASAKI KISEN	NPV	JAPAN	108,000	306,268
KDDI CORP	JPY5000	JAPAN	535	2,833,181
KEIHIN ELEC EXP RL	JPY50	JAPAN	77,000	565,745
KEIO CORP	JPY50	JAPAN	103,000	619,582
KEISEI ELEC RAILWY	NPV	JAPAN	53,000	289,210
KEIYO BANK	JPY50	JAPAN	8,000	35,405
KEIYO CO	JPY50	JAPAN	16,500	70,541
KEY COFFEE INC	Y50	JAPAN	16,800	286,933
KEYENCE CORP	JPY50	JAPAN	7,700	1,588,055
KIKKOMAN CORP	JPY50	JAPAN	27,000	328,890
KINDEN CORPORATION	JPY50	JAPAN	23,000	193,448
KINKI SHARYO CO	NPV	JAPAN	16,000	124,604
KINTETSU CORP	JPY50	JAPAN	295,000	975,992
KIRIN HOLDINGS CO LTD	NPV	JAPAN	144,000	2,304,742
KISOJI CO	JPY50	JAPAN	43,900	914,829
KITZ CORPORATION	JPY50	JAPAN	5,000	24,115
KIYO HOLDINGS INC	NPV	JAPAN	16,000	19,249
KOBE STEEL	NPV	JAPAN	492,000	887,867
KOHNAN SHOJI	JPY50	JAPAN	7,800	83,450
KOJIMA CO	JPY50	JAPAN	10,900	63,928
KOMATSU	NPV	JAPAN	164,900	3,425,711
KONAMI CORP	JPY50	JAPAN	19,200	341,535
KONICA MINOLTA HOLDINGS INC	NPV	JAPAN	87,500	894,785
KUBOTA CORP	NPV	JAPAN	204,000	1,862,613
KURABO INDUSTRIES	NPV	JAPAN	42,000	64,064
KURARAY CO	NPV	JAPAN	61,500	718,089
KURITA WATER INDS	JPY50	JAPAN	21,100	657,286
KYOCERA CORP	JPY50	JAPAN	30,100	2,641,570
KYODO PRINTING CO	JPY50	JAPAN	63,000	169,859
KYORIN CO LTD	NPV	JAPAN	1,000	14,652
KYORITSU M TENANCE	Y50	JAPAN	6,400	88,202
KYOWA EXEO CORP	JPY50	JAPAN	3,000	25,329
KYOWA HAKKO KIRIN CO LTD	NPV	JAPAN	49,537	524,131
KYUDENKO CORP	NPV	JAPAN	13,000	77,501
KYUSHU ELEC POWER	NPV	JAPAN	69,100	1,420,671
LAWSON	JPY50	JAPAN	13,300	585,746
LEOPALACE21	JPY50	JAPAN	24,300	99,711
LION CORP	JPY50	JAPAN	8,000	38,928
M3 INC	COMMON STOCK	JAPAN	6	18,175
MABUCHI MOTOR CO	NPV	JAPAN	5,100	250,905
MACROMILL INC	NPV	JAPAN	13	18,866
MAEDA CORP	NPV	JAPAN	2,000	5,435
MAKITA CORP	NPV	JAPAN	21,900	745,722

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MANDOM CORPORATION	JPY50	JAPAN	4,500	127,370
MANI INC	JPY50	JAPAN	1,200	72,442
MARS ENGINEERING	JPY50	JAPAN	6,200	149,514
MARUBENI CORP	NPV	JAPAN	308,000	1,690,617
MARUDAI FOOD CO	JPY50	JAPAN	25,000	74,386
MARUETSU INC	JPY50	JAPAN	4,000	17,230
MARUHA GROUP INC	NPV	JAPAN	40,000	54,568
MARUI GROUP CO LTD	NPV	JAPAN	44,200	271,102
MARUICHI STL TUBE	JPY50	JAPAN	7,200	143,621
MARUSAN SECURITIES	JPY50	JAPAN	5,400	29,351
MARUZEN SHOWA UNYU	JPY50	JAPAN	144,000	464,042
MATSUDA SANGYO	NPV	JAPAN	2,400	41,248
MATSUI SECURITIES	NPV	JAPAN	9,000	62,356
MATSUYA CO	JPY50	JAPAN	1,700	15,193
MAX CO	NPV	JAPAN	2,000	19,980
MAZDA MOTOR CORP	NPV	JAPAN	171,000	389,409
MEDIPAL HOLDINGS CORP	NPV	JAPAN	28,000	346,184

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MEGACHIPS CORP	NPV	JAPAN	1,900	26,552
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	JAPAN	2,600	38,262
MEIDENSHA CORP	JPY50	JAPAN	12,000	53,623
MEIJI HOLDINGS CO	NPV	JAPAN	5,300	199,828
MEIKO ELECTRONICS	NPV	JAPAN	3,100	78,420
MELCO HLDGS INC	NPV	JAPAN	5,800	104,044
MERCIAN CORP	JPY50	JAPAN	60,000	126,323
MICHINOKU BANK	NPV	JAPAN	11,000	19,733
MICRONICS JAPAN CO	NPV	JAPAN	7,600	128,007
MID REIT INC	REIT	JAPAN	13	27,412
MIKUNI COCA COLA	NPV	JAPAN	33,000	256,996
MILBON CO	JPY50	JAPAN	4,100	87,201
MIMASU SEMICONDUCT	JPY50	JAPAN	1,200	14,360
MINEBEA CO	JPY50	JAPAN	67,000	361,287
MINISTOP CO	Y50	JAPAN	12,700	154,154
MIRACA HOLDINGS INC	JPY50	JAPAN	4,200	114,818
MITO SECURITIES CO	JPY50	JAPAN	2,000	4,426
MITSUBISHI CHEM HL	NPV	JAPAN	239,000	1,011,504
MITSUBISHI CORP	NPV	JAPAN	209,700	5,192,099
MITSUBISHI ELEC CP	JPY50	JAPAN	358,000	2,634,191
MITSUBISHI ESTATE	JPY50	JAPAN	192,000	3,048,241
MITSUBISHI GAS CHM	NPV	JAPAN	72,000	360,406
MITSUBISHI HVY IND	NPV	JAPAN	574,000	2,010,033
MITSUBISHI KAKOKI	JPY50	JAPAN	6,000	15,210
MITSUBISHI LOGISTC	JPY50	JAPAN	20,000	235,673
MITSUBISHI MATERL	NPV	JAPAN	210,000	512,058
MITSUBISHI MOTOR	JPY50	JAPAN	669,000	919,835
MITSUBISHI PAPER	JPY50	JAPAN	10,000	11,708
MITSUBISHI PENCIL	JPY50	JAPAN	9,100	115,833
MITSUBISHI RAYON	NPV	JAPAN	103,000	412,686
MITSUBISHI TANABE PHARMA CORP	JPY50	JAPAN	40,000	498,845
MITSUBISHI UFJ FIN GROUP	NPV	JAPAN	1,437,000	6,977,002
MITSUBISHI UFJ LEASE + FIN	NPV	JAPAN	11,140	334,457
MITSUBOSHI BELTING	JPY50	JAPAN	28,000	111,585
MITSUMI + CO	NPV	JAPAN	270,000	3,802,245
MITSUMI CHEMICALS I	NPV	JAPAN	119,000	306,783
MITSUMI ENG+SHIPBG	JPY50	JAPAN	140,000	333,853
MITSUMI FUDOSAN CO	NPV	JAPAN	149,000	2,493,603
MITSUMI HOME CO	NPV	JAPAN	14,000	67,222
MITSUMI MINING + SM	NPV	JAPAN	107,000	275,847
MITSUMI OSK LINES	JPY50	JAPAN	209,000	1,097,814
MITSUMI SOKO CO	JPY50	JAPAN	13,000	46,920
MITSUMI SUGAR CO LTD	JPY50	JAPAN	4,000	12,890
MITSUMI SUMITOMO GR	NPV	JAPAN	69,200	1,757,968
MITSUMI ELECTRIC	JPY50	JAPAN	15,400	270,135
MITSUUROKO CO	JPY50	JAPAN	52,100	347,539
MIYAZAKI BANK	NPV	JAPAN	16,000	45,545
MIZUHO FINL GB	NPV	JAPAN	1,857,500	3,312,154
MIZUHO SECURITIES CO LTD	NPV	JAPAN	99,000	298,824
MIZUHO TRUST + BANKING CO. LTD	JPY50	JAPAN	284,000	262,356
MIZUNO CORP	JPY50	JAPAN	37,000	181,234
MOCHIDA PHARM CO	JPY50	JAPAN	2,000	17,874
MORINAGA + CO	JPY50	JAPAN	8,000	16,757
MORINAGA MILK IND	NPV	JAPAN	16,000	63,075
MOS FOOD SERVICES	JPY50	JAPAN	29,800	471,512
MURATA MFG CO	NPV	JAPAN	39,000	1,927,064
NAFCO CO LTD	NPV	JAPAN	1,200	19,039
NAGAILEBEN CO	JPY50	JAPAN	3,600	71,540
NAKAYAMA STEEL WKS	JPY50	JAPAN	7,000	9,549
NAMCO BANDAI HLDGS	NPV	JAPAN	36,900	351,976
NANTO BANK	JPY50	JAPAN	19,000	102,454

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NEC CORP	NPV	JAPAN	351,000	901,112
NEC ELECTRONICS	CP NPV	JAPAN	13,800	113,549
NEC FIELDING LTD	NPV	JAPAN	4,300	57,783
NEC NETWORKS + SYS	NPV	JAPAN	600	7,264
NET ONE SYSTEMS CO	NPV	JAPAN	58	64,545
NGK INSULATORS	JPY50	JAPAN	45,000	976,422
NGK SPARK PLUG CO	NPV	JAPAN	32,000	359,203
NHK SPRING CO	JPY50	JAPAN	27,000	249,713
NICHI IKO PHARM	NPV	JAPAN	1,800	48,628
NICHIAS CORP	JPY50	JAPAN	31,000	122,541
NICHIDEN CORP	JPY50	JAPAN	2,300	58,924
NICHIHA CORP	JPY50	JAPAN	6,800	42,000
NICHII GAKKAN CO	JPY50	JAPAN	9,600	85,178
NIDEC COPAL ELECTRONICS CORP	JPY50	JAPAN	10,000	64,343
NIDEC CORPORATION	JPY50	JAPAN	20,100	1,843,858
NIHON NOHYAKU CO	NPV	JAPAN	2,000	11,214
NIKKISO CO	JPY50	JAPAN	5,000	27,982
NIKON CORP	NPV	JAPAN	62,000	1,217,423
NINTENDO CO	NPV	JAPAN	15,600	3,693,260

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NIPPON ACCOMMODATI	REIT	JAPAN	13	67,866
NIPPON BEET SUGAR	JPY50	JAPAN	41,000	106,139
NIPPON BUILDING FD	REIT	JAPAN	94	712,863
NIPPON CARBON CO	JPY50	JAPAN	22,000	62,388
NIPPON CERAMIC CO	NPV	JAPAN	3,100	38,261
NIPPON DENKO CO	NPV	JAPAN	5,000	29,647
NIPPON DENSETSU	JPY50	JAPAN	6,000	48,531
NIPPON ELEC GLASS	JPY50	JAPAN	63,000	860,121
NIPPON EXPRESS CO	JPY50	JAPAN	150,000	613,889
NIPPON FLOUR MILLS	NPV	JAPAN	4,000	19,851
NIPPON GAS CO	JPY50	JAPAN	4,000	64,235
NIPPON KANZAI CO	JPY50	JAPAN	6,200	99,165
NIPPON MEAT PACKER	NPV	JAPAN	34,000	392,244
NIPPON MINING HLDG	NPV	JAPAN	160,000	682,314
NIPPON OIL CORP	JPY50	JAPAN	240,000	1,108,545
NIPPON PAPER GROUP INC	NPV	JAPAN	16,600	424,384
NIPPON SHARYO	JPY50	JAPAN	81,000	513,347
NIPPON SHEET GLASS	JPY50	JAPAN	113,000	321,661
NIPPON SHINYAKU CO	NPV	JAPAN	3,000	33,450
NIPPON SIGNAL CO	JPY50	JAPAN	10,700	103,213
NIPPON SODA CO	NPV	JAPAN	2,000	7,175
NIPPON STEEL CORP	NPV	JAPAN	836,000	3,367,528
NIPPON SUISAN	JPY50	JAPAN	17,500	49,251
NIPPON TEL+TEL CP	NPV	JAPAN	76,200	2,987,593
NIPPON YUSEN KK	NPV	JAPAN	206,000	630,646
NIPPONKOA INSURAN	JPY50	JAPAN	122,000	690,628
NISHI NIPPON CITY	NPV	JAPAN	120,000	292,604
NISHI NIPPON RLRD	NPV	JAPAN	1,000	3,749
NISHIMATSUYA CHAIN	NPV	JAPAN	3,700	32,471
NISSAN CHEM INDS	JPY50	JAPAN	27,000	383,125
NISSAN MOTOR CO	NPV	JAPAN	397,700	3,460,304
NISSAN CO	JPY50	JAPAN	14,700	43,423
NISSHA PRINTING CO	JPY50	JAPAN	2,100	102,863
NISSHIN OILIO GR	NPV	JAPAN	15,000	75,407
NISSHIN SEIFUN GRP	JPY50	JAPAN	31,000	418,239
NISSHIN STEEL CO	NPV	JAPAN	131,000	230,775
NISSHINBO HOLDINGS INC	NPV	JAPAN	24,000	221,193
NISSIN CORP	NPV	JAPAN	16,000	34,545
NISSIN FOODS HOLDINGS CO LTD	NPV	JAPAN	14,700	478,447
NITORI CO	JPY50	JAPAN	7,650	569,467
NITTA CORP	JPY50	JAPAN	2,300	30,364
NITTO BOSEKI CO	JPY50	JAPAN	32,000	54,654
NITTO DENKO CORP	JPY50	JAPAN	30,700	1,094,839
NITTO KOGYO CORP	NPV	JAPAN	3,200	31,624
NITTO KOHKI CO	JPY50	JAPAN	6,500	139,991
NOEVIR CO	JPY50	JAPAN	16,400	169,470
NOHMI BOSAI	JPY50	JAPAN	16,000	96,590
NOK CORP	JPY 50	JAPAN	20,300	278,895
NOMURA HOLDINGS	NPV	JAPAN	448,100	3,277,900
NOMURA REAL EST RE	REIT	JAPAN	13	47,059
NOMURA REAL ESTATE	(REIT)	JAPAN	53	286,933
NOMURA RESEARCH INC	NPV	JAPAN	21,100	414,997
NOMURA RL EST INC	NPV	JAPAN	9,300	136,960
NORITSU KOKI CO	JPY50	JAPAN	14,900	100,993
NORITZ CORP	JPY50	JAPAN	6,100	79,350
NPC INCORPORATED	NPV	JAPAN	2,400	61,872
NSD CO.LTD	NPV	JAPAN	3,300	33,959
NSK	JPY50	JAPAN	84,000	613,567
NTN CORP	JPY50	JAPAN	75,000	335,947
NTT DATA CORP	JPY5000	JAPAN	232	720,460
NTT DOCOMO	NPV	JAPAN	2,178	3,032,051
NTT URBAN DEVELOPM	NPV	JAPAN	202	133,661
OBAYASHI CORP	JPY50	JAPAN	113,000	383,565

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OBIC	JPY50	JAPAN	1,150	187,889
ODAKYU ELEC RLWY	JPY50	JAPAN	113,000	865,449
OILES CORPORATION	NPV	JAPAN	6,000	83,399
OITA BANK	NPV	JAPAN	3,000	10,731
OJI PAPER CO	JPY50	JAPAN	159,000	664,386
OKI ELECTRIC IND	JPY50	JAPAN	33,000	27,295
OKINAWA BANK	NPV	JAPAN	1,000	36,629
OKINAWA CELLULAR	NPV	JAPAN	29	48,596
OKINAWA ELEC POWER	NPV	JAPAN	1,000	53,171
OKUMA CORPORATION	NPV	JAPAN	26,000	135,453
OKUWA CO	NPV	JAPAN	3,000	28,745
OLYMPUS CORP	NPV	JAPAN	43,000	1,376,443
OMRON CORP	NPV	JAPAN	36,600	653,410
ONO PHARMACEUTICAL	JPY50	JAPAN	18,000	769,536
ONOKEN CO	Y50	JAPAN	500	3,437
ONWARD HOLDINGS CO LTD	NPV	JAPAN	24,000	148,236
OPT INC	NPV	JAPAN	9	11,698

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ORACLE CORP JAPAN	NPV	JAPAN	6,700	277,802
ORGANO CORP	JPY50	JAPAN	2,000	13,169
ORIENT CORP	NPV	JAPAN	12,500	10,876
ORIENTAL LAND CO LTD	NPV	JAPAN	9,400	617,949
ORIX CORP	JPY50	JAPAN	17,046	1,148,058
OSAKA GAS CO	JPY50	JAPAN	353,000	1,190,633
OSAKA SECURITIES E	NPV	JAPAN	12	57,103
OSAKA TITANIUM CO LTD	NPV	JAPAN	3,500	95,682
OSAKI ELECTRIC CO	JPY50	JAPAN	2,000	17,831
OTSUKA CORPORATION	JPY50	JAPAN	2,800	139,256
OTSUKA KAGU	NPV	JAPAN	20,000	151,458
OYO CORP	JPY50	JAPAN	12,300	109,794
PACIFIC METALS CO	NPV	JAPAN	5,000	37,650
PANASONIC CORP	NPV	JAPAN	305,000	4,340,996
PANASONIC ELECTRIC	NPV	JAPAN	71,000	855,707
PARAMOUNT BED CO	JPY50	JAPAN	9,300	196,000
PARIS MIKI INC	JPY50	JAPAN	13,800	115,624
PARK 24 CO	JPY50	JAPAN	3,000	31,838
PASONA GROUP INC	NPV	JAPAN	23	14,305
PENTA OCEAN CONST	JPY50	JAPAN	23,500	22,971
PIGEON CORPORATION	JPY50	JAPAN	4,600	179,859
PILOT CORP	NPV	JAPAN	59	65,911
PIONEER CORP	NPV	JAPAN	28,700	88,170
PLENUS CO	NPV	JAPAN	2,800	38,107
POINT INC	JPY50	JAPAN	1,120	62,560
PRESS KOGYO CO	JPY50	JAPAN	30,000	56,072
PROMISE CO	NPV	JAPAN	10,250	77,953
PROXNEXUS INC	NPV	JAPAN	15,800	93,685
RAKUTEN INC	NPV	JAPAN	1,227	931,832
RENGO CO	JPY50	JAPAN	18,000	106,730
RESONA HOLDINGS INC	NPV	JAPAN	90,400	910,846
RICOH CO	NPV	JAPAN	123,000	1,736,098
RIGHT ON CO	JPY50	JAPAN	5,900	45,567
ROHM CO	NPV	JAPAN	18,600	1,210,763
ROHTO PHARM	JPY50	JAPAN	1,000	11,504
ROLAND CORPORATION	NPV	JAPAN	10,100	89,397
ROLAND DG CORP	NPV	JAPAN	2,400	29,853
ROUND ONE CORP	NPV	JAPAN	35,100	206,992
ROYAL HOLDINGS CO LTD	NPV	JAPAN	14,700	150,166
SAINT MARC HOLDING	NPV	JAPAN	2,400	65,353
SAIZERIYA COMPANY	JPY50	JAPAN	3,900	63,844
SAKATA SEED CORP	JPY50	JAPAN	1,000	14,448
SAN A CO LTD	JPY50	JAPAN	4,000	150,384
SAN AI OIL CO	NPV	JAPAN	23,000	88,941
SANKEN ELECTRIC CO	JPY50	JAPAN	17,000	47,661
SANKI ENGINEERING	JPY50	JAPAN	8,000	56,029
SANKYO CO	NPV	JAPAN	9,800	488,447
SANKYO TATETAMA HO	NPV	JAPAN	75,000	100,704
SANKYU INC	JPY50	JAPAN	12,000	61,357
SANTEN PHARM CO	JPY50	JAPAN	13,000	416,134
SANYO ELECTRIC CO	JPY50	JAPAN	299,000	549,213
SANYO SHOKAI	JPY50	JAPAN	7,000	20,603
SAPPORO HOKUYO HLD	NPV	JAPAN	54,000	195,478
SAPPORO HOLDINGS	NPV	JAPAN	45,000	246,039
SATO CORP	NPV	JAPAN	9,700	100,131
SAWAI PHARMACEUTIC	JPY50	JAPAN	2,400	136,892
SBI HOLDINGS INC	NPV	JAPAN	2,963	527,067
SEC CARBON LIMITED	NPV	JAPAN	17,000	92,583
SECOM CO	JPY50	JAPAN	38,300	1,818,422
SEGA SAMMY HOLDINGS INC	NPV	JAPAN	36,000	430,786
SEIKA CORP	JPY50	JAPAN	9,000	19,142
SEIKAGAKU CORP	NPV	JAPAN	3,200	33,377
SEIKO CORPORATION	JPY50	JAPAN	5,000	9,238

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SEIKO EPSON CORP	NPV	JAPAN	24,100	387,278
SEIREN CO	JPY50	JAPAN	8,800	60,781
SEKISUI CHEMICAL	NPV	JAPAN	76,000	470,229
SEKISUI HOUSE	NPV	JAPAN	79,000	711,972
SEKISUI JUSHI CORP	JPY50	JAPAN	22,000	168,967
SENKO CO	JPY50	JAPAN	72,000	250,583
SENSHU IKEDA HOLDINGS INC	COMMON STOCK	JAPAN	37,000	135,131
SENSHUKAI CO	NPV	JAPAN	7,300	37,012
SEVEN + I HOLDINGS	NPV	JAPAN	121,600	2,477,847
SHARP CORP	JPY50	JAPAN	180,000	2,256,405
SHIBAURA MECHATRONICS	JPY50	JAPAN	8,000	26,468
SHIBUSAWA W HOUSE	JPY50	JAPAN	23,000	76,588
SHIKOKU BANK	JPY50	JAPAN	18,000	57,039
SHIKOKU ELEC POWER	JPY500	JAPAN	33,000	850,744
SHIMADZU CORP	JPY50	JAPAN	46,000	304,377
SHIMAMURA CO	JPY50	JAPAN	3,900	371,169
SHIMANO INC	JPY50	JAPAN	12,800	511,478

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SHIMIZU BANK	JPY500	JAPAN	4,000	161,555
SHIMIZU CORP	NPV	JAPAN	111,000	397,046
SHIN ETSU CHEM CO	NPV	JAPAN	67,400	3,786,476
SHIN KOBE ELECTRIC	JPY50	JAPAN	4,000	39,444
SHINKAWA	JPY50	JAPAN	1,700	26,752
SHINKO ELEC INDS	JPY50	JAPAN	12,700	181,711
SHINKO ELECTRIC CO	NPV	JAPAN	7,000	13,309
SHINKO PLANTECH	NPV	JAPAN	8,500	85,735
SHINSEI BANK	NPV	JAPAN	290,000	314,625
SHIONOGI + CO	NPV	JAPAN	54,000	1,165,906
SHIP HEALTHCARE HOLDINGS INC	NPV	JAPAN	20	10,914
SHISEIDO CO	JPY50	JAPAN	60,000	1,147,860
SHIZUOKA BANK	JPY50	JAPAN	110,000	951,179
SHIZUOKAGAS CO	NPV	JAPAN	10,000	64,343
SHO BOND HOLDINGS	NPV	JAPAN	6,600	108,966
SHOWA DENKO KK	NPV	JAPAN	215,000	427,252
SHOWA SANGYO CO	JPY50	JAPAN	30,000	96,998
SHOWA SHELL SEKIYU	JPY50	JAPAN	36,500	296,407
SINANEN CO LTD	NPV	JAPAN	59,000	244,632
SMC CORP	NPV	JAPAN	10,600	1,198,969
SO NET ENTERTAINMENT	NPV	JAPAN	13	29,451
SOFTBANK CORPORATION	NPV	JAPAN	128,400	2,992,943
SOJITZ CORPORATION	NPV	JAPAN	234,700	441,189
SOMPO JAPAN INS	NPV	JAPAN	155,000	987,325
SONY CORP	NPV	JAPAN	160,000	4,588,861
SONY FINANCIAL HOL	NPV	JAPAN	158	411,060
SPARX GROUP CO LTD	NPV	JAPAN	89	10,421
SQUARE ENIX HOLDINGS CO LTD	NPV	JAPAN	12,100	253,971
SRI SPORT LIMITED	NPV	JAPAN	192	181,080
SSP CO LTD	JPY50	JAPAN	5,000	26,586
STANLEY ELECTRIC	JPY50	JAPAN	28,900	579,273
STARBUCKS COFFEE J	NPV	JAPAN	117	47,632
SUMCO CORPOATION	NPV	JAPAN	24,700	432,472
SUMITOMO CHEMICAL	NPV	JAPAN	290,000	1,261,614
SUMITOMO CORP	NPV	JAPAN	200,500	2,030,952
SUMITOMO ELEC INDS	NPV	JAPAN	136,700	1,688,651
SUMITOMO HEAVY IND	JPY50	JAPAN	104,000	522,821
SUMITOMO METAL IND	JPY50	JAPAN	631,000	1,687,728
SUMITOMO METAL MNG	NPV	JAPAN	102,000	1,510,908
SUMITOMO MITSUI GR	NPV	JAPAN	133,200	3,784,457
SUMITOMO OSAKA CEM	JPY50	JAPAN	10,000	15,253
SUMITOMO PRECISION	JPY50	JAPAN	34,000	98,974
SUMITOMO RLTY+DEV	JPY50	JAPAN	71,000	1,326,269
SUMITOMO RUBBER	NPV	JAPAN	32,100	276,537
SUMITOMO TRUST+BKG	NPV	JAPAN	265,000	1,289,489
SURUGA BANK	JPY50	JAPAN	43,000	372,286
SUZUKEN CO LTD	JPY50	JAPAN	12,400	406,252
SUZUKI MOTOR CORP	JPY50	JAPAN	64,400	1,577,228
SYSMEX CORP	JPY50	JAPAN	1,000	52,097
T GAIA CORP	NPV	JAPAN	83	146,840
T RAD COMPANY LIMITED	JPY50	JAPAN	19,000	40,002
T+D HOLDINGS INC	NPV	JAPAN	36,000	734,347
TACHI S CO	JPY50	JAPAN	2,300	22,655
TAIHEI DENGYO	JPY50	JAPAN	5,000	44,363
TAIHEIYO CEMENT	JPY50	JAPAN	179,000	203,813
TAIKISHA	JPY50	JAPAN	5,800	77,504
TAISEI CORP	JPY50	JAPAN	184,000	314,260
TAISHO PHARM CO	JPY50	JAPAN	23,000	394,801
TAIYO NIPPON SANZO	NPV	JAPAN	52,000	549,632
TAIYO YUDEN CO	JPY50	JAPAN	4,000	51,302
TAKAMATSU CONSTRUCTION GROUP	NPV	JAPAN	600	7,547

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TAKARA BIO INC	NPV	JAPAN	10	20,420
TAKARA HOLDINGS	JPY50	JAPAN	1,000	5,736
TAKASHIMAYA CO	JPY50	JAPAN	53,000	337,032
TAKEDA PHARMACEUTICAL CO LTD	NPV	JAPAN	114,000	4,690,048
TAKEFUJI CORP	JPY50	JAPAN	21,190	88,543
TAKEUCHI MFG CO	NPV	JAPAN	8,200	74,782
TAKIRON CO	JPY50	JAPAN	6,000	15,404
TAMRON CO	NPV	JAPAN	4,800	48,724
TDK CORP	NPV50	JAPAN	22,700	1,377,679
TEIJIN	NPV	JAPAN	166,000	534,937
TEMP HOLDINGS CO LTD	NPV	JAPAN	6,600	51,824
TERUMO CORP	JPY50	JAPAN	30,800	1,852,731
THE YACHIYO BANK L	NPV	JAPAN	800	18,003
THK CO	JPY50	JAPAN	20,800	365,975
TKC CORPORATION	JPY50	JAPAN	11,000	208,196
TOA CORPORATION	JPY50	JAPAN	34,000	33,235
TOBU RAILWAY CO	JPY50	JAPAN	147,000	765,831
TOCALO CO LTD	NPV	JAPAN	800	13,277
TOCHIGI BANK	NPV	JAPAN	10,000	42,537

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TOENEC CORP	NPV	JAPAN	11,000	62,624
TOHO CO	JPY500	JAPAN	19,900	323,419
TOHO GAS CO	JPY50	JAPAN	88,000	466,964
TOHO HOLDINGS CO LTD	NPV	JAPAN	3,600	42,963
TOHO REAL ESTATE	JPY50	JAPAN	2,300	12,921
TOHO TITANIUM CO	NPV	JAPAN	5,200	78,200
TOHO ZINC CO	NPV	JAPAN	51,000	250,357
TOHOKU ELEC POWER	NPV	JAPAN	78,000	1,541,651
TOHOKUSHINSHA FILM	NPV	JAPAN	10,900	55,732
TOKAI CORP	JPY50	JAPAN	22,000	115,796
TOKAI RIKA CO	NPV	JAPAN	10,200	228,444
TOKEN CORP	JPY50	JAPAN	130	2,926
TOKIO MARINE HOLDING INC	NPV	JAPAN	101,200	2,750,266
TOKUSHIMA BANK	NPV	JAPAN	14,000	48,724
TOKUSHU TOKAI HOLD	NPV	JAPAN	50,000	122,993
TOKUYAMA CORP	NPV	JAPAN	42,000	233,246
TOKYO ELEC POWER	NPV	JAPAN	197,700	4,958,693
TOKYO ELECTRON	JPY50	JAPAN	31,700	2,015,833
TOKYO GAS CO	NPV	JAPAN	425,000	1,693,700
TOKYO KIKAI SEISAK	JPY50	JAPAN	26,000	28,208
TOKYO ROPE MFG CO	JPY50	JAPAN	20,000	55,427
TOKYO SEIMITSU CO	NPV	JAPAN	3,400	40,722
TOKYO STEEL MFG	JPY50	JAPAN	20,400	228,992
TOKYO TATEMONO CO	JPY50	JAPAN	47,000	178,721
TOKYOTOKEIBA CO	JPY20	JAPAN	26,000	37,424
TOKYU CONST	NPV	JAPAN	8,270	20,076
TOKYU CORP	JPY50	JAPAN	206,000	818,734
TOKYU LAND CORP	JPY50	JAPAN	81,000	297,567
TOMY CO	JPY50	JAPAN	41,900	342,059
TONEN GEN SEKIYU	JPY50	JAPAN	50,000	416,241
TOP REIT INC	REIT	JAPAN	2	8,873
TOPCON CORPORATION	JPY50	JAPAN	19,400	96,693
TOPIX INDEX FUTURES	MAR10 XTKS	JAPAN	1,260,000	
TOPPAN PRINTING CO	JPY50	JAPAN	94,000	758,301
TORAY INDS INC	NPV	JAPAN	245,000	1,323,755
TORII PHARM CO LTD	NPV	JAPAN	6,400	121,063
TORISHIMA PUMP MFG	JPY50	JAPAN	9,200	200,118
TOSHIBA CORP	NPV	JAPAN	558,000	3,062,871
TOSOH CORP	NPV	JAPAN	92,000	254,965
TOTO	JPY50	JAPAN	50,000	315,269
TOWA BANK	JPY50	JAPAN	20,000	13,320
TOWA PHARM CO LTD	JPY50	JAPAN	300	13,857
TOYO CORPORATION	NPV	JAPAN	7,200	54,912
TOYO ENGINEERING	JPY50	JAPAN	18,000	52,591
TOYO KANETSU KK	JPY50	JAPAN	56,000	101,058
TOYO KOHAN CO	NPV	JAPAN	1,000	5,199
TOYO SEIKAN KAISHA	NPV	JAPAN	24,500	372,652
TOYO SUISAN KAISHA	JPY50	JAPAN	17,000	389,871
TOYODA GOSEI	JPY50	JAPAN	12,500	374,617
TOYOTA BOSHOKU CORP	JPY50	JAPAN	11,700	258,897
TOYOTA INDUSTRIES	JPY50	JAPAN	33,000	976,583
TOYOTA MOTOR CORP	NPV	JAPAN	426,100	17,758,934
TOYOTA TSUSHO CORP	NPV	JAPAN	39,100	574,141
TRANS COSMOS INC	JPY50	JAPAN	3,600	28,771
TREND MICRO INC	NPV	JAPAN	19,500	739,406
TRUSCO NAKAYAMA	NPV	JAPAN	1,700	23,666
TS TECH CO LTD	NPV	JAPAN	4,800	97,191
TSUGAMI CORP	JPY50	JAPAN	1,000	2,342
TSUKISHIMA KIKAI	JPY50	JAPAN	10,000	59,617
TSUMURA + CO	JPY50	JAPAN	6,300	203,018
TSURUHA HOLDINGS I	NPV	JAPAN	700	24,964
TSUTSUMI JEWELRY	NPV	JAPAN	7,300	146,635
UBE INDUSTRIES	JPY50	JAPAN	183,000	499,296

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UCHIDA YOKO CO	JPY50	JAPAN	19,000	49,799
ULVACINC	NPV	JAPAN	3,400	81,992
UNI CHARM CORP	NPV	JAPAN	7,500	701,703
UNIDEN CORP	NPV	JAPAN	16,000	30,936
UNIPRES	NPV	JAPAN	4,500	70,863
UNITED ARROWS LTD	JPY50	JAPAN	7,400	61,445
UNITIKA	JPY50	JAPAN	89,000	66,921
UNIVERSAL ENTERTAINMENT CORP	NPV	JAPAN	4,800	59,397
UNY CO LTD	NPV	JAPAN	32,000	223,771
USEN CORP	NPV	JAPAN	15,940	8,904
USHIO INC	NPV	JAPAN	23,000	381,954
USS	JPY50	JAPAN	4,780	290,615
VALOR CO	JPY50	JAPAN	8,600	66,420
WACOAL HOLDINGS CORP	JPY50	JAPAN	1,000	10,849
WACOM CO LTD	NPV	JAPAN	1	2,158
WATAMI CO LTD	NPV	JAPAN	1,300	23,362
WEST JAPAN RAILWAY	NPV	JAPAN	313	1,048,993

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WORKS APPLICATION	NPV	JAPAN	97	51,212
YAHOO JAPAN CORP	JPY50000	JAPAN	2,780	831,357
YAKULT HONSHA CO	JPY50	JAPAN	17,100	516,150
YAMADA DENKI CO	JPY50	JAPAN	16,100	1,082,615
YAMAGUCHI FINANCIA	NPV	JAPAN	39,000	361,115
YAMAHA CORP	NPV	JAPAN	31,500	377,614
YAMAHA MOTOR CO	NPV	JAPAN	35,200	440,874
YAMATAKE CORP	JPY50	JAPAN	1,000	22,128
YAMATO HOLDINGS CO LTD	NPV	JAPAN	73,000	1,009,979
YAMATO KOGYO CO	NPV	JAPAN	6,700	218,068
YAMAZAKI BAKING CO	JPY50	JAPAN	24,000	283,839
YAOKO CO	JPY50	JAPAN	2,400	75,149
YASKAWA ELEC CORP	JPY50	JAPAN	42,000	348,289
YOKOGAWA ELECTRIC	NPV	JAPAN	41,400	361,102
YOKOHAMA REITO CO	JPY50	JAPAN	21,000	135,797
YOMIURI LAND CO	JPY50	JAPAN	9,000	29,873
YONEKYU CORP	JPY50	JAPAN	7,500	63,725
YURTEC CORPORATION	NPV	JAPAN	1,000	5,339
YUSEN AIR + SEA SERV	JPY50	JAPAN	3,300	45,373
YUSHIN PRECSN EQPT	JPY50	JAPAN	7,800	105,570
ZAPPALLAS INC	NPV	JAPAN	32	50,254
ZENRIN CO	Y50	JAPAN	2,700	31,120
ZENSHO CO	JPY50	JAPAN	49,700	343,274
ZERIA PHARMACEUTICAL CO LTD	JPY50	JAPAN	49,000	448,971
AI AIRPORT INT LTD	REG. SHARES	JERSEY, C.I.	39,664	113,816
ATRIUM EURP R/EST	COMMON STOCK	JERSEY, C.I.	53,498	360,754
BLACK EARTH FARMIN	SDR NPV	JERSEY, C.I.	11,632	37,307
CHARTER INTERNATIONAL	ORD GBP0	JERSEY, C.I.	19,683	229,488
EXPERIAN PLC	ORD USD0.10	JERSEY, C.I.	186,839	1,855,558
HENDERSON GROUP PLC	ORD GBP0.125	JERSEY, C.I.	85,937	172,498
HONGHUA GROUP LTD	HKD0.10	JERSEY, C.I.	20,000	3,998
INFORMA PLC	ORD GBP0.001	JERSEY, C.I.	49,094	253,694
RANDGOLD RESOURCES	ORD USD0.05	JERSEY, C.I.	10,214	824,703
REGUS PLC	ORD GBP0	JERSEY, C.I.	14,300	21,129
SHIRE PLC	ORD GBP 0.05	JERSEY, C.I.	103,880	2,029,781
UNITED BUSINESS MEDIA LTD	ORD GBP0.10	JERSEY, C.I.	41,487	311,126
JORDANIAN DINAR		JORDAN	43,640	61,660
		KOREA, REPUBLIC		
AMOREPACIFIC CORP(NEW)	KRW5000	OF	627	502,903
		KOREA, REPUBLIC		
ASIANA AIRLINES IN	KRW5000	OF	4	13
		KOREA, REPUBLIC		
BING GRAE	KRW5000	OF	5,170	228,648
		KOREA, REPUBLIC		
BOO KOOK SECS CO	KSWN5000	OF	390	8,976
		KOREA, REPUBLIC		
BUSAN BANK	KRW5000	OF	27,725	332,136
		KOREA, REPUBLIC		
CHEIL INDUSTRIES	KRW5000	OF	9,270	449,778
		KOREA, REPUBLIC		
CHONG KUN DANG CP	KRW2500	OF	740	15,665
		KOREA, REPUBLIC		
CHOSUN REFRACTORIE	KRW5000	OF	1,447	76,794
		KOREA, REPUBLIC		
CJ CGV	KRW500	OF	15,920	300,771
		KOREA, REPUBLIC		
CJ CHEILJEDANG	KRW5000	OF	1,468	259,064
		KOREA, REPUBLIC		
DACOM CORP	KRW5000	OF	7,970	121,828
		KOREA, REPUBLIC		
DAEGU BANK	KRW5000	OF	22,920	338,542
		KOREA, REPUBLIC		
DAEGU DEPT STORE	KRW5000	OF	2,080	21,256

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DAEHAN CITY GAS CO	KRW5000	KOREA, REPUBLIC OF	2,310	55,445
DAELIM INDUSTRIAL CO	KRW5000	KOREA, REPUBLIC OF	5,340	381,535
DAEWOO ENGINEERING	KRW5000	KOREA, REPUBLIC OF	34,994	384,657
DAEWOO INTERNATIONAL	KRW5000	KOREA, REPUBLIC OF	9,717	276,204
DAEWOO MOTOR SALES	KRW5000	KOREA, REPUBLIC OF	11,230	97,403
DAEWOO SECURITIES	KRW5000	KOREA, REPUBLIC OF	24,150	409,594
DAEWOO SHIPBUILDING + MARINE	KRW5000	KOREA, REPUBLIC OF	18,340	275,618
DONG A PHARM	KRW5000	KOREA, REPUBLIC OF	102	11,256
DONG AH CONST IND	EDR REPR 1/2 COM KRW5000	KOREA, REPUBLIC OF	434	
DONGBU CONST CO	KSW5000	KOREA, REPUBLIC OF	16,670	121,109
DONGBU INSURANCE	KRW500	KOREA, REPUBLIC OF	6,320	175,846
DONGHAE PULP CO	KRW5000	KOREA, REPUBLIC OF	8,860	41,847
DONGKUK STEEL MILL	KRW5000	KOREA, REPUBLIC OF	6,980	161,841
DONGWON INDUSTRY	KRW5000	KOREA, REPUBLIC OF	183	18,544
DOOSAN	KRW5000	KOREA, REPUBLIC OF	1,670	136,815
DOOSAN CONSTRUCTION	KRW5000	KOREA, REPUBLIC OF	7,800	50,170
DOOSAN HEAVY IND	KRW5000	KOREA, REPUBLIC OF	6,010	418,567
DOOSAN INFRACORE CO LTD	KRW5000	KOREA, REPUBLIC OF	13,880	194,884
FAWOO TECHNOLOGY CO LTD	KRW500	KOREA, REPUBLIC OF	2,156	31,475
FURSY	KRW 1000	KOREA, REPUBLIC OF	10,920	267,262
GS ENGINEERING + C	KRW5000	KOREA, REPUBLIC OF	6,840	637,317
GS HOLDINGS CORP	KRW5000	KOREA, REPUBLIC OF	9,901	287,386
GS HOME SHOPPING I	KRW5000	KOREA, REPUBLIC OF	1,575	116,048
GWANGJU SHINSEGAE	KRW5000	KOREA, REPUBLIC OF	328	35,772
HANA FINANCIAL HOL	KRW5000	KOREA, REPUBLIC OF	24,506	692,370
HANJIN P + C	KRW500	KOREA, REPUBLIC OF	3,744	22,924
HANJIN SHIPPING	KRW5000	KOREA, REPUBLIC OF	1,889	22,224
HANJIN SHIPPING CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	9,800	174,207
HANJINN HEAVY INDUSTRIES	KRW5000	KOREA, REPUBLIC OF	6,111	118,864
HANKOOK TIRE MANFT	KRW500	KOREA, REPUBLIC OF	19,020	416,505

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HANSSEM CO	KRW1000	KOREA, REPUBLIC OF	7,920	78,896
HANWHA	KRW5000	KOREA, REPUBLIC OF	8,630	354,249
HANWHA CHEMICAL	KRW5000	KOREA, REPUBLIC OF	12,645	146,596
HITE BREWERY CO	KRW5000 (NEW)	KOREA, REPUBLIC OF	1,108	161,755
HITE HOLDINGS CO LTD	KRW5000	KOREA, REPUBLIC OF	1,402	34,795
HONAM PETROCHEM	KSWN 5000	KOREA, REPUBLIC OF	2,530	222,697
HYNIX SEMICONDUCTO	KRW5000	KOREA, REPUBLIC OF	61,940	1,231,380
HYOSUNG	KRW5000	KOREA, REPUBLIC OF	4,463	326,540
HYUNDAI DEPT STORE	KRW5000	KOREA, REPUBLIC OF	2,598	250,993
HYUNDAI ENG +CONST	KRW5000	KOREA, REPUBLIC OF	9,740	593,028
HYUNDAI H+S	KRW5000	KOREA, REPUBLIC OF	1,010	70,602
HYUNDAI HEAVY INDUSTRIES	KRW5000	KOREA, REPUBLIC OF	7,350	1,095,107
HYUNDAI INDL + DEV	KRW5000	KOREA, REPUBLIC OF	12,280	398,094
HYUNDAI MIPO DOCK	KSWN5000	KOREA, REPUBLIC OF	2,300	203,439
HYUNDAI MOBIS	KRW5000	KOREA, REPUBLIC OF	10,880	1,597,699
HYUNDAI MOTOR CO	2ND PFD KRW5000	KOREA, REPUBLIC OF	6,870	253,685
HYUNDAI MOTOR CO	KRW5000	KOREA, REPUBLIC OF	27,430	2,850,237
HYUNDAI MOTOR IB S	KRW5000	KOREA, REPUBLIC OF	2,980	55,532
HYUNDAI SECURITIES	KRW5000	KOREA, REPUBLIC OF	26,855	341,316
HYUNDAI STEEL	KRW5000	KOREA, REPUBLIC OF	10,770	800,021
INDL BANK OF KOREA	KRW5000	KOREA, REPUBLIC OF	35,210	423,315
INFRAWARE INC	KRW500	KOREA, REPUBLIC OF	745	23,800
INTERPARK CORP	KRW500	KOREA, REPUBLIC OF	28	152
JINSUNG TEC	500KRW	KOREA, REPUBLIC OF	493	2,726
KANGWON LAND INC	KRW500	KOREA, REPUBLIC OF	21,390	303,085
KB FINANCIAL GROUP	KRW5000	KOREA, REPUBLIC OF	64,649	3,314,408
KCC CORPORATION	KRW5000	KOREA, REPUBLIC OF	1,010	322,218
KEANG NAM ENTPR	KRW5000	KOREA, REPUBLIC OF	20,140	171,743
KIA MOTORS CORP	KRW5000	KOREA, REPUBLIC OF	37,270	641,717
KOMIPHARM INTERNAT	KRW500	KOREA, REPUBLIC OF	1,053	51,453
KOREA DEVMT CORP	KRW5000	KOREA, REPUBLIC OF	5,080	23,339
KOREA ELEC POWER	KRW5000	KOREA, REPUBLIC OF	46,820	1,371,057

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KOREA EXCHANGE BK	KRW5000	KOREA, REPUBLIC OF	49,490	616,248
KOREA GAS	KRW5000	KOREA, REPUBLIC OF	4,560	190,314
KOREA INVESTMENT HOLDING CO	KRW5000	KOREA, REPUBLIC OF	7,640	219,790
KOREA LINE CORP	KRW5000	KOREA, REPUBLIC OF	1,250	44,011
KOREA ZINC	KRW5000	KOREA, REPUBLIC OF	1,910	334,606
KOREAN AIR LINES	KRW5000	KOREA, REPUBLIC OF	6,569	309,700
KOREAN REINSURANCE	KRW500	KOREA, REPUBLIC OF	6,915	58,552
KOREATECHNOLOGY	KRW500	KOREA, REPUBLIC OF	11,090	16,476
KT + G CORPORATION	KRW5000	KOREA, REPUBLIC OF	21,900	1,211,155
KT CORPORATION	KRW5000	KOREA, REPUBLIC OF	27,964	938,957
KTB SECURITIES CO LTD	KRW5000	KOREA, REPUBLIC OF	5,510	19,164
KTHITEL CO LTD	KRW1000	KOREA, REPUBLIC OF	13,497	84,032
KUMHO INDUSTRIAL	KRW5000	KOREA, REPUBLIC OF	10,310	73,752
KYUN DONG PHARM	KRW 1000	KOREA, REPUBLIC OF	4,287	32,471
LG CHEMICAL	KRW5000	KOREA, REPUBLIC OF	9,249	1,814,892
LG CORP	KRW5000	KOREA, REPUBLIC OF	18,290	1,140,303
LG DISPLAY CO LTD	KRW5000	KOREA, REPUBLIC OF	34,490	1,162,526
LG ELECTRONICS INC	KRW 5000	KOREA, REPUBLIC OF	17,397	1,815,183
LG ELECTRONICS INC	PREF KRW 5000	KOREA, REPUBLIC OF	3,350	143,842
LG FASHION CORP	KRW5000	KOREA, REPUBLIC OF	9	244
LG HAUSSYS LTD	SHS	KOREA, REPUBLIC OF	1,251	128,916
LG HOUSEHOLD + HEALT	KRW5000	KOREA, REPUBLIC OF	1,930	482,303
LG INNOTEK CO	KRW5000	KOREA, REPUBLIC OF	2,179	185,439
LG TELECOM CO	KRW 5000	KOREA, REPUBLIC OF	26,791	195,329
LOTTE CONFECT	KRW5000	KOREA, REPUBLIC OF	140	154,971
LOTTE SHOPPING CEN	KRW5000	KOREA, REPUBLIC OF	1,960	582,374
LOTTE TOUR DEVELOP	KRW500	KOREA, REPUBLIC OF	910	26,492
LOTTE TOUR DEVELOPMENT	RTS EXP (28JAN10)	KOREA, REPUBLIC OF	72	510
LS CORP	KRW5000	KOREA, REPUBLIC OF	3,710	369,574
MIRAE ASSET MAPS MANAGEMENT	KRW5000	KOREA, REPUBLIC OF	46,275	121,601
MIRAE ASSET SECURI	KRW5000	KOREA, REPUBLIC OF	4,504	251,409
MODETOUR NETWORK I	KRW500	KOREA, REPUBLIC OF	11,240	269,302
NAMKWANG ENG+CONST	KRW5000	KOREA, REPUBLIC OF	718	5,056
NCSOFT	KRW500	KOREA, REPUBLIC OF	1,680	215,685

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NHIS	KRW5000	KOREA, REPUBLIC OF	2,200	21,160
NHN CORP	KRW500	KOREA, REPUBLIC OF	7,370	1,215,174
NONG SHIM CO	KRW5000	KOREA, REPUBLIC OF	300	64,149
NONG SHIM HOLDINGS CO LTD	KRW5000	KOREA, REPUBLIC OF	1,463	89,453
OCI COMPANY LTD	KRW5000	KOREA, REPUBLIC OF	2,350	440,950
PARADISE CO	KRW500	KOREA, REPUBLIC OF	12,142	39,727
POSCO	KRW5000	KOREA, REPUBLIC OF	9,100	4,829,473
PUSAN CITY GAS	KRW5000	KOREA, REPUBLIC OF	5,060	93,424
S OIL	KRW2500	KOREA, REPUBLIC OF	9,000	417,355
S1 CORP	KRW500	KOREA, REPUBLIC OF	3,360	139,943
SAM YOUNG ELECTNCS	KRW500	KOREA, REPUBLIC OF	3,280	32,815
SAMSUNG C+T	KRW5000	KOREA, REPUBLIC OF	25,560	1,231,384
SAMSUNG CARD	KRW5000	KOREA, REPUBLIC OF	6,840	337,749
SAMSUNG DIGITAL IM	KRW5000	KOREA, REPUBLIC OF	3,214	121,580

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SAMSUNG ELEC MECH	KRW5000	KOREA, REPUBLIC OF	10,910	1,007,171
SAMSUNG ELECTRONIC	KRW5000	KOREA, REPUBLIC OF	16,341	11,212,314
SAMSUNG ELECTRONIC	PFD KRW5000	KOREA, REPUBLIC OF	3,960	1,785,354
SAMSUNG ENGINEER	KRW5000	KOREA, REPUBLIC OF	6,150	570,386
SAMSUNG FIRE + MAR	KRW500	KOREA, REPUBLIC OF	5,070	868,602
SAMSUNG HEAVY	KSWN5000	KOREA, REPUBLIC OF	33,220	690,375
SAMSUNG SDI	KRW5000	KOREA, REPUBLIC OF	6,670	850,594
SAMSUNG SECS CO	KRW5000	KOREA, REPUBLIC OF	10,260	556,845
SAMSUNG TECHWIN	KSWN5000	KOREA, REPUBLIC OF	7,155	557,912
SEBANG CO LTD	KRW500	KOREA, REPUBLIC OF	1,010	11,883
SEOBU TRUCK TERM	KRW500	KOREA, REPUBLIC OF	1,213	25,417
SEOUL SEMICONDUCTOR	KRW500	KOREA, REPUBLIC OF	9,750	388,501
SFA ENGINEERING CO	KRW500	KOREA, REPUBLIC OF	541	15,517
SHIN MOO RIM PAPER	KRW5000	KOREA, REPUBLIC OF	8,450	76,556
SHINHAN FINANCIAL	KRW5000	KOREA, REPUBLIC OF	70,774	2,625,592
SHINSEGAE CO LTD	KRW5000	KOREA, REPUBLIC OF	2,720	1,254,334
SK CORP	KRW5000	KOREA, REPUBLIC OF	7,171	548,074
SK ENERGY CO LTD	KRW 5000	KOREA, REPUBLIC OF	11,588	1,169,274
SK NETWORKS CO LTD	KRW2500	KOREA, REPUBLIC OF	14,100	127,139
SK TELECOM	KRW500	KOREA, REPUBLIC OF	5,660	823,865
SOUTH KOREAN WON		KOREA, REPUBLIC OF	60,181,550	51,681
STX PAN OCEAN	KRW1000	KOREA, REPUBLIC OF	19,670	190,877
STX SHIPBUILDING	KRW2500	KOREA, REPUBLIC OF	9,180	97,754
TAI HAN ELEC WIRE	KRW2500	KOREA, REPUBLIC OF	4,350	67,054
THINKWARE SYSTEMS	KRS500	KOREA, REPUBLIC OF	18,490	204,037
TONG YANG SECURITIES INC	KRW5000	KOREA, REPUBLIC OF	16,082	165,726
UNISON CO LTD	KRW500	KOREA, REPUBLIC OF	1,159	15,775
WOONG JIN COWAY	KRW500	KOREA, REPUBLIC OF	8,660	285,574
WOONGJIN THINKBIG	NPV	KOREA, REPUBLIC OF	8,480	160,938
WOORI FINANCE	KRW5000	KOREA, REPUBLIC OF	46,660	554,963
WOORI INVESTMENT + SECURITIES	KRW5000	KOREA, REPUBLIC OF	16,940	242,213
YOUNGWON CORP NEW	COMMON STOCK		6,536	65,670

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KOREA, REPUBLIC
OF

VERWALTUNGS U.PRIV	CHF10(BR)	LIECHTENSTEIN	321	31,269
ACERGY S.A	COM USD2	LUXEMBOURG	37,925	601,687
ARCELORMITTAL	EURO.01	LUXEMBOURG	142,365	6,573,024
COLT TELECOM GP SA	ORD EUR0.50	LUXEMBOURG	9,800	20,969
MILLICOM INTL CELL	SDR EACH REP 1 USD 1.50	LUXEMBOURG	13,257	989,619
ORIFLAME COSMETICS	SDR EACH REP 1 EUR1.25	LUXEMBOURG	2,600	156,034
SES	FDR EACH REP 1 A NPV	LUXEMBOURG	56,624	1,279,956
TENARIS S.A.	USD1	LUXEMBOURG	59,776	1,288,169
AIRASIA BHD	MYR0.1	MALAYSIA	141,400	56,989
ALLIANCE FINANCIAL GROUP BHD	MYR1	MALAYSIA		
			121,700	96,322
AMMB HOLDINGS BHD	MYR1	MALAYSIA	285,025	416,216
AXIATA GROUP BERHAD	MYR1	MALAYSIA	420,529	374,595
BANDAR RAYA DEVELS	MYR1	MALAYSIA	91,200	42,084
BERJAYA SPORTS	MYR0.5	MALAYSIA	145,660	185,053
BRITISH AMERICAN TOBACCO	MYR0.50	MALAYSIA	23,519	293,988
BURSA MALAYSIA BER	MYR0.50	MALAYSIA	57,100	133,244
CIMB GROUP HOLDINGS BERHAD	MYR1	MALAYSIA	443,204	1,662,015
DIGI.COM BERHAD	MYR0.1	MALAYSIA	26,200	168,035
GAMUDA BERHAD	MYR1	MALAYSIA	254,444	193,211
GENTING BHD	MYR0.10 (POST SUBD)	MALAYSIA	334,500	717,065
GENTING MALAYSIA BHD	MYR0.10 (POST SUBD)	MALAYSIA	459,650	377,224
GENTING PLANTATIONS BHD	MYR0.50	MALAYSIA	39,500	71,986
HONG LEONG BANK BE	MYR1	MALAYSIA	86,700	205,862
HONG LEONG FINANCI	MYR1	MALAYSIA	33,800	73,641
IGB CORP BERHAD	MYR0.50	MALAYSIA	134,300	78,446
IJM CORP BERHAD	MYR1	MALAYSIA	138,040	180,613
IOI CORP	MYR0.10	MALAYSIA	638,932	1,020,724
KLCC PROPERTY HLDG	COM STK MYR1	MALAYSIA	76,400	76,757
KNM GROUP BERHAD	MYR0.25	MALAYSIA	376,875	84,753
KUALA LUMPUR KEPG	ORD MYR1	MALAYSIA	78,196	376,821
LAFARGE MALAYAN CEMENT BHD	MYR0.50	MALAYSIA		
			59,880	109,302
LINGKARAN TRANS KO	MYR1	MALAYSIA	159,100	129,640
LION DIVERSIFIED HOLDINGS	MYR0.50	MALAYSIA	255,600	31,353
LION IND CORP	MYR1 (AFTER RECONSTRUCTION)	MALAYSIA	23,000	9,203
MALAY AIRLINE SYST	ORD MYR1	MALAYSIA	57,581	45,742
MALAYAN BK BHD	MYR1	MALAYSIA	642,481	1,287,214
MALAYSIAN RES CORP	MYR1	MALAYSIA	2,190,200	876,336
MALAYSIAN RINGGIT		MALAYSIA	180,748	52,788
MISC BHD	MYR1 (ALIEN MARKET)	MALAYSIA	204,700	506,369
MMC CORPORATION	MYR0.10	MALAYSIA	105,600	74,944
PETRA PERDANA BHD	MYR 0.50	MALAYSIA	157,600	66,741
PETRONAS DAGANGAN	MYR1	MALAYSIA	45,400	115,356
PETRONAS GAS BERHA	MRY1	MALAYSIA	90,500	260,875
PLUS EXPRESSWAYS B	ORD MYR0.25	MALAYSIA	274,400	261,257
PPB GROUP BERHAD	MYR1	MALAYSIA	86,800	404,593
PUBLIC BK BHD	MYR1 (ALIEN MKT)	MALAYSIA	191,710	630,448
RANHILL BHD	MYR1	MALAYSIA	931,400	227,138
RHB CAPITAL BHD	MYR1	MALAYSIA	109,800	169,959

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SAP HOLDINGS BERHAD	MRY1	MALAYSIA	13,400	5,401
SCOMI GROUP BERHAD	MYR0.10	MALAYSIA	1,349,200	175,349
SIME DARBY BERHAD	MYR0.50	MALAYSIA	475,791	1,246,450
SP SETIA	MYR1	MALAYSIA	138,448	158,504
SUNRISE BERHAD	MYR1	MALAYSIA	43,400	26,111
TAN CHONG MOTOR HD	MYR0.50	MALAYSIA	179,400	163,472
TELEKOM MALAYSIA	MYR1	MALAYSIA	186,902	167,033
TENAGA NASIONAL	MYR1	MALAYSIA	236,644	580,552
TIME DOTCOM BHD	MYR1	MALAYSIA	237,400	26,694
UMW HLDGS BERHAD	MYR1	MALAYSIA	84,800	157,266
UNICO DESA PLANTAT	MYR 0.25	MALAYSIA	292,100	68,248
UNISEM (M) BHD	MYR0.50	MALAYSIA	297,000	142,255
WAH SEONG	MYR1	MALAYSIA	84,600	58,064
WTK HLDGS BHD	MYR0.5	MALAYSIA	153,900	48,094
YTL CORP	ORD MYR0.50	MALAYSIA	155,016	330,496
YTL POWER INTL	MYR0.50	MALAYSIA	10,384	6,793
ZELAN BERHAD	MYR1	MALAYSIA	2,046,200	406,372
GOLDEN AGRI RESOUR	USD 0.10	MAURITIUS	1,107,287	402,234
GOLDEN AGRI RESOURCES LTD WTS	CALL EXP 24JUL12	MAURITIUS		
			64,354	6,417
ALFA SAB DE CV	SERIES A NPV (CPO)	MEXICO	61,700	388,762
AMERICA MOVIL SA	COM SER L NPV (L VTG)	MEXICO	3,321,981	7,829,508
CEMEX SAB DE CV	CPO NPV (REP2 A + 1B)	MEXICO	1,476,180	1,752,592
COCA COLA FEMSA SA	SER L NPV	MEXICO	47,200	311,536
CONTROL COM MEXICA	UNITS REP 3 B + 1 C	MEXICO	59,400	49,912
CORP GEO SAB DE CV	SER B NPV	MEXICO	77,300	205,693
DESARROLLADORA HOM	COM NPV	MEXICO	29,200	164,168
EMPRESAS ICA SAB	COM NPV	MEXICO	84,500	197,409
FOMENTO ECON MEXICO	UNITS (REP 1 SER B SHS 4 D)	MEXICO	417,000	2,004,605
GPO BIMBO SA DE CV	SER A NPV	MEXICO	53,400	348,490
GPO FIN BANORTE	COM SER O NPV	MEXICO	253,436	915,875
GPO MEXICO SA	SER B COM NPV	MEXICO	791,330	1,809,911
GRUPO AEROPORTUARI	SER B NPV	MEXICO	92,100	287,896
GRUPO CARSO	SER A1 NPV	MEXICO	116,661	357,434
GRUPO ELEKTRA (NEW)	COM NPV(SERIE UNICA)	MEXICO	6,100	294,828
GRUPO MODELO SA DE CV	SERIES C NPV	MEXICO	94,400	524,951
GRUPO TELEVISA SA	(CPO) PTG CERTS REP 1A L D SH	MEXICO	476,000	1,984,518
INDUSTRIAS PENOLES	NPV	MEXICO	18,100	389,578
KIMBERLY CLARK DE MEX SAB D	A NPV	MEXICO	93,000	417,223
MEXICAN PESO (NEW)		MEXICO	577,912	44,266
TELEFONOS DE MEXICO SAB DE CV	SERIES L NPV(LTD VTG)	MEXICO		
			1,478,100	1,234,071
TELMEX INTERNACION	NPV SER L	MEXICO	1,479,700	1,314,745
URBI DESARROLLO UR	COM NPV	MEXICO	67,200	151,845
WAL MART DE MEXICO SAB DE CV	SER V NPV	MEXICO		
			513,482	2,292,998
ALLAINCES DEV IMMO	MAD100	MOROCCO	1,028	88,572
ATTIJARIWafa BANK	MAD10	MOROCCO	3,100	106,052
DOUJA PROM ADDOHA	MAD100	MOROCCO	35,400	464,234
MAROC TELECOM	MAD10	MOROCCO	20,825	357,535
MOROCCAN DIRHAM		MOROCCO	2,520,675	319,382
ONA (OMNIUM NORD AF	MAD100	MOROCCO	847	137,905
ACCELL GROUP	EURO.02	NETHERLANDS	2,064	86,382
AEGON NV	EUR0.12	NETHERLANDS	248,466	1,618,448
AEX INDEX FUTURES	JAN10 XAMS	NETHERLANDS	13,200	
AHOLD (KON)NV	EUR 0.30	NETHERLANDS	215,583	2,864,187
AKZO NOBEL NV	EUR2	NETHERLANDS	49,087	3,267,837
ASML HOLDING NV	EUR0.09	NETHERLANDS	80,789	2,781,887
BETER BED	EUR0.02	NETHERLANDS	2,224	50,416
BINCKBANK N.V.	EUR0.10	NETHERLANDS	7,618	137,061
BOSKALIS WESTMINSTER	CVA EUR0.80 (POST SUBD)	NETHERLANDS	11,664	452,679
BRIT INSURANCE HOLDINGS N V	COMMON STOCK	NETHERLANDS	13,493	42,946
BRUNEL INTERNATION	NLG0.1	NETHERLANDS	3,315	111,533

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CORIO NV	REAL ESTATE	NETHERLANDS	8,297	567,707
CRUCELL NV	EUR0.24	NETHERLANDS	8,818	175,857
EADS(EURO AERO)	DEF EUR1	NETHERLANDS	60,118	1,214,891
EXACT HLDGS	EURO0.02	NETHERLANDS	3,117	83,181
FUGRO NV	EUR0.05	NETHERLANDS	12,222	705,979
GEMALTO	EUR1	NETHERLANDS	8,766	383,599
HEINEKEN HOLDING	EUR1.6	NETHERLANDS	21,247	891,203
HEINEKEN NV	EUR1.60	NETHERLANDS	47,044	2,245,266
ING GROEP NV	CVA EUR0.24	NETHERLANDS	609,898	6,037,849
ING GROEP NV RTS	EXP 15DEC09	NETHERLANDS	3	7
JAMES HARDIE INDS	NPV CHESS EUR0.5	NETHERLANDS	80,013	611,657
KON BAM GROEP NV	EUR0.10	NETHERLANDS	1,600	16,643
KONINKLIJKE DSM NV	EUR1.5	NETHERLANDS	27,217	1,345,648
KONINKLIJKE KPN NV	EUR0.24	NETHERLANDS	287,886	4,890,443
MACINTOSH RETAI	EUR 0.40	NETHERLANDS	1,348	27,657
NUTRECO HOLDINGS	EUR0.24	NETHERLANDS	1,462	82,404
PHILIPS ELEC(KON)	EUR0.20	NETHERLANDS	192,878	5,722,808
QIAGEN NV	EUR0.01	NETHERLANDS	26,261	588,530
RANDSTAD HLDGS NV	EUR0.10	NETHERLANDS	10,274	514,447
REED ELSEVIER NV	EUR0.06	NETHERLANDS	127,872	1,577,976

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SBM OFFSHORE NV	EUR0.25 (POST SUBDIVISION)	NETHERLANDS	29,033	573,799
SNS REAAL GROEP NV	EUR1.63	NETHERLANDS	23,861	145,154
STMICROELECTRONICS	EUR1.04	NETHERLANDS	126,172	1,163,087
TEN CATE KON	EUR2.5	NETHERLANDS	3,688	97,520
TKH GROUP NV	CVA EUR0.25 (POST SUBD)	NETHERLANDS	10,152	203,190
TNT NV	EUR0.48	NETHERLANDS	77,968	2,405,087
TOMTOM NV	EUR0.20	NETHERLANDS	14,540	130,383
UNILEVER NV	EUR0.16	NETHERLANDS	255,003	8,323,436
UNIT 4 AGGRESSO	EUR0.05	NETHERLANDS	4,908	117,245
USG PEOPLE NV	EUR0.5 (POST SUBD)	NETHERLANDS	2,763	50,326
VASTNED OFFICES/IN	REAL ESTATE	NETHERLANDS	3,888	65,657
WOLTERS KLUWER	EUR0.12	NETHERLANDS	62,311	1,367,830
AMP OFFICE TRUST	REAL ESTATE	NEW ZEALAND	428,022	236,702
AUCKLAND INTL AIRPORT LTD	NPV	NEW ZEALAND	225,236	331,064
CONTACT ENERGY	NPV	NEW ZEALAND	69,645	311,665
FISHER + PAYKEL AP	NPV	NEW ZEALAND	977,504	412,543
FLETCHER BUILDING	NPV	NEW ZEALAND	87,404	508,160
MAINFREIGHT LTD	NVP	NEW ZEALAND	181,446	732,762
NEW ZEALAND DOLLAR		NEW ZEALAND	54,236	39,465
SKY CITY ENTERTAINMENT LTD	NPV	NEW ZEALAND	111,640	268,075
TELECOM CORP OF NZ	NPV	NEW ZEALAND	89,049	161,991
TOWER LIMITED	NPV	NEW ZEALAND	87,915	127,943
ABG SUNDAL COLLIER	NOK0.23	NORWAY	94,484	130,519
AKER SOLUTION ASA	NOK2 (POST SUBDIVISION)	NORWAY	32,113	419,424
ATEA ASA	NOK10	NORWAY	15,958	138,121
BLOM ASA	NOK2.50	NORWAY	13,982	32,070
DEEP SEA SUPPLY PL	0.02PCT USD	NORWAY	100,887	136,046
DNB NOR ASA	NOK10	NORWAY	174,849	1,899,282
DNO INTERNATIONAL ASA	NOK0.25	NORWAY	128,873	113,105
EDB BUSINESS PART	NOK1.75	NORWAY	27,985	114,812
ELTEK ASA	NOK1	NORWAY	59,555	33,196
FRED OLSEN ENERGY	NKR20	NORWAY	1,255	48,229
MARINE HARVEST ASA	NOK0.75	NORWAY	337,000	246,823
NORSK HYDRO ASA	NOK1.0980	NORWAY	137,721	1,161,264
NORWEGIAN AIR SHUT	NOK0.10	NORWAY	6,855	136,464
NORWEGIAN KRONE		NORWAY	1,280,318	221,631
NORWEGIAN PROPERTY	NOK0.50	NORWAY	16,201	37,861
ODIM ASA	NOK0.50 (POST SUBDIVISION)	NORWAY	6,656	34,335
OPERA SOFTWARE SA	NOK0.02	NORWAY	28,642	99,658
ORKLA ASA	NOK1.25(POST SUBDIVISION)	NORWAY	162,169	1,595,919
PETROLEUM GEO SVS	NOK3	NORWAY	33,267	382,955
RENEWABLE ENERGY	NOK1	NORWAY	45,266	350,653
SEVAN MARINE AS	NOK0.20	NORWAY	47,769	84,014
STATOIL ASA	NOK2.50	NORWAY	212,326	5,322,117
STOREBRAND ASA	A NOK5	NORWAY	79,509	544,484
TANDBERG ASA	NOK1	NORWAY	10,004	285,740
TELENOR ASA	ORD NOK6	NORWAY	163,460	2,293,386
TGS NOPEC GEOPH CO	NOK0.25	NORWAY	29,160	529,007
TOMRA SYSTEMS ASA	NOK1	NORWAY	15,309	73,407
YARA INTERNATIONAL	NOK1.70	NORWAY	34,075	1,555,459
PAKISTAN RUPEE		PAKISTAN	11,426,497	135,505
CASA GRANDE SA	PEN10	PERU	36,288	82,650
EMPRESA SIDERURGIC	COM PEN1	PERU	52,097	22,180
MINAS BUENAVENTURA	COM PEN20	PERU	31,572	983,551
PERUVIAN NOUVEAU SOL		PERU	260,950	90,325
AYALA CORP	PHP50	PHILIPPINES	30,752	201,222
AYALA LAND INC	PHP1	PHILIPPINES	1,076,090	261,865
BANCO DE ORO UNIBANK INC	PHP10	PHILIPPINES	58,500	49,351
BK OF PHILIP ISLAN	PHP10	PHILIPPINES	266,448	276,649
FIRST GEN CORP RTS	EXP 14JAN10	PHILIPPINES	121,690	7,107
FIRST GEN CORPORAT	PHP1	PHILIPPINES	69,300	14,541
GLOBE TELECOM IN	PHP50	PHILIPPINES	4,816	95,320
JOLLIBEE FOODS	PHP1	PHILIPPINES	72,100	85,778

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MANILA ELECTRIC CO	PHP10	PHILIPPINES	36,692	162,705
MEGAWORLD CORP	PHP1	PHILIPPINES	910,200	29,139
METRO BANK + TRUST	PHP20	PHILIPPINES	83,270	81,055
PHILIPPINE LNG DIS	PHP5	PHILIPPINES	5,857	331,935
PHILIPPINE PESO		PHILIPPINES	12,381,640	267,827
SM INVEST CORP	PHP10	PHILIPPINES	28,684	201,650
SM PRIME	PHP1	PHILIPPINES	903,451	191,517
VISTA LAND + LIFES	PHP1	PHILIPPINES	1,509,000	61,365
AGORA	PLN1	POLAND	7,883	61,814
ASSECO POLAND SA	PLN1	POLAND	8,944	196,745
BIOTON SA	PLN0.2 (POST SUBDIVISION)	POLAND	234,164	18,820
BK POLSKA KASA OPIEKI GRUPA	PLN1	POLAND	18,010	1,017,653
BK ZACHODNI WBK	PLN10	POLAND	4,184	277,793
BRE BANK	PLN4	POLAND	1,694	153,909
COMARCH SA	PLN1	POLAND	381	12,648
DOM MAKLECKI IDM	PLN0.1 POST SUBDIVISION	POLAND	44,552	37,208
ECHO INVESTMENT	PLN0.05	POLAND	48,180	70,207

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ELSTAR OILS S.A.	INHABER AKTIEN ZY 10	POLAND	21,100	64,516
GLOBE TRADE CENTRE	PLN0.1 (POST SUBDIVISION)	POLAND	23,066	206,745
INTER CARS SA	PLN2	POLAND	3,538	98,906
KGHM POLSKA MIEDZ	PLN10 BR	POLAND	22,941	849,756
MCI MANAGEMENT SA	PLN1	POLAND	10,800	19,587
MOSTOSTAL ZABRZE	PLN1.0	POLAND	18,800	26,015
NOBLE BANK SA	PLN1.00 (BR)	POLAND	11,100	19,782
ORBIS	PLN2	POLAND	5,285	81,924
PBG	PLN1	POLAND	1,669	118,510
PETROLINVEST S A	PLN10	POLAND	3,241	26,830
POL AQUA S A	PLN 1.00	POLAND	740	4,499
POL GORN NAFT I GA	PLN1	POLAND	194,989	258,241
POLIMEX MOSTOSTAL	PLN0.04	POLAND	1,900	2,636
POLISH ENERGY PART	PLN2.00	POLAND	9,688	111,718
POLISH ZLOTY		POLAND	8,738	3,053
POLSKI KONCERN MIESNY DUDA	RTS EXPIRE 18MAR09	POLAND	32,793	1,948
POLSKI KONCERN NAF	PLN1.25	POLAND	61,326	727,546
POWSZECHNA KASA OS	PLN1	POLAND	90,288	1,198,918
RAFAKO	PLN2	POLAND	19,300	67,442
STALEXPORT	PLN10 SER A	POLAND	22,138	14,002
TELEKOMUNIKACJA PO	PLN 3	POLAND	66,724	370,028
TRAKCJA POLSKA SA	PLN0.10	POLAND	62,730	91,189
TVN SA	PLN0.2 (POST SUBDIVISION)	POLAND	29,848	149,047
ALTRI SGPS S.A.	EUR0.50	PORTUGAL	38,477	220,543
BANIF SGPS	EUR1 REGD	PORTUGAL	13,419	24,066
BCO COM PORTUGUES	EUR1 (REGD)	PORTUGAL	313,232	379,751
BCO ESPIR SANTO	EUR3.00	PORTUGAL	91,067	597,108
BRISA	EUR1 PRIV	PORTUGAL	52,040	536,090
CIMPOR CIMENTOS DE	EUR1 (REGD)	PORTUGAL	34,955	322,425
EDP ENERGIAS PORTUGAL	EUR1 (REGD)	PORTUGAL	301,597	1,344,881
GALP ENERGIA	EUR1	PORTUGAL	18,716	324,381
IMPRESA SGPS SA	EUR0.5 (POST SUBDIVISION)	PORTUGAL	16,546	42,493
JERONIMO MARTINS SGPS	EUR1(POST SUBDIVISION)	PORTUGAL	37,231	373,119
MARTIFER SGPS	SA EUR0.5	PORTUGAL	728	3,489
MOTA ENGIL SGPS	EUR1	PORTUGAL	22,125	125,007
PORTUCEL EMP PROD	EUR1	PORTUGAL	4,565	12,962
PORTUGAL TCOM SGPS	EUR0.03(REGD)	PORTUGAL	137,095	1,675,858
REN REDES ENERGET	EUR1(REGD)	PORTUGAL	52,607	226,434
SEMAPA SOC INVEST	EUR1	PORTUGAL	15,519	172,783
SONAE CAPITAL SGPS	EUR1	PORTUGAL	162,985	194,089
SONAE INDUSTRIA	EUR5	PORTUGAL	89,619	331,096
SONAE SGPS SA	EUR1	PORTUGAL	138,696	173,125
SONAE COM SGPS SA	EUR1	PORTUGAL	48,157	133,488
TEIXEIRA DUARTE EN	EUR0.5	PORTUGAL	217,410	326,278
ZON MULTIMEDIA	EUR0.1 (POST SUBDIVISION)	PORTUGAL	40,818	254,049
GAZPROM O A O	SPONSORED ADR	RUSSIAN FEDERATION	346,051	8,824,301
JOINT STK CO COMSTAR UTD	SPONSORED GDR REG S	RUSSIAN FEDERATION	32,265	177,458
JSC MMC NORILSK NICKEL	SPONSORED ADR	RUSSIAN FEDERATION	166,431	2,388,285
JSC POLYUS GOLD	SPONSORED ADR	RUSSIAN FEDERATION	24,914	686,381
MECHEL OAO	SPONSORED ADR	RUSSIAN FEDERATION	28,138	529,557
MOBILE TELESYSTEMS	SPONSORED ADR	RUSSIAN FEDERATION	39,463	1,929,346
NEW RUSSIAN RUBLE		RUSSIAN FEDERATION	104,792	3,457
NOVATEK OAO	GDR EACH REPR 1/100 REG S	RUSSIAN FEDERATION	15,062	994,092
NOVOLIPETK IRON + STL CORP	SPONSORED GDR REG S	RUSSIAN FEDERATION	14,923	458,136
O A O TATNEFT	SPONSORED ADR REG	RUSSIAN FEDERATION	54,941	1,600,981
OIL CO LUKOIL	SPONSORED ADR	RUSSIAN FEDERATION	90,441	5,182,269
OJSC OC ROSNEFT	SPONSORED GDR REG S	RUSSIAN FEDERATION	119,915	1,031,269
PHARMSTANDARD GRD	SPONSORED GDR REG S	RUSSIAN FEDERATION	14,924	305,793
ROSTELECOM	RUB0.0025	RUSSIAN FEDERATION	79,000	316,000
SBERBANK ROSSII	RUB 3.0	RUSSIAN FEDERATION	1,410,000	3,890,891
SIBIRTELECOM OPEN JT STK CO	SPONSORED ADR	RUSSIAN FEDERATION	4,080	40,800
SISTEMA JSFC	GDR REPR 1 RUB1.80 REG S	RUSSIAN FEDERATION	19,177	402,717
TMK OAO	SPONSORED GDR REG S	RUSSIAN FEDERATION	5,196	93,164

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URALKALIY	GDR REP 5 ORD RUB0.20 REGS	RUSSIAN FEDERATION	28,700	602,700
VOLGATELECOM PUB JT STK CO	SPONSORED ADR	RUSSIAN FEDERATION	7,050	43,005
VTB BANK(JSC)	GDR REP 2000 ORD REGS	RUSSIAN FEDERATION	59,227	279,551
WIMM BILL DANN FOODS OJSC	SPONSORED ADR	RUSSIAN FEDERATION	11,892	283,386
ASCENDAS REAL ESTA	NPV (REIT)	SINGAPORE	202,800	320,678
ASCOTT RESIDENCE T	NPV (REIT)	SINGAPORE	57,000	48,720
CAMBRIDGE INDUSTRI	REIT UNITS	SINGAPORE	189,000	60,579
CAPITACOMMERCIAL	NPV (REIT)	SINGAPORE	396,000	330,012
CAPITALAND	SGD1	SINGAPORE	472,499	1,413,509
CAPITAMALL TRUST	NPV (REIT)	SINGAPORE	394,249	505,465
CAPITARETAIL CHINA TRUST	REIT	SINGAPORE	43,000	39,204
CITY DEVELOPMENTS	SGD 0.50	SINGAPORE	102,000	839,859
COMFORTDELGRO CORP	SGD0.25	SINGAPORE	382,000	446,227
COSCO CORPORATION	SGD0.10(POST SUBDIVISION)	SINGAPORE	160,000	135,617
DBS GROUP HLDGS	SGD1	SINGAPORE	310,500	3,405,891
EZRA HOLDING	SGD0.20	SINGAPORE	134,000	216,660
FORTUNE	R/EST INV NPV (REIT)	SINGAPORE	37,000	14,935

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FRASER + NEAVE LTD	SGD0.2	SINGAPORE	168,850	505,125
FRASERS COMMERCIAL TRUST	UNITS	SINGAPORE	816,000	81,370
GALLANT VENTURE LT	NPV	SINGAPORE	168,000	37,694
HO BEE INVESTMENT	SGD0.05	SINGAPORE	100,000	123,224
HONG FOK CP	SGD0.25	SINGAPORE	131,000	62,983
JARDINE CYCLE + CARRIAGE LTD	SGD1	SINGAPORE	28,324	544,712
K1 VENTURES	SGD0.10	SINGAPORE	165,000	18,804
KEPPEL CORP	NPV	SINGAPORE	225,000	1,318,957
KEPPEL LAND LTD	SGD0.50	SINGAPORE	144,984	361,440
KS ENERGY SERVICES	SGD0.1	SINGAPORE	68,000	60,059
LIPPO MAPLETREE IN	NPV	SINGAPORE	178,000	64,027
MSCI TAIWAN INDEX FUTURES	JAN10 XSIM	SINGAPORE	10,000	
NEPTUNE ORIENT LNS	SGD1	SINGAPORE	157,500	185,103
OLAM INTERNATIONAL	ORD SGD0.1	SINGAPORE	141,648	268,374
OVERSEAS CHINESE BK	SGD0.5	SINGAPORE	477,525	3,095,180
PARKWAY HLDGS	SGD0.50	SINGAPORE	184,727	384,204
PARKWAY LIFE REAL	UNITS	SINGAPORE	73,000	63,435
SEMBCORP INDUSTRIE	SGD0.25 (POST REORG)	SINGAPORE	181,200	477,538
SEMBCORP MARINE	SGD0.10	SINGAPORE	168,200	443,278
SINGAPORE AIRLINES	SGD0.00	SINGAPORE	107,340	1,142,248
SINGAPORE AIRPORT	SGD0.10	SINGAPORE	78,358	152,926
SINGAPORE DOLLAR		SINGAPORE	76,099	54,203
SINGAPORE EXCHANGE	SGD0.01	SINGAPORE	162,000	961,188
SINGAPORE PRESS HD	SGD0.20	SINGAPORE	306,750	801,861
SINGAPORE TECH ENG	SGD0.10	SINGAPORE	273,000	631,967
SINGAPORE TELECOMM	NPV(POST RE ORGANIZATION)	SINGAPORE	836,090	1,852,089
STAMFORD LAND	SGD0.10	SINGAPORE	108,000	31,540
STRAITS ASIA RESOU	NPV	SINGAPORE	23,000	42,758
SWIBER HOLDINGS LT	NPV	SINGAPORE	42,000	30,514
TAT HONG HOLDINGS	SGD 0.20	SINGAPORE	112,000	83,764
UNITED O SEAS BANK	SGD1	SINGAPORE	222,376	3,120,344
UOL GROUP LTD	SGD1	SINGAPORE	106,037	307,397
VENTURE CORP LTD	SGD0.25	SINGAPORE	47,000	296,271
WILMAR INTERL LTD	SGD0.5	SINGAPORE	159,000	728,210
ABSA GROUP	ZAR2	SOUTH AFRICA	31,121	543,072
ACUCAP PROPERTIES LKD	UNT(ORDZAR0.001+DEBZAR9	SOUTH AFRICA	8,400	35,362
ADCOCK INGRAM HOLD	ZAR0.1	SOUTH AFRICA	31,447	231,462
ADCORP HLDGS	ZAR0.025	SOUTH AFRICA	191	648
AFRICAN BANK INV	ZAR0.025	SOUTH AFRICA	181,077	732,792
AFRN RAINBOW MINLS	ZAR0.05	SOUTH AFRICA	23,633	557,692
ANGLO PLATINUM LTD	ZAR0.10	SOUTH AFRICA	14,282	1,537,054
ANGLOGOLD ASHANTI LTD	ZAR0.25	SOUTH AFRICA	53,442	2,222,882
ARCELORMITTAL SOUTH AFRICA	COM NPV	SOUTH AFRICA	34,892	488,050
ASPEN PHARMACARE	ZAR0.1390607	SOUTH AFRICA	42,113	420,916
ASTRAL FOODS	ORD ZAR0.01	SOUTH AFRICA	400	5,541
AVENG	ZAR 0.05	SOUTH AFRICA	67,146	363,826
AVI LTD	ZAR0.05	SOUTH AFRICA	28,400	80,606
AVUSA LIMITED	ZAR0.001	SOUTH AFRICA	32,710	76,403
BARLOWORLD LTD	ZAR0.05	SOUTH AFRICA	39,305	240,727
BIDVEST GROUP	ORD ZAR0.05	SOUTH AFRICA	49,955	875,124
CAPITAL PROPTY	FD UNIT	SOUTH AFRICA	190,227	183,414
CIPLA MEDPRO SA LT	ZAR0.001	SOUTH AFRICA	12,400	8,335
CITY LODGE HOTELS	ZAR0.10	SOUTH AFRICA	11,295	122,709
DATATEC	ZAR0.01	SOUTH AFRICA	23,621	86,128
EQSTRA HOLDINGS LT	NPV	SOUTH AFRICA	91,461	81,975
EXXARO RESOURCES LTD	ZAR0.01	SOUTH AFRICA	25,291	358,908
FIRSTRAND LTD	ZAR0.01	SOUTH AFRICA	544,003	1,354,882
FOSCHINI	ZAR0.0125	SOUTH AFRICA	38,211	313,887
GOLD FIELDS	ZAR0.50	SOUTH AFRICA	120,784	1,607,118
GROWTHPOINT PROPS	UNIT(1 ZAR0.05+10 DEBTS)	SOUTH AFRICA	26,966	51,231
HARMONY GOLD MNG	ZAR0.50	SOUTH AFRICA	65,710	676,308
HUDACO INDUSTRIES	ZAR0.10	SOUTH AFRICA	7,606	65,073
IMPALA PLATINUM	ZAR 0.025 POST SUBDIV	SOUTH AFRICA	104,604	2,883,526

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IMPERIAL HLDGS	ZAR0.04	SOUTH AFRICA	34,447	413,294
INVESTEC LIMITED	ZAR0.002	SOUTH AFRICA	33,001	238,642
JSE LIMITED	ZAR0.10	SOUTH AFRICA	3,800	31,107
KUMBA IRON ORE LTD	NPV	SOUTH AFRICA	15,200	629,571
LIBERTY HLDGS	ZAR0.25	SOUTH AFRICA	22,338	209,919
MASSMART	ZAR0.01	SOUTH AFRICA	38,860	471,782
MR PRICE GROUP	ZAR0.0025	SOUTH AFRICA	1,500	7,130
MTN GROUP LTD	ZAR0.0001	SOUTH AFRICA	255,956	4,098,077
MURRAY + ROBERTS	ZAR0.10	SOUTH AFRICA	57,730	364,392
NASPERS	N ZAR0.02	SOUTH AFRICA	79,489	3,238,391
NEDBANK GROUP LTD	R1	SOUTH AFRICA	39,666	668,215
NETCARE LIMITED	ZAR0.01	SOUTH AFRICA	226,837	425,103
PICK N PAY STORES	ZAR0.0125	SOUTH AFRICA	42,279	238,847
PRETORIA PORT CMNT	ZAR0.10(PHASE 1)	SOUTH AFRICA	96,255	453,972
REMGRO ZAR0.01	ZAR0.01	SOUTH AFRICA	87,517	1,060,128
REUNERT	ZAL0.10	SOUTH AFRICA	33,148	261,763
RMB HOLDINGS	ZAR0.01	SOUTH AFRICA	73,144	294,016

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SANLAM	ZAR0.01	SOUTH AFRICA	442,233	1,366,261
SAPPI	R1	SOUTH AFRICA	39,607	190,942
SASOL	NPV	SOUTH AFRICA	106,607	4,314,227
SHOPRITE HLDGS LTD	ZAR1.134	SOUTH AFRICA	84,030	744,245
SOUTH AFRICAN RAND		SOUTH AFRICA	725,395	98,509
STANDARD BK GR LTD	ZAR0.1	SOUTH AFRICA	213,850	2,962,173
STEINHOFF INTL HLD	ZAR0.005	SOUTH AFRICA	197,438	556,888
SYCOM PROPERTY FD	NPV	SOUTH AFRICA	20,625	52,096
TELKOM SA	ZAR10	SOUTH AFRICA	56,670	288,208
TIGER BRANDS	ZAR0.1	SOUTH AFRICA	31,447	730,728
TRUWORTHS INTERNAT	ZAR0.00015	SOUTH AFRICA	85,068	503,679
VODACOM GROUP PTY LTD	COMMON STOCK	SOUTH AFRICA	29,853	229,013
VUKILE PROPERTY FD	LINKED UNITS	SOUTH AFRICA	124,726	182,929
WOOLWORTHS HLDGS	ZAR0.0015	SOUTH AFRICA	149,572	362,568
ABENGOA SA	EUR0.25	SPAIN	3,146	102,010
ABERTIS INFRAESTRUCTURAS SA	EUR3 RFD	SPAIN	52,005	1,172,934
ACCIONA S A	UER1	SPAIN	5,282	690,387
ACERINOX S.A. ORD SHS	EUR.25	SPAIN	29,301	610,835
ACS ACTIVIDADES CO	EURO.5	SPAIN	36,117	1,803,814
ALMIRALL SA	EUR0.12	SPAIN	4,651	60,991
AMPER SA	EUR1(REG D)	SPAIN	9,107	81,141
AVANZIT SA	EUR0.50	SPAIN	30,106	31,532
BANCO DE VALENCIA	EUR0.25	SPAIN	10,747	81,876
BANCO SANTANDER SA	EURO.50(REGD)	SPAIN	1,215,772	20,146,985
BANKINTER SA	EUR0.3(REGD)	SPAIN	58,780	602,992
BARON DE LEY	EUR0.60	SPAIN	6,939	321,470
BBVA (BILB VIZ ARG)	EUR0.49	SPAIN	585,368	10,691,369
BCO DE SABADELL	EUR0.125 (POST SUBDIVISION)	SPAIN	167,549	931,514
BCO POPULAR ESP	EUR0.10 (POST SUBD)	SPAIN	149,971	1,103,826
BCO SANT CENT HISP	EUR0.50(REGD)	SPAIN	5,725	94,946
BOLSAS Y MERCADOS	EUR3.23	SPAIN	5,562	179,552
C A DE MEDITERRANE	EUR2	SPAIN	18,829	158,037
CAMPOFRIO FOOD GPO	EUR1	SPAIN	18,700	178,687
CODERE SA	EUR0.2	SPAIN	8,307	77,232
CONST Y AUX FERR	ESP500	SPAIN	382	206,131
CORP FINANC ALBA	EUR1	SPAIN	1,284	67,333
CORPOR DERMOEST	EUR0.10	SPAIN	4,085	18,579
CRITERIA CAIXACORP	EUR1	SPAIN	160,268	757,667
DINAMIA CAP PRIVAD	EUR3	SPAIN	10,250	148,532
DURO FELGUERA	EUR0.50 (POST SUBD)	SPAIN	15,800	163,217
ENAGAS SA	EUR1.5	SPAIN	31,257	691,749
ERCROS	COMMON STOCK	SPAIN	19,222	38,334
EUROPAC PAPELES Y	EUR2	SPAIN	28,238	148,891
FAES FARMA SA	EUR0.1 REGD	SPAIN	32,287	165,144
FERROVIAL SA	EUR0.2	SPAIN	87,649	1,034,329
FERSA ENERGIAS REN	EUR1	SPAIN	17,010	54,057
FLUIDRA SA	EUR1	SPAIN	30,458	152,949
FOM CONST Y CONTRA	EUR1	SPAIN	8,415	355,562
GAMESA CORP TECNO	EUR0.17	SPAIN	34,731	587,250
GAS NATURAL SDG	EUR1	SPAIN	41,332	894,556
GENERAL DE ALQUILE	EUR1	SPAIN	348	2,447
GESTEVIS TELECINO	EUR0.5	SPAIN	18,517	270,189
GPO CATALANA OCCID	EUR0.30(POST SUBD)	SPAIN	1,200	27,048
GRIFOLA SA	EUR0.5	SPAIN	23,332	408,569
GRUPO EMPRES ENCE	EUR0.90 (POST SUB DIV)	SPAIN	34,232	133,100
IBERDROLA RENOVABL	EURO 5	SPAIN	155,928	742,742
IBERDROLA SA	EUR0.75 (POST SUBDIVISION)	SPAIN	613,892	5,874,809
IBERIALINEAS AERE	EUR 0.78	SPAIN	86,958	236,925
IBEX 35 INDEX FUTURES	JAN10 XMRV	SPAIN	280	
INDITEX	EUR0.15	SPAIN	40,326	2,510,445
INDRA SISTEMAS SA	EUR0.20	SPAIN	21,149	499,454
INMOBILIA COLONIAL	EUR0.12	SPAIN	127,008	28,245
LA SEDA BARCELONA	ESP500 SER B	SPAIN	148,479	21

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LABORAT FARMA ROVI	EURO .06	SPAIN	9,880	109,717
MAPFRE SA	COMMON STOCK	SPAIN	2,544	9,746
MAPFRE SA	EUR0.10	SPAIN	114,489	480,798
MIQUEL Y COSTAS	EUR2	SPAIN	7,189	154,716
NATRACEUTICAL SA	EURO.01	SPAIN	108,050	76,582
OBRASCON HUARTE LAIN SA	ESP100	SPAIN	5,263	142,640
PESCANOVA SA	ESP1000(BR)	SPAIN	5,299	171,214
PROMOTORA DE INFOR	EUR0.10	SPAIN	14,792	74,492
RED ELECTRICA CORPORACION	EUR2	SPAIN	19,980	1,112,825
REPSOL YPF SA	EUR1	SPAIN	136,442	3,665,607
SACYR VALLEHERMOSO SA	EUR1	SPAIN	17,196	197,376
SERVICE POINT SOLU	EUR0.6 POST CONSOLIDATION	SPAIN	10,207	13,034
SERVICE POINT SOLU RTS	EXP 01DEC09	SPAIN	2	1
SERVICE POINT SOLUTIONS SA	COMMON STOCK	SPAIN	2,041	2,606
SNIACE SDAD NAC	ESP500	SPAIN	12,623	23,725
SOLARIA ENERGY Y NPV	EUR0.01	SPAIN	14,040	50,863
TECNICAS REUNIDAS	ORD EUR0.10	SPAIN	2,625	151,138

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TECNOCOM TEL Y ENE	EUR0.50	SPAIN	30,125	127,504
TELEFONICA SA	EUR 1	SPAIN	667,646	18,698,295
TUBACEX	EUR0.45	SPAIN	26,102	102,987
TUBOS REUNIDOS	EUR0.40(POST SUBDIVISION)	SPAIN	29,567	90,781
VISCOFAN SA	EUR0.30	SPAIN	13,638	347,512
ZARDOYA OTIS	EUR0.1	SPAIN	24,503	478,468
ZELTIA SA	EUR0.05	SPAIN	27,540	152,125
SRI LANKA RUPEE		SRI LANKA	2,414	21
AARHUSKARLSHAMN AB	SEK10	SWEDEN	3,600	79,159
ACADEMEDIA	SER B SEK 1	SWEDEN	1,520	27,355
AF AB	SER B NPV	SWEDEN	13,470	368,816
ALFA LAVAL AB	ORD SEK10	SWEDEN	71,628	993,147
ASSA ABLOY	SEK1 SER B	SWEDEN	59,654	1,151,289
ATLAS COPCO AB	SER A NPV	SWEDEN	126,831	1,870,465
ATLAS COPCO AB	SER B NPV (POST SPLIT)	SWEDEN	74,597	976,329
AVANZA BANK HOLDING AB	SEK2.50	SWEDEN	11,755	277,408
AXIS AB	SEK0.01	SWEDEN	8,691	101,941
BE GROUP AB	NPV	SWEDEN	34,598	211,268
BETSSON AB	SER B NPV	SWEDEN	9,198	141,382
BOLIDEN AB (POST SPLIT)	NPV (POST SPLIT)	SWEDEN	54,500	702,994
BROSTROM AB	SER B NPV (POST SPLIT)	SWEDEN	7,200	57,226
BURE EQUITY AB	NPV	SWEDEN	15,204	74,102
CARDO AB	SWKR10	SWEDEN	5,342	160,856
CASTELLUM AB	NPV	SWEDEN	6,800	69,047
D CARNEGIE + CO AB	SEK2	SWEDEN	19,469	
EAST CAPITAL EXPL	NPV	SWEDEN	8,578	80,493
ELECTROLUX AB	SER B NPV (POST SPLIT)	SWEDEN	48,006	1,126,175
ELEKTA AB	SER B SEK 2	SWEDEN	9,800	234,703
ENIRO AB	SEK 1	SWEDEN	22,680	113,716
ERICSSON(LM)TEL	SER B NPV	SWEDEN	478,989	4,420,859
GETINGE AB	SER B SEK0.50	SWEDEN	37,645	718,619
GUNNEBO AB	SEK5	SWEDEN	6,091	23,289
GUNNEBO AB NEW	COMMON STOCK	SWEDEN	4,060	15,466
HENNES + MAURITZ	SEK0.25 SER B	SWEDEN	73,635	4,098,339
HEXAGON AB	SER B NPV (POST SPLIT)	SWEDEN	9,900	146,626
HEXPOL	SER B NPV	SWEDEN	12,768	154,680
HOLMEN AB	SEK50 SER B	SWEDEN	9,900	253,736
HQ AB	NPV (POST SPLIT)	SWEDEN	9,047	150,148
HUSQVARNA AB	SER B NPV	SWEDEN	76,237	563,228
INDUTRADE AB	SEK1	SWEDEN	3,637	68,766
INTRUM JUSTITIA NV	ORD SEK0.02	SWEDEN	3,600	45,251
INVESTOR AB	SER B NPV	SWEDEN	77,200	1,436,938
JM AB	NPV	SWEDEN	3,987	68,683
KAPPAHL HOLDING AB	NPV	SWEDEN	34,272	345,595
KINNEVIK INV AB	SER B SEK0.1	SWEDEN	27,700	415,106
KLOVERN AB	SEK5	SWEDEN	54,973	176,311
KUNGSLEDEN	NPV	SWEDEN	12,735	87,753
LOOMIS AB	NPV B	SWEDEN	11,951	130,974
LUNDIN PETROLEUM	A NPV	SWEDEN	41,439	328,489
MEDA AB	SER A NPV (POST SPLIT)	SWEDEN	27,602	249,342
MEKONOMEN AB	NPV	SWEDEN	2,661	57,766
MODERN TIMES GROUP	SER B NPV	SWEDEN	9,764	486,689
NEONET AB	SEK0.05	SWEDEN	12,739	25,692
NIBE INDUSTRIER AB	SER B NPV	SWEDEN	11,603	112,128
NISCAYAH GROUP AB	SER B NPV	SWEDEN	40,711	84,671
NOBIA AB	NPV(POST SPLIT)	SWEDEN	40,512	237,735
NORDEA BANK AB	ORD EUR0.39632	SWEDEN	483,543	4,936,946
NORDNET AB	SER B SEK1.00	SWEDEN	46,813	154,730
PA RESOURCES AB	NPV	SWEDEN	22,672	78,113
PEAB AB	SER B SEK10	SWEDEN	9,400	60,559
Q MED AB	NPV	SWEDEN	4,089	27,603
RATOS AB	SER B SEK12.50	SWEDEN	9,300	240,963
REZIDOR HOTEL GRP	NPV	SWEDEN	39,128	133,713

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RNB RETAIL AND BRA	SEK1	SWEDEN	328,294	462,088
SANDVIK AB	NPV (POST SPLIT)	SWEDEN	190,502	2,305,202
SAS AB	NPV	SWEDEN	137,080	77,370
SCANIA AB	SER B NPV	SWEDEN	68,000	879,035
SECURITAS	SER B SEK1	SWEDEN	59,760	586,293
SKAND ENSKILDA BKN	SER A SEK10	SWEDEN	269,037	1,670,719
SKANSKA AB	SER B SEK3	SWEDEN	70,852	1,206,650
SKF AB	SER B NPV	SWEDEN	72,832	1,260,772
SSAB AB	SER A NPV	SWEDEN	34,125	583,558
SSAB AB	SER B NPV	SWEDEN	16,200	252,980
SVENSKA CELLULOSA	SER B NPV (POST SPLIT)	SWEDEN	84,960	1,135,759
SVENSKA HANDELSBANKEN				
SERIES A	SER A SEK4.30	SWEDEN	82,612	2,362,624
SWEDBANK AB	SER A NPV	SWEDEN	102,149	1,015,753
SWEDISH KRONA		SWEDEN	315,751	44,222
SWEDISH MATCH	NPV	SWEDEN	48,122	1,057,456
TELE2 AB	SER B SEK1.25	SWEDEN	58,275	899,414
TELIASONERA AB	SEK3.2	SWEDEN	313,504	2,276,604

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TRELLEBORG AB	B SEK25 FREE	SWEDEN	29,100	219,062
VOLVO AB	SER B NPV (POST SPLIT)	SWEDEN	205,400	1,767,739
VOSTOK NAFTA LTD SDR	SDR USD1.00	SWEDEN	21,836	96,028
WALLENSTAM	SER B SEK2	SWEDEN	2,489	44,882
WIHLBORGS FAST AB	NPV	SWEDEN	2,969	55,096
ABB LTD	CHF1.54 (REGD)	SWITZERLAND	358,470	6,914,527
ACINO HLDGS AG	CHF0.4 (REGD) (POST SUBD)	SWITZERLAND	777	121,013
ACTELION	CHF0.5 (REGD)(POST SUBD)	SWITZERLAND	18,644	995,549
ADECCO SA	CHF1 (REGD)	SWITZERLAND	23,463	1,294,863
ARYZTA AG	CHF0.02	SWITZERLAND	15,429	575,369
ASCOM HOLDING AG	CHF 10 REGD	SWITZERLAND	5,250	49,516
BACHEM HOLDING AG	CHF0.05 (REGD) CLS B	SWITZERLAND	2,878	184,721
BALOISE HLDGS AG	CHF0.1 REGD	SWITZERLAND	10,016	833,738
BARRY CALLEBAUT AG	CHF92.20 (REGD)	SWITZERLAND	150	94,752
BASILEA PHARMACEUT	CHF1 (REGD)	SWITZERLAND	920	57,358
BASLER KTBK	PTG CHF10	SWITZERLAND	1,200	138,834
BELIMO HOLDING AG	CHF10 (REGD)	SWITZERLAND	15	16,687
BK SARASIN + CIE AG	CHF1 (REGD) SER B	SWITZERLAND	2,860	108,175
BOBST AG	CHF1 REGD	SWITZERLAND	1,070	38,815
BQE CANT VAUDOISE	CH20.0 (REGD)	SWITZERLAND	207	82,299
BÜCHER INDUSTRIES	CHF0.2 (REGD)	SWITZERLAND	428	46,495
BURCKHARDT COMPRESSION HOLDING	CHF2.5	SWITZERLAND	407	72,837
CHARLES VOGELE HLD	CHF4	SWITZERLAND	235	8,411
CLARIANT	CHF4.00 (REGD)	SWITZERLAND	21,876	258,597
COLTENE HOLDING AG	CHF5 REGD	SWITZERLAND	716	37,748
CREDIT SUISSE GRP AG	CHF.04 (REGD)	SWITZERLAND	182,082	9,018,233
DUFREY AG	CHF5 (REGD)	SWITZERLAND	1,271	86,188
EFG INTERNATIONAL AG	CHF0.50 (REGD)	SWITZERLAND	10,127	140,088
GALENICA AG	CHF0.10	SWITZERLAND	581	210,762
GAM HOLDING LTD	COMMON STOCK	SWITZERLAND	40,542	493,759
GEBERIT	NEW ORD CHF0.10 REGD POST SUBD	SWITZERLAND	7,527	1,336,111
GEORGE FISCHER AG	CHF50 (REGD)	SWITZERLAND	481	121,791
GIVAUDAN AG	CHF10	SWITZERLAND	1,423	1,137,712
HELVETIA HLDG AG	CHF0.10	SWITZERLAND	150	46,542
HOLCIM	CHF2 (REGD)	SWITZERLAND	44,176	3,440,066
INFICON AG	CHF10	SWITZERLAND	321	36,486
INTERROLL HLDG AG	CHF37.50 (REGD)	SWITZERLAND	50	14,825
JULIUS BAER GROUP LTD	COMMON STOCK	SWITZERLAND	40,542	1,426,765
KABA HOLDINGS AG	CHF5.20 B (REGD)	SWITZERLAND	48	11,566
KARDEX	CHF13.50 (BR)	SWITZERLAND	1,605	51,934
KUDELSKI SA	CHF10 (BR)	SWITZERLAND	3,031	68,434
KUEHNE + NAGEL AG	CHF1 (REGD)(POST SUBD)	SWITZERLAND	10,321	1,003,396
LINDT + SPRUENGLI	CHF100 (REGD)	SWITZERLAND	9	221,180
LINDT + SPRUENGLI	PTG CERT CHF10	SWITZERLAND	155	332,866
LOGITECH INTL	CHF0.25 (REGD) (POST SUBD)	SWITZERLAND	32,951	571,523
LONZA GROUP AG	CHF1 REGD	SWITZERLAND	9,147	645,931
MEYER BURGER TECHN	CHF0.50 (REGD)	SWITZERLAND	297	75,848
MOBIMO HLDG AG	CHF38 (REGD)	SWITZERLAND	959	163,366
NATIONAL VERISCH	CHF.40 (REGD)	SWITZERLAND	1,050	31,386
NESTLE SA	CHF0.10 (REGD)	SWITZERLAND	564,195	27,397,910
NOBEL BIOCARE AG	CHF0.40 (REGD)	SWITZERLAND	22,763	765,850
NOVARTIS AG	CHF0.50 REGD	SWITZERLAND	331,579	18,122,577
OC OERLIKON CORPORATION AG	CHF20 (REGD)	SWITZERLAND	1,359	41,648
PARGESA HLDGS SA	CHF20 (BR) (POST SUBD)	SWITZERLAND	5,213	456,878
PARTNERS GROUP HOLDING AG	CHF0.01 (REGD)	SWITZERLAND	578	73,022
PETROPLUS HOLDINGS	CHF8.18 (REGD)	SWITZERLAND	6,828	125,695
PHOENIX MECCANO	CHF1 (BR)	SWITZERLAND	53	20,200
PSP SWISS PROPERTY	CHF8.10 (REGD)	SWITZERLAND	374	21,165
RICHEMONT CIE FIN	CHF1	SWITZERLAND	99,693	3,349,299
ROCHE HOLDINGS AG	GENUSSSCHEINE NPV	SWITZERLAND	113,458	19,294,720
SCHINDLER HLDG AG	PTG CERT CHF0.10 (POST SUBD)	SWITZERLAND	9,643	742,989

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SCHWEITER TECH	CHF1	SWITZERLAND	292	153,379
SGS SA	CHF1(REGD)	SWITZERLAND	912	1,191,886
SIKA LTD	CHF28.20(BR)	SWITZERLAND	191	298,394
SONOVA HOLDING AG	CHF0.05	SWITZERLAND	8,916	1,082,426
STRAUMANN HLDG	CHF0.10(REGD)	SWITZERLAND	1,469	415,654
SULZER AG	CHF0.01(REGD)	SWITZERLAND	5,187	406,932
SWATCH GROUP	CHF 0.45 (REGD)	SWITZERLAND	9,750	465,925
SWATCH GROUP	CHF2.25(BR)	SWITZERLAND	6,042	1,530,737
SWISS FRANC		SWITZERLAND	257,485	249,079
SWISS LIFE HOLDING AG	CHF17(REGD)	SWITZERLAND	4,285	547,154
SWISS REINSURANCE LTD	CHF0.1 REG D	SWITZERLAND	58,054	2,802,878
SWISSCOM AG	CHF1 (REGD)	SWITZERLAND	4,331	1,657,406
SWISSQUOTE GP HLDG	CHF0.20 (REGD)	SWITZERLAND	1,905	94,904
SYNGENTA AG	CHF0.10	SWITZERLAND	17,148	4,822,175
TECAN GROUP AG	CHF1(REGD)	SWITZERLAND	2,878	217,155
TEMENOS GROUP AG	CHF5(REGD)	SWITZERLAND	5,437	141,217
UBS AG	CHF0.1 (POST SUBDIVISION)	SWITZERLAND	526,769	8,178,614
VALORA HLDG AG	CHF1.0(REGD)	SWITZERLAND	654	161,325
VON ROLL HOLDING	CHF0.10	SWITZERLAND	6,307	39,047

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VONTOBEL HLDGS AG	CHF1 (REGD)	SWITZERLAND	1,950	55,741
ZUEBLIN HLDGS AG	CHF8.75 (REGD)	SWITZERLAND	31,967	125,240
ZURICH FINANCIAL SERVICES AG	COMMON STOCK	SWITZERLAND	23,784	5,211,198
A DATA TECHNOLOGY	TWD10	TAIWAN	6,000	19,603
ACBEL POLYTECH INC	TWD10	TAIWAN	19,095	17,134
ACCTON	TWD10	TAIWAN	551,000	267,877
ACER INC	TWD10	TAIWAN	385,392	1,159,128
ADVANCED SEMICONDT	TWD10 (ASE)	TAIWAN	661,138	596,337
ADVANTECH	TWD10	TAIWAN	39,475	88,614
ALCOR MICRO CORP	TWD10	TAIWAN	138,000	303,742
ALI CORP	TWD10	TAIWAN	19,019	46,083
ANPEC ELETRONICS	TWD10	TAIWAN	292,520	493,859
ASIA CEMENT	TWD10	TAIWAN	283,280	306,440
ASIA OPTICAL CO IN	TWD10	TAIWAN	23,931	53,271
ASIA VITAL COMPONE	TWD10	TAIWAN	355,320	444,358
ASTRO CORP	TWD10	TAIWAN	58,000	134,188
ASUSTEK COMPUTER	TWD 10	TAIWAN	596,575	1,152,676
AU OPTRONICS CORP	TWD10	TAIWAN	1,190,552	1,444,221
BASSO INDUSTRY CORP	TWD10	TAIWAN	377,000	400,750
C MEDIA ELECTRONIC	10 TWD	TAIWAN	79,950	181,972
CATCHER TECHNOLOGY CO LTD	TWD10	TAIWAN	96,134	268,400
CATHAY FINANCIAL H	TWD10	TAIWAN	1,020,348	1,904,479
CATHAY REAL ESTATE	TWD10	TAIWAN	128,192	52,904
CHANG HWA BANK	TWD10	TAIWAN	623,986	297,508
CHANG WHA ELECTROM	TWD10	TAIWAN	6,000	31,890
CHENG SHIN IND	TWD10	TAIWAN	142,843	328,246
CHENG UEI PRECISIO	TWD10	TAIWAN	38,234	89,414
CHI MEI OPTOELECTR	TWD10	TAIWAN	737,492	518,792
CHINA AIRLINES	TWD10	TAIWAN	140,114	49,720
CHINA CHEMICAL	TWD10	TAIWAN	171,000	129,379
CHINA DEV FIN HLDG	TWD10	TAIWAN	1,480,927	453,747
CHINA MOTOR CO	TWD10	TAIWAN	77,899	54,555
CHINA STEEL	TWD10	TAIWAN	1,634,138	1,685,995
CHINA TRUST FINANCE	TWD10	TAIWAN	1,373,296	856,566
CHINESE GAMER INTL	TWD10	TAIWAN	10,000	132,562
CHIPBOND TECHNOLO	TWD10	TAIWAN	338,000	314,910
CHUNGHWA TELECOM	TWD10	TAIWAN	527,277	980,865
CHUNGHWA PICTURE T	TWD10	TAIWAN	1,026,895	131,954
CMC MAGNETICS CORP	TWD10	TAIWAN	373,000	96,442
COMPAL COMMUN INC	TWD10	TAIWAN	27,562	37,786
COMPAL ELECTRONIC	TWD10	TAIWAN	534,546	741,195
CONCORD SECURITIES	TWD10	TAIWAN	725,164	293,602
CONTREL TECHNOLOGY	TWD10	TAIWAN	388,622	271,555
D LINK	TWD10	TAIWAN	84,399	88,924
DELTA ELECTRONICS	TWD10	TAIWAN	252,189	788,460
E SUN FINANCIAL HL	TWD10	TAIWAN	520,907	217,418
ELAN MICROELECTRON	TWD10	TAIWAN	22,220	39,390
ELITE SEMICONDUCTOR	TWD 10	TAIWAN	168,000	297,289
EPISTAR CORP	TWD10	TAIWAN	60,393	226,580
ETERNAL CHEMICAL	TWD10	TAIWAN	79,973	84,386
ETRON TECHNOLOGY I	TWD10	TAIWAN	623,000	525,903
EVA AIRWAYS	TWD10	TAIWAN	124,098	54,706
EVERGREEN MARINE	TWD10	TAIWAN	178,331	99,522
EVERLIGHT ELECTRON	TWD10	TAIWAN	46,845	175,751
FAR EAST DEPT	TWD10	TAIWAN	137,350	157,597
FAR EASTERN NEW CENTURY CORP	TWD10	TAIWAN	482,836	603,828
FAR EASTONE TELECO	TWD10	TAIWAN	122,000	145,515
FARADAY TECHNOLOGY	TWD10	TAIWAN	12,059	26,090
FEDERAL CORP	TWD10	TAIWAN	70,000	60,184
FIRICH ENTERPRISES	TWD10	TAIWAN	17,874	46,494
FIRST FINANCIAL HO	TWD10	TAIWAN	762,915	473,468
FIRST HOTEL	TWD10	TAIWAN	103,400	85,992

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FIRST STEAMSHIP	TWD10 2500	TAIWAN	60,644	95,559
FLYTECH TECHNOLOGY	TWD10	TAIWAN	65,000	179,240
FORHOUSE CORP	TWD10	TAIWAN	52,000	72,834
FORMOSA CHEM+FIBRE	TWD10	TAIWAN	489,886	1,062,939
FORMOSA EPITAXY	TWD10	TAIWAN	101,000	168,939
FORMOSA PETROCHEMI	TWD10	TAIWAN	271,920	700,522
FORMOSA PLASTIC	TWD10	TAIWAN	738,008	1,552,851
FORMOSA TAFFETA CO	TWD10	TAIWAN	119,319	96,619
FOXCONN TECH CO	TWD10	TAIWAN	89,230	345,928
FUBON FINANCIAL HL	TWD10	TAIWAN	599,000	735,992
G SHANK ENTERPRISE	TWD10	TAIWAN	62,830	56,181
GENIUS ELECTRONIC	TWD10	TAIWAN	85,000	151,477
GLOBAL MIXED MODE	TWD10	TAIWAN	4,079	23,848
GLOBAL UNICHIRP CORP	TWD10	TAIWAN	3,079	16,317
GLOBE UNION INDUST	TWD10	TAIWAN	203,000	196,431
HANNSTAR DISPLAY C	TWD 10	TAIWAN	745,962	193,808
HARKATEK CORP	TWD10	TAIWAN	95,680	100,810
HEY SONG	TWD10	TAIWAN	248,000	146,931

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HON HAI PRECISION	TWD10	TAIWAN	1,129,818	5,351,491
HORIZON FORTUNE	TWD10	TAIWAN	887,000	323,075
HTC CORPORATION	TWD10	TAIWAN	110,728	1,268,776
HUA ENG WIRE+CABLE	TWD10	TAIWAN	128,000	46,022
HUA NAN FINANCIAL	TWD10	TAIWAN	595,730	375,300
HUNG SHENG CONSTRU	TWD10	TAIWAN	821,000	402,992
I CHIUN PRECISION IND CO LTD	TA 10	TAIWAN	90,978	157,011
ICHIA TECHNOLOGY	TWD10	TAIWAN	145,000	99,281
ICP ELECTRONICS IN	TWD10	TAIWAN	47,277	58,976
INNOLUX DISPLAY CO	TWD10	TAIWAN	389,963	578,513
INOTERA MEMORIES I	TWD10	TAIWAN	528,940	445,676
INVENTEC APPLIANCE	TWD10	TAIWAN	33,957	36,415
INVENTEC CORP	TWD10	TAIWAN	234,095	140,523
ITE TECH INC	TWD10	TAIWAN	8,000	18,134
JESS LINK PRODUCTS	TWD10	TAIWAN	12,000	35,979
KEE TAI PROPERTIES	TWD10	TAIWAN	405,300	204,646
KENMEC MECHANICAL	TWD10	TAIWAN	82,500	75,703
KGI SECURITIES	TWD10	TAIWAN	418,000	248,304
KINDOM CONST	TWD10	TAIWAN	277,000	233,828
KINGS TOWN CONST	TWD10	TAIWAN	60,000	60,966
KINKO OPTICAL CO	TWD10	TAIWAN	727,000	525,049
KINSUS INTERCONNE	TWD10	TAIWAN	36,180	96,827
KUOYANG CONSTR	TWD10	TAIWAN	127,000	64,919
KWONG FONG INDS	TWD10	TAIWAN	536,000	197,743
LARGAN PRECISION CO	TWD10	TAIWAN	14,799	194,791
LEALEA ENTERPRISE	TWD10	TAIWAN	475,000	131,577
LEOFOO DEVELOPMENT	TWD10	TAIWAN	270,000	169,673
LI PENG ENTERPRISE	TWD0.10	TAIWAN	362,000	155,054
LITE ON TECHNOLOGY	TWD10	TAIWAN	316,933	476,118
LONG CHEN PAPER	TWD10	TAIWAN	238,026	81,488
MACRONIX INTL	TWD10	TAIWAN	446,107	255,237
MEDIATEK INC	TWD10	TAIWAN	147,085	2,565,998
MEGA FINANCIAL HD	TWD10	TAIWAN	1,429,385	826,751
MERCURIES + ASSOC	TWD10	TAIWAN	642,000	347,244
MICROELECTRONICS	TWD10	TAIWAN	139,518	70,664
MIN AIK TECHNOLOGY	TWD10	TAIWAN	72,450	103,176
MITAC INTL	TWD10	TAIWAN	156,931	81,201
MITAC TECHNOLOGY CORP	TWD10	TAIWAN	124,000	118,631
MOSEL VITELIC INC	TWD10	TAIWAN	106,449	62,568
MOTECH INDUSTRIES	TWD10	TAIWAN	22,686	107,809
MPI CORP	TWD10	TAIWAN	57,680	155,088
NAN YA PCB CORP	TWD10	TAIWAN	26,173	100,241
NAN YA PLASTIC	TWD10	TAIWAN	878,422	1,601,126
NANYA TECHNOLOGY CORPORATION	TWD10	TAIWAN	161,239	164,843
NATIONAL PETROLEUM	TWD10	TAIWAN	167,000	203,105
NEW TAIWAN DOLLAR		TAIWAN	1,612,156	50,404
NOVATEK MICROELECT	TWD10	TAIWAN	75,822	253,649
OPTO TECH CORP	TWD10	TAIWAN	38,000	33,978
PAN INTERNATIONAL	TWD10	TAIWAN	54,600	99,009
PHISON ELECTRONICS	TWD10	TAIWAN	4,358	37,129
PIXART IMAGING	TWD10	TAIWAN	5,049	42,621
PLOTECH CO LTD	TWD10	TAIWAN	427,000	373,133
POLARIS SECURITIES	TWD10	TAIWAN	285,920	170,292
POU CHEN	TWD10	TAIWAN	376,000	298,590
POWERCHIP SEMICOND	TWD10	TAIWAN	1,174,338	146,861
POWERTECH TECHNOLO	TWD10	TAIWAN	71,725	243,307
PRESIDENT CHAIN ST	TWD10	TAIWAN	78,608	187,027
PROMOS TECHNOLOGIE	TWD10	TAIWAN	985,000	66,519
QISDA CORP	TWD10	TAIWAN	194,721	122,062
QUANTA COMPUTER	TWD10	TAIWAN	339,511	738,783
RADIUM LIFE TECH C	TWD10	TAIWAN	15,289	12,858
RDC SEMICONDUCTOR	TWD10	TAIWAN	13,000	23,167

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REALTEK SEMICON	TWD10	TAIWAN	56,584	167,178
RICH DEVELOPMENT C	TWD10	TAIWAN	310,664	173,374
RICHTEK TECHNOLOG	TWD10	TAIWAN	15,015	153,506
SAMPO	TWD10	TAIWAN	760,000	144,468
SANYANG INDUSTRY	TWD10	TAIWAN	29,000	12,512
SDI CORP	TWD10	TAIWAN	230,000	325,387
SEA SONIC ELECTRON	TWD10	TAIWAN	55,000	120,369
SHIN KONG FINANCIAL	TWD10	TAIWAN	644,458	267,978
SHINING BUILDING	TWD10	TAIWAN	36,300	42,219
SILICONWARE PRECIS	TWD10	TAIWAN	454,259	615,668
SINBON ELECTRONICS CO LTD	TWD10	TAIWAN	253,000	184,302
SINKONG SPINNING	TWD10	TAIWAN	166,000	177,236
SINO AMERICAN SILI	TWD10	TAIWAN	37,835	104,213
SINOPAC HLDG	TWD10	TAIWAN	989,335	399,013
SINTEK PHOTRONIC C	TWD10	TAIWAN	1,390,149	1,225,643
SOUTHEAST CEMENT TWD10	TWD10	TAIWAN	1,288,000	457,052
SPRINGSOFT SYS CO LTD	TWD10	TAIWAN	125,000	165,703
ST SHINE OPTICAL	TWD10	TAIWAN	4,008	23,934

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STANDARD FOOD CORP	TWD10	TAIWAN	30,150	41,664
STAR COMGISITIC CAPITAL CO LTD	POST SPIN OFF SHARES	TAIWAN	305,400	242,625
SYNNEX TECH INTL	TWD10	TAIWAN	157,124	341,414
TA I TECHNOLOGY	TWD10	TAIWAN	59,280	88,591
TA JUNG TRANSPORT	TWD10	TAIWAN	80,000	57,402
TA YA ELEC WIR+CAB	TWD10	TAIWAN	290,000	78,427
TAH SHIN INDL	TWD10	TAIWAN	20,000	14,444
TAIFLEX SCIENTIFIC	TWD10	TAIWAN	93,000	171,549
TAISHIN FINANCIAL	TWD10	TAIWAN	789,732	311,103
TAIWAN CEMENT	TWD10	TAIWAN	451,709	480,166
TAIWAN COOPERATIVE	TWD10	TAIWAN	266,800	167,662
TAIWAN FERTILIZER	TWD10	TAIWAN	110,000	392,059
TAIWAN GLASS	TWD10	TAIWAN	115,582	94,677
TAIWAN MASK CORP	TWD10	TAIWAN	417,000	181,871
TAIWAN MOBILE CO	TWD10	TAIWAN	308,365	601,594
TAIWAN NANO ELECTR	TWD10	TAIWAN	225,000	190,988
TAIWAN PAIHO	TWD10	TAIWAN	157,000	132,531
TAIWAN SECOM CO	TW 10	TAIWAN	34,016	57,216
TAIWAN SEMICON MAN	TWD10	TAIWAN	3,597,363	7,254,335
TAIWAN SURFACE MOU	TWD10	TAIWAN	20,330	53,455
TAIWAN TEA CORP	TWD10	TAIWAN	27,930	17,770
TATUNG	TWD 10	TAIWAN	650,862	159,536
TECO ELEC + MACHINE	TWD10	TAIWAN	299,775	131,213
TECOM CO	TWD10	TAIWAN	257,000	110,883
TEST RESEARCH INC	TWD10	TAIWAN	46,920	56,404
TONG HSING ELECTRONIC	TWD10	TAIWAN	21,000	74,519
TONG TAI MACHINE	TWD10	TAIWAN	187,050	149,125
TOPCO SCIENTIFIC C	TWD10	TAIWAN	187,680	259,355
TOPCO TECHNOLOGIES	TWD10	TAIWAN	16,000	36,267
TRANSCEND INFORMAT	TWD10	TAIWAN	49,566	185,960
TRIPOD TECHNOLOGY	TWD10	TAIWAN	54,600	184,361
TSANN KUEN ENTERPR	TWD10	TAIWAN	203,600	364,106
TUNG HO STEEL	TW 10	TAIWAN	127,419	138,036
TYNTEK CORP	TWD10	TAIWAN	527,717	515,590
U MING MARINE	TWD 10	TAIWAN	65,000	132,093
UNI PRESIDENT ENT	TWD10	TAIWAN	503,765	621,339
UNIMICRON TECHNOLO	TWD10	TAIWAN	129,805	188,306
UNITY OPTO TECHNOL	TWD10	TAIWAN	190,000	377,802
UTD INTEGRATION SE	TWD10	TAIWAN	79,000	68,293
UTD MICRO ELECT	TWD10	TAIWAN	2,141,021	1,151,338
VANGUARD INTERNATI	TWD10	TAIWAN	137,691	69,308
VIA TECHNOLOGIES	TWD10	TAIWAN	66,740	38,185
WAFER WORKS CORP	TWD10	TAIWAN	32,999	60,148
WAFER TECHNOLOGY	TWD10	TAIWAN	153,000	54,532
WALSIN LIHWA W + C	TWD10	TAIWAN	450,696	168,386
WAN HAI LINES	TWD10	TAIWAN	151,337	81,145
WELLYPOWER OPTRONI	COM	TAIWAN	160,000	200,094
WELTREND SEMICOND	TWD10	TAIWAN	100,000	100,516
WINBOND ELECTRONIC	TWD10	TAIWAN	465,843	142,294
WINTech MICROELECT	TWD10	TAIWAN	884,249	753,346
WINTEK CORP	TWD10	TAIWAN	169,715	151,223
WISTRON CORP	TWD10	TAIWAN	191,739	372,268
YAGEO CORP	TW 10	TAIWAN	320,440	117,216
YANG MING MARINE	TWD10	TAIWAN	228,783	86,907
YOSUN INDUSTRIAL C	TWD10	TAIWAN	51,520	53,477
YOUNGTEK ELECTRONI	TWD10	TAIWAN	7,070	17,904
YUANTA FINL HOLDS	TWD10	TAIWAN	931,788	684,603
YUFO ELECTRONICS C	TWD10	TAIWAN	78,000	107,422
YULON MOTOR	TWD10	TAIWAN	103,492	121,984
ZINWELL	TWD10	TAIWAN	43,690	84,279
ADVANCED INFO SERV	THB1 (ALIEN MARKET)	THAILAND	156,498	398,990
AMATA CORP	THB1 (ALIEN MKT)	THAILAND	983,100	247,692

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BANGKOK BANK	THB10(ALIEN MARKET)	THAILAND	168,500	588,790
BANGKOK BANK	THB10(LOCAL)	THAILAND	72,200	251,206
BANGKOK EXPRESSWAY	THB10 (ALIEN MARKET)	THAILAND	297,500	73,617
BANPU CO	THB10 (ALIEN MKT)	THAILAND	25,000	433,413
BEC WORLD	THB1 (ALIEN MKT)	THAILAND	162,800	102,543
BUMRUNGRAD HOPTL	THB1(ALIEN MKT)	THAILAND	44,900	37,708
C P ALL PLC	THB1(ALIEN MARKET)	THAILAND	346,300	135,030
CAL COMP ELECTRONI	THB1 (ALIEN MKT)	THAILAND	1,071,500	100,272
G STEEL PUBLIC CO	THB1(ALIEN MKT)	THAILAND	1,014,000	14,903
GLOW ENERGY	THB10(ALIEN MARKET)	THAILAND	86,600	85,717
HEMARAJ LAND + DEV	THB0.40(ALIEN MKT)	THAILAND	3,100,500	49,288
IRPC PUBLIC CO LTD	THB1(ALIEN MKT)	THAILAND	1,580,600	189,634
ITALIAN THAI DEVT	THB1(ALIEN MKT)	THAILAND	1,572,600	93,394
ITF FIN + SECS	THB10(ALIEN MKT)	THAILAND	2,750	
KASIKORNBANK PCL	THB10 (ALIEN MARKET)	THAILAND	297,400	776,059
KIATNAKIN BANK PLC	THB10(ALIEN MKT)	THAILAND	9,700	6,110
KIM ENG SECS(TH)	THB1 (ALIEN MARKET)	THAILAND	100,000	36,893
KRUNG THAI BANK LTD	THB5.15(ALIEN MARKET)	THAILAND	492,100	141,696

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LAND + HOUSES	THB1 (ALIEN MKT)	THAILAND	358,400	71,487
LPN DEVELOPMENT	THB1(ALIEN MARKET)	THAILAND	313,800	31,060
PREUKSA REAL ESTAT COM STK	THB1 (F)	THAILAND	502,700	117,608
PTT AROMATICS AND RE	THB10	THAILAND	181,146	89,649
PTT CHEMICAL	THB10(ALIEN MKT)	THAILAND	44,762	96,667
PTT EXPLORTN + PRD	THB1(ALIEN MKT)	THAILAND	186,275	659,282
PTT PUBLIC COMPANY	THB10(ALIEN MARKET)	THAILAND	146,324	1,062,100
QUALITY HOUSES CO	THB1(ALIEN MKT)	THAILAND	1,672,500	84,277
SAHAVIRIYA STEEL	THB1 (ALIEN MK)	THAILAND	1,055,200	37,980
SIAM CEMENT CO	THB1 (ALIEN MARKET)	THAILAND	73,300	525,456
SIAM COMMERCIAL BK	THB10(ALIEN MARKET)	THAILAND	157,625	398,318
THAI AIRWAYS INTL	THB10(ALIEN MARKET)	THAILAND	91,400	38,380
THAI MILITARY BANK PLC	THB10(ALIEN MARKET)	THAILAND	1,958,900	71,094
THAI UNION FROZEN	THB1 ALN MKT	THAILAND	39,200	33,509
THAI VEGETABLE OIL	THB1(ALN MKT)	THAILAND	148,680	57,082
THAICOM PUBLIC	COM THB5(ALIEN MKT)	THAILAND	259,700	32,248
THAILAND BAHT		THAILAND	6,026,095	180,747
THAINOX STAINLESS	THB1 (ALIEN MARKET)	THAILAND	549,600	26,540
THANACHART CAPITAL	THB10 (ALIEN MARKET)	THAILAND	379,600	102,472
TISCO FINANCIAL GR	THB10(ALIEN MKT)	THAILAND	93,400	66,954
TRUE CORPORATION	THB10(ALIEN MARKET)	THAILAND	1,971,800	88,713
AKBANK	TRY1	TURKEY	125,649	792,143
AKSA	TRY1	TURKEY	207,168	359,343
AKSIGORTA	TRY1	TURKEY	21,205	73,562
ANADOLU ANONIM SIGORTA	TRY1	TURKEY	122,752	110,554
ANADOLU EFES	TRY1	TURKEY	40,762	456,854
ASYA KATILIM BANKA	TRY1	TURKEY	31,938	73,722
BAGFAS	TRY1	TURKEY	609	37,988
DOGAN GAZETECILIK AS	TRY1	TURKEY	105,555	264,777
DOGAN SIRKETLER GRUBY HLDG AS	TRY1	TURKEY	148,450	102,007
DOGAN YAYIN HLDGS	TRY1	TURKEY	48,599	45,066
DOUGUS OTOMOTIV SER	TRY1	TURKEY	25,304	81,705
ENKA INSAAT	TRY1	TURKEY	38,325	176,418
EREGLI DEMIR CELIK	TRY1	TURKEY	153,464	460,715
FINANS FINANCIAL KIRALAMA A.S.	TRY1	TURKEY	102,759	137,108
GUNES SIGORTA	TRY1	TURKEY	16,500	23,116
HACI OMER SABANCI HLDGS A S	TRY1	TURKEY	91,119	349,534
IHLAS HLDG	TRY1	TURKEY	330,096	112,311
KARDEMIR KARABUK D	TRY1	TURKEY	47,221	20,162
KOC HLDG	TRY1	TURKEY	92,426	272,539
MARDIN CIMENTO	TRY1	TURKEY	888	3,910
OTOKAR	TRY1	TURKEY	10,657	110,199
PETKIM	TRY1	TURKEY	15,711	76,514
T SISE CAM	TRY1	TURKEY	62,927	78,504
TAT KONSERVE	TRY1	TURKEY	41,114	83,931
TEKSTIL BANKASI	TRY1	TURKEY	49,411	34,942
TOFAS(TURK OTOMOBIL FAB)	TRY1	TURKEY	19,927	62,748
TRAKYA CAM	TRY1	TURKEY	3,416	4,239
TSKB	TRY1	TURKEY	141,396	171,681
TUPRAS(T PETR RAF)	TRY1	TURKEY	24,019	476,711
TURKCELL ILETISIM	TRY1	TURKEY	105,208	743,991
TURKISH LIRA		TURKEY	92,727	61,861
TURKIYE GARANTI BANKASI	TRY1	TURKEY	341,948	1,448,594
TURKIYE HALK BANKA	TRY1	TURKEY	55,449	440,204
TURKIYE IS BANKASI	SER C TRY1	TURKEY	165,649	696,213
TURKIYE VAKIFLAR	TRY1	TURKEY	143,874	408,888
VESTEL BEYAZ ESYA	TRY1	TURKEY	38,570	79,253
VESTEL ELECTRONIK	TRY1	TURKEY	192,452	333,817
YAPI VE KREDI BANKASI A S	TRY1	TURKEY	187,775	410,889
ZORLU ENRJI	TRY1	TURKEY	33,867	70,493
3I GROUP	ORD GBP0.738636	UNITED KINGDOM	160,294	732,547

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ABERDEEN ASSET MGT	ORD GBP0.10	UNITED KINGDOM	81,728	176,851
ACCSYS TECHNOLOGIE	ORD EUR0.01	UNITED KINGDOM	26,891	17,844
ADMIRAL GROUP	ORD GBP0.001	UNITED KINGDOM	15,428	296,226
AERO INVENTORY	ORD GBP0.0125	UNITED KINGDOM	6,459	1
AFREN	ORD GBP0	UNITED KINGDOM	94,527	129,750
AGGREKO	ORD GBP0.20	UNITED KINGDOM	9,744	146,336
AIR BERLIN PLC	EUR0.25 (REGD)	UNITED KINGDOM	8,816	47,559
AMEC	ORD GBP0.50	UNITED KINGDOM	60,241	770,458
AMLIN	ORD GBP0.28125	UNITED KINGDOM	49,606	287,341
ANGLO AMERICAN PLC	USD0.54945	UNITED KINGDOM	232,992	10,200,053
ANITE	ORD GBP 0.1125	UNITED KINGDOM	61,857	31,965
ANTISOMA	GBP0.01	UNITED KINGDOM	115,957	61,794
ANTOFAGASTA	ORD GBP0.05	UNITED KINGDOM	71,971	1,152,925
ARM HLDGS	ORD GBP0.0005	UNITED KINGDOM	105,467	302,306
ARRIVA	ORD GBP0.05	UNITED KINGDOM	1,800	14,449
ASHTREAD GROUP	ORD GBP0.10	UNITED KINGDOM	58,890	77,220
ASOS PLC	ORD GBP0.035	UNITED KINGDOM	23,237	182,931
ASSOCIATED BRITISH FOODS PLC	ORD GBP0.05 15/22P	UNITED KINGDOM	65,368	867,699
ASTRAZENECA	ORD USD0.25	UNITED KINGDOM	240,792	11,317,266

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ASTRO ALL ASIA NET	ORD GBP0.10	UNITED KINGDOM	83,700	73,335
AUTONOMY CORP	ORD GBP0.003333	UNITED KINGDOM	30,276	738,745
AVEVA GROUP	ORD GBP0.0333	UNITED KINGDOM	4,242	68,981
AVIS EUROPE	ORD GBP0.01	UNITED KINGDOM	157,769	66,878
AVIVA PLC	ORD GBP0.25	UNITED KINGDOM	481,058	3,091,030
AXIS SHIELD	ORD GBP0.35	UNITED KINGDOM	42,222	265,229
BABCOCK INTL GROUP	GBP0.60	UNITED KINGDOM	14,807	142,510
BAE SYSTEMS	ORD GBP0.025	UNITED KINGDOM	652,902	3,790,345
BALFOUR BEATTY	ORD GBP0.50	UNITED KINGDOM	123,582	515,879
BARCLAYS	ORD GBP0.25	UNITED KINGDOM	1,760,359	7,845,890
BARRATT DEVEL	ORD GBP0.10	UNITED KINGDOM	104,079	208,409
BELLWAY	ORD GBP0.125	UNITED KINGDOM	5,730	75,690
BERKELEY GP HLDGS	ORD GBP0.05	UNITED KINGDOM	15,502	205,274
BG GROUP	ORD GBP0.10	UNITED KINGDOM	549,947	9,964,272
BHP BILLITON PLC	ORD USD0.5	UNITED KINGDOM	367,742	11,847,263
BIG YELLOW GROUP	ORD GBP0.10	UNITED KINGDOM	3,323	18,996
BLUEBAY ASSET MANA	ORD GBP0.0001	UNITED KINGDOM	13,550	66,738
BODYCOTE PLC	ORD GBP0.1727272	UNITED KINGDOM	51,026	131,097
BOVIS HOMES GROUP	ORD GBP0.50	UNITED KINGDOM	4,323	30,346
BP PLC	ORD USDO.25	UNITED KINGDOM	3,009,537	29,159,684
BREWIN DOLPHIN	ORD GBP0.01	UNITED KINGDOM	50,942	113,524
BRIT AMER TOBACCO	ORD GBP0.25	UNITED KINGDOM	321,006	10,453,056
BRITISH AIRWAYS	ORD GBP0.25	UNITED KINGDOM	109,877	331,626
BRITISH LAND CO	ORD GBP0.25	UNITED KINGDOM	164,015	1,271,325
BRITISH SKY BROADCAST	ORD GBP0.50	UNITED KINGDOM	210,949	1,914,457
BRITVIC	ORD GBP0.2(WI)	UNITED KINGDOM	14,864	97,933
BROWN(N)GROUP	ORD GBP0.1105263	UNITED KINGDOM	1,911	7,653
BSS GROUP PLC	ORD GBP0.05	UNITED KINGDOM	14,915	57,805
BT GROUP	ORD GBP0.05	UNITED KINGDOM	1,325,341	2,889,304
BTG	ORD GBP0.10	UNITED KINGDOM	72,135	203,037
BUNZL	ORD GBP0.32142857	UNITED KINGDOM	63,311	690,104
BURBERRY GROUP	ORD GBP.0005	UNITED KINGDOM	81,231	785,743
CABLE + WIRELESS	ORD GBP0.25	UNITED KINGDOM	458,947	1,047,958
CADBURY PLC	ORD GBP0.10	UNITED KINGDOM	261,268	3,364,719
CAIRN ENERGY PLC	COMMON STOCK	UNITED KINGDOM	238,800	1,282,592
CAPE PLC	ORD GBP0.25	UNITED KINGDOM	69,427	254,499
CAPITA GROUP PLC	ORD GBP0.02066666	UNITED KINGDOM	111,377	1,350,726
CARNIVAL PLC	ORD USD1.66	UNITED KINGDOM	30,152	1,039,551
CARPETRIGHT	ORD GBP0.01	UNITED KINGDOM	180	2,738
CARPHONE WAREHOUSE	ORD GBP0.10	UNITED KINGDOM	79,395	240,780
CATTLES PLC	ORD GBP0.10	UNITED KINGDOM	248,648	
CENTRICA ORD	GBP0.0617284	UNITED KINGDOM	938,933	4,262,136
CERES POWER HLDGS	ORD GBP0.05	UNITED KINGDOM	2,776	7,173
CHEMRING GROUP	ORD GBP0.05	UNITED KINGDOM	3,036	143,992
CHESNARA	ORD GBP0.05	UNITED KINGDOM	18,600	58,871
CHLORIDE GROUP	ORD GBP0.25	UNITED KINGDOM	9,200	26,742
CLARKSON PLC	ORD GBP0.25	UNITED KINGDOM	3,827	45,732
CLIMATE EXCHANGE PLC	ORD GBP0.01	UNITED KINGDOM	5,603	57,545
CLOSE BROTHERS GP	ORD GBP0.25	UNITED KINGDOM	4,100	45,684
CLS HOLDINGS	ORD GBP0.25	UNITED KINGDOM	17,536	141,236
COBHAM ORD	GBP0.025	UNITED KINGDOM	208,283	845,909
COLLINS STEWART	GBP0.25	UNITED KINGDOM	24,176	27,036
COMPASS GROUP	ORD GBP0.10	UNITED KINGDOM	344,135	2,474,092
COMPUTACENTER	ORD GBP0.06	UNITED KINGDOM	16,896	68,293
CONNAUGHT	ORD GBP0.02	UNITED KINGDOM	18,977	109,096
COOKSON GROUP ORD GBP1	COMMON STOCK	UNITED KINGDOM	14,524	99,023
COSTAIN GROUP	ORD GBP0.05	UNITED KINGDOM	35,500	13,902
CRANSWICK	ORD GBP0.10	UNITED KINGDOM	7,071	89,636
CSR	ORD GBP0.001	UNITED KINGDOM	26,461	174,811
DAILY MAIL + GEN TST	A NON VTG GBP0.125	UNITED KINGDOM	52,978	357,776
DAIRY CREST GROUP	ORD GBP0.25	UNITED KINGDOM	1,800	10,540
DANA PETROLEUM	ORD GBP0.15	UNITED KINGDOM	5,819	110,506
DEBENHAMS ORD	ORD GBP0.01	UNITED KINGDOM	122,881	154,580

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DECHRA PHARMA	ORD GBP0.01	UNITED KINGDOM	39,884	316,881
DELTA	ORD GBP0.25	UNITED KINGDOM	11,788	26,650
DEVELOPMENT SECS	ORD GBP0.50	UNITED KINGDOM	14,591	80,524
DEVRO	ORD GBP0.10	UNITED KINGDOM	85,031	182,625
DIAGEO	ORD GBX28.935185	UNITED KINGDOM	452,420	7,919,595
DIGNITY	ORD GBP0.09	UNITED KINGDOM	8,219	80,564
DIMENSION DATA HLDGS PLC	ORD USD0.01	UNITED KINGDOM	96,684	116,785
DOMINOS PIZZA	ORD GBP0.015625	UNITED KINGDOM	32,975	158,684
DRAX GROUP	ORD GBP0.1155172	UNITED KINGDOM	62,273	417,129
DS SMITH PLC	ORD GBP0.10	UNITED KINGDOM	51,561	105,411
DSG INTERNATIONAL	ORD GBP0.025	UNITED KINGDOM	351,178	206,991
DTZ HOLDINGS	ORD GBP0.05	UNITED KINGDOM	165,000	175,191
DUNELM GROUP PLC	ORD GBP0.01 (W1)	UNITED KINGDOM	32,963	202,275
EAGA PLC	ORD GBP0	UNITED KINGDOM	4,971	11,527
EASY JET	GPB 0.25	UNITED KINGDOM	1,991	11,350
ELEMENTIS	ORD GBP0.05	UNITED KINGDOM	12,498	10,697
ENTERPRISE INNS PLC	ORD GBP0.025	UNITED KINGDOM	95,218	143,614

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EURASIAN NATURAL	ORD USD0.20	UNITED KINGDOM	60,064	887,498
EUROMONEY INST INV	ORD GBP0.0025	UNITED KINGDOM	7,868	55,358
EVOLUTION GROUP PLC	GBP0.01	UNITED KINGDOM	93,699	203,814
F + C ASSET MANAGEMENT PLC	ORD GBP0.001	UNITED KINGDOM	302,573	370,855
FENNER	ORD GBP0.25	UNITED KINGDOM	42,940	116,147
FERREXPO PLC	ORD GBP0	UNITED KINGDOM	28,669	91,898
FIDESSA GROUP PLC	ORD GBP0.10	UNITED KINGDOM	10,108	191,794
FINDEL	ORD GBP0.05	UNITED KINGDOM	88,811	49,837
FIRSTGROUP	ORD GBP0.05	UNITED KINGDOM	88,353	607,803
FISHER(J)+ SONS	ORD .25	UNITED KINGDOM	11,119	79,902
FRESNILLO PLC	ORD USD0.50	UNITED KINGDOM	14,390	184,042
FTSE 100 INDEX FUTURES	MAR10 XLIF	UNITED KINGDOM	1,480	
G4S PLC	ORD GBP0.25	UNITED KINGDOM	232,561	978,686
GALIFORM	ORD GBP0.10	UNITED KINGDOM	14,950	17,865
GENUS	ORD GBP0.10	UNITED KINGDOM	6,962	75,775
GKN	ORD GBP0.10	UNITED KINGDOM	281,894	532,603
GLAXOSMITHKLINE	ORD GBP0.25	UNITED KINGDOM	837,230	17,839,639
GO AHEAD GROUP	ORD 0.10	UNITED KINGDOM	965	20,788
GRAINGER PLC	ORD GBP0.05	UNITED KINGDOM	13,612	28,136
GULFSANDS PETROLEU	ORD GBP0.05714286	UNITED KINGDOM	3,900	14,485
HALFORDS GRUP	ORD GBP 0.01	UNITED KINGDOM	10,438	67,305
HAMMERSON PLC	ORD GBP0.25	UNITED KINGDOM	128,181	877,650
HAMPSON INDUSTRIES	ORD GBP 0.25	UNITED KINGDOM	20,218	22,038
HAMWORTHY	ORD GBP0.05	UNITED KINGDOM	14,997	64,299
HARGREAVES SERVICE	ORD GBP0.10	UNITED KINGDOM	10,955	122,066
HAYS	ORD GBP0.01	UNITED KINGDOM	265,937	447,055
HEADLAM GROUP	ORD GBP0.05	UNITED KINGDOM	3,235	15,685
HELICAL BAR	ORD GBP0.01(POST REORG)	UNITED KINGDOM	24,829	137,125
HERITAGE OIL PLC	ORD NPV	UNITED KINGDOM	18,215	128,247
HIKMA PHARMACEUTIC	ORD GBP0.10	UNITED KINGDOM	8,237	67,838
HILL (WILLIAM)	ORD GBP0.10	UNITED KINGDOM	134,264	402,627
HMV GROUP	ORD GBP0.01	UNITED KINGDOM	57,538	86,225
HOGG ROBINSON GROUP PLC	ORD GBP0.01	UNITED KINGDOM	44,512	20,845
HOLIDAYBREAK	GBP0.05	UNITED KINGDOM	3,066	11,103
HOME RETAIL GROUP	ORD GBP0	UNITED KINGDOM	171,446	782,128
HSBC HLDGS	ORD USD0.50(UK REG)	UNITED KINGDOM	2,760,705	31,599,164
HSBC INFRASTRUCTUR	ORD GBP0.0001	UNITED KINGDOM	1,405	2,589
ICAP	ORD GBP0.10	UNITED KINGDOM	96,024	666,776
IG GROUP HLDGS	ORD GBP0.05	UNITED KINGDOM	31,878	195,514
IMI	ORD GBP0.25	UNITED KINGDOM	61,118	511,740
IMPERIAL TOBACCO	ORD GBP0.10	UNITED KINGDOM	185,401	5,868,134
INCHCAPE	ORD GBP0.01	UNITED KINGDOM	779,750	375,865
INMARSAT	ORD EUR0.000667	UNITED KINGDOM	49,785	556,335
INTERCONTL HOTELS	ORD GBP0.13617	UNITED KINGDOM	48,085	693,415
INTERMEDIATE CAP	ORD GBP0.20	UNITED KINGDOM	27,596	122,104
INTERNATIONAL PERS	ORD GBP 0.10	UNITED KINGDOM	30,701	103,121
INTERNATIONAL POWER	ORD GBP0.50	UNITED KINGDOM	280,130	1,398,268
INTERTEK GROUP PLC	ORD GBP0.01	UNITED KINGDOM	7,400	149,971
INVENSYS	ORD GBP0.10	UNITED KINGDOM	145,246	702,009
INVESTEC	ORD GBP0.0002	UNITED KINGDOM	76,504	525,179
ITE GROUP	ORD GBP0.01	UNITED KINGDOM	81,625	168,719
ITV	ORD GBP0.10	UNITED KINGDOM	613,631	518,747
JARDINE LLOYD THOM	ORD GBP0.05	UNITED KINGDOM	13,100	102,303
JAZZTEL	EUR.08	UNITED KINGDOM	373,273	142,457
JJB SPORTS	ORD GBP.05	UNITED KINGDOM	213,411	87,018
JKX OIL + GAS	ORD .10	UNITED KINGDOM	11,315	51,618
JOHNSON MATTHEY	ORD GBP1	UNITED KINGDOM	39,404	974,198
KAZAKHMYS	ORD GBP0.20	UNITED KINGDOM	38,611	828,020
KELLER GROUP	ORD GBP0.10	UNITED KINGDOM	6,584	68,631
KIER GROUP	ORD GBP0.01	UNITED KINGDOM	2,898	48,202
KINGFISHER	ORD GBP0.157142857	UNITED KINGDOM	445,242	1,646,507
LADBROKES	ORD GBP0.28333	UNITED KINGDOM	182,775	405,837
LAND SECS GP	ORD GBP.10	UNITED KINGDOM	143,682	1,589,369

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LEGAL + GENERAL GP	ORD GBP0.025	UNITED KINGDOM	1,114,817	1,451,010
LIBERTY INTERNATIONAL	ORD GBP0.50	UNITED KINGDOM	57,878	481,341
LLOYDS BANKING GROUP PLC	ORD GBP0.1	UNITED KINGDOM	6,038,154	4,942,633
LOGICA PLC	ORD GBP0.10	UNITED KINGDOM	262,430	481,843
LONDON STOCK EXCHANGE GROUP	ORD GBP0.06918604	UNITED KINGDOM	27,934	323,884
LONMIN	ORD USD1	UNITED KINGDOM	35,230	1,114,497
LOOKERS	GBP0.05	UNITED KINGDOM	154,799	122,489
MAJESTIC WINE	ORD GBP0.075	UNITED KINGDOM	29,465	103,252
MAN GROUP	ORD USD0.03428571	UNITED KINGDOM	334,845	1,668,134
MARKS + SPENCER GP	ORD GBP0.25	UNITED KINGDOM	296,019	1,921,664
MARSHALLS PLC	ORD GBP0.25	UNITED KINGDOM	341,728	474,582
MCBRIDE	ORD GBP0.10	UNITED KINGDOM	68,298	233,376
MEARS GROUP	ORD GBP0.01	UNITED KINGDOM	49,916	224,893
MEGGITT	ORD GBP0.05	UNITED KINGDOM	127,287	534,428
MELROSE	ORD GBP0.002	UNITED KINGDOM	23,320	67,785
MELROSE RESOURCES	ORD GBP0.10	UNITED KINGDOM	20,453	90,003
MICHAEL PAGE INTL	ORD GBP0.01	UNITED KINGDOM	30,527	186,784

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MICRO FOCUS	ORD GBP0.10	UNITED KINGDOM	24,728	181,970
MISYS	ORD GBP0.01	UNITED KINGDOM	5,777	20,151
MITCHELLS+BUTLERS	ORD GBP0.085416	UNITED KINGDOM	72,411	290,110
MONDI	ORD GBP0	UNITED KINGDOM	66,397	359,191
MONEYSUPERMARKET.COM	COMMON STOCK	UNITED KINGDOM	2,489	2,974
MORGAN CRUCIBLE CO	ORD GBP0.25	UNITED KINGDOM	44,715	113,872
MORGAN SINDALL PLC	ORD 0.05	UNITED KINGDOM	800	7,751
MORRISON(W)SUPRMKT	ORD GBP0.10	UNITED KINGDOM	437,648	1,960,484
MOTHERCARE	ORD GBP0.50	UNITED KINGDOM	28,326	311,962
MOUCHEL GROUP PLC	ORD GBP0.0025	UNITED KINGDOM	25,973	111,882
NATIONAL GRID	ORD GBP0.11395	UNITED KINGDOM	491,044	5,384,211
NATL EXPRESS GRP	ORD GBP0.05	UNITED KINGDOM	82,610	256,000
NEXT GROUP	ORD GBP0.10	UNITED KINGDOM	36,221	1,218,377
NORTHERN FOODS	ORD GBP0.25	UNITED KINGDOM	46,215	49,853
NORTHGATE	COMMON STOCK	UNITED KINGDOM	377	1,339
NORTHUMBRIAN WATER	ORD GBP0.10	UNITED KINGDOM	11,500	50,197
NOVAE GROUP	ORD GB1	UNITED KINGDOM	9,474	45,744
OLD MUTUAL	GBP0.10	UNITED KINGDOM	922,713	1,627,126
OLD MUTUAL	ORD GBP0.10	UNITED KINGDOM	530,257	949,080
PACE PLC	ORD 0.05	UNITED KINGDOM	18,934	63,903
PARAGON GRP OF COS	ORD GBP1	UNITED KINGDOM	8,600	18,193
PAYPOINT PLC	ORD GBP0.0033	UNITED KINGDOM	11,471	81,320
PEARSON	ORD GBP0.25	UNITED KINGDOM	150,059	2,159,094
PENDRAGON ORD	GBP0.05	UNITED KINGDOM	595,431	221,152
PENNON GROUP	ORD GBP0.407	UNITED KINGDOM	28,044	243,417
PERSIMMON	ORD GBP0.10	UNITED KINGDOM	55,274	419,072
PETROFAC	ORD USD0.025	UNITED KINGDOM	12,991	218,806
PETROPAVLOVSK PLC	ORD GBP0.01	UNITED KINGDOM	11,302	187,255
POUND STERLING		UNITED KINGDOM	3,228,694	5,213,853
PREMIER FARNELL	ORD GBP0.05	UNITED KINGDOM	31,382	87,266
PREMIER FOODS	ORD GBP0.01	UNITED KINGDOM	376,447	217,022
PREMIER OIL	ORD SHS PV GBP 0.5	UNITED KINGDOM	3,030	54,068
PROVIDENT FINL	ORD GBX20.727272	UNITED KINGDOM	10,728	160,768
PRUDENTIAL PLC	ORD GBP0.05	UNITED KINGDOM	468,261	4,839,493
PV CRYSTALOX SOLAR	ORD GBP0.02	UNITED KINGDOM	38,169	37,845
QUINTAIN ESTATE + DEV	ORD GBP0.25	UNITED KINGDOM	190,972	185,035
RANK GROUP	ORD GBP0.1388888	UNITED KINGDOM	83,953	112,592
RATHBONE BROTHERS	ORD GBP0.05	UNITED KINGDOM	6,292	81,285
RECKITT BENCKISER GROUP PLC	ORD GBP0.10	UNITED KINGDOM	104,473	5,661,844
REDROW	ORD GBP0.10	UNITED KINGDOM	16,773	36,024
REED ELSEVIER	ORD GBP0.14	UNITED KINGDOM	204,214	1,686,798
REGAL PETROLEUM	ORD SHS	UNITED KINGDOM	39,138	50,562
RENTOKIL INITIAL	ORD GBP0.01 (POST REORG)	UNITED KINGDOM	346,240	646,349
RESOLUTION LTD	ORD NPV	UNITED KINGDOM	382,404	552,067
RESTAURANT GROUP	ORD GBP0.28125	UNITED KINGDOM	37,320	112,698
REXAM	ORD	UNITED KINGDOM	160,812	754,651
RIGHTMOVE PLC	ORD GBP0.01	UNITED KINGDOM	14,135	115,157
RIO TINTO	ORD GBP0.10(REGD)	UNITED KINGDOM	222,117	12,159,435
ROBERT WISEMN DAIR	ORD GBP0.10	UNITED KINGDOM	8,148	67,499
ROBERTS WALTERS	ORD GBP0.20	UNITED KINGDOM	10,113	34,744
ROLLS ROYCE GROUP	ORD GBP0.20	UNITED KINGDOM	338,274	2,641,174
ROYAL BK SCOT GRP	ORD GBP0.25	UNITED KINGDOM	3,014,505	1,421,447
ROYAL DUTCH SHELL	A SHS EUR0.07 (UK LIST)	UNITED KINGDOM	556,578	16,915,216
ROYAL DUTCH SHELL	B SHS EUR0.07 (UK LIST)	UNITED KINGDOM	441,261	12,908,202
RPS GROUP	ORD GBP0.03	UNITED KINGDOM	11,500	40,299
RSA INSURANCE GROUP PLC	ORD GBP0.275	UNITED KINGDOM	652,006	1,269,787
S I G	ORD 0.10	UNITED KINGDOM	40,425	73,179
SABMILLER PLC	ORD USD0.10	UNITED KINGDOM	168,327	4,963,482
SAGE GROUP	ORD GBP0.01	UNITED KINGDOM	240,086	852,946
SAINSBURY(J)	ORD GBP0.28571428 (POST REC)	UNITED KINGDOM	208,228	1,087,791
SALAMANDER ENERGY	ORD GBP0.10 (WI)	UNITED KINGDOM	64,814	310,645
SAVILLS	ORD GBP 0.025	UNITED KINGDOM	24,560	126,914
SCHRODERS	NEW ORD GBP1.0	UNITED KINGDOM	21,197	455,258

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SCOT + SOUTHERN EN	ORD GBP0.50	UNITED KINGDOM	162,136	3,039,790
SCOTT WILSON GROUP	ORD GBP0.1	UNITED KINGDOM	40,101	59,900
SDL	ORD GBP0.01	UNITED KINGDOM	29,792	197,610
SEGRO PLC	REIT	UNITED KINGDOM	116,660	649,186
SENIOR	ORD GBP0.10	UNITED KINGDOM	40,329	48,844
SERCO GROUP	ORD GBP0.02	UNITED KINGDOM	87,867	752,027
SEVERFIELD ROWEN	ORD GBP0.025	UNITED KINGDOM	3,700	10,591
SEVERN TRENT	ORD GBP0.9789	UNITED KINGDOM	42,685	748,578
SHAFTESBURY	ORD GBP0.25	UNITED KINGDOM	14,263	90,656
SHANKS GROUP	ORD GBP0.10	UNITED KINGDOM	15,461	33,331
SMITH + NEPHEW	ORD USD0.20	UNITED KINGDOM	164,046	1,694,096
SMITHS GROUP	ORD GBP0.375	UNITED KINGDOM	71,487	1,170,569
SOCO INTERNATIONAL	ORD GBP0.20	UNITED KINGDOM	2,203	47,671
SOUTHERN CROSS HEA	ORD GBP0.01	UNITED KINGDOM	59,451	133,446
SPECTRIS	ORD GBP0.05	UNITED KINGDOM	8,451	100,716
SPICE PLC	ORD GBP0.02	UNITED KINGDOM	62,605	61,164
SPIRAX SARCO ENGR	ORD GBP0.25	UNITED KINGDOM	4,386	87,826

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SPIRENT COMMUNICATIONS PLC	ORD GBP0.03333	UNITED KINGDOM	70,119	115,496
SSL INTERNATIONAL	ORD GBP0.10	UNITED KINGDOM	12,035	152,562
ST IVES	ORD GBP0.10	UNITED KINGDOM	20,167	18,075
ST MODWEN PROPS	ORD GBP0.10	UNITED KINGDOM	397	1,244
STAGECOACH GROUP	ORD GBP0.009824(POST CONS)	UNITED KINGDOM	103,783	284,072
STANDARD CHARTERED	ORD USD0.50	UNITED KINGDOM	321,833	8,185,459
STANDARD LIFE	ORD GBP0.10	UNITED KINGDOM	439,901	1,537,959
STHREE ORD	GBP0.01 (WI)	UNITED KINGDOM	26,580	126,493
SYNERGY HEALTH PLC	ORD GBP0.00625	UNITED KINGDOM	7,611	79,889
TANJONG	GBP0.075(MALAY CERTS)	UNITED KINGDOM	40,700	200,172
TATE + LYLE	GBP 0.25	UNITED KINGDOM	87,781	613,365
TAYLOR WIMPEY PLC	ORD GBP0.01	UNITED KINGDOM	355,176	223,113
TELECITY GROUP	ORD GBP0.002	UNITED KINGDOM	6,922	42,812
TELECOM PLUS	ORD GBP0.05	UNITED KINGDOM	32,066	154,180
TESCO	ORD GBP0.05	UNITED KINGDOM	1,281,656	8,858,234
THE GAME GROUP	ORD GBP0.05	UNITED KINGDOM	29,147	49,892
THOMAS COOK GROUP	ORD EUR0.10	UNITED KINGDOM	90,976	338,046
TOMKINS	USD0.09	UNITED KINGDOM	159,597	497,925
TRAVIS PERKINS	ORD GBP0.10	UNITED KINGDOM	3,873	53,287
TT ELECTRONICS PLC	ORD GBP0.25	UNITED KINGDOM	236,810	280,117
TUI TRAVEL PLC	ORD GBP0.10	UNITED KINGDOM	100,731	414,797
TULLETT PREBON PLC	ORD GBP0.25	UNITED KINGDOM	10,473	47,168
TULLOW OIL	ORD GBP0.10	UNITED KINGDOM	133,981	2,823,486
ULTRA ELECTRONIC	ORD 0.05	UNITED KINGDOM	1,000	22,204
UMECO	ORD GBP0.25	UNITED KINGDOM	11,324	51,842
UNILEVER PLC	ORD GBP0.031111	UNITED KINGDOM	231,606	7,457,733
UNITE GROUP	ORD GBP0.25	UNITED KINGDOM	41,192	199,224
UNITED UTILITIES G	ORD GBP0.05	UNITED KINGDOM	126,384	1,011,679
VECTURA GROUP	ORD SHS	UNITED KINGDOM	96,808	118,029
VEDANTA RESOURCES	ORD USD0.10	UNITED KINGDOM	27,251	1,149,003
VODAFONE GROUP	ORD USD0.11428571	UNITED KINGDOM	8,688,227	20,161,359
WEIR GROUP	ORD 0.125	UNITED KINGDOM	9,432	109,284

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		UNITED KINGDOM		
WELLSTREAM HLDGS P	ORD GBP0.01	UNITED KINGDOM	6,294	53,970
WETHERSPOON (JD)	ORD GBP0.02	UNITED KINGDOM	7,655	52,537
WH SMITH PLC	GBP0.2209	UNITED KINGDOM	16,667	132,959
WHITBREAD	ORD GBP0.76797385	UNITED KINGDOM	33,222	756,980
WINCANTON	ORD GBP0.10	UNITED KINGDOM	27,759	90,774
WOLFSON MICROELECTRONICS PLC	ORD GBP0.001	UNITED KINGDOM	57,157	122,297
WOLSELEY	COMMON STOCK	UNITED KINGDOM	38,898	783,295
WORKSPACE GROUP	ORD GBP0.10	UNITED KINGDOM	142,229	53,400
WPP PLC	ORD GBP0.10	UNITED KINGDOM	206,628	2,033,737
XCHANGING PLC	ORD GBP0.05	UNITED KINGDOM	20,017	66,653
XSTRATA	COM STK USD0.5	UNITED KINGDOM	307,414	5,564,948
YELL GROUP	ORD GBP0.01	UNITED KINGDOM	185,494	117,721
CENCOSUD S A	SPONSORED ADR 144A	UNITED STATES	10,983	557,649
CERAGON NETWORKS LTD	REG SHS	UNITED STATES	26,302	308,785
COMPANIA CERVECERIAS UNIDAS SA	SPONSORED ADR	UNITED STATES	959	37,420
CORBANCA	SPONSORED ADR REPSTG COM REG S	UNITED STATES	16,046	680,350
CURRENCY CONTRACT	BOUGHT JPY/SOLD USD	UNITED STATES		(361,738)
CURRENCY CONTRACT	BOUGHT EUR/SOLD USD	UNITED STATES		(164,634)
CURRENCY CONTRACT	BOUGHT GBP/SOLD USD	UNITED STATES		(40,341)
GAZPROM NEFT	SPONSORED ADR	UNITED STATES	12,600	344,610
KOMERCNI BANKA A S	GLOBAL DEPOSITARY RCPT	UNITED STATES	3,590	269,250
KT CORP	SPONSORED ADR	UNITED STATES	3,170	53,319
LAN CHILE S A	SPONSORED ADR	UNITED STATES	26,005	433,503
MADECO S A	SPONSORED ADR NEW	UNITED STATES	5,349	32,896
OJSC OC ROSNEFT	SPONSORED GDR 144A	UNITED STATES	123,400	1,039,028
OPEN JT STK CO VIMPEL				
COMMN	SPONSORED ADR	UNITED STATES	90,625	1,684,719
POSCO	SPONSORED ADR	UNITED STATES	3,413	447,444
RELIANCE INFRASTRUCTURE LTD	GLOBAL DEPOSITARY RCPT 144A	UNITED STATES	1,652	122,129
RYANAIR HOLDGS PLC	SPONSORED ADR	UNITED STATES	2,546	68,284
SEVERSTAL JT STK CO	SPONSORED GDR REG S OCT 2006	UNITED STATES	46,001	437,010
SK TELECOM LTD	SPONSORED ADR	UNITED STATES	8,277	134,584
SOCIEDAD QUIMICA MINERA DE CHI	SPONSORED ADR REPSTG SER B SHS	UNITED STATES	15,955	599,429
SOUTHERN COPPER CO	COM USD0.01	UNITED STATES	9,446	309,357
SOUTHERN COPPER CORP DEL	COM	UNITED STATES	8,536	280,920
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	48,219,058	48,219,058
SURGUTNEFTEGAZ	ADR REPR 10 ORD RUB1	UNITED STATES	124,145	1,104,891
SURGUTNEFTEGAZ JSC	SPONSORED ADR REPSTG PFD SHS	UNITED STATES	128,560	617,088
SYNTHESE INC	CHF0.001(POST SUBD)	UNITED STATES	11,334	1,483,425
TELE NORTE LESTE PARTICIPACOES	SPONSORED ADR REPSTG PFD	UNITED STATES	4,373	93,670
TEVA PHARMACEUTICAL INDS LTD	ADR	UNITED STATES	4,647	261,068
URALSVY ASINFORM JSC	SPONSORED ADR	UNITED STATES	6,900	37,260
VTB BANK SPON GDR144A		UNITED STATES	136,000	576,640
BOLIVAR FUERTE		VENEZUELA	55,012	25,619
UNITED STATES DOLLAR		UNITED STATES	797,802	797,784

Total : EXHIBIT A - Total International Stock Market Index Fund

\$ 2,702,967,413

n / a - Cost is not applicable

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(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a) Shares	(e) Fair value
	STEINER LEISURE LTD	SHS BAHAMAS	17,200	\$ 683,872
	ULTRAPETROL BAHAMAS LIMITED	COM BAHAMAS	13,200	62,832
	AIRCASTLE LTD	SHS BERMUDA	48,500	477,725
	ALLIED WORLD ASSURANCE COMPANY	SHS BERMUDA	52,300	2,409,461
	AMERICAN SAFETY INSURANCE HLD	SHS BERMUDA	9,304	134,443
	ARCH CAP GROUP LTD	SHS BERMUDA	54,625	3,908,419
	ARGO GROUP INTERNATIONAL HOLD	COM BERMUDA	34,229	997,433
	ASPEN INSURANCE HOLDINGS LTD	SHS BERMUDA	88,600	2,254,870
	ASSURED GUARANTY LTD	SHS BERMUDA	135,600	2,950,656
	AXIS CAPITAL HOLDINGS LTD	SHS BERMUDA	153,600	4,363,776
	BUNGE LIMITED	SHS BERMUDA	144,617	9,230,903
	CENTRAL EUROPEAN MEDIA ENTERPR	SHS A BERMUDA	38,114	899,872
	ENDURANCE SPECIALTY HOLDINGS	SHS BERMUDA	53,300	1,984,359
	ENSTAR GROUP LTD D	COM STK USD1.00 BERMUDA	6,400	467,328
	EVEREST REINSURANCE GROUP LTD	SHS BERMUDA	66,364	5,686,068
	FLAGSTONE REINSURANCE HLD LTD	COM STK USD0.01 BERMUDA	42,200	461,668
	FRONTLINE LTD	SHS BERMUDA	54,800	1,497,136
	GENPACT LTD	SHS BERMUDA	66,487	990,656
	GLOBAL CROSSING LTD	SHS NEW BERMUDA	29,500	420,375
	GOLAR LNG LIMITED	SHS BERMUDA	34,531	442,687
	LAZARD LTD	SHS A BERMUDA	84,400	3,204,668
	MAIDEN HOLDINGS LTD	SHS BERMUDA	55,800	408,456
	MARVELL TECHNOLOGY GROUP LTD	SHS BERMUDA	553,855	11,492,491
	MAX CAPITAL GROUP LTD	SHS BERMUDA	50,200	1,119,460
	MONTPELIER RE HOLDINGS LTD	CDT SHS BERMUDA	96,818	1,676,888
	NORDIC AMERICAN TANKER SHIPPIN	SHS BERMUDA	46,400	1,392,000
	ONEBEACON INSURANCE GROUP LTD	CL A BERMUDA	25,600	352,768
	PARTNERRE LTD	COM BERMUDA	76,850	5,737,621

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PLATINUM UNDERWRITERS HOLDINGS	SHS	BERMUDA	56,200	2,151,898
PRIMUS GUARANTY LTD	SHS	BERMUDA	41,832	127,588
SHIP FINANCE INTL	COM USD1	BERMUDA	46,667	636,066
SIGNET JEWELERS LTD	ORD USD0.18	BERMUDA	92,001	2,458,267
TEXTAINER GROUP HOLDING LTD	SHS	BERMUDA	9,500	160,550
VALIDUS HOLDINGS LTD	COM SHS	BERMUDA	101,686	2,739,421
WHITE MOUNTAINS INS GROUP LTD	SHS	BERMUDA	8,389	2,790,685
LULULEMON ATHLETICA INC	COM	CANADA	42,000	1,264,200
APCO OIL + GAS INTERNATIONAL	COMMON STOCK	CAYMAN ISLANDS	9,800	216,580
CONSOLIDATED WATER CO LTD	SHS	CAYMAN ISLANDS	13,400	191,486
FRESH DEL MONTE PRODUCE	SHS	CAYMAN ISLANDS	44,700	987,870
GARMIN LTD	COM	CAYMAN ISLANDS	122,175	3,750,773
GREENLIGHT CAPITAL RE LTD	CL A	CAYMAN ISLANDS	31,600	744,812
HERBALIFE LTD	SHS	CAYMAN ISLANDS	67,600	2,742,532
SEAGATE TECHNOLOGY	SHS	CAYMAN ISLANDS	528,582	9,614,907
SMART MODULAR TECHNOLOGIES WWH	SHS	CAYMAN ISLANDS	48,371	304,254
UNITED AMER INDY LTD	COM	CAYMAN ISLANDS	42,208	334,287
VANTAGE DRILLING COMPANY	ORD SHS	CAYMAN ISLANDS	73,100	117,691
AMDOCS LTD	SHS	GUERNSEY, C.I.	209,050	5,964,197
TBS INTERNATIONAL PLC A	COMMON STOCK	IRELAND	13,200	97,020
ROYAL CARIBBEAN CRUISES LTD	SHS	LIBERIA	146,141	3,694,444
DHT MARITIME INC	SHS	MARSHALL ISLANDS	42,100	154,928
EAGLE BULK SHIPPING INC	SHS	MARSHALL ISLANDS	76,100	376,695
GENCO SHIPPING + TRADING LTD	SHS	MARSHALL ISLANDS	28,900	646,782
GENERAL MARITIME CORP NEW	SHS	MARSHALL ISLANDS	51,844	362,390
TEEKAY CORPORATION	SHS	MARSHALL ISLANDS	45,300	1,051,413
TEEKAY TANKERS LTD	CL A	MARSHALL ISLANDS	13,400	114,302
ORTHOFIX INTERNATIONAL NV	SHS	NETH. ANTILLES	18,000	557,460
BANCO LATINOAMERICANO DE EXP	CL E	PANAMA	30,293	421,073
COPA HOLDINGS S A	CL A	PANAMA	32,500	1,770,275
MCDERMOTT INTL INC	COM	PANAMA	245,343	5,890,685
FIRST BANCORP P R	COM	PUERTO RICO	77,200	177,560
POPULAR INC	COM	PUERTO RICO	671,447	1,517,470
TRIPLE S MGMT CORP	CL B	PUERTO RICO	22,200	390,720
1ST SOURCE CORP	COM	UNITED STATES	17,619	283,490
3COM CORP	COM	UNITED STATES	420,914	3,156,855
3D SYS CORP DEL	COM NEW	UNITED STATES	15,015	169,670
3PAR INC	COM	UNITED STATES	26,600	315,210

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99 CENTS ONLY STORES	COM	UNITED STATES	49,664	649,108
A123 SYSTEMS INC	COMMON STOCK	UNITED STATES	30,400	682,176
AAON INC	COM PAR 0.004	UNITED STATES	15,374	299,639
AAR CORP	COM	UNITED STATES	41,700	958,266
AARON S INC	CL B	UNITED STATES	50,275	1,394,126
ABAXIS INC	COM	UNITED STATES	23,356	596,746
ABINGTON BANCORP INC PENN	COM	UNITED STATES	23,648	162,935
ABIOMED INC	COM	UNITED STATES	34,700	303,278
ABM INDS INC	COM	UNITED STATES	50,200	1,037,132
ABOVENET INC	COM	UNITED STATES	14,200	923,568
ABRAXIS BIOSCIENCE INC NEW	COM	UNITED STATES	7,387	299,543
ACACIA RESH CORP	AR ACACIA TECHNOLOGIES COM	UNITED STATES	33,000	300,630
ACADIA RLTY TR	COM	UNITED STATES	43,007	725,528
ACCELRY S INC	COM	UNITED STATES	19,800	113,454
ACCO BRANDS CORP	COM	UNITED STATES	58,834	428,312
ACCURAY INC	COM	UNITED STATES	35,900	201,399
ACETO CORP	COM	UNITED STATES	28,300	145,745
ACI WORLDWIDE INC	COM	UNITED STATES	35,400	607,110
ACME PACKET INC	COM	UNITED STATES	43,483	478,313
ACORDA THERAPEUTICS INC	COM	UNITED STATES	38,800	978,536
ACTEL CORP	COM	UNITED STATES	27,500	326,700
ACTIVIDENTITY CORP	COM	UNITED STATES	49,436	116,175
ACTIVISION BLIZZARD INC	COM	UNITED STATES	601,726	6,685,176
ACTUANT CORP	CL A NEW	UNITED STATES	72,600	1,345,278
ACTUATE CORP	COM	UNITED STATES	56,708	242,710
ACUTY BRANDS INC	COM	UNITED STATES	47,050	1,676,862
ACURA PHARMACEUTICALS INC	COM NEW	UNITED STATES	1,600	8,528
ACXIOM CORP	COM	UNITED STATES	71,900	964,898
ADAPTEC INC	COM	UNITED STATES	130,600	437,510
ADC TELECOMMUNICATIONS INC	COM NEW	UNITED STATES	107,935	670,276
ADMINISTAFF INC	COM	UNITED STATES	23,900	563,801
ADOLOR CORP	COM	UNITED STATES	44,359	64,764
ADTRAN INC	COM	UNITED STATES	60,737	1,369,619
ADVANCE AMER CASH ADVANCE	COM	UNITED STATES	64,600	359,176
ADVANCE AUTO PARTS	COM	UNITED STATES	101,300	4,100,624
ADVANCED ANALOGIC TECHNOLOGIES	COM	UNITED STATES	47,900	188,726
ADVANCED BATTERY TECHNOLOGY	COM	UNITED STATES	45,600	182,400
ADVANCED ENERGY INDS INC	COM	UNITED STATES	40,200	606,216
ADVENT SOFTWARE INC	COM	UNITED STATES	16,798	684,183
ADVISORY BRD CO	COM	UNITED STATES	18,302	561,139
AECOM TECHNOLOGY CORP	COM	UNITED STATES	103,300	2,840,750
AEP INDS INC	COM	UNITED STATES	6,200	237,336
AEROPOSTALE	COM	UNITED STATES	72,770	2,477,819
AEROVIRONMENT INC	COM	UNITED STATES	13,800	401,304
AFC ENTERPRISES INC	COM	UNITED STATES	28,375	231,540
AFFILIATED MANAGERS GROUP INC	COM	UNITED STATES	44,255	2,980,574
AFFYMAX INC	COM	UNITED STATES	18,800	465,112
AFFYMETRIX INC	OC CAP STK	UNITED STATES	76,400	446,176
AGA MEDICAL HOLDINGS INC	COMMON STOCK	UNITED STATES	14,800	218,596
AGCO CORP	COM	UNITED STATES	98,990	3,201,337
AGFEED INDS INC	COM	UNITED STATES	19,700	98,500
AGILYSYS INC	COM	UNITED STATES	26,400	240,240
AGL RES INC	COM	UNITED STATES	82,800	3,019,716
AGREE RLTY CORP	COM	UNITED STATES	8,340	194,239
AIR METHODS CORP	COM NEW	UNITED STATES	13,200	443,784
AIR TRANS SVCS GROUP INC	COM	UNITED STATES	57,400	151,536
AIRTRAN HOLDINGS INC	COM	UNITED STATES	145,100	757,422
AIRVANA INC	COM	UNITED STATES	21,200	161,120
AKORN INC	COM	UNITED STATES	50,665	90,690
ALAMO GROUP INC	COM	UNITED STATES	5,600	96,040

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ALASKA AIR GROUP INC	COM	UNITED STATES	41,200	1,423,872
ALASKA COMMUNICATIONS SYS INC	COM	UNITED STATES	44,900	358,302
ALBANY INTL CORP	NEW CLASS A	UNITED STATES	30,760	690,870
ALBANY MOLECULAR RESH INC	COM	UNITED STATES	22,300	202,484
ALBEMARLE CORP	COM	UNITED STATES	97,910	3,560,987
ALBERTO CULVER CO NEW	COM	UNITED STATES	91,900	2,691,751
ALEXANDER + BALDWIN INC	COM	UNITED STATES	46,224	1,582,248
ALEXANDERS INC	COM	UNITED STATES	2,214	673,986
ALEXANDRIA REAL ESTATE EQUIT	COM	UNITED STATES	47,793	3,072,612
ALEXION PHARMACEUTICALS INC	COM	UNITED STATES	95,400	4,657,428
ALICO INC	COM	UNITED STATES	5,880	167,345
ALIGN TECHNOLOGY INC	COM	UNITED STATES	62,500	1,113,750
ALKERMES INC	COM	UNITED STATES	106,000	997,460
ALLEGHANY CORP DEL	COM	UNITED STATES	5,983	1,651,308
ALLEGiant TRAVEL CO	COM	UNITED STATES	16,900	797,173
ALLETE INC	COM NEW	UNITED STATES	32,200	1,052,296
ALLIANCE DATA SYSTEMS CORP	COM	UNITED STATES	57,300	3,701,007
ALLIANCE FINL CORP	COM	UNITED STATES	4,200	114,030
ALLIANCE HEALTHCARE SERVICES I	COM	UNITED STATES	25,400	145,034
ALLIANCE ONE INTL INC	COM	UNITED STATES	89,500	436,760

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ALLIANT ENERGY CORP	COM	UNITED STATES	118,500	3,585,810
ALLIANT TECHSYSTEMS INC	COM	UNITED STATES	34,734	3,065,970
ALLIED CAP CORP NEW	COM	UNITED STATES	194,236	701,192
ALLIED HEALTHCARE INTL INC	COM	UNITED STATES	48,547	141,272
ALLIED NEVADA GOLD CORP		UNITED STATES	60,500	912,340
ALLION HEALTHCARE INC	COM	UNITED STATES	20,500	134,480
ALLIS CHALMERS ENERGY INC	COM	UNITED STATES	64,200	242,034
ALLOS THERAPEUTICS INC	COM	UNITED STATES	87,400	574,218
ALLSCRIPT MISYS HEALTCAR SOLNS	COM	UNITED STATES	64,500	1,304,835
ALMOST FAMILY INC	COM	UNITED STATES	7,100	280,663
ALNYLAM PHARMACEUTICALS INC	COM	UNITED STATES	36,300	639,606
ALON USA ENERGY INC	COM	UNITED STATES	8,600	58,824
ALPHA NAT RES INC	COM	UNITED STATES	129,256	5,607,125
ALPHATEC HLDGS INC	COM	UNITED STATES	34,600	184,764
ALTRA HLDGS INC	COM	UNITED STATES	25,200	311,220
AMAG PHARMACEUTICALS INC	COM	UNITED STATES	17,400	661,722
AMB PPTY CORP	COM	UNITED STATES	158,700	4,054,785
AMBAC FINL GROUP INC	COM	UNITED STATES	258,500	214,555
AMBASSADORS GROUP INC	COM	UNITED STATES	17,900	237,891
AMCOL INTL CORP	COM	UNITED STATES	28,900	821,338
AMEDISYS INC	COM	UNITED STATES	30,079	1,460,636
AMERCO	COM	UNITED STATES	10,383	516,243
AMERICA SVC GROUP INC	COM	UNITED STATES	10,500	166,635
AMERICAN APPAREL INC	COM	UNITED STATES	37,200	115,320
AMERICAN AXLE + MFG HLDGS INC	COM	UNITED STATES	41,350	331,627
AMERICAN CAMPUS CMNTYS INC	COM	UNITED STATES	57,705	1,621,511
AMERICAN CAP LTD	COM	UNITED STATES	314,822	768,166
AMERICAN CAPITAL AGENCY CORP		UNITED STATES	17,500	464,450
AMERICAN CARESOURCE HLDGS INC	COM	UNITED STATES	4,360	10,464
AMERICAN COML LINES INC	COMMON STOCK	UNITED STATES	11,818	216,624
AMERICAN DAIRY INC	COM	UNITED STATES	8,200	177,776
AMERICAN DENTAL PARTNERS INC	COM	UNITED STATES	13,400	172,860
AMERICAN EAGLE OUTFITTERS INC	COM	UNITED STATES	183,550	3,116,679
AMERICAN ECOLOGY CORP	COM NEW	UNITED STATES	20,200	344,208
AMERICAN EQUITY INVT LIFE	COM	UNITED STATES	64,400	479,136
AMERICAN FINL GROUP INC OHIO	COM	UNITED STATES	92,739	2,313,838
AMERICAN GREETINGS CORP	CL A	UNITED STATES	51,900	1,130,901
AMERICAN ITALIAN PASTA CO	CL A	UNITED STATES	22,900	796,691
AMERICAN MED SYS HLDGS	COM	UNITED STATES	77,500	1,494,975
AMERICAN NATL BANKSHARES INC	COM	UNITED STATES	6,300	137,970
AMERICAN NATL INS CO	COM	UNITED STATES	17,100	2,042,424
AMERICAN ORIENTAL BIOENGINEE	COM	UNITED STATES	66,300	308,295
AMERICAN PHYSICIANS CAP INC	COM	UNITED STATES	11,200	339,584
AMERICAN PHYSICIANS SVC GROUP	COM	UNITED STATES	6,600	152,262
AMERICAN PUB ED INC	COM	UNITED STATES	18,700	642,532
AMERICAN RAILCAR INDS INC	COM	UNITED STATES	9,200	101,384
AMERICAN REPROGRAPHICSCO	COM	UNITED STATES	36,300	254,463
AMERICAN SCIENCE + ENGR INC	COM	UNITED STATES	9,756	739,895
AMERICAN SOFTWARE INC	CL A	UNITED STATES	18,700	112,200
AMERICAN STS WTR CO	COM	UNITED STATES	19,941	706,111
AMERICAN SUPERCONDUCTOR CORP	COM	UNITED STATES	46,600	1,905,940
AMERICAN VANGUARD CORP	COM	UNITED STATES	20,899	173,462

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AMERICAN WATER WORKS	COM	UNITED STATES	74,400	1,667,304
AMERICAN WOODMARK CORP	COM	UNITED STATES	10,300	202,704
AMERICAS CAR MART INC	COM	UNITED STATES	11,100	292,263
AMERICREDIT CORP	COM	UNITED STATES	98,000	1,865,920
AMERIGON INC	CL A NEW	UNITED STATES	26,724	212,189
AMERIGROUP CORP	COM	UNITED STATES	57,095	1,539,281
AMERIS BANCORP	COMMON STOCK	UNITED STATES	13,991	100,174
AMERISAFE INC	COM	UNITED STATES	19,724	354,440
AMERISTAR CASINOS INC	COM	UNITED STATES	27,700	421,871
AMERON INTL CORP	COM	UNITED STATES	10,400	659,984
AMES NATL CORP	CDT COM	UNITED STATES	5,079	107,218
AMETEK INC NEW	COM	UNITED STATES	114,900	4,393,776
AMICAS INC	COM	UNITED STATES	38,000	206,720
AMICUS THERAPEUTICS INC	COM	UNITED STATES	1,931	7,666
AMKOR TECHNOLOGY INC	COM	UNITED STATES	119,200	853,472
AMN HEALTHCARE SVCS INC	COM	UNITED STATES	35,390	320,633
AMPAL AMERN ISRAEL CORP	CL A	UNITED STATES	1,700	4,590
AMPCO PITTSBURGH CORP	COM	UNITED STATES	11,300	356,289
AMR CORP DEL	COM	UNITED STATES	358,600	2,771,978
AMREP CORP	COM	UNITED STATES	3,700	50,690
AMSURG CORP	COM	UNITED STATES	35,200	775,104
AMTRUST FINANCIAL SERVICES	COM	UNITED STATES	20,156	238,244
AMYLIN PHARMACEUTICALS INC	COM	UNITED STATES	155,619	2,208,234
ANADIGICS INC	COM	UNITED STATES	58,300	246,026
ANALOGIC CORP	COM PAR 0.05	UNITED STATES	14,500	558,395
ANAREN INC	COM	UNITED STATES	18,300	275,415
ANCESTRY COM INC	COMMON STOCK	UNITED STATES	8,300	116,283
ANDERSONS INC	COM	UNITED STATES	19,247	496,958

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ANGIODYNAMICS INC	COM	UNITED STATES	29,300	471,144
ANIXTER INTL INC	COM	UNITED STATES	32,450	1,528,395
ANNALY CAPITAL MANAGEMENT INC	COM	UNITED STATES		
			587,200	10,187,920
ANNTAYLOR STORES CORP	COM	UNITED STATES	62,312	849,936
ANSYS INC	COM	UNITED STATES	94,723	4,116,662
ANWORTH MTG ASSET CORP 1	COM	UNITED STATES	122,288	856,016
AOL INC	COMMON STOCK	UNITED STATES	117,321	2,731,233
APAC CUSTOMER SVCS INC	COM	UNITED STATES	26,200	156,152
APOGEE ENTERPRISES INC	COM	UNITED STATES	33,577	470,078
APOLLO COMMERCIAL REAL ESTATE	REIT	UNITED STATES		
			10,800	194,292
APOLLO INVT CORP	COM	UNITED STATES	179,185	1,707,633
APPLIED INDL TECHNOLOGIES INC	COM	UNITED STATES		
			46,625	1,029,014
APPLIED MICRO CIRCUITS CORP	COM NEW	UNITED STATES	76,999	575,183
APPLIED SIGNAL TECHNOLOGY INC	COM	UNITED STATES		
			12,900	248,841
APPROACH RES INC	COM	UNITED STATES	9,900	76,428
APTARGROUP INC	COM	UNITED STATES	72,944	2,607,019
AQUA AMER INC	COM	UNITED STATES	148,800	2,605,488
ARBITRON INC	COM	UNITED STATES	29,260	685,269
ARCH CHEMICALS INC	COM	UNITED STATES	28,100	867,728
ARCH COAL INC	COM	UNITED STATES	172,665	3,841,796
ARCHIPELAGO LEARNING INC	COMMON STOCK	UNITED STATES	7,800	161,460
ARCSIGHT INC	COM	UNITED STATES	20,500	524,390
ARDEA BIOSCIENCES INC	COM	UNITED STATES	13,800	193,200
ARDEN GROUP INC	CL A	UNITED STATES	1,500	143,430
ARENA PHARMACEUTICALS INC	COM	UNITED STATES	101,180	359,189
ARENA RES INC	COM	UNITED STATES	41,248	1,778,614
ARES CAP CORP	COM	UNITED STATES	113,363	1,411,369
ARGAN INC		UNITED STATES	8,000	115,120
ARGON ST INC	COM	UNITED STATES	14,995	325,691
ARIAD PHARMACEUTICALS INC	COM	UNITED STATES	94,300	215,004
ARIBA INC	COM NEW	UNITED STATES	90,311	1,130,694
ARKANSAS BEST CORP	COM	UNITED STATES	26,800	788,724
ARMSTRONG WORLD INDS INC NEW	COM	UNITED STATES		
			21,900	852,567
ARQULE INC	COM	UNITED STATES	36,600	135,054
ARRAY BIOPHARMA INC	COM	UNITED STATES	46,401	130,387
ARRIS GROUP INC	COM	UNITED STATES	136,372	1,558,732
ARROW ELECTRS INC	COM	UNITED STATES	126,950	3,758,990
ARROW FINL CORP	COM	UNITED STATES	10,918	272,950
ART TECHNOLOGY GROUP INC	OC COM	UNITED STATES	132,000	595,320
ARTESIAN RES CORP	CL A	UNITED STATES	6,641	121,597
ARTIO GLOBAL INVESTOS INC	COMMON STOCK	UNITED STATES	29,800	759,602
ARUBA NETWORKS INC	COM	UNITED STATES	69,700	743,002
ARVINMERITOR INC	COM	UNITED STATES	76,512	855,404
ASBURY AUTOMOTIVE GROUP INC	COM	UNITED STATES		
			39,400	454,282
ASCENT MEDIA CORP	SER A	UNITED STATES	17,819	454,919
ASCENT SOLAR TECHNOLOGIES INC	COM	UNITED STATES		
			16,100	85,330
ASHFORD HOSPITALITY TR INC	COM SHS	UNITED STATES	112,300	521,072
ASHLAND INC NEW	COM	UNITED STATES	84,100	3,332,042
ASIAINFO HLDGS INC	COM	UNITED STATES	35,509	1,081,959
ASSET ACCEP CAP CORP	COM	UNITED STATES	18,700	126,786
ASSISTED LIVING CONCEPTS INC	COMMON STOCK	UNITED STATES	10,900	287,433
ASSOCIATED BANC CORP	COM	UNITED STATES	142,915	1,573,494
ASSOCIATED ESTATES RLTY CORP	COM	UNITED STATES		
			23,300	262,591
ASTEC INDS INC	COM	UNITED STATES	21,400	576,516
ASTORIA FINL CORP	COM	UNITED STATES	91,588	1,138,439

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ASTRONICS CORP	COM	UNITED STATES	4,791	40,963
ATC TECHNOLOGY CORP	COM	UNITED STATES	25,861	616,785
ATHENAHEALTH INC	COM	UNITED STATES	35,700	1,615,068
ATHEROS COMMUNICATIONS INC	COM	UNITED STATES	68,937	2,360,403
ATLANTIC TELE NETWORK INC	COM NEW	UNITED STATES	9,700	533,597
ATLAS AIR WORLDWIDE HLDGS INC	COM NEW	UNITED STATES		
			22,500	838,125
ATLAS ENERGY INC	COMMON STOCK	UNITED STATES	71,075	2,144,333
ATMEL CORP	COM	UNITED STATES	501,980	2,314,128
ATMI INC	COM	UNITED STATES	34,600	644,252
ATMOS ENERGY CORP	COM	UNITED STATES	97,950	2,879,730
ATP OIL + GAS CORPORATION	COM	UNITED STATES	42,880	783,846
ATRION CORP	COM	UNITED STATES	1,800	280,296
ATS MEDICAL INC	COM	UNITED STATES	48,900	157,947
ATWOOD OCEANICS INC	COM	UNITED STATES	61,500	2,204,775
AUBURN NATL BANCORP	COM	UNITED STATES	200	3,938
AUDIOVOX CORP	CL A	UNITED STATES	17,500	124,075
AUTOLIV	COM	UNITED STATES	91,340	3,960,502
AUXILIUM PHARMACEUTICALS INC	COM	UNITED STATES		
			49,900	1,496,002
AVANIR PHARMACEUTICALS	CL A NEW	UNITED STATES	62,700	119,130
AVATAR HLDGS INC	COM	UNITED STATES	7,400	125,874
AVI BIOPHARMA INC	COM	UNITED STATES	79,400	115,924
AVID TECHNOLOGY INC	COM	UNITED STATES	33,125	422,675
AVIS BUDGET GROUP INC	COM	UNITED STATES	119,020	1,561,542
AVISTA CORP	COM	UNITED STATES	59,612	1,287,023
AVNET INC	COM	UNITED STATES	162,379	4,897,351

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AVX CORP NEW	COM	UNITED STATES	50,526	640,164
AZZ INC	COM	UNITED STATES	13,000	425,100
B + G FOODS INC	CL A	UNITED STATES	31,500	289,170
BADGER METER INC	COM	UNITED STATES	16,170	643,889
BAKER MICHAEL CORP	COM	UNITED STATES	8,474	350,824
BALCHEM CORP	COM	UNITED STATES	18,498	619,868
BALDOR ELEC CO	COM	UNITED STATES	51,300	1,441,017
BALDWIN + LYONS INC	CL B	UNITED STATES	9,250	227,643
BALLY TECHNOLOGIES INC	COM	UNITED STATES	59,075	2,439,207
BANCFIRST CORP	COM	UNITED STATES	6,600	244,464
BANCORP INC DEL	COM	UNITED STATES	21,608	148,231
BANCORP RHODE ISLAND INC	COM	UNITED STATES	3,900	100,152
BANCORPSOUTH INC	COM	UNITED STATES	92,581	2,171,950
BANK HAWAII CORP	COM	UNITED STATES	51,400	2,418,884
BANK KY FINL CORP	COM	UNITED STATES	3,300	61,974
BANK MARIN BANCORP	COM	UNITED STATES	5,300	172,568
BANK MUTUAL CORP	COM	UNITED STATES	52,892	366,013
BANK OF THE OZARKS INC	COM	UNITED STATES	12,600	368,802
BANKFINANCIAL CORP	COM	UNITED STATES	24,955	247,055
BANNER CORP	COM	UNITED STATES	12,048	32,289
BAR HBR BANKSHARES	COM	UNITED STATES	3,100	85,095
BARE ESCENTUALS INC	COM	UNITED STATES	71,369	872,843
BARNES + NOBLE INC	COM	UNITED STATES	40,315	768,807
BARNES GROUP INC	COM	UNITED STATES	51,700	873,730
BARRET BUSINESS SVCS INC	COMMON STOCK	UNITED STATES	8,300	102,007
BARRETT BILL CORP	COM	UNITED STATES	42,180	1,312,220
BASIC ENERGY SVCS INC NEW	COM	UNITED STATES	43,700	388,930
BE AEROSPACE INC	COM	UNITED STATES	104,700	2,460,450
BEACON ROOFING SUPPLY INC	COM	UNITED STATES	44,850	717,600
BEAZER HOMES USA INC	COM	UNITED STATES	45,188	218,710
BEBE STORES INC	COM	UNITED STATES	34,604	216,967
BECKMAN COULTER INC	COM	UNITED STATES	73,970	4,840,597
BEL FUSE INC	CL B	UNITED STATES	11,600	249,284
BELDEN INC	COM	UNITED STATES	51,650	1,132,168
BELO CORP	COM SER A	UNITED STATES	106,200	577,728
BENCHMARK ELECTRS INC	COM	UNITED STATES	73,022	1,380,846
BENEFICIAL MUT BANCORP INC	COM	UNITED STATES	34,300	337,512
BENIHANA INC	CL A	UNITED STATES	200	758
BERKLEY W R CORP	COM	UNITED STATES	146,271	3,604,117
BERKSHIRE HILL BANCORP INC	COM	UNITED STATES	14,195	293,553
BERRY PETE CO	CL A	UNITED STATES	47,600	1,387,540
BGC PARTNERS INC	CL A	UNITED STATES	49,925	230,654
BIG 5 SPORTING GOODS CORP	COM	UNITED STATES	23,041	395,844
BIGBAND NETWORKS INC	COM	UNITED STATES	33,700	115,928
BIO RAD LABORATORIES INC	CLASS A	UNITED STATES	20,388	1,966,626
BIO REFERENCE LABS INC	COM PAR 0.01 NEW	UNITED STATES	12,345	483,801
BIOCRYST PHARMACEUTICALS INC	COM	UNITED STATES	25,200	162,792
BIODEL INC	COM	UNITED STATES	7,900	34,286
BIODELIVERY SCIENCES INTL INC	COM	UNITED STATES	900	3,537
BIOMARIN PHARMACEUTICAL INC	COM	UNITED STATES	104,600	1,967,526
BIOMED RLTY TR INC	COM	UNITED STATES	109,400	1,726,332
BIOMIMETIC THERAPEUTICS INC	COM	UNITED STATES	11,016	131,421
BIOSCRIP INC	COM	UNITED STATES	43,200	361,152
BIOSPECIFICS TECHNOLOGIES CORP	COM	UNITED STATES	3,305	97,002
BJS RESTAURANTS INC	COM	UNITED STATES	19,100	359,462
BJS WHSL CLUB INC	COM	UNITED STATES	58,050	1,898,816
BLACK BOX CORP	COM	UNITED STATES	18,100	512,954
BLACK HILLS CORP	COM	UNITED STATES	43,150	1,149,085
BLACKBAUD INC	COM	UNITED STATES	44,600	1,053,898
BLACKBOARD INC	COM	UNITED STATES	34,100	1,547,799

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* BLACKROCK INC CLA	COM	UNITED STATES	34,252	7,953,314
BLACKROCK KELSO CAPITAL CORP	COM	UNITED STATES	11,002	93,737
BLOUNT INTL INC NEW	COM	UNITED STATES	46,100	465,610
BLUE COAT SYS INC	COM NEW	UNITED STATES	41,300	1,178,702
BLUE NILE INC	COM	UNITED STATES	15,410	975,915
BLUEGREEN CORP	COM	UNITED STATES	25,400	61,468
BLYTH INC	COM NEW	UNITED STATES	7,450	251,214
BMP SUNSTONE CORP	COM	UNITED STATES	34,900	198,581
BOB EVANS FARMS INC	COM	UNITED STATES	34,500	998,775
BOISE INC	COM	UNITED STATES	22,400	118,944
BOK FINL CORP	COM NEW	UNITED STATES	22,952	1,090,679
BOLT TECHNOLOGY CORP	COM	UNITED STATES	8,000	88,160
BOOKS A MILLION INC	COM	UNITED STATES	200	1,344
BOOTS + COOTS INC	COM NEW	UNITED STATES	80,700	133,155
BORDERS GROUP INC	COM	UNITED STATES	64,000	75,520
BORG WARNER INC	COM	UNITED STATES	125,701	4,175,787
BOSTON BEER INC	CL A	UNITED STATES	9,500	442,700
BOSTON PRIVATE FINL HLDGS INC	COM	UNITED STATES	81,555	470,572
BOTTOMLINE TECHNOLOGIES DEL	COM	UNITED STATES	30,869	542,368
BOVIE MED CORP	COM	UNITED STATES	17,600	137,456

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BOWNE + CO INC	COM	UNITED STATES	44,487	297,173
BOYD GAMING CORP	COM	UNITED STATES	60,600	507,222
BPZ ENERGY INC	COM	UNITED STATES	99,800	948,100
BRADY CORP	CL A	UNITED STATES	55,900	1,677,559
BRANDYWINE RLTY TR	SH BEN INT NEW	UNITED STATES	136,422	1,555,211
BRE PPTYS INC	COM	UNITED STATES	57,000	1,885,560
BRIDGE BANCORP INC	COM	UNITED STATES	6,400	153,856
BRIDGEPOINT EDUCATION INC	COMMON STOCK	UNITED STATES	14,300	214,786
BRIGGS + STRATTON CORP	COM	UNITED STATES	53,600	1,002,856
BRIGHAM EXPL CO	COM	UNITED STATES	106,800	1,447,140
BRIGHTPOINT INC	COM NEW	UNITED STATES	54,560	401,016
BRINKER INTL INC	COM	UNITED STATES	108,700	1,621,804
BRINKS CO	COM	UNITED STATES	51,600	1,255,944
BRINKS HOME SEC HLDGS INC	COM	UNITED STATES	49,100	1,602,624
BRISTOW GROUP INC	COM	UNITED STATES	38,727	1,489,053
BROADPOINT GLEACHER SECURITY	COMMON STOCK	UNITED STATES	47,600	212,296
BROADRIDGE FINL SOLUTIONS INC	COM	UNITED STATES	152,700	3,444,912
BROADWIND ENERGY INC	COM	UNITED STATES	32,400	262,116
BROCADE COMMUNICATIONS SYS INC	COM NEW	UNITED STATES	451,799	3,447,226
BRONCO DRILLING CO INC	COM	UNITED STATES	27,900	141,453
BROOKDALE SR LIVING INC	COM	UNITED STATES	46,200	840,378
BROOKFIELD HOMES CORP	COM	UNITED STATES	17,223	137,784
BROOKLINE BANCORP INC DEL	COM	UNITED STATES	65,517	649,273
BROOKS AUTOMATION INC NEW	COM	UNITED STATES	76,893	659,742
BROWN + BROWN INC	COM	UNITED STATES	125,600	2,257,032
BROWN SHOE INC NEW	COM	UNITED STATES	46,525	459,202
BRUKER CORP	COM	UNITED STATES	56,107	676,650
BRUNSWICK CORP	COM	UNITED STATES	98,500	1,251,935
BRUSH ENGINEERED MATLS INC	COM	UNITED STATES	23,899	443,087
BRYN MAWR BK CORP	COMMON STOCK	UNITED STATES	8,700	131,283
BUCKEYE TECHNOLOGIES INC	COM	UNITED STATES	44,350	432,856
BUCKLE INC	COM	UNITED STATES	27,475	804,468
BUCYRUS INTL INC NEW	CL A	UNITED STATES	81,098	4,571,494
BUFFALO WILD WINGS INC	COM	UNITED STATES	18,200	732,914
BUILD A BEAR WORKSHOP INC	COM	UNITED STATES	13,000	63,570
BUILDERS FIRSTRESOURCE RTS	EXP 14JAN10	UNITED STATES	31,417	7,688
BUILDERS FIRSTSOURCE INC	COM	UNITED STATES	45,700	175,945
BURGER KING HLDGS INC	COM	UNITED STATES	114,700	2,158,654
BWAY HLDG CO	COM	UNITED STATES	9,400	180,668
C D I CORP	COM	UNITED STATES	18,185	235,496
CABELAS INC	COM	UNITED STATES	41,600	593,216
CABLEVISION SYS CORP	CABLEVISION NY GROUP COM	UNITED STATES	252,975	6,531,815
CABOT CORP	COM	UNITED STATES	70,300	1,843,969
CABOT MICROELECTRONICS CORP	COM	UNITED STATES	25,155	829,109
CACI INTL INC	CL A	UNITED STATES	32,816	1,603,062
CADENCE DESIGN SYS INC	COM	UNITED STATES	277,818	1,664,130
CADENCE PHARMACEUTICALS INC	COM	UNITED STATES	29,900	289,133
CADIZ INC	COM NEW	UNITED STATES	14,300	171,171
CAI INTL INC	COM	UNITED STATES	10,500	94,815
CAL DIVE INTERNATIONAL INC	COM	UNITED STATES	44,641	337,486
CAL MAINE FOODS INC	COM NEW	UNITED STATES	14,390	490,411
CALAMOS ASSET MGMT INC	CL A	UNITED STATES	22,380	258,041
CALAVO GROWERS INC	COM	UNITED STATES	9,600	163,200
CALGON CARBON CORP	COM STK	UNITED STATES	58,500	813,150
CALIFORNIA PIZZA KITCHEN INC	COM	UNITED STATES	23,700	318,765
CALIFORNIA WATER SERVICE GRP	COM	UNITED STATES	22,200	817,404
CALLAWAY GOLF CO	COM	UNITED STATES	70,093	528,501

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CALLIDUS SOFTWARE INC	COM	UNITED STATES	18,054	54,523
CALPINE CORP	COM NEW	UNITED STATES	356,215	3,918,365
CAMBREX CORP	COM	UNITED STATES	31,700	176,886
CAMDEN NATL CORP	COM	UNITED STATES	9,900	323,730
CAMDEN PPTY TR	COM	UNITED STATES	70,798	2,999,711
CANTEL MED CORP	COM FORMERLY CL B CONV	UNITED STATES	13,255	267,486
CAPE BANCORP INC	COM	UNITED STATES	12,700	85,344
CAPELLA EDUCATION CO	COM	UNITED STATES	15,400	1,159,620
CAPITAL CITY BK GROUP INC	COM	UNITED STATES	13,681	189,345
CAPITAL SOUTHWEST CORP	COM	UNITED STATES	3,400	267,920
CAPITAL SR LIVING CORP	COM	UNITED STATES	28,200	141,564
CAPITALSOURCE INC	COMMON STOCK	UNITED STATES	264,073	1,048,370
CAPITOL FED FINL	COM	UNITED STATES	23,000	723,580
CAPLEASE INC	COM	UNITED STATES	46,753	204,778
CAPSTEAD MORTGAGE CORP	COM	UNITED STATES	74,700	1,019,655
CARACO PHARMACEUTICAL LABS	COM	UNITED STATES		
			13,700	82,748
CARBO CERAMICS INC	COM	UNITED STATES	21,850	1,489,515
CARDIAC SCIENCE CORP NEW	COM	UNITED STATES	14,700	32,781
CARDINAL FINL CORP	COM	UNITED STATES	26,300	229,862
CARDIONET INC	COM	UNITED STATES	24,500	145,530
CARDIOVASCULAR SYS INC DEL	COM	UNITED STATES	600	2,754
CARDTRONICS INC	COM	UNITED STATES	14,408	159,497
CARE INVT TR INC	COM	UNITED STATES	13,100	101,918

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CAREER ED CORP	COM	UNITED STATES	75,600	1,762,236
CARLISLE COS INC	COM	UNITED STATES	65,000	2,226,900
CARMAX INC	COM	UNITED STATES	237,760	5,765,680
CARMIKE CINEMAS INC	COM	UNITED STATES	3,800	28,728
CARPENTER TECHNOLOGY CORP	COM	UNITED STATES	49,700	1,339,415
CARRIZO OIL + GAS INC	COM	UNITED STATES	30,140	798,409
CARROLS RESTAURANT GROUP INC	COMMON STOCK	UNITED STATES		
			5,100	36,057
CARTER INC	COM	UNITED STATES	62,100	1,630,125
CASCADE CORP	COM	UNITED STATES	11,600	318,884
CASEYS GEN STORES INC	COM	UNITED STATES	54,450	1,738,044
CASH AMER INTL INC	COM	UNITED STATES	33,100	1,157,176
CASS INFORMATION SYSTEMS INC	COM	UNITED STATES		
			6,910	210,064
CASTLE A M CO	COM	UNITED STATES	19,600	268,324
CATALYST HEALTH SOLUTIONS INC	COM	UNITED STATES		
			39,770	1,450,412
CATHAY GENERAL BANCORP	COM	UNITED STATES	66,682	503,449
CATO CORP NEW	CL A	UNITED STATES	30,250	606,815
CAVCO INDS INC DEL	COM	UNITED STATES	6,200	222,704
CAVIUM NETWORK INC	COM	UNITED STATES	37,900	903,157
CBEYOND INC	COM	UNITED STATES	26,389	415,627
CBIZ INC	COM	UNITED STATES	43,943	338,361
CBL + ASSOC PPTYS INC	COM	UNITED STATES	151,230	1,462,394
CEC ENTMT INC	COM	UNITED STATES	26,875	857,850
CEDAR SHOPPING CTRS INC	COM NEW	UNITED STATES	47,700	324,360
CELADON GROUP INC	COM	UNITED STATES	29,180	316,603
CELANESE CORP DE	COM SER A	UNITED STATES	154,800	4,969,080
CELERA CORP	COM	UNITED STATES	89,059	615,398
CELL THERAPEUTICS INC	COM NO PAR	UNITED STATES	619,700	706,458
CELLDEX THERAPEUTICS INC NEW	COM	UNITED STATES		
			27,000	126,360
CENTENE CORP DEL	COM	UNITED STATES	47,900	1,014,043
CENTER BANCORP INC	COM	UNITED STATES	13,332	118,921
CENTERSTATE BKS FL INC	COM	UNITED STATES	20,000	201,800
CENTRAL EUROPEAN DISTR CORP	COM	UNITED STATES	66,019	1,875,600
CENTRAL GARDEN + PET CO	CL A NON VTG	UNITED STATES	68,400	679,896
CENTRAL PAC FINL CORP	COM	UNITED STATES	32,963	43,182
CENTRAL VT PUBLIC SERVICE	COM	UNITED STATES	12,930	268,944
CENTURY ALUM CO	COM	UNITED STATES	61,200	990,828
CENTURY BANCORP INC MASS	CL A NON VTG	UNITED STATES	3,800	83,714
CENVEO INC	COM	UNITED STATES	57,945	507,019
CEPHEID	COM	UNITED STATES	62,500	780,000
CERADYNE INC CALIF	COM	UNITED STATES	27,874	535,460
CERNER CORP	COM	UNITED STATES	72,100	5,943,924
CEVA INC	COM	UNITED STATES	26,200	336,932
CH ENERGY GROUP INC	COM	UNITED STATES	17,100	727,092
CHARLES RIV LABORATORIES INTL	COM	UNITED STATES		
			72,936	2,457,214
CHARMING SHOPPES INC	COM	UNITED STATES	143,408	927,850
CHART INDS INC	COM PAR 0.01	UNITED STATES	28,970	479,454
CHASE CORP	COM	UNITED STATES	6,600	77,946
CHATTEM INC	COM	UNITED STATES	20,800	1,940,640
CHECKPOINT SYS INC	COM	UNITED STATES	43,700	666,425
CHEESECAKE FACTORY	COM	UNITED STATES	66,250	1,430,338
CHELSEA THERAPEUTICS INTL LTD	COM	UNITED STATES		
			24,400	65,880
CHEMED CORP NEW	COM	UNITED STATES	24,700	1,184,859
CHEMICAL FINL CORP	COM	UNITED STATES	25,356	597,894
CHENIERE ENERGY INC	COM NEW	UNITED STATES	55,136	133,429
CHEROKEE INC DEL NEW	COM	UNITED STATES	8,100	144,342
CHESAPEAKE UTILS CORP	COM	UNITED STATES	8,202	262,874
CHICOPEE BANCORP INC	COM	UNITED STATES	7,000	87,360

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CHICOS FAS INC	COM	UNITED STATES	190,300	2,673,715
CHILDRENS PL RETAIL STORES INC	COM	UNITED STATES		
CHIMERA INVT CORP	COM	UNITED STATES	26,200	864,862
CHINA AUTOMOTIVE SYSTEMS INC	COM	UNITED STATES	732,300	2,841,324
CHINA BAK BATTERY INC	COM	UNITED STATES	4,700	87,937
CHINA BIOTICS INC	COMMON STOCK	UNITED STATES	34,700	96,466
CHINA FIRE + SEC GROUP INC	COM	UNITED STATES	12,623	195,278
CHINA GREEN AGRICULTURE INC	COM	UNITED STATES	15,100	204,303
CHINA HSG + LD DEV INC	COM	UNITED STATES	12,400	182,280
CHINA INFORMATION SEC TECH INC	COM	UNITED STATES	26,500	109,445
CHINA PRECISION STL INC	COMMON STOCK	UNITED STATES	28,700	176,792
CHINA SEC SURVEILLANCE TECH	COM	UNITED STATES	33,400	68,470
CHINA SKY ONE MED INC	COM	UNITED STATES	47,400	362,136
CHINA TRANSINFO TECHNOLOGY COR	COM	UNITED STATES	8,100	184,275
CHINACAST ED CORP	COM	UNITED STATES	9,300	75,981
CHINDEX INTL INC	COM	UNITED STATES	30,300	229,068
CHIPOTLE MEXICAN GRILL INC	COMMON STOCK	UNITED STATES	10,400	146,952
CHIQUITA BRANDS INTL INC	COM	UNITED STATES	34,400	3,032,704
CHOICE HOTELS INC	COM	UNITED STATES	49,000	883,960
CHORDIANT SOFTWARE INC	COM NEW	UNITED STATES	31,997	1,013,025
CHRISTOPHER + BANKS CORP	COM	UNITED STATES	39,678	109,115
CHURCH AND DWIGHT INC	COM	UNITED STATES	37,775	287,846
CHURCHILL DOWNS INC	COM	UNITED STATES	75,755	4,579,390
			11,600	433,260

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CIBER INC	COM	UNITED STATES	78,100	269,445
CIENA CORP	COM NEW	UNITED STATES	97,800	1,060,152
CIMAREX ENERGY CO	COM	UNITED STATES	89,768	4,755,011
CINCINNATI BELL INC NEW	COM	UNITED STATES	236,187	814,845
CINEMARK HLDGS INC	COM	UNITED STATES	30,600	439,722
CIRCOR INTL INC	COM	UNITED STATES	16,100	405,398
CIRRUS LOGIC INC	COM	UNITED STATES	72,400	493,768
CITI TRENDS INC	COM	UNITED STATES	15,247	421,122
CITIZENS + NORTHN CORP	COM	UNITED STATES	7,196	68,650
CITIZENS HLDG CO MISS	COM	UNITED STATES	4,100	91,799
CITIZENS INC AMER	CL A	UNITED STATES	49,500	323,235
CITIZENS REPUBLIC BANKCORP INC	COM	UNITED STATES	425,487	293,586
CITY HLDG CO	COM	UNITED STATES	17,900	578,707
CITY NATL CORP	COM	UNITED STATES	46,900	2,138,640
CKE RESTAURANTS INC	COM	UNITED STATES	56,660	479,344
CKX INC	COM	UNITED STATES	53,765	283,342
CLARCOR INC	COM	UNITED STATES	55,200	1,790,688
CLARIENT INC	COM	UNITED STATES	30,900	81,885
CLEAN ENERGY FUELS CORP	COM	UNITED STATES	37,300	574,793
CLEAN HBRS INC	COMMON STOCK	UNITED STATES	23,810	1,419,314
CLEAR CHANNEL OUTDOOR HLDGS IN	COM CL A	UNITED STATES	43,700	454,043
CLEARWATER PAPER CORP		UNITED STATES	12,258	673,822
CLEARWIRE CORP NEW	CL A	UNITED STATES	83,808	566,542
CLEARWIRE CORP RIGHTS	RTS EXP 21JUN10	UNITED STATES	83,808	33,523
CLECO CORP NEW	COM	UNITED STATES	66,800	1,825,644
CLIFTON SVGS BANCORP INC	COM	UNITED STATES	11,691	109,545
CLINICAL DATA INC NEW	COM	UNITED STATES	11,600	211,816
CLOUD PEAK ENERGY INC	COMMON STOCK	UNITED STATES	33,000	480,480
CNA FINL CORP	COM	UNITED STATES	33,124	794,976
CNA SURETY CORP	COM	UNITED STATES	19,000	282,910
CNB FINL CORP PA	COM	UNITED STATES	8,900	142,311
CNX GAS CORP	COM	UNITED STATES	28,022	827,209
COBIZ FINANCIAL INC	COM	UNITED STATES	18,405	87,424
COCA COLA BOTTLING CO CONS	COM	UNITED STATES	4,400	237,688
COEUR D ALENE MINES CORP IDAHO	COMMON STOCK	UNITED STATES	82,117	1,483,033
COGDELL SPENCER INC	COM	UNITED STATES	23,410	132,501
COGENT COMMUNICATIONS GRP INC	COM NEW	UNITED STATES	45,194	445,613
COGENT INC	COM	UNITED STATES	47,200	490,408
COGNEX CORP	COM	UNITED STATES	44,700	792,084
COGO GROUP INC	COM	UNITED STATES	24,352	179,474
COHEN + STEERS INC	COM	UNITED STATES	17,899	408,813
COHERENT INC	COM	UNITED STATES	27,700	823,521
COHU INC	COM	UNITED STATES	27,525	383,974
COINSTAR INC	COM	UNITED STATES	31,900	886,182
COLDWATER CREEK INC	COM	UNITED STATES	68,240	304,350
COLE KENNETH PRODTNS INC	CL A	UNITED STATES	12,800	123,520
COLFAX CORP	COM	UNITED STATES	20,600	248,024
COLLECTIVE BRANDS INC	COM	UNITED STATES	70,370	1,602,325
COLONIAL PPTYS TR	SH BEN INT	UNITED STATES	70,560	827,669
COLONY FINANCIAL INC		UNITED STATES	15,500	315,735
COLUMBIA BKY SYS INC	COM	UNITED STATES	30,327	490,691
COLUMBIA SPORTSWEAR CO	COM	UNITED STATES	13,450	525,088
COLUMBUS MCKINNON CORP NY	COM	UNITED STATES	22,000	300,520
COMFORT SYS USA INC	COM	UNITED STATES	45,900	566,406
COMMERCE BANCSHARES INC	COM	UNITED STATES	68,017	2,633,618
COMMERCIAL METALS CO	COM	UNITED STATES	124,572	1,949,552
COMMSCOPE INC	COM	UNITED STATES	99,521	2,640,292
COMMUNICATIONS SYS	COM	UNITED STATES	6,600	82,104
COMMUNITY BK SYS INC	COM	UNITED STATES	38,040	734,552

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COMMUNITY HEALTH SYS INC NEW	COM	UNITED STATES	102,000	3,631,200
COMMUNITY TR BANCORP INC	COM	UNITED STATES	18,257	446,384
COMMVAULT SYS INC	COM	UNITED STATES	45,200	1,070,788
COMPASS DIVERSIFIED HLDGS	SH BEN INT	UNITED STATES	23,614	301,315
COMPASS MINERALS INTL INC	COM	UNITED STATES	36,400	2,445,716
COMPELLENT TECHNOLOGIES INC	COM	UNITED STATES	18,100	410,508
COMPLETE PRODTN SVCS INC	COM	UNITED STATES	63,700	828,100
COMPUCREDIT HLDGS CORP	COMMON STOCK	UNITED STATES	23,038	76,717
COMPUTER PROGRAMS + SYS INC	COM	UNITED STATES	10,600	488,130
COMPUTER TASK GROUP INC	COM	UNITED STATES	16,152	129,378
COMSCORE INC	COM	UNITED STATES	24,307	426,588
COMSTOCK RES INC	COM NEW	UNITED STATES	51,400	2,085,298
COMSYS IT PARTNERS INC	COM	UNITED STATES	19,894	176,858
COMTECH TELECOMMUNICATIONS	COM	UNITED STATES	29,795	1,044,315
COMVERGE INC	COM	UNITED STATES	20,800	233,792
CON WAY INC	COM	UNITED STATES	51,484	1,797,306
CONCEPTUS INC	COM	UNITED STATES	33,020	619,455
CONCHO RES INC	COM	UNITED STATES	82,900	3,722,210
CONCUR TECHNOLOGIES INC	COM	UNITED STATES	43,500	1,859,625
CONMED CORP	COM	UNITED STATES	30,490	695,172
CONNECTICUT WTR SVC INC	COMMON STOCK	UNITED STATES	8,100	200,637

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CONNIS INC	COM	UNITED STATES	10,719	62,599
CONSECO INC	COM NEW	UNITED STATES	217,839	1,089,195
CONSOLIDATED COMM HOLDINGS INC	COM	UNITED STATES	22,951	401,643
CONSOLIDATED GRAPHICS INC	COM	UNITED STATES	9,113	319,137
CONSOLIDATED TOMOKA LD CO	COM	UNITED STATES	6,600	230,604
CONSTANT CONTACT INC	COM	UNITED STATES	22,300	356,800
CONTANGO OIL + GAS CO	COM NEW	UNITED STATES	13,600	639,336
CONTINENTAL AIRLINES INC	COM CL B	UNITED STATES	145,413	2,605,801
CONTINENTAL RES INC OK	COM	UNITED STATES	32,900	1,411,081
CONTINUCARE CORP	COM	UNITED STATES	23,000	100,510
CONVERGYS CORP	COM	UNITED STATES	105,600	1,135,200
COOPER COS INC	COM NEW	UNITED STATES	47,288	1,802,619
COOPER TIRE + RUBBER CO	COM	UNITED STATES	65,050	1,304,253
COPART INC	COM	UNITED STATES	70,875	2,596,151
CORE MARK HLDG CO INC	COM	UNITED STATES	10,900	359,264
CORINTHIAN COLLEGES INC	COM	UNITED STATES	87,300	1,202,121
CORN PRODUCTS INTL INC	COM	UNITED STATES	80,400	2,350,092
CORNELL COMPANIES INC	COM	UNITED STATES	10,500	238,350
CORNERSTONE THERAPEUTICS INC	COM	UNITED STATES	600	3,660
CORPORATE EXECUTIVE BRD CO	COM	UNITED STATES	36,246	827,134
CORPORATE OFFICE PPTYS TR	COM	UNITED STATES	62,773	2,299,375
CORRECTIONS CORP AMER NEW	COM NEW	UNITED STATES	124,286	3,051,221
CORVEL CORP	COM	UNITED STATES	9,250	310,245
COSTAR GROUP INC	COM	UNITED STATES	20,600	860,462
COURIER CORP	COM	UNITED STATES	12,450	177,413
COUSINS PPTYS INC	COM	UNITED STATES	82,855	632,180
COVANCE INC	COM	UNITED STATES	68,271	3,725,548
COVANTA HLDG CORP	COM	UNITED STATES	136,010	2,460,421
COWEN GROUP INC NEW	COMMON STOCK	UNITED STATES	16,800	99,456
CPI CORP	COM	UNITED STATES	400	4,912
CPI INTL INC	COM	UNITED STATES	6,747	89,330
CRA INTL INC	COM	UNITED STATES	9,900	263,835
CRACKER BARREL OLD CTRY STORE	COM	UNITED STATES	24,893	945,685
CRANE CO	COM	UNITED STATES	56,187	1,720,446
CRAWFORD + CO	COM CLASS B	UNITED STATES	29,525	116,329
CRAY INC	COM NEW	UNITED STATES	33,730	216,547
CREDIT ACCEPTANCE CORP	COM	UNITED STATES	7,290	306,909
CREDO PETE CORP	COM PAR USD0.10	UNITED STATES	7,600	70,680
CREE INC	COM	UNITED STATES	111,400	6,279,618
CREXUS INVESTMENT CORP	COM	UNITED STATES	14,700	205,212
CROCS INC	COM	UNITED STATES	105,800	608,350
CROSS CTRY HEALTHCARE INC	COM	UNITED STATES	39,071	387,194
CROSSTEX ENERGY INC	COM	UNITED STATES	37,900	229,295
CROWN CASTLE INTL CORP	COM	UNITED STATES	313,798	12,250,674
CROWN HLDGS INC	COM	UNITED STATES	172,550	4,413,829
CROWN MEDIA HLDGS INC	CL A	UNITED STATES	16,100	23,345
CRYOLIFE INC	COM	UNITED STATES	24,500	157,290
CSG SYS INTL INC	COM	UNITED STATES	40,800	778,872
CSS INDS INC	COM	UNITED STATES	7,695	149,591
CTC MEDIA INC	COM	UNITED STATES	35,550	529,695
CTS CORP	COM	UNITED STATES	39,530	380,279
CUBIC CORP	COM	UNITED STATES	16,813	627,125
CUBIST PHARMACEUTICALS INC	COM	UNITED STATES	62,950	1,194,162
CULLEN FROST BANKERS INC	COM	UNITED STATES	55,525	2,776,250
CUMBERLAND PHARMACEUTICALS	COM	UNITED STATES	8,742	118,804
CURIS INC	COM	UNITED STATES	68,700	223,275
CURTISS WRIGHT CORP	COM	UNITED STATES	49,700	1,556,604
CUTERA INC	COM	UNITED STATES	15,700	133,607
CVB FINL CORP	COM	UNITED STATES	88,736	766,679

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CVR ENERGY INC	COM	UNITED STATES	20,200	138,572
CYBERONICS INC	COM	UNITED STATES	27,250	556,990
CYBERSOURCE CORP DEL	COM	UNITED STATES	74,546	1,499,120
CYMER INC	COM	UNITED STATES	32,900	1,262,702
CYNOSURE INC	CL A	UNITED STATES	9,100	104,559
CYPRESS BIOSCIENCE INC	COM PAR .02	UNITED STATES	42,800	246,528
CYPRESS SEMICONDUCTOR CORP	COM	UNITED STATES	163,194	1,723,329
CYPRESS SHARPRIGE INVESTMEN	REIT	UNITED STATES	17,300	233,723
CYTEC INDS INC	COM	UNITED STATES	51,600	1,879,272
CYTOKINETICS INC	COM	UNITED STATES	39,500	114,945
CYTORI THERAPEUTICS INC	COM	UNITED STATES	26,700	162,870
DAKTRONICS INC	COM	UNITED STATES	35,900	330,639
DANA HLDG CORP	COM	UNITED STATES	154,400	1,673,696
DANVERS BANCORP	COM	UNITED STATES	23,500	305,265
DARLING INTL INC	COM	UNITED STATES	89,500	750,010
DAWSON GEOPHYSICAL CO	COM	UNITED STATES	10,600	244,966
DCT INDUSTRIAL TRUST INC	COM	UNITED STATES	221,403	1,111,443
DDI CORP	COM PAR 0.001 NEW	UNITED STATES	1,200	5,868
DEALERTRACK HOLDINGS INC	COMMON STOCK	UNITED STATES	43,585	818,962
DECKERS OUTDOOR CORP	COM	UNITED STATES	14,700	1,495,284
DEL MONTE FOODS CO	COM	UNITED STATES	213,300	2,418,822

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DELCATH SYS INC	COM	UNITED STATES	23,448	120,523
DELEK US HLDGS INC	COM	UNITED STATES	12,400	84,444
DELPHI FINL GROUP INC	CL A	UNITED STATES	50,067	1,119,999
DELTA AIR LINES INC DE	COM NEW	UNITED STATES	832,375	9,472,428
DELTA PETE CORP	COM NEW	UNITED STATES	175,998	183,038
DELTEK INC	COM	UNITED STATES	26,720	207,882
DELTIC TIMBER CORP	COM	UNITED STATES	11,400	526,452
DELUXE CORP	COM	UNITED STATES	56,950	842,291
DEMANDTEC INC	COM	UNITED STATES	22,583	198,053
DENDREON CORP	COM	UNITED STATES	124,500	3,271,860
DENNYS CORP	COM	UNITED STATES	91,415	200,199
DEPOMED INC	COM	UNITED STATES	53,800	180,230
DESTINATION MATERNITY CORP	COM	UNITED STATES	5,093	96,767
DEVELOPERS DIVERSIFIED RLTY	COM	UNITED STATES	174,611	1,616,898
DEXCOM INC	COM	UNITED STATES	41,200	332,896
DG FASTCHANNEL INC	COM	UNITED STATES	22,100	617,253
DIAMOND FOODS INC	COM	UNITED STATES	16,700	593,518
DIAMOND HILL INVT GROUP INC	COM NEW	UNITED STATES	2,100	134,883
DIAMOND MGMT TECHNOLOGY	COM FORMERLY CL A	UNITED STATES	25,700	189,409
DIAMONDROCK HOSPITALITY CO	COM	UNITED STATES	125,325	1,061,503
DICE HLDGS INC	COM	UNITED STATES	17,026	111,520
DICKS SPORTING GOODS INC	OC COM	UNITED STATES	90,232	2,244,070
DIEBOLD INC	COM	UNITED STATES	72,025	2,049,111
DIEDRICH COFFEE INC	COM NEW	UNITED STATES	200	6,970
DIGI INTL INC	COM	UNITED STATES	28,579	260,640
DIGITAL RIV INC	COM	UNITED STATES	41,900	1,130,881
DIGITAL RLTY TR INC	COM	UNITED STATES	82,369	4,141,513
DIGITALGLOBE INC	COMMON STOCK	UNITED STATES	16,600	401,720
DILLARDS INC	CL A	UNITED STATES	66,100	1,219,545
DIME CMNTY BANCORP INC	COM	UNITED STATES	31,966	374,642
DINEEQUITY INC	COM	UNITED STATES	18,500	449,365
DIODES INC	COM	UNITED STATES	34,449	704,482
DIONEX CORP	COM	UNITED STATES	20,300	1,499,561
DISCOVERY COMMUNICATIONS INC	COM SER C	UNITED STATES	303,396	8,046,062
DISCOVERY LABORATORIES INC NEW	COM	UNITED STATES	78,900	49,589
DISH NETWORK CORP	CL A	UNITED STATES	215,127	4,468,188
DIVX INC	COM	UNITED STATES	29,700	167,508
DOLAN MEDIA CO	COM	UNITED STATES	30,200	308,342
DOLBY LABORATORIES INC	CL A	UNITED STATES	56,740	2,708,200
DOLE FOOD CO INC	COMMON STOCK	UNITED STATES	38,600	479,026
DOLLAR FINL CORP	COM	UNITED STATES	25,400	600,964
DOLLAR GENERAL CORP	COMMON STOCK	UNITED STATES	36,700	823,181
DOLLAR THRIFTY AUTOMOTIVE GRP	COM	UNITED STATES	30,700	786,227
DOLLAR TREE INC	COM	UNITED STATES	95,740	4,624,242
DOMINOS PIZZA INC	COM	UNITED STATES	41,628	348,843
DOMTAR CORP	COMMON STOCK	UNITED STATES	44,750	2,479,598
DONALDSON CO INC	COM	UNITED STATES	82,700	3,518,058
DONEGAL GROUP INC	CL A	UNITED STATES	13,366	207,708
DORMAN PRODS INC	COM	UNITED STATES	9,880	154,721
DOUBLE TAKE SOFTWARE	COM	UNITED STATES	19,400	193,806
DOUGLAS EMMETT INC	COM	UNITED STATES	133,187	1,897,915
DOVER DOWNS GAMING + ENTMT INC	COM	UNITED STATES	18,879	71,363
DPL INC	COM	UNITED STATES	126,520	3,491,952
DREAMWORKS ANIMATION SKG	CL A	UNITED STATES	78,100	3,120,095
DRESS BARN INC	COM	UNITED STATES	63,538	1,467,728
DRESSER RAND GROUP INC	COM	UNITED STATES	88,900	2,810,129
DREW INDS INC	COM NEW	UNITED STATES	19,100	394,415
DRIL QUIP INC	COM	UNITED STATES	32,900	1,858,192
DRUGSTORE COM INC	COM	UNITED STATES	93,626	289,304

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DSP GROUP INC	COM	UNITED STATES	33,100	186,353
DST SYS INC DEL	COM	UNITED STATES	43,617	1,899,520
DSW INC	CL A	UNITED STATES	17,900	463,252
DTS INC	COM	UNITED STATES	17,800	608,938
DUCOMMUN INC DEL	COM	UNITED STATES	11,800	220,778
DUFF + PHELPS CORP NEW	CL A	UNITED STATES	19,000	346,940
DUKE RLTY CORP	COM NEW	UNITED STATES	244,500	2,975,565
DUOYAUN PRINTING INC	COMMON STOCK	UNITED STATES	9,300	74,865
DUPONT FABROS TECHNOLOGY INC	COM	UNITED STATES	28,900	519,911
DURECT CORP INC	COM	UNITED STATES	81,263	200,720
DXP ENTERPRISES INC	COM NEW	UNITED STATES	8,605	112,467
DYAX CORP	COM	UNITED STATES	77,500	262,725
DYCOM INDS INC	COM	UNITED STATES	50,600	406,318
DYNAMEX INC	COM	UNITED STATES	11,314	204,783
DYNAMIC MATLS CORP	COM	UNITED STATES	14,950	299,748
DYNAMICS RESH CORP	COM	UNITED STATES	9,273	98,387
DYNCORP INTL INC	COM CL A	UNITED STATES	25,639	367,920
DYNEGY INC DEL	CL A	UNITED STATES	537,300	972,513
DYNEX CAP INC	COM NEW	UNITED STATES	12,100	105,633
EAGLE BANCORP INC MD	COM	UNITED STATES	10,500	109,935
EAGLE MATLS INC	COM	UNITED STATES	44,648	1,163,080

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EARTHLINK INC	COM	UNITED STATES	118,822	987,411
EAST WEST BANCORP INC	COM	UNITED STATES	101,900	1,610,020
EASTERN CO	COM RTS CALLABLE TRHU 08/29/96	UNITED STATES	6,400	85,952
EASTERN INS HLDGS INC	COM	UNITED STATES	8,400	72,408
EASTGROUP PPTYS INC	COM	UNITED STATES	27,700	1,060,356
EATON VANCE CORP	COM NON VTG	UNITED STATES	124,470	3,785,133
EBIX COM INC	COM NEW	UNITED STATES	8,081	394,595
ECHELON CORP	OC COM	UNITED STATES	36,500	421,940
ECHO GLOBAL LOFISTICS INC	COMMON STOCK	UNITED STATES	6,100	77,409
ECHOSTAR CORP	CL A	UNITED STATES	42,725	860,482
ECLIPSYS CORP	COM	UNITED STATES	62,735	1,161,852
EDUCATION MANAGEMENT CORP	COMMON STOCK	UNITED STATES	24,800	545,848
EDUCATION RLTY TR INC	COM	UNITED STATES	59,500	287,980
EDWARDS LIFESCIENCES CORP	COM	UNITED STATES	60,435	5,248,780
EHEALTH INC	COM	UNITED STATES	24,391	400,744
EL PASO ELEC CO	COM NEW	UNITED STATES	52,020	1,054,966
ELECTRO OPTICALSCIENCES INC	COM	UNITED STATES	21,300	220,668
ELECTRO RENT	COM	UNITED STATES	24,343	280,918
ELECTRO SCIENTIFIC INDS INC	COM	UNITED STATES	34,747	375,963
ELETRONICS FOR IMAGING INC	COM	UNITED STATES	52,700	685,627
ELIXIR GAMING TECHNOLOGIES INC	COM	UNITED STATES	100	26
ELIZABETH ARDEN INC	COM	UNITED STATES	25,573	369,274
ELLIS PERRY INTL INC	COM	UNITED STATES	12,150	182,979
ELOYALTY CORP	COM NEW	UNITED STATES	600	4,122
EMC INS GROUP INC	COM	UNITED STATES	7,200	154,872
EMCOR GROUP INC	COM	UNITED STATES	71,700	1,928,730
EMCORE CORP	COM	UNITED STATES	70,000	74,900
EMDEON INC CLASS A	COMMON STOCK	UNITED STATES	29,000	442,250
EMERGENCY MED SVCS CORP	CL A	UNITED STATES	31,300	1,694,895
EMERGENT BIOSOLUTIONS INC	COM	UNITED STATES	15,300	207,927
EMERITUS CORP	COM	UNITED STATES	21,200	397,500
EMPIRE DIST ELEC CO	COM	UNITED STATES	39,270	735,527
EMPLOYERS HLDGS INC	COM	UNITED STATES	50,704	777,799
EMS TECHNOLOGIES INC	COM	UNITED STATES	17,100	247,950
EMULEX CORP	COM NEW	UNITED STATES	90,400	985,360
ENCORE AQUISITION CO	COM	UNITED STATES	59,925	2,877,599
ENCORE CAP GROUP INC	COM	UNITED STATES	19,262	335,159
ENCORE WIRE CORP	COM	UNITED STATES	20,300	427,721
ENDEAVOUR INTL CORP	COM	UNITED STATES	108,500	117,180
ENDO PHARMACEUTICALS HLDGS	COM	UNITED STATES	126,400	2,592,464
ENDOLOGIX INC	COM	UNITED STATES	45,300	239,184
ENER1 INC	COM NEW	UNITED STATES	55,000	348,700
ENERGEN CORP	COM	UNITED STATES	77,200	3,612,960
ENERGIZER HLDGS INC	COM	UNITED STATES	74,781	4,582,580
ENERGY CONVERSION DEVICES INC	COM	UNITED STATES	50,093	529,483
ENERGY RECOVERY INC	COM	UNITED STATES	41,000	282,080
ENERGY SOLUTIONS INC	STEP UP SECURITY	UNITED STATES	78,000	662,220
ENERNOC INC	COM	UNITED STATES	14,200	431,538
ENERSYS	COM	UNITED STATES	44,100	964,467
ENGLOBAL CORP	COM	UNITED STATES	28,700	89,831
ENNIS INC	COM	UNITED STATES	31,765	533,334
ENPRO INDS INC	COM	UNITED STATES	23,400	617,994
ENSIGN GROUP INC	COM	UNITED STATES	11,332	174,173
ENTEGRIS INC	COM	UNITED STATES	138,333	730,398
ENTERPRISE FINL SVCS CORP	COM	UNITED STATES	9,158	70,608
ENTERTAINMENT PPTYS TR	COM SH BEN INT	UNITED STATES	45,300	1,597,731
ENTROPIC COMMUNICATIONS INC	COM	UNITED STATES	54,500	167,315
ENZO BIOCHEM INC	COM	UNITED STATES	38,708	208,249
ENZON PHARMACEUTICALS INC	COM	UNITED STATES	49,120	517,234

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EPICOR SOFTWARE CORP	COM	UNITED STATES	62,700	477,774
EPIQ SYS INC	COM	UNITED STATES	35,299	493,833
EPLUS INC	COM	UNITED STATES	300	4,953
EPOCH HLDG CORP	COM	UNITED STATES	16,800	175,560
EQUINIX INC	COM NEW	UNITED STATES	41,200	4,373,380
EQUITY LIFESTYLE PPTYS INC	COM	UNITED STATES	26,600	1,342,502
EQUITY ONE INC	COM	UNITED STATES	38,400	620,928
ERESEARCH TECHNOLOGY INC	COM	UNITED STATES	51,458	309,263
ERIE INDY CO	CL A	UNITED STATES	34,398	1,342,210
ESB FINL CORP	COM	UNITED STATES	9,500	125,590
ESCO TECHNOLOGIES INC	COM	UNITED STATES	26,600	953,610
ESSA BANCORP INC	COM	UNITED STATES	18,800	219,960
ESSEX PROPERTY TRUST	COM	UNITED STATES	31,428	2,628,952
ESTERLINE TECHNOLOGIES CORP	COM	UNITED STATES	31,400	1,280,178
ETHAN ALLEN INTERIORS INC	COM	UNITED STATES	28,700	385,154
EURONET WORLDWIDE INC	COM	UNITED STATES	53,700	1,178,715
EV3 INC	COM	UNITED STATES	80,276	1,070,882
EVERCORE PARTNERS INC	CL A	UNITED STATES	15,600	474,240
EVERGREEN ENERGY INC NEW	COM	UNITED STATES	126,470	43,379
EVERGREEN SOLAR INC	COM	UNITED STATES	190,215	287,225
EXACTECH INC	COM	UNITED STATES	7,500	129,825

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EXAR CORP 1	COM	UNITED STATES	37,443	266,220
EXCO RES INC	COM	UNITED STATES	154,284	3,275,449
EXELIXIS INC	COM	UNITED STATES	113,300	835,021
EXIDE TECHNOLOGIES FORMERLY	COM NEW	UNITED STATES	78,158	555,703
EXLSERVICE HLDGS INC	COM	UNITED STATES	19,986	362,946
EXPONENT INC	COM	UNITED STATES	15,100	420,384
EXTERRAN HLDGS INC	COM	UNITED STATES	66,298	1,422,092
EXTRA SPACE STORAGE INC	COM	UNITED STATES	94,091	1,086,751
EXTREME NETWORKS INC	COM	UNITED STATES	106,000	304,220
EZCORP INC	CL A NON VTG	UNITED STATES	46,100	793,381
F N B CORP PA	COM	UNITED STATES	128,502	872,529
F5 NETWORKS INC	COM	UNITED STATES	83,501	4,423,883
FACET BIOTECH CORP	COM	UNITED STATES	23,880	419,810
FACTSET RESH SYS INC	COM	UNITED STATES	44,870	2,955,587
FAIR ISAAC CORPORATION	COM	UNITED STATES	54,004	1,150,825
FAIRCHILD SEMICONDUCTOR INTL	COM	UNITED STATES	129,820	1,296,902
FALCONSTOR SOFTWARE INC	COM	UNITED STATES	40,600	164,836
FARMER BROS CO	COM	UNITED STATES	8,300	163,842
FARMERS CAP BK CORP	COMMON STOCK	UNITED STATES	6,073	62,066
FARO TECHNOLOGIES INC	COM	UNITED STATES	18,900	405,216
FBL FINL GROUP INC	CL A	UNITED STATES	13,995	259,187
FBR CAP MKTS CORP	COM	UNITED STATES	30,500	188,490
FEDERAL MOGUL CORP	CL A	UNITED STATES	21,700	375,410
FEDERAL RLTY INVT TR	SH BEN INT NEW	UNITED STATES	63,480	4,298,866
FEDERAL SIGNAL CORP	COM STK	UNITED STATES	56,250	338,625
FEI CO	COM	UNITED STATES	41,900	978,784
FELCOR LODGING TR INC	COM	UNITED STATES	67,400	242,640
FEMALE HEALTH CO	COM	UNITED STATES	17,100	80,883
FERRO CORP	COM STK	UNITED STATES	92,850	765,084
FIDELITY NATL FINL INC	CL A	UNITED STATES	249,657	3,360,383
FIFTH STREET FINANCE CORP	COM	UNITED STATES	36,084	387,542
FINANCIAL FED CORP	COM	UNITED STATES	27,800	764,500
FINANCIAL INSTNS INC	COM	UNITED STATES	11,900	140,182
FINISH LINE INC	CL A	UNITED STATES	45,600	572,280
FIRST ACCEP CORP	COM	UNITED STATES	20,400	39,780
FIRST AMERICAN CORP	COM	UNITED STATES	106,543	3,527,639
FIRST BANCORP INC ME	COM	UNITED STATES	9,600	148,032
FIRST BANCORP N C	COMMON STOCK	UNITED STATES	13,050	182,309
FIRST BUSEY CORP	CL A	UNITED STATES	51,870	201,774
FIRST CASH FINANCIAL SERVICES	COM	UNITED STATES	23,304	517,116
FIRST CMNTY BANCSHARES INC NEW	COM	UNITED STATES	10,890	131,225
FIRST COMWLTH FINL CORP PA	COM	UNITED STATES	92,061	428,084
FIRST CTZNS BANCSHARES INC N C	CL A	UNITED STATES	6,400	1,049,664
FIRST DEFIANCE FINL CORP	COM	UNITED STATES	3,600	40,644
FIRST FINANCIAL NORTHWEST	COMMON STOCK	UNITED STATES	25,100	164,405
FIRST FINL BANCORP	COM	UNITED STATES	54,725	796,796
FIRST FINL BANKSHARES INC	COM	UNITED STATES	22,216	1,204,774
FIRST FINL CORP IND	COM	UNITED STATES	14,600	445,592
FIRST FINL HLDGS INC	COM	UNITED STATES	17,600	228,624
FIRST FINL SVC CORP	COM	UNITED STATES	300	2,718
FIRST INDL RLTY TR INC	COM	UNITED STATES	47,400	247,902
FIRST LONG IS CORP	COM	UNITED STATES	5,600	141,400
FIRST MARBLEHEAD CORP	COM	UNITED STATES	57,050	121,517
FIRST MERCHANTS CORP	COM	UNITED STATES	21,166	125,726
FIRST MERCURY FINL CORP	COM	UNITED STATES	14,491	198,672
FIRST MIDWEST BANCORP INC DEL	COM	UNITED STATES	54,500	593,505
FIRST NIAGARA FINL GROUP INC	COM	UNITED STATES	202,927	2,822,715
FIRST POTOMAC RLTY TR	COM	UNITED STATES	28,990	364,404

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FIRST SOUTH BACORP INC VA	COM	UNITED STATES	10,572	108,892
FIRSTMERIT CORP	COM	UNITED STATES	88,755	1,787,526
FISHER COMMUNICATIONS INC	COM	UNITED STATES	8,000	130,000
FLAGSTAR BANCORP INC	COM	UNITED STATES	80,100	48,060
FLANDERS CORP	COM	UNITED STATES	19,700	87,862
FLOW INTL CORP	COM	UNITED STATES	41,300	127,204
FLOWERS COM INC	CL A	UNITED STATES	27,500	72,875
FLOWERS FOODS INC	COM	UNITED STATES	86,817	2,062,772
FLUSHING FINL CORP	COM	UNITED STATES	34,741	391,184
FOOT LOCKER INC	COM	UNITED STATES	167,300	1,863,722
FORCE PROTN INC	COM NEW	UNITED STATES	70,500	367,305
FOREST CITY ENTERPRISES INC	CL A	UNITED STATES	115,281	1,358,010
FOREST OIL CORP	COM PAR 0.01	UNITED STATES	120,216	2,674,806
FORESTAR GROUP INC	COM	UNITED STATES	39,233	862,341
FORMFACTOR INC	COM	UNITED STATES	51,797	1,127,103
FORRESTER RESH INC	COM	UNITED STATES	17,200	446,340
FORTINET INC	COMMON STOCK	UNITED STATES	13,500	237,195
FORWARD AIR CORP	COM	UNITED STATES	30,652	767,833
FOSSIL INC	COM	UNITED STATES	50,462	1,693,505
FOSTER L B CO	CL A	UNITED STATES	12,086	360,284
FOX CHASE BANCORP INC	COM	UNITED STATES	3,639	34,643
FPIC INS GROUP INC	COM	UNITED STATES	8,338	322,014

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FRANKLIN COVEY CO	COM	UNITED STATES	13,800	86,940
FRANKLIN ELEC INC	COM	UNITED STATES	24,600	715,368
FRANKLIN STR PPTYS CORP	COM	UNITED STATES	72,000	1,051,920
FREDS INC	CL A	UNITED STATES	42,609	434,612
FREIGHTCAR AMER INC	COM	UNITED STATES	13,650	270,680
FRISCHS RESTAURANTS INC	COM	UNITED STATES	200	4,770
FRONTIER OIL CORP	COM	UNITED STATES	114,700	1,380,988
FTI CONSULTING INC	COM	UNITED STATES	55,900	2,636,244
FUEL SYS SOLUTIONS INC	COM	UNITED STATES	15,900	655,716
FUEL TECH INC	COM	UNITED STATES	19,400	158,498
FUELCELL ENERGY INC	COM	UNITED STATES	69,200	260,192
FULLER H B CO	COM	UNITED STATES	53,800	1,223,950
FULTON FINL CORP PA	COM	UNITED STATES	192,761	1,680,876
FUQI INTL INC	COM NEW	UNITED STATES	10,000	179,500
FURMANITE CORP	COM	UNITED STATES	34,800	132,588
FURNITURE BRANDS INTL INC	COM	UNITED STATES	47,000	256,620
FUSHI COPPERWELD INC	COM	UNITED STATES	13,800	139,656
FX ENERGY INC	COM	UNITED STATES	32,200	91,770
G + K SERVICES	CL A	UNITED STATES	20,800	522,704
G III APPAREL GROUP LTD	COM	UNITED STATES	14,800	320,716
GAIAM INC	CL A	UNITED STATES	20,240	155,646
GALLAGHER ARTHUR J + CO	COM	UNITED STATES	108,616	2,444,946
GAMCO INVS INC	COM CL A	UNITED STATES	8,590	414,811
GARDNER DENVER INC	COM	UNITED STATES	56,450	2,401,948
GARTNER INC	COM	UNITED STATES	65,900	1,188,836
GATX CORPORATION	COM	UNITED STATES	53,700	1,543,875
GAYLORD ENTMT CO NEW	COM	UNITED STATES	41,700	823,575
GEN PROBE INC NEW	COM	UNITED STATES	53,810	2,308,449
GENCORP INC	COM	UNITED STATES	55,100	385,700
GENERAL CABLE CORP	COM	UNITED STATES	55,150	1,622,513
GENERAL COMMUNICATION INC	CL A	UNITED STATES	54,995	350,868
GENERAL MOLY INC	COMMON STOCK	UNITED STATES	43,800	91,104
GENERAL STL HLDGS INC	COM	UNITED STATES	11,400	50,274
GENESCO INC	COM	UNITED STATES	24,500	672,770
GENESEE + WYO INC	CL A	UNITED STATES	40,050	1,307,232
GENOMIC HEALTH INC	COM	UNITED STATES	15,468	302,554
GENOPTIX INC	COM	UNITED STATES	17,400	618,222
GENTEX CORP	COM	UNITED STATES	155,967	2,784,011
GENTIVA HEALTH SVCS INC	COM	UNITED STATES	31,171	841,929
GEO GROUP INC	COM	UNITED STATES	53,500	1,170,580
GEOEYE INC	COM	UNITED STATES	20,900	582,692
GEOKINETICS INC	COM PAR 0.01	UNITED STATES	4,200	40,404
GEORESOURCES INC	COM	UNITED STATES	6,500	88,790
GERMAN AMERN BANCORP INC	COM	UNITED STATES	11,400	185,250
GERON CORP	COM	UNITED STATES	95,736	531,335
GETTY RLTY CORP NEW	COM	UNITED STATES	18,000	423,540
GFI GROUP INC	COM	UNITED STATES	64,800	296,136
GIBRALTAR INDS INC	COM	UNITED STATES	29,700	467,181
GLACIER BANCORP INC	COM	UNITED STATES	67,119	920,873
GLADSTONE CAP CORP	COM	UNITED STATES	23,200	178,640
GLADSTONE COML CORP	COM	UNITED STATES	8,800	118,008
GLADSTONE INVT CORP	COM	UNITED STATES	16,100	73,416
GLATFELTER	COM	UNITED STATES	49,750	604,463
GLG PARTNERS INC	COM	UNITED STATES	196,300	632,086
GLIMCHER RLTY TR	COM	UNITED STATES	66,527	179,623
GLOBAL CASH ACCESS HLDGS INC	COM	UNITED STATES	46,500	348,285
GLOBAL DEFENSE TECHNOLOGY +	COMMON STOCK	UNITED STATES	5,000	82,300
GLOBAL INDUSTRIES INC	COM	UNITED STATES	104,700	746,511
GLOBAL PMTS INC	COM	UNITED STATES	86,724	4,670,955
GLOBAL SOURCES LTD	SHS	UNITED STATES	13,655	85,344
GLOBECOMM SYS INC	COM	UNITED STATES	21,943	171,594

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GMX RES INC	COM	UNITED STATES	33,200	456,168
GOODRICH PETE CORP	COM NEW	UNITED STATES	25,815	628,595
GORMAN RUPP CO	COM	UNITED STATES	16,150	446,386
GOVERNMENT PROPERTIES INCOME	REIT	UNITED STATES	12,740	292,765
GP STRATEGIES CORP	COM	UNITED STATES	12,000	90,360
GRACE W R + CO DEL NEW	COM	UNITED STATES	79,785	2,022,550
GRACO INC	COM	UNITED STATES	66,875	1,910,619
GRAFTECH INTL LTD	COM	UNITED STATES	131,860	2,050,423
GRAHAM CORP	COM	UNITED STATES	12,300	254,610
GRAMERCY CAP CORP	COM	UNITED STATES	33,445	86,623
GRAN TIERRA ENERGY INC	COM	UNITED STATES	235,800	1,351,134
GRANDCANYON ED INC	COMMON STOCK	UNITED STATES	17,000	323,170
GRANITE CONSTR INC	COMMON STOCK	UNITED STATES	37,900	1,275,714
GRAPHIC PACKAGING HLDG CO	COM	UNITED STATES	143,900	499,333
GREAT ATLANTIC + PAC TEA	COM	UNITED STATES	37,055	436,878
GREAT LAKES DREDGE	COM	UNITED STATES	43,200	279,936
GREAT PLAINS ENERGY INC	COM	UNITED STATES	146,929	2,848,953
GREAT SOUTHN BANCORP INC	COM	UNITED STATES	10,400	222,144
GREAT WOLF RESORTS INC	COM	UNITED STATES	34,246	81,163

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GREATBATCH INC	COM	UNITED STATES	24,700	474,981
GREEN MTN COFFEE ROASTERS	COM	UNITED STATES	37,274	3,036,713
GREEN PLAINS RENEWABLE ENERGY	COM	UNITED STATES	10,000	148,700
GREENBRIER COS INC	COM	UNITED STATES	15,897	165,011
GREENHILL + CO INC	COM	UNITED STATES	21,700	1,741,208
GREIF INC	CL A	UNITED STATES	36,506	1,970,594
GRIFFIN LD AND NURSERIES INC	CL A	UNITED STATES	2,364	68,863
GRIFFON CORP	COM	UNITED STATES	54,861	670,401
GROUP 1 AUTOMOTIVE INC	COM	UNITED STATES	27,300	773,955
GSE SYS INC	COM	UNITED STATES	20,400	111,792
GSI COMM INC	COM	UNITED STATES	32,700	830,253
GSI TECHNOLOGY INC	COM	UNITED STATES	19,900	89,152
GT SOLAR INTL INC	COM	UNITED STATES	35,900	199,604
GTX INC DEL	COM	UNITED STATES	17,600	73,920
GUARANTY BANCORP INC	COM	UNITED STATES	71,013	93,737
GUESS INC	COM	UNITED STATES	65,877	2,786,597
GULF IS FABRICATION INC	COM	UNITED STATES	10,500	220,815
GULFMARK OFFSHORE INC	COM	UNITED STATES	25,496	721,792
GULFPORT ENERGY CORP	COM NEW	UNITED STATES	25,319	289,903
GYMBOREE CORP	COM	UNITED STATES	32,737	1,423,732
H + E EQUIP SVCS INC	COM	UNITED STATES	29,500	309,455
HACKETT GROUP INC	COM	UNITED STATES	44,500	123,710
HAEMONETICS CORP MASS	COM	UNITED STATES	27,100	1,494,565
HAIN CELESTIAL GROUP INC	COM	UNITED STATES	45,147	767,950
HALLMARK FINL SVCS INC	COM NEW	UNITED STATES	3,500	27,860
HALOZYME THERAPEUTICS INC	COM	UNITED STATES	66,100	388,007
HAMPTON RDS BANKSHARES INC	COM	UNITED STATES	19,000	32,870
HANCOCK HLDG CO	COM	UNITED STATES	31,455	1,377,414
HANESBRANDS INC	COM	UNITED STATES	100,193	2,415,653
HANGER ORTHOPEDIC GROUP	COM NEW	UNITED STATES	31,400	434,262
HANOVER INS GROUP INC	COM	UNITED STATES	54,300	2,412,549
HANSEN MED INC	COM	UNITED STATES	26,700	80,901
HANSEN NAT CORP	COM	UNITED STATES	74,200	2,849,280
HARBIN ELEC INC	COM	UNITED STATES	17,100	351,234
HARBINGER GROUP INC	COMMON STOCK	UNITED STATES	2,300	16,146
HARLEYSVILLE GROUP INC	COM	UNITED STATES	14,300	454,597
HARLEYSVILLE NATL CORP PA	COM	UNITED STATES	44,017	283,469
HARMONIC INC	COM	UNITED STATES	107,214	678,665
HARRIS + HARRIS GROUP INC	COM	UNITED STATES	22,100	100,997
HARRIS STRATEX NETWORKS	COM CL A	UNITED STATES	62,598	432,552
HARSCO CORP	COM	UNITED STATES	86,250	2,779,838
HARTE HANKS INC	COM	UNITED STATES	39,750	428,505
HARVARD BIOSCIENCE INC	COM	UNITED STATES	26,500	94,605
HARVEST NAT RES INC	COM	UNITED STATES	46,500	245,985
HATTERAS FINL CORP	COM	UNITED STATES	39,200	1,096,032
HAVERTY FURNITURE COS INC	COM	UNITED STATES	24,100	330,893
HAWAIIAN ELEC INDS INC	COM	UNITED STATES	99,000	2,069,100
HAWAIIAN HLDGS INC	COM	UNITED STATES	48,000	336,000
HAWK CORP	CL A	UNITED STATES	5,895	103,811
HAWKINS INC	COM	UNITED STATES	10,200	222,666
HAYNES INTL INC	COM NEW	UNITED STATES	12,200	402,234
HCC INS HLDGS INC	COM	UNITED STATES	120,124	3,359,868
HEADWATERS INC	COM	UNITED STATES	65,000	423,800
HEALTH GRADES INC	COM	UNITED STATES	25,674	110,141
HEALTH MGMT ASSOC	CL A	UNITED STATES	267,600	1,945,452
HEALTH NET INC	COM	UNITED STATES	112,758	2,626,134
HEALTHCARE RLTY TR	COM	UNITED STATES	65,800	1,412,068
HEALTHCARE SVCS GROUP INC	COM	UNITED STATES	46,139	990,143
HEALTHSOUTH CORP	COM	UNITED STATES	100,700	1,890,139
HEALTHSPRING INC	COM	UNITED STATES	52,800	929,808
HEALTHWAYS INC	COM	UNITED STATES	36,100	662,074
HEARTLAND EXPRESS INC	COM	UNITED STATES	57,310	875,124

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HEARTLAND FINL USA INC	COM	UNITED STATES	12,206	175,156
HEARTLAND PMT SYS INC	COM	UNITED STATES	42,100	552,773
HEARTWARE INTERNATIONAL INC	COMMON STOCK	UNITED STATES	4,800	170,256
HECKMANN CORP	COM	UNITED STATES	95,700	477,543
HECLA MNG CO	COM	UNITED STATES	248,635	1,536,564
HEICO CORP NEW	COM	UNITED STATES	25,392	1,125,627
HEIDRICK + STRUGGLES INTL INC	COM	UNITED STATES	20,300	634,172
HELEN OF TROY LTD	COM NEW	UNITED STATES	32,600	797,396
HELIX ENERGY SOLUTIONS GROUP	COM	UNITED STATES	106,294	1,248,955
HELMERICH AND PAYNE INC	COM	UNITED STATES	112,722	4,495,353
HEMISPHERX BIOPHARMA INC	COM	UNITED STATES	127,900	71,624
HENRY JACK + ASSOC INC	COM	UNITED STATES	90,600	2,094,672
HERCULES OFFSHORE INC	COM	UNITED STATES	129,136	617,270
HERCULES TECHNOLOGY GROWTH	COM	UNITED STATES	44,117	458,376
HERITAGE FINL CORP WASH	COM	UNITED STATES	9,919	136,684
HERLEY INDUSTRIES INC	COM	UNITED STATES	18,100	251,409
HERSHA HOSPITALITY TR	PRIORITY CL A SHS BEN INT	UNITED STATES	48,105	151,050
HERTZ GLOBAL HLDGS INC	COM	UNITED STATES	201,600	2,403,072

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HEWITT ASSOCS INC	CLASS A	UNITED STATES	90,659	3,831,249
HEXCEL CORP NEW	COM	UNITED STATES	107,100	1,390,158
HHGREGG INC	COM	UNITED STATES	13,700	301,811
HI TECH PHARMACAL CO INC	COM	UNITED STATES	9,300	260,865
HIBBETT SPORTS INC	COM	UNITED STATES	30,475	670,145
HICKORY TECH CORP	COM	UNITED STATES	14,087	124,388
HIGHWOODS PPTYS INC	COM	UNITED STATES	76,900	2,564,615
HILL INTL INC	COM	UNITED STATES	23,100	144,144
HILL ROM HLDGS	COM	UNITED STATES	65,700	1,576,143
HILLENBRAND INC	COM	UNITED STATES	65,050	1,225,542
HILLTOP HLDGS INC	COM	UNITED STATES	46,499	541,248
HITTE MICROWAVE CORP	COM	UNITED STATES	22,773	928,000
HMS HLDGS CORP	COM	UNITED STATES	28,600	1,392,534
HNI CORP	COM	UNITED STATES	48,700	1,345,581
HOLLY CORP	COM PAR 0.01	UNITED STATES	48,100	1,232,803
HOLOGIC INC	COM	UNITED STATES	272,635	3,953,208
HOME BANCORP INC	COM	UNITED STATES	4,897	59,694
HOME BANCSHARES INC	COM	UNITED STATES	18,923	455,477
HOME DIAGNOSTICS INC DEL	COM	UNITED STATES	12,500	76,250
HOME FED BANCORP INC MD	COM	UNITED STATES	17,200	228,932
HOME PROPERTIES INC	COM	UNITED STATES	36,200	1,727,102
HOOKER FURNITURE CORP	COM	UNITED STATES	13,300	164,521
HORACE MANN EDUCATORS CORP NEW	NEW COM	UNITED STATES		
			46,600	582,500
HORIZON LINES INC	COM	UNITED STATES	31,000	172,670
HORNBECK OFFSHORE SVCS INC NEW	COM	UNITED STATES		
			23,300	542,424
HORSEHEAD HLDG CORP	COM	UNITED STATES	47,800	609,450
HOSPITALITY PPTYS TR	COM SH BEN INT	UNITED STATES	131,900	3,127,349
HOT TOPIC INC	COM	UNITED STATES	47,775	303,849
HOUSTON WIRE CABLE CO	COM	UNITED STATES	16,243	193,292
HOVNANIAN ENTERPRISES INC	CL A	UNITED STATES	55,900	214,656
HQ SUSTAINABLE MARTITIME		UNITED STATES	6,800	47,872
HRPT PPTYS TR	COM SH BEN INT	UNITED STATES	244,541	1,582,180
HSN INC DEL	COM	UNITED STATES	42,800	864,132
HUB GROUP INC	CL A	UNITED STATES	40,180	1,078,029
HUBBELL INC	CLB	UNITED STATES	61,122	2,891,071
HUGHES COMMUNICATIONS INC	COM	UNITED STATES	7,861	204,622
HUMAN GENOME SCIENCES INC	COM	UNITED STATES	197,203	6,034,412
HUNT J B TRANS SVCS INC	COM	UNITED STATES	92,518	2,985,556
HUNTSMAN CORP	COM	UNITED STATES	177,233	2,000,961
HURCO CO INC	COM	UNITED STATES	5,300	78,440
HURON CONSULTING GRP INC	COM	UNITED STATES	21,600	497,664
HYATT HOTELS CORP CL A	COMMON STOCK	UNITED STATES	47,200	1,407,032
I2 TECHNOLOGIES INC	COM NEW	UNITED STATES	15,796	302,020
IAC INTERACTIVECORP	COM	UNITED STATES	100,300	2,054,144
IBERIABANK CORP	COM	UNITED STATES	22,575	1,214,761
ICF INTL INC	COM	UNITED STATES	7,500	201,000
ICO INC NEW	COM	UNITED STATES	32,100	234,651
ICONIX BRAND GROUP INC	COM	UNITED STATES	78,400	991,760
ICT GROUP INC	COM	UNITED STATES	6,296	102,814
ICU MEDICAL INC	COM	UNITED STATES	13,809	503,200
ICX TECHNOLOGIES INC	COM	UNITED STATES	7,800	74,256
IDACORP INC	COM	UNITED STATES	52,481	1,676,768
IDENIX PHARMACEUTICALS INC	COM	UNITED STATES	27,700	59,555
IDERA PHARMACEUTICALS INC	COM NEW	UNITED STATES	19,600	101,332
IDEX CORP	COM	UNITED STATES	87,037	2,711,203
IDEXX LABS INC	COM	UNITED STATES	63,133	3,373,828
IGATE CORP	COM	UNITED STATES	33,800	338,000
IHS INC	COM CL A	UNITED STATES	50,775	2,782,978
II VI INC	COM	UNITED STATES	26,800	852,240
ILLUMINA INC	COM	UNITED STATES	132,698	4,067,194
IMATION CORP	COM	UNITED STATES	35,610	310,519

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IMMERSION CORP	COM	UNITED STATES	41,900	191,483
IMMUCOR CORP	COM	UNITED STATES	78,770	1,594,305
IMMUNOGEN INC	COM	UNITED STATES	61,591	484,105
IMMUNOMEDICS INC	COM	UNITED STATES	93,700	300,777
IMPAX LABORATORIES INC	COM	UNITED STATES	67,800	922,080
IMPERIAL SUGAR CO NEW	COM NEW	UNITED STATES	13,800	240,672
INCONTACT INC	COM	UNITED STATES	29,200	85,556
INCYTE CORP	COM	UNITED STATES	101,139	921,376
INDEPENDENCE HLDG CO NEW	COM NEW	UNITED STATES	14,102	81,792
INDEPENDENT BK CORP MASS	COM	UNITED STATES	25,400	530,606
INFINERA CORP	COM	UNITED STATES	95,100	843,537
INFINITY PHARMACEUTICALS INC	COM	UNITED STATES	19,364	119,670
INFINITY PPTY + CAS CORP	COM	UNITED STATES	15,580	633,171
INFOGROUP INC	COM	UNITED STATES	38,800	311,176
INFORMATICA CORP	COM	UNITED STATES	95,800	2,477,388
INFORMATION SVCS GROUP INC	COM	UNITED STATES	25,600	81,152
INFOSPACE INC	COMMON STOCK	UNITED STATES	35,600	305,092
INGLES MKTS INC	COM	UNITED STATES	12,731	192,620
INGRAM MICRO INC	CL A	UNITED STATES	173,525	3,028,011

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INLAND REAL ESTATE CORP	COM NEW	UNITED STATES	75,700	616,955
INNERWORKINGS INC	COM	UNITED STATES	31,500	185,850
INNODATA ISOGEN INC	COM NEW	UNITED STATES	19,700	109,138
INNOFOS HLDGS INC	COM	UNITED STATES	21,083	484,698
INNOSPEC INC	COM	UNITED STATES	26,200	264,358
INSIGHT ENTERPRISES INC	COM	UNITED STATES	52,150	595,553
INSITUFORM TECHNOLOGIES INC	CL A	UNITED STATES	44,091	1,001,748
INSMED INC	COM NEW	UNITED STATES	129,000	99,330
INSPIRE PHAMACEUTICAL INC	COM	UNITED STATES	66,200	365,424
INSTEEL INDS INC	COM	UNITED STATES	17,950	233,350
INSULET CORP COM	COM	UNITED STATES	38,000	542,640
INTEGRA LIFSCIENCES CORP	COM NEW	UNITED STATES	19,500	717,210
INTEGRAL SYS INC MD	COM	UNITED STATES	19,682	170,446
INTEGRATED DEVICE TECHNOLOGY	COM	UNITED STATES	190,952	1,235,459
INTEGRATED ELECTRICAL SVCS INC	COM NEW	UNITED STATES	6,200	36,270
INTER PARFUMS INC	COM	UNITED STATES	11,662	141,927
INTERACTIVE BROKERS GROUP INC	CL A	UNITED STATES	41,600	737,152
INTERACTIVE DATA CORP	COM	UNITED STATES	37,621	951,811
INTERACTIVE INTELLIGENCE INC	COM	UNITED STATES	14,500	267,380
INTERDIGITAL INC PA	COM	UNITED STATES	47,200	1,252,688
INTERFACE INC	CL A	UNITED STATES	61,400	510,234
INTERLINE BRANDS INC	COM	UNITED STATES	35,000	604,450
INTERMEC INC	COM	UNITED STATES	63,000	810,180
INTERMUNE INC	COM	UNITED STATES	41,200	537,248
INTERNAP NETWORK SVCS CORP	COM PAR .001	UNITED STATES	63,565	298,756
INTERNATIONAL ASSETS HLDG CORP	COM	UNITED STATES	10,677	155,244
INTERNATIONAL BANCSHARES CORP	COM	UNITED STATES	58,847	1,113,974
INTERNATIONAL COAL GROUP INC	COM	UNITED STATES	130,400	503,344
INTERNATIONAL RECTIFIER CORP	COM	UNITED STATES	78,255	1,731,001
INTERNATIONAL SHIPHOLDING CORP	COM NEW	UNITED STATES	4,400	136,708
INTERNATIONAL SPEEDWAY CORP	CL A	UNITED STATES	33,200	944,540
INTERNET BRANDS INC	CL A COMMON	UNITED STATES	22,100	173,043
INTERNET CAP GROUP INC	COM NEW	UNITED STATES	41,600	276,640
INTERSIL CORP	CL A	UNITED STATES	132,784	2,036,907
INTERVAL LEISURE GROUP INC	COM	UNITED STATES	41,800	521,246
INTEVAC INC	COM	UNITED STATES	22,000	252,340
INTREPID POTASH INC	COM	UNITED STATES	42,500	1,239,725
INVACARE CORP	COM	UNITED STATES	35,200	877,888
INVENTIV HEALTH INC	COM	UNITED STATES	40,000	646,800
INVERNESS MED INNOVATIONS INC	COM	UNITED STATES	87,196	3,619,506
INVESCO MORTGAGE CAPITAL INVESTMENT TECHNOLOGY GROUP	COMMON STOCK	UNITED STATES	9,300	211,668
INVESTORS BANCORP INC	COM	UNITED STATES	46,200	910,140
INVESTORS REAL ESTATE TR	SH BEN INT	UNITED STATES	45,700	499,958
ION GEOPHYSICAL CORP	COM	UNITED STATES	78,700	708,300
IOWA TELECOMMUNICATION SVCS	COM	UNITED STATES	111,100	657,712
IPC THE HOSPITALIST CO INC	COM	UNITED STATES	33,700	564,812
IPG PHOTONICS CORP	COM	UNITED STATES	16,600	551,950
IRIS INTL INC	COM	UNITED STATES	22,100	369,954
IRIS INTL INC	COM	UNITED STATES	21,600	266,976
IROBOT CORP	COM	UNITED STATES	17,800	313,280
ISILON SYS INC	COM	UNITED STATES	27,857	191,099
ISIS PHARMACEUTICALS	COMMON STOCK	UNITED STATES	99,800	1,107,780

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ISLE CAPRI CASINOS INC	COM	UNITED STATES	15,900	118,932
ISRAMCO INC	COM NEW	UNITED STATES	700	50,050
ISTA PHARMACEUTICALS INC	COM NEW	UNITED STATES	34,300	156,408
ISTAR FINL INC	COM	UNITED STATES	135,418	346,670
ITC HLDGS CORP	COM	UNITED STATES	53,700	2,797,233
ITRON INC	COM	UNITED STATES	42,600	2,878,482
ITT EDL SVCS INC	COM	UNITED STATES	41,000	3,934,360
IXIA	COM	UNITED STATES	49,200	366,048
IXYS CORP DEL	COM	UNITED STATES	23,580	174,964
J + J SNACK FOODS CORP	COM	UNITED STATES	14,400	575,424
J CREW GROUP INC	COM	UNITED STATES	54,200	2,424,908
J2 GLOBAL COMMUNICATIONS	COM NEW	UNITED STATES	45,791	931,847
JACK IN THE BOX INC	COM	UNITED STATES	62,108	1,221,664
JACKSON HEWITT TAX SVC INC	COM	UNITED STATES	29,600	130,240
JAKKS PAC INC	COM	UNITED STATES	34,100	413,292
JAMES RIV COAL CO	COM NEW	UNITED STATES	29,500	546,635
JARDEN CORP	COM	UNITED STATES	93,533	2,891,105
JAVELIN PHARMACEUTICALS INC	COM	UNITED STATES	22,873	29,735
JDA SOFTWARE GROUP INC	COM	UNITED STATES	31,446	800,930
JEFFRIES GROUP INC NEW	COM	UNITED STATES	126,200	2,994,726
JETBLUE AWYS CORP	COM	UNITED STATES	277,585	1,512,838
JMP GROUP INC	COM	UNITED STATES	15,768	153,265
JO ANN STORES INC	COM	UNITED STATES	28,900	1,047,336
JOHN BEAN TECHNOLOGIES CORP	COM	UNITED STATES	29,465	501,200
JONES APPAREL GROUP INC	COM	UNITED STATES	91,800	1,474,308
JONES LANG LASALLE INC	COM	UNITED STATES	44,700	2,699,880
JOS A BANK CLOTHIERS INC	COM	UNITED STATES	20,170	850,972
JOURNAL COMMUNICATIONS INC	CL A	UNITED STATES	50,700	197,223

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JOY GLOBAL INC	COM	UNITED STATES	110,228	5,686,663
K SWISS INC	A CL A	UNITED STATES	26,400	262,416
K TRON INTL INC	COM	UNITED STATES	3,000	326,220
K V PHARMACEUTICAL COMPANY	CL A	UNITED STATES	35,050	128,634
K12 INC	COM	UNITED STATES	24,400	494,588
KADANT INC	COM	UNITED STATES	13,544	216,162
KAISER ALUM CORP	COM PAR 0.01	UNITED STATES	17,000	707,540
KAMAN CORP	COM	UNITED STATES	29,154	673,166
KANSAS CITY LIFE INS CO	COM	UNITED STATES	6,140	182,665
KANSAS CITY SOUTHERN	COM NEW	UNITED STATES	100,050	3,330,665
KAPSTONE PAPER + PKGING CORP	COM	UNITED STATES	35,500	349,675
KAYDON CORP	COM	UNITED STATES	37,200	1,330,272
KAYNE ANDERSON ENERGY DEV CO	COM	UNITED STATES	11,687	170,046
KB HOME	COM	UNITED STATES	82,500	1,128,600
KBR INC	COM	UNITED STATES	170,100	3,231,900
KBW INC	COM	UNITED STATES	37,300	1,020,528
KEARNY FINL CORP	COM	UNITED STATES	19,019	191,712
KELLY SVCS INC	CL A	UNITED STATES	32,000	381,760
KENDLE INTL INC	COM	UNITED STATES	14,274	261,357
KENEXA CORP	COM	UNITED STATES	20,300	264,915
KENAMETAL INC	COM	UNITED STATES	88,074	2,282,878
KENSEY NASH CORP	COM	UNITED STATES	7,910	201,705
KENTUCKY FIRST FED BANCORP	COM	UNITED STATES	300	3,300
KEY ENERGY SVCS INC	COM	UNITED STATES	139,300	1,224,447
KEYNOTE SYS INC	COM	UNITED STATES	12,142	132,469
KFORCE INC	COM	UNITED STATES	31,390	392,375
KILROY RLTY CORP	COM	UNITED STATES	48,181	1,477,711
KIMBALL INTL INC	CL B	UNITED STATES	39,400	335,688
KINDRED HEALTHCARE INC	COM	UNITED STATES	41,000	756,860
KINETIC CONCEPTS INC	COM NEW	UNITED STATES	67,575	2,544,199
KIRBY CORP	COM	UNITED STATES	57,300	1,995,759
KIRKLANDS INC	COM	UNITED STATES	12,800	222,336
KITE RLTY GROUP TR	COM	UNITED STATES	50,400	205,128
KNIGHT CAP GROUP INC	COM CL A	UNITED STATES	100,816	1,552,566
KNIGHT TRANSN INC	COM	UNITED STATES	59,087	1,139,788
KNIGHTSBRIDGE TANKERS LTD	SHS	UNITED STATES	15,500	205,530
KNOLL INC	COM NEW	UNITED STATES	47,700	492,741
KNOLOGY INC	COM	UNITED STATES	32,044	350,882
KNOT INC	COM	UNITED STATES	32,300	325,261
KOHLBERG CAP CORP	COM	UNITED STATES	26,600	121,296
KOPIN CORP	COM	UNITED STATES	75,929	317,383
KOPPERS HLDGS INC	COM	UNITED STATES	22,800	694,032
KORN / FERRY INTL	COM NEW	UNITED STATES	48,100	793,650
KRISPY KREME DOUGHNUTS INC	COM	UNITED STATES	60,000	177,000
KULICKE + SOFFA INDS INC	COM	UNITED STATES	64,500	347,655
KVH INDS INC	COM	UNITED STATES	15,103	222,769
L 1 IDENTITY SOLUTIONS INC	COM	UNITED STATES	76,860	575,681
LA BARGE INC	COM	UNITED STATES	16,200	195,210
LA Z BOY INC	COM	UNITED STATES	62,600	596,578
LABRANCHE + CO INC	COM	UNITED STATES	49,700	141,148
LACLEDE GROUP INC	COM	UNITED STATES	23,800	803,726
LADISH COMPANY INC	COM NEW	UNITED STATES	21,100	318,188
LAKELAND BANCORP INC	COM	UNITED STATES	18,113	115,742
LAKELAND FINANCIAL CORP	COM	UNITED STATES	17,100	294,975
LAM RESH CORP	COM	UNITED STATES	136,340	5,345,891
LAMAR ADVERTISING CO	CL A	UNITED STATES	60,154	1,870,188
LANCASTER COLONY CORP	COM	UNITED STATES	22,150	1,100,855
LANCE INC	COM	UNITED STATES	30,700	807,410
LANDAUER INC	COM	UNITED STATES	10,000	614,000
LANDEC CORP	COM	UNITED STATES	26,549	165,666
LANDRYS RESTAURANTS INC	COM	UNITED STATES	8,200	174,578

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LANDSTAR SYS INC	COM	UNITED STATES	56,500	2,190,505
LANNETT CO INC	COM	UNITED STATES	1,700	10,047
LANTRONIX INC	LANTRONIX INC	UNITED STATES	438	
LAS VEGAS SANDS CORP	COM	UNITED STATES	320,333	4,785,775
LASALLE HOTEL PPTYS	COM SH BEN INT	UNITED STATES	70,500	1,496,715
LATTICE SEMICONDUCTOR CORP	COM	UNITED STATES	128,000	345,600
LAWSON PRODS INC	COM	UNITED STATES	4,300	75,895
LAWSON SOFTWARE INC NEW	COM	UNITED STATES	156,800	1,042,720
LAYNE CHRISTENSEN CO	COM	UNITED STATES	21,400	614,394
LCA VISION INC	COM PAR .001	UNITED STATES	17,800	91,136
LEAP WIRELESS INTL INC	COM NEW	UNITED STATES	60,900	1,068,795
LEAPFROG ENTERPRISES INC	COM	UNITED STATES	30,200	118,082
LEARNING TREE INTL INC	COM	UNITED STATES	5,600	66,864
LEGACY BANCORP INC	OC CL A	UNITED STATES	7,900	77,894
LENDERPROCESSING SVCS INC	LENDER PROCESSING COM USD0.00	UNITED STATES	101,650	4,133,089
LENNOX INTL INC	COM	UNITED STATES	50,233	1,961,096
LEVEL 3 COMMUNICATIONS INC	COM	UNITED STATES	1,755,558	2,686,004
LEXICON PHARMACEUTICALS INC	COM	UNITED STATES	112,200	190,740
LEXINGTON REALTY TRUST	COM	UNITED STATES	96,093	584,245

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LHC GROUP INC	COM	UNITED STATES	17,149	576,378
LIBERTY GLOBAL INC	COM SER A	UNITED STATES	287,170	6,291,895
LIBERTY MEDIA CORP NEW	INTERACTIVE COM SER A	UNITED STATES	642,363	6,963,215
LIBERTY MEDIA CORP NEW	CAP COM SER A	UNITED STATES	84,319	2,013,538
LIBERTY MEDIA STARZ SR A WI	COMMON STOCK	UNITED STATES	55,000	2,538,250
LIBERTY PROPERTY	SH BEN INT SUPP	UNITED STATES	120,500	3,857,205
LIFE PARTNERS HLDGS INC	COM	UNITED STATES	8,175	173,228
LIFE TIME FITNESS INC	COM	UNITED STATES	43,400	1,081,962
LIFEPOINT HOSPS INC	COM	UNITED STATES	57,736	1,876,997
LIGAND PHARMACEUTICALS INC	CL B	UNITED STATES	104,600	226,982
LIMELIGHT NETWORKS INC	COM	UNITED STATES	28,800	113,184
LIN TV CORP	CL A	UNITED STATES	32,600	145,396
LINCARE HLDGS INC	COM	UNITED STATES	74,600	2,769,152
LINCOLN EDL SVCS CORP	COM	UNITED STATES	11,400	247,038
LINCOLN ELEC HLDGS INC	COM	UNITED STATES	45,930	2,455,418
LINDSAY CORP	COM	UNITED STATES	12,100	482,185
LIONBRIDGE TECHNOLOGIES INC	COM	UNITED STATES	61,900	142,370
LIQUIDITY SVCS INC	COM	UNITED STATES	14,400	145,008
LITHIA MTRS INC	CL A	UNITED STATES	17,300	142,206
LITTELFUSE INC	COM	UNITED STATES	24,600	790,890
LIVE NATION INC	COM	UNITED STATES	94,472	803,957
LIVEPERSON INC	COM	UNITED STATES	42,600	296,922
LIZ CLAIBORNE INC	COM	UNITED STATES	112,800	635,064
LKQ CORP	COM	UNITED STATES	151,857	2,974,879
LMI AEROSPACE INC	COM	UNITED STATES	9,800	130,340
LODGENET INTERACTIVE CORP	COM	UNITED STATES	18,800	103,964
LOGMEIN INC	COMMON STOCK	UNITED STATES	9,000	179,550
LOOPNET INC	COM	UNITED STATES	30,307	301,252
LORAL SPACE + COMMUNICATIONS I	COM	UNITED STATES	13,200	417,252
LOUISIANA PAC CORP	COM	UNITED STATES	133,551	932,186
LSB INDS INC	COM	UNITED STATES	21,800	307,380
LSI INDS INC	COMMON STOCK	UNITED STATES	21,387	168,530
LTC PROPERTIES	COM	UNITED STATES	24,100	644,675
LUBRIZOL CORP	COM	UNITED STATES	72,900	5,318,055
LUBYS CAFETERIAS INC	COM	UNITED STATES	23,500	86,480
LUFKIN INDS INC	COM	UNITED STATES	16,000	1,171,200
LUMBER LIQUIDATORS HLDGS INC	COMMON STOCK	UNITED STATES	13,800	369,840
LUMINEX CORP DEL	COM	UNITED STATES	41,800	624,074
M + F WORLDWIDE CORP	COM	UNITED STATES	11,700	462,150
M.D.C. HOLDINGS INC	COM	UNITED STATES	40,115	1,245,170
M/I HOMES INC	COM	UNITED STATES	18,300	190,137
MAC GRAY CORP	COM	UNITED STATES	11,800	121,540
MACERICH CO	COM	UNITED STATES	106,049	3,812,462
MACK CA RLTY CORP	COM	UNITED STATES	82,840	2,863,779
MADDEN STEVEN LTD	COM	UNITED STATES	18,700	771,188
MAGELLAN HEALTH SVCS INC	COM NEW	UNITED STATES	40,850	1,663,821
MAIDENFORM BRANDS INC	COM	UNITED STATES	23,291	388,727
MAIN STR CAP CORP	COM	UNITED STATES	3,799	61,240
MAINSOURCE FINL GROUP INC	COM	UNITED STATES	18,512	88,487
MAKO SURGICAL CORP	COM	UNITED STATES	13,500	149,850
MANHATTAN ASSOCS INC	COM	UNITED STATES	26,944	647,464
MANITOWOC INC	COM	UNITED STATES	138,900	1,384,833
MANNATECH INC	COM	UNITED STATES	9,900	30,888
MANNKIND CORP	COM	UNITED STATES	58,129	509,210
MANPOWER INC WIS	COM	UNITED STATES	83,933	4,581,063
MANTECH INTL CORP	CL A	UNITED STATES	23,639	1,141,291
MAP PHARMACEUTICALS INC	COM	UNITED STATES	6,100	58,133
MARCHEX INC	CL B	UNITED STATES	27,900	141,732
MARCUS CORP	COM	UNITED STATES	24,400	312,808
MARINE PRODS CORP	COM	UNITED STATES	15,125	74,566
MARINER ENERGY INC	COM	UNITED STATES	113,500	1,317,735

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MARKEL CORP	COM	UNITED STATES	10,554	3,588,360
MARKETAXESS HLDGS INC	COM	UNITED STATES	34,900	485,110
MARTEK BIOSCIENCES CORP	COM	UNITED STATES	35,000	662,900
MARTEN TRANS LTD	COM	UNITED STATES	13,999	251,282
MARTHA STEWART LIVING INC	CL A	UNITED STATES	25,600	126,464
MARTIN MARIETTA MATLS INC	COM	UNITED STATES	47,451	4,242,594
MARVEL ENTMT INC	COM	UNITED STATES	52,900	2,860,832
MASIMO CORPORATION	COM	UNITED STATES	53,700	1,633,554
MASTEC INC	COM	UNITED STATES	57,000	712,500
MATRIX SVC CO	COM	UNITED STATES	31,700	337,605
MATRIXX INITIATIVES INC	COM	UNITED STATES	700	2,954
MATTHEWS INTL CORP	CL A	UNITED STATES	32,246	1,142,476
MAXIM INTEGRATED PRODS INC	COM	UNITED STATES	328,800	6,674,640
MAXIMUS INC	COM	UNITED STATES	19,182	959,100
MAXWELL TECHNOLOGIES INC	COM	UNITED STATES	24,900	444,216
MAXYGEN INC	COM	UNITED STATES	29,600	180,264
MB FINL INC	COM	UNITED STATES	52,683	1,038,909
MBIA INC	COM	UNITED STATES	142,100	565,558
MCCORMICK + SCHMICKS SEAFOOD	COM	UNITED STATES	16,000	111,360

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MCG CAP CORP	COM	UNITED STATES	65,625	283,500
MCGRATH RENTCORP	COM	UNITED STATES	28,248	631,625
MCMORAN EXPLORATION CO	COM	UNITED STATES	79,400	636,788
MDU RES GROUP INC	COM	UNITED STATES	197,045	4,630,262
MEADOWBROOK INS GROUP INC	COM	UNITED STATES	62,354	461,420
MEASUREMENT SPECIALTIES INC	COM	UNITED STATES	14,700	147,735
MEDALLION FINL CORP	COM	UNITED STATES	14,884	121,602
MEDASSETS INC	COM	UNITED STATES	40,700	863,247
MEDCATH CORP	COM	UNITED STATES	18,800	148,708
MEDIACOM COMMUNICATIONS CORP	CL A	UNITED STATES	45,700	204,279
MEDICAL ACTION IND INC	COM	UNITED STATES	13,150	211,189
MEDICAL PPTYS TR INC	COM	UNITED STATES	84,481	844,810
MEDICINES CO	COM	UNITED STATES	56,700	472,878
MEDICIS PHARMACEUTICAL CORP	CL A NEW	UNITED STATES	64,900	1,755,545
MEDIDATA SOLUTIONS INC	COMMON STOCK	UNITED STATES	7,700	120,120
MEDIFAST INC	COM	UNITED STATES	13,400	409,772
MEDIVATION INC	COM	UNITED STATES	32,700	1,231,155
MEDNAX INC	COM	UNITED STATES	49,549	2,978,390
MEDQUIST INC	COM	UNITED STATES	2,300	15,387
MEMSIC INC	COM	UNITED STATES	1,300	4,264
MENS WEARHOUSE INC	COM	UNITED STATES	57,060	1,201,684
MENTOR GRAPHICS CORP	COM	UNITED STATES	106,000	935,980
MERCADOLIBRE INC	COM	UNITED STATES	27,900	1,447,173
MERCER INS GROUP INC	COM	UNITED STATES	3,000	54,510
MERCHANTS BANCSHARES INC	COM	UNITED STATES	2,576	58,321
MERCURY COMPUTER SYS INC	COM	UNITED STATES	27,300	300,573
MERCURY GEN CORP	COM	UNITED STATES	28,100	1,103,206
MERGE HEALTHCARE INC	COM	UNITED STATES	37,100	124,656
MERIDIAN BIOSCIENCE INC	COM	UNITED STATES	43,740	942,597
MERIDIAN INTST BANCORP INC	COM	UNITED STATES	6,600	57,354
MERIT MED SYS INC	COM	UNITED STATES	30,576	589,811
MERITAGE HOME CORP	COM	UNITED STATES	34,000	657,220
MET PRO CORP	COM	UNITED STATES	13,400	142,308
METABOLIX INC	COM	UNITED STATES	22,069	244,304
METALICO INC	COM	UNITED STATES	23,100	113,652
METHODE ELECTRS INC	COM	UNITED STATES	42,160	365,949
METRO BANCORP INC PA	COMMON STOCK	UNITED STATES	5,695	71,586
METROPOLITAN HEALTH NETWORKS	COM	UNITED STATES	39,600	78,804
METTLER TOLEDO INTL INC	COM	UNITED STATES	36,000	3,779,640
MF GLOBAL LTD	COM STK USD1	UNITED STATES	105,500	733,225
MFA FINANCIAL INC	COM	UNITED STATES	303,600	2,231,460
MGE ENERGY INC	COM	UNITED STATES	24,900	889,926
MGIC INVT CORP WIS	COM	UNITED STATES	132,900	768,162
MGM MIRAGE INC	COM	UNITED STATES	207,353	1,891,059
MICREL INC	COM	UNITED STATES	51,400	421,480
MICROMET INC	COM	UNITED STATES	53,672	357,456
MICROS SYS INC	COM	UNITED STATES	87,600	2,718,228
MICROSEMI CORP	COM	UNITED STATES	91,600	1,625,900
MICROSTRATEGY INC	CL A NEWREVERSE SPLIT	UNITED STATES	9,800	921,396
MICROTUNE INC DEL	COM	UNITED STATES	60,963	137,776
MICROVISION INC WASH	COM	UNITED STATES	95,600	303,052
MICRUS CORP	COM	UNITED STATES	13,000	195,130
MID AMER APT CMNTYS INC	COM	UNITED STATES	30,612	1,477,947
MIDAS INC	COM	UNITED STATES	17,500	147,875
MIDDLEBROOK PHARMACEUTICALS IN	COM	UNITED STATES	16,247	8,286
MIDDLEBY CORP	COMMON STOCK	UNITED STATES	19,294	945,792
MIDDLESEX WTR CO	COM	UNITED STATES	13,500	238,005
MIDSOUTH BANCORP INC	COM	UNITED STATES	400	5,560
MILLER HERMAN INC	COM	UNITED STATES	57,105	912,538

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MILLER INDS INC TENN	COM NEW	UNITED STATES	10,900	123,715
MINE SAFETY APPLIANCES CO	COM	UNITED STATES	32,415	859,970
MINERALS TECHNOLOGIES INC	COM	UNITED STATES	21,000	1,143,870
MIPS TECHNOLOGIES INC COM	COMMON STOCK	UNITED STATES	54,046	236,181
MIRANT CORP NEW	COM	UNITED STATES	155,593	2,375,905
MISSION WEST PPTYS INC MD	COM	UNITED STATES	26,700	191,973
MISTRAS GROUP INC	COMMON STOCK	UNITED STATES	10,800	162,648
MKS INSTRS INC	COM	UNITED STATES	51,470	896,093
MOBILE MINI INC	COM	UNITED STATES	40,431	569,673
MODINE MFG CO	COM	UNITED STATES	45,900	543,456
MODUSLINK GLOBAL SOLUTIONS INC	COM	UNITED STATES		
			51,559	485,170
MOHAWK INDS INC	COM	UNITED STATES	59,579	2,835,960
MOLECULAR INSIGHT PHARMCEUTCAL	COM	UNITED STATES		
			12,863	28,942
MOLINA HEALTHCARE INC	COM	UNITED STATES	15,900	363,633
MOMENTA PHARMACEUTICALS INC	COM	UNITED STATES		
			38,900	490,529
MONARCH CASINO + RESORT INC	COM	UNITED STATES	12,125	98,213
MONEYGRAM INTL INC	COM	UNITED STATES	85,200	245,376
MONMOUTH REAL ESTATE INVT CORP	CL A	UNITED STATES		
			20,300	151,032
MONOLITHIC PWR SYS INC	COM	UNITED STATES	35,400	848,538
MONOTYPE IMAGING HOLDINGS	COM	UNITED STATES	20,900	188,727
MONRO MUFFLER BRAKE INC	COM	UNITED STATES	18,975	634,524

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MOOG INC	CL A	UNITED STATES	49,289	1,440,717
MORGANS HOTEL GROUP CO	COM	UNITED STATES	21,760	98,573
MORNINGSTAR INC	COM	UNITED STATES	20,417	986,958
MOSAIC CO	COMMON STOCK	UNITED STATES	170,635	10,192,029
MOVADO GROUP INC	COM	UNITED STATES	15,800	153,576
MOVE INC	COM	UNITED STATES	133,661	221,877
MPS GROUP INC	COM	UNITED STATES	102,728	1,411,483
MSC INDL DIRECT INC	CL A	UNITED STATES	46,725	2,196,075
MSCI INC	CL A	UNITED STATES	108,995	3,466,041
MTS SYS CORP	COM	UNITED STATES	18,740	538,588
MUELLER INDS INC	COM	UNITED STATES	42,600	1,058,184
MUELLER WTR PRODS INC	COM SER A	UNITED STATES	161,400	839,280
MULTI COLOR CORP	COMMON STOCK	UNITED STATES	15,520	189,499
MULTI FINELINE ELECTRONIX INC	COM	UNITED STATES	10,200	289,374
MULTIMEDIA GAMES INC	COM	UNITED STATES	28,000	168,280
MVC CAP INC	COM	UNITED STATES	26,213	309,313
MWI VETERINARY SUPPLY INC	COM	UNITED STATES	11,500	433,550
MYERS IND INC	COM	UNITED STATES	35,743	325,261
MYR GROUP INC DEL	COM	UNITED STATES	17,800	321,824
MYRIAD GENETICS INC	COM	UNITED STATES	102,300	2,670,030
MYRIAD PHARMACEUTICALS	COMMON STOCK	UNITED STATES	25,575	128,642
NABI BIOPHARMACEUTICALS	COM	UNITED STATES	45,700	223,930
NACCO INDS INC	CL A	UNITED STATES	7,370	367,026
NALCO HLDG CO	COM	UNITED STATES	149,244	3,807,214
NANOSPHERE INC	COM	UNITED STATES	13,200	85,008
NARA BANCORP INC	COM	UNITED STATES	35,600	403,704
NASB FINL INC	COM	UNITED STATES	4,400	102,476
NASH FINCH CO	COM	UNITED STATES	14,000	519,260
NATIONAL BANKSHARES INC VA	COM	UNITED STATES	7,200	203,688
NATIONAL BEVERAGE CORP	COMMON STOCK	UNITED STATES	8,160	113,098
NATIONAL CINEMEDIA INC	COM	UNITED STATES	45,700	757,249
NATIONAL FINL PARTNERS CORP	COM	UNITED STATES	49,200	398,028
NATIONAL FUEL GAS CO N J	COM	UNITED STATES	75,623	3,781,150
NATIONAL HEALTH INVS INC	COM	UNITED STATES	27,600	1,020,924
NATIONAL HEALTHCARE CORP	COM	UNITED STATES	8,200	296,102
NATIONAL INSTRS CORP	COM	UNITED STATES	61,950	1,824,428
NATIONAL INTST CORP	COM	UNITED STATES	5,834	98,945
NATIONAL PENN BANCSHARES INC	COM	UNITED STATES	132,612	767,823
NATIONAL PRESTO INDS INC	COM	UNITED STATES	5,000	546,150
NATIONAL RESH CORP	COM	UNITED STATES	207	4,285
NATIONAL RETAIL PPTYS INC	COM	UNITED STATES	85,892	1,822,628
NATIONAL WESTN LIFE INS CO	CL A	UNITED STATES	2,200	381,964
NATIONWIDE HEALTH PPTYS INC	COM	UNITED STATES	122,861	4,322,250
NATURAL GAS SVCS GROUP INC	COM	UNITED STATES	11,500	216,775
NATUS MED INC DEL	COM	UNITED STATES	29,300	433,347
NAVIGANT CONSULTING CO	COM	UNITED STATES	54,800	814,328
NAVIGATORS GROUP INC	COM	UNITED STATES	13,600	640,696
NAVISTAR INTL CORP INC	COM	UNITED STATES	67,700	2,616,605
NBT BANCORP INC	COM	UNITED STATES	37,514	764,160
NBTY INC	COM	UNITED STATES	58,000	2,525,320
NCI BLDG SYS INC	COM	UNITED STATES	76,028	137,611
NCI INC	CL A	UNITED STATES	7,200	199,080
NCR CORP NEW	COM	UNITED STATES	170,300	1,895,439
NEENAH PAPER INC	COM	UNITED STATES	19,100	266,445
NEKTAR THERAPEUTICS	COM	UNITED STATES	97,000	904,040
NELNET INC	CL A	UNITED STATES	21,100	363,553
NEOGEN CORP	COM	UNITED STATES	20,700	488,727
NESS TECHNOLOGIES INC	COM	UNITED STATES	36,500	178,850
NET 1 UEPS TECHNOLOGIES INC	COM	UNITED STATES	40,000	776,800
NETEZZA CORP	COM	UNITED STATES	52,600	510,220
NETFLIX COM INC	COM	UNITED STATES	44,200	2,437,188

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NETGEAR INC	COM	UNITED STATES	38,300	830,727
NETLOGIC MICROSYSTEMS INC	COM	UNITED STATES	18,745	867,144
NETSCOUT SYS INC	COM	UNITED STATES	28,000	409,920
NETSUITE INC	COM	UNITED STATES	19,100	305,218
NETWORK EQUIP TECHNOLOGIES	COM	UNITED STATES	30,100	121,905
NEUROCRINE BIOSCIENCES INC	COM	UNITED STATES	38,200	103,904
NEUROGESX INC	COM	UNITED STATES	14,532	112,042
NEUSTAR INC	CL A	UNITED STATES	80,548	1,855,826
NEUTRAL TANDEM INC	COM	UNITED STATES	33,900	771,225
NEW JERSEY RES CORP	COM	UNITED STATES	46,225	1,728,815
NEW YORK + CO INC	COM	UNITED STATES	21,054	90,322
NEW YORK CMNTY BANCORP INC	COM	UNITED STATES	456,569	6,624,816
NEWALLIANCE BANCSHARES INC	COM	UNITED STATES	118,400	1,421,984
NEWFIELD EXPL CO	COM	UNITED STATES	143,026	6,898,144
NEWMARKET CORP	COM	UNITED STATES	11,372	1,305,164
NEWPARK RES INC	COM PAR USD0.01 NEW	UNITED STATES	98,300	415,809
NEWPORT CORP	COM	UNITED STATES	47,700	438,363
NEWSTAR FINANCIAL INC	COM	UNITED STATES	18,100	70,952
NGP CAP RES CO	COM	UNITED STATES	23,305	189,470

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NIC INC	COM	UNITED STATES	47,510	434,241
NIGHTHAWK RADIOLOGY HLDGS INC	COM	UNITED STATES		
			21,600	97,848
NII HLDGS INC	COM NEW	UNITED STATES	177,222	5,951,115
NL INDS INC	COM NEW	UNITED STATES	3,800	26,372
NOBEL LEARNING CMNTYS INC	COM	UNITED STATES	3,720	28,235
NORDSON CORP	COM	UNITED STATES	36,800	2,251,424
NORTH AMERN GALVANIZING	COM	UNITED STATES	20,500	99,425
NORTHEAST CMNTY BANKCORP INC	COM	UNITED STATES		
			600	3,942
NORTHERN OIL AND GAS INC	COM	UNITED STATES	34,400	407,296
NORTHFIELD BANCORP INC NEW	COM	UNITED STATES	18,500	250,120
NORTHRIM BANCORP INC	COM	UNITED STATES	4,202	70,930
NORTHSTAR RLTY FIN CORP	COM	UNITED STATES	69,878	239,682
NORTHWEST BANCSHARES INC/MD	COMMON STOCK	UNITED STATES		
			37,575	425,349
NORTHWEST NAT GAS CO	COM	UNITED STATES	29,333	1,321,158
NORTHWEST PIPE CO	COM	UNITED STATES	9,800	263,228
NORTHWESTERN CORP	COM NEW	UNITED STATES	36,595	952,202
NORWOOD FIN CORP	COM	UNITED STATES	500	14,295
NOVAMED EYECARE INC	COM	UNITED STATES	21,500	83,420
NOVATEL WIRELESS INC	COM NEW	UNITED STATES	36,000	286,920
NOVAVAX INC	COM	UNITED STATES	65,400	173,964
NPS PHARMACEUTICALS INC	COM	UNITED STATES	51,500	175,100
NRG ENERGY INC	COM NEW	UNITED STATES	285,851	6,748,942
NSTAR	COM	UNITED STATES	115,710	4,258,128
NTELOS HLDGS CORP	COM	UNITED STATES	32,953	587,222
NU SKIN ENTERPRISES INC	CL A	UNITED STATES	54,100	1,453,667
NUANCE COMMUNICATIONS INC	COM	UNITED STATES	247,404	3,844,658
NUTRACEUTICAL INTL CORP	COM	UNITED STATES	12,361	152,906
NUTRI SYS INC NEW	COM	UNITED STATES	33,125	1,032,506
NUVASIVE INC	COM	UNITED STATES	38,299	1,224,802
NV ENERGY INC	COM	UNITED STATES	255,900	3,168,042
NVE CORP	COMMON NEW	UNITED STATES	4,717	194,859
NVR INC	COM	UNITED STATES	6,200	4,406,402
NXSTAGE MEDICAL INC COM	COMMON STOCK	UNITED STATES	18,400	153,640
NYMAGIC INC	COM	UNITED STATES	6,000	99,540
O CHARLEYS INC	COM	UNITED STATES	27,500	180,125
OBAGI MEDICAL PRODUCTS INC	COM	UNITED STATES	21,600	259,200
OCEANEERING INTL INC	COM	UNITED STATES	58,566	3,427,282
OCEANFIRST FINL CORP	COM	UNITED STATES	9,792	110,650
OCWEN FINL CORP	COM NEW	UNITED STATES	62,400	597,168
ODYSSEY HEALTHCARE INC	COM	UNITED STATES	31,975	498,171
ODYSSEY MARINE EXPLORATION	COM	UNITED STATES	52,219	73,629
OFFICEMAX INC DEL	COM	UNITED STATES	93,900	1,191,591
OGE ENERGY CORP	COM	UNITED STATES	102,800	3,792,292
OHIO VY BANC CORP	COM	UNITED STATES	4,100	90,323
OIL DRI CORP AMER	COM	UNITED STATES	5,500	85,250
OIL STATES INTL INC	COM	UNITED STATES	53,900	2,117,731
OILSANDS QUEST INC	COM	UNITED STATES	239,600	275,540
OLD DOMINION FREIGHT LINE INC	COM	UNITED STATES		
			29,387	902,181
OLD NATL BANCORP IND	COM RTS CALLABLE THRU 3/2/20	UNITED STATES	94,521	1,174,896
OLD REP INTL CORP	COM	UNITED STATES	256,775	2,578,021
OLD SECOND BANCORP INC DEL	COM	UNITED STATES	15,000	103,350
OLIN CORP	COM PAR 1	UNITED STATES	86,032	1,507,281
OLYMPIC STL INC	COM	UNITED STATES	11,389	371,054
OM GROUP INC	COM	UNITED STATES	34,300	1,076,677
OMEGA HEALTHCARE INVESTORS	REAL ESTATE	UNITED STATES	90,192	1,754,234
OMEGA PROTEIN CORP	COM	UNITED STATES	17,500	76,300
OMERGA FLEX INC	COM	UNITED STATES	600	8,400
OMNICARE INC	COM	UNITED STATES	127,100	3,073,278
OMNICELL INC	COM	UNITED STATES	31,500	368,235

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OMNIVISION TECHNOLOGIES INC	COM	UNITED STATES	54,100	786,073
OMNOVA SOLUTIONS INC	COM	UNITED STATES	49,800	305,274
ON ASSIGNMENT INC	COM	UNITED STATES	33,425	238,989
ON SEMICONDUCTOR CORP	COM	UNITED STATES	453,480	3,995,159
ONCOGENEX PHARMACEUTICALS INC	COM	UNITED STATES	4,709	104,917
ONEOK INC NEW	COM	UNITED STATES	112,382	5,008,866
ONLINE RES CORP	COM	UNITED STATES	28,047	147,527
ONYX PHARMACEUTICALS INC	COM	UNITED STATES	68,200	2,000,988
OPENTABLE INC	COMMON STOCK	UNITED STATES	3,200	81,472
OPENWAVE SYS INC	COM NEW	UNITED STATES	89,884	204,936
OPKO HEALTH INC	COM	UNITED STATES	14,600	26,718
OPLINK COMMUNICATIONS INC	COM NEW	UNITED STATES	22,042	361,268
OPNET TECHNOLOGIES INC	COM	UNITED STATES	13,000	158,470
OPNEXT INC	COM	UNITED STATES	24,300	46,170
OPPENHEIMER HLDGS INC	CL A NON VTG SHS	UNITED STATES	11,400	378,708
OPTIMER PHARMACEUTICALS INC	COM	UNITED STATES	31,600	356,448
OPTIONSXPRESS HLDGS INC	COM	UNITED STATES	46,300	715,335
ORASURE TECHNOLOGIES INC	COM	UNITED STATES	49,310	250,495
ORBITAL SCIENCES CORP	COMMON STOCK	UNITED STATES	62,000	946,120
ORBITZ WORLDWIDE INC	COM	UNITED STATES	36,700	269,378
ORCHIDS PAPER PRODS CO DEL	COM	UNITED STATES	5,900	118,118

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OREXIGEN THERAPEUTICS INC	COM	UNITED STATES	28,700	213,528
ORIENT EXPRESS HOTELS LTD	CL A SHS	UNITED STATES	79,360	804,710
ORIENTAL FINL GROUP INC	COM	UNITED STATES	30,418	328,514
ORION ENERGY SYS	COMMON STOCK	UNITED STATES	18,800	82,532
ORION MARINE GROUP INC	COM	UNITED STATES	28,500	600,210
ORITANI FINL CORP	COM	UNITED STATES	12,200	167,506
ORMAT TECHNOLOGIES INC	COM	UNITED STATES	20,400	771,936
ORRSTOWN FINL SVCS INC	COM	UNITED STATES	5,300	184,864
ORTHOVITA INC	CDT COM	UNITED STATES	67,900	238,329
OSHKOSH CORP	COM	UNITED STATES	96,100	3,558,583
OSI PHARMACEUTICALS INC	COM	UNITED STATES	63,935	1,983,903
OSI SYS INC	COM	UNITED STATES	16,200	441,936
OSIRIS THERAPEUTICS INC NEW	COM	UNITED STATES	14,900	106,386
OTTER TAIL CORP	COM	UNITED STATES	39,000	967,200
OUTDOOR CHANNEL HLDGS INC	COM NEW	UNITED STATES	15,384	89,227
OVERHILL FARMS INC	COM	UNITED STATES	17,100	83,106
OVERSEAS SHIPHOLDING GROUP INC	COM	UNITED STATES		
			25,506	1,120,989
OVERSTOCK COM INC DEL	COM	UNITED STATES	14,200	192,552
OWENS + MINOR INC NEW	COM	UNITED STATES	45,300	1,944,729
OWENS CORNING NEW	COM	UNITED STATES	91,400	2,343,496
OXFORD INDS INC	COM	UNITED STATES	13,700	283,316
OXIGENE INC	COM	UNITED STATES	2,700	3,078
OYO GEOSPACE	COM	UNITED STATES	4,500	193,005
P F CHANGS CHINA BISTRO INC	COM	UNITED STATES	26,300	997,033
PACER INTL INC TN	COM	UNITED STATES	40,800	128,928
PACIFIC CAP BANCORP NEW	COM	UNITED STATES	44,600	42,816
PACIFIC CONTL CORP	COM	UNITED STATES	19,793	226,432
PACIFIC SUNWEAR OF CALIF	COM	UNITED STATES	70,962	282,429
PACKAGING CORP AMER	COM	UNITED STATES	109,900	2,528,799
PACWEST BANCORP DEL	COM	UNITED STATES	29,500	594,425
PAETEC HLDG CORP	COM	UNITED STATES	140,900	584,735
PAIN THERAPEUTICS INC	COM	UNITED STATES	35,300	189,208
PALM INC NEW	COM	UNITED STATES	173,569	1,742,633
PALOMAR MED TECHNOLOGIES INC	COM NEW	UNITED STATES		
			19,200	193,536
PANERA BREAD CO	CL A	UNITED STATES	30,100	2,015,797
PANHANDLE OIL AND GAS INC A	CL A	UNITED STATES	8,341	216,032
PANTRY INC	COM	UNITED STATES	23,900	324,801
PAPA JOHNS INTL INC	COM	UNITED STATES	24,200	565,312
PAR PHARMACEUTICAL COS INC	COM	UNITED STATES	39,569	1,070,737
PAR TECHNOLOGY	COM	UNITED STATES	1,500	8,670
PARAMETRIC TECHNOLOGY CORP	COM NEW	UNITED STATES		
			124,100	2,027,794
PARAMOUNT GOLD AND SILVER CORP	COM	UNITED STATES		
			84,000	121,800
PAREXEL INTL CORP	COM	UNITED STATES	58,868	830,039
PARK ELECTROCHEMICAL CORP	COM	UNITED STATES	20,050	554,182
PARK NATL CORP	COM	UNITED STATES	11,737	691,075
PARKER DRILLING CO	COM	UNITED STATES	125,580	621,621
PARKERVISION INC	COM	UNITED STATES	21,900	40,077
PARKWAY PPTYS INC	COM	UNITED STATES	23,042	479,734
PATRIOT COAL CORPORATION	COM	UNITED STATES	82,000	1,267,720
PATRIOT TRANSN HLDG INC	COM	UNITED STATES	1,600	151,136
PATTERSON UTI ENERGY INC	COM	UNITED STATES	165,700	2,543,495
PC CONNECTION INC	COM	UNITED STATES	6,900	46,575
PC MALL INC	COM	UNITED STATES	11,300	58,986
PC TEL INC	COM	UNITED STATES	22,900	135,568
PDL BIOPHARMA INC	COM	UNITED STATES	126,200	865,732
PEAPACK GLADSTONE FINL CORP	COM	UNITED STATES	8,085	102,518
PEETS COFFEE AND TEA INC	COM	UNITED STATES	13,400	446,622
PEGASUS WIRELESS CORP NEV	WTS EXP 18DEC09	UNITED STATES	4,970	
PEGASYSYSTEMS INC	COM	UNITED STATES	16,431	558,654

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PENN NATL GAMING INC	COM	UNITED STATES	71,400	1,940,652
PENN VA CORP	COM	UNITED STATES	50,600	1,077,274
PENNANTPARK INVESTMENT CORP	COM	UNITED STATES	31,965	285,128
PENNICHUCK CORP	COM NEW	UNITED STATES	1,986	41,964
PENNS WOODS BANCORP INC	COM	UNITED STATES	4,000	129,760
PENNSYLVANIA REAL ESTATE INVT	SH BEN INT	UNITED STATES	41,648	352,342
PENSKE AUTOMOTIVE GROUP INC	COM	UNITED STATES	44,100	669,438
PENSON WORLDWIDE INC	COM	UNITED STATES	17,262	156,394
PENTAIR INC	COM	UNITED STATES	105,300	3,401,190
PEOPLES BANCORP INC	COM	UNITED STATES	12,495	120,952
PEOPLES FINL CORP MISS	CDT COM	UNITED STATES	4,100	83,312
PEP BOYS MANNY MOE + JACK	COM	UNITED STATES	52,180	441,443
PEPSIAMERICAS INC	COM	UNITED STATES	63,770	1,865,910
PERFICIENT INC	COM	UNITED STATES	34,200	288,306
PERICOM SEMICONDUCTOR CORP	COM	UNITED STATES	27,600	318,228
PERMA FIX ENVIRONMENTAL SVCS	COM	UNITED STATES	55,800	126,666
PERRIGO CO	COM	UNITED STATES	87,400	3,482,016
PERVASIVE SOFTWARE INC	COM	UNITED STATES	16,600	80,012
PETMED EXPRESS COM INC	COM	UNITED STATES	26,700	470,721
PETROHAWK ENERGY CORP	COM	UNITED STATES	324,544	7,785,811
PETROLEUM DEV CORP	COM	UNITED STATES	22,194	404,153

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PETROQUEST ENERGY INC	COM	UNITED STATES	53,353	327,054
PETSMART INC	COM	UNITED STATES	135,206	3,608,648
PHARMACEUTICAL PROD DEV INC	COM	UNITED STATES		
			113,370	2,657,393
PHARMASSET INC	COM	UNITED STATES	20,900	432,630
PHARMERICA CORP	COM	UNITED STATES	33,079	525,295
PHASE FORWARD INC	COM	UNITED STATES	42,900	658,515
PHH CORP	COM NEW	UNITED STATES	54,400	876,384
PHI INC	COM NON VTG	UNITED STATES	13,100	271,170
PHILLIPS VAN HEUSEN CORP	COM	UNITED STATES	56,399	2,294,311
PHOENIX COS INC NEW	COM	UNITED STATES	121,800	338,604
PHOENIX TECHNOLOGIES LTD	COM	UNITED STATES	26,300	72,325
PHOTRONICS INC	COM	UNITED STATES	50,600	225,170
PICO HLDGS INC	COM NEW	UNITED STATES	26,084	853,729
PIEDMONT NAT GAS INC	COM	UNITED STATES	78,600	2,102,550
PIER 1 IMPORTS INC	COM	UNITED STATES	124,250	632,433
PIKE ELEC CORP	COM	UNITED STATES	14,700	136,416
PINNACLE ENTMT INC	COM	UNITED STATES	65,600	589,088
PINNACLE FINL PARTNERS INC	COM	UNITED STATES	36,860	524,149
PIONEER DRILLING CO	COM	UNITED STATES	53,105	419,530
PIPER JAFFRAY COS	COM	UNITED STATES	21,841	1,105,373
PLAINS EXPL + PRODTN CO	COM	UNITED STATES	150,246	4,155,804
PLANTRONICS INC NEW	COM	UNITED STATES	52,600	1,366,548
PLAYBOY ENTERPRISES INC	COM CL B	UNITED STATES	29,100	93,120
PLEXUS CORP	COM	UNITED STATES	42,900	1,222,650
PLX TECHNOLOGY INC	COM	UNITED STATES	29,400	94,962
PMA CAP CORP	CL A	UNITED STATES	36,719	231,330
PMC SIERRA INC	COM	UNITED STATES	240,300	2,080,998
PMFG INC	COM	UNITED STATES	12,400	201,004
PMI GROUP INC	COM	UNITED STATES	91,400	230,328
PNM RES INC	COM	UNITED STATES	95,750	1,211,238
POLARIS INDS INC	COM	UNITED STATES	33,287	1,452,312
POLYCOM INC	COM	UNITED STATES	91,842	2,293,295
POLYONE CORP	COM	UNITED STATES	113,125	845,044
POLYPORE INTERNATIONAL INC	OM	UNITED STATES	23,700	282,030
PONIARD PHARMACEUTICALS INC	COM NEW	UNITED STATES		
			23,021	42,128
POOL CORP	COM	UNITED STATES	53,074	1,012,652
PORTEC RAIL PRODS INC	COM	UNITED STATES	7,200	77,112
PORTER BANCORP INC	COM FORMERLY COM NON VOTING	UNITED STATES		
			315	4,738
PORTFOLIO RECOVERY ASSOCS INC	COM	UNITED STATES		
			16,700	749,496
PORTLAND GEN ELEC CO	COM NEW	UNITED STATES	82,700	1,687,907
POST PPTYS INC	COM	UNITED STATES	50,110	982,156
POTLATCH CORP NEW	COM	UNITED STATES	43,305	1,380,563
POWELL INDS INC	COM	UNITED STATES	9,600	302,688
POWER INTEGRATIONS	COM	UNITED STATES	29,700	1,079,892
POWER ONE INC	COM	UNITED STATES	76,600	333,210
POWERSECURE INTL INC	COM	UNITED STATES	17,900	129,059
POWERWAVE TECHNOLOGIES INC	COM	UNITED STATES	141,340	178,088
POZEN INC	COM	UNITED STATES	28,200	168,918
PRE PAID LEGAL SVCS INC	COM	UNITED STATES	9,000	369,720
PREFORMED LINE PRODS CO	COM	UNITED STATES	3,500	153,300
PREMIERE GLOBAL SVCS INC	COM	UNITED STATES	67,470	556,628
PREMIERWEST BANCORP	COM	UNITED STATES	13,644	19,374
PRESIDENTIAL LIFE CORP	COM	UNITED STATES	27,800	254,370
PRESTIGE BRANDS HLDGS INC	COM	UNITED STATES	40,233	316,231
PRICESMART INC	COM	UNITED STATES	14,100	288,204
PRIDE INTERNATIONAL INC	COM	UNITED STATES	187,283	5,976,201
PRIMEDIA INC	COM NEW	UNITED STATES	33,910	122,415
PRIMEENERGY CORP	COM	UNITED STATES	1,000	36,390
PRIMORIS SVCS CORP	COM	UNITED STATES	2,000	15,940

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PRINCETON REVIEW INC	COM	UNITED STATES	7,700	31,262
PRIVATEBANKCORP INC	COM	UNITED STATES	57,200	513,084
PROASSURANCE CORP	COM	UNITED STATES	35,870	1,926,578
PROGENICS PHAARMACEUTICALS INC	COM	UNITED STATES	25,105	111,466
PROGRESS SOFTWARE CORP	COM	UNITED STATES	43,200	1,261,872
PROS HLDGS INC	COM	UNITED STATES	22,900	237,015
PROSPECT CAPITAL CORP	COM	UNITED STATES	73,909	872,865
PROSPERITY BANCSHARES INC	COM	UNITED STATES	50,200	2,031,594
PROTALIX BIOTHERAPEUTICS INC	COM	UNITED STATES	35,700	236,334
PROTECTIVE LIFE CORP	COM	UNITED STATES	92,100	1,524,255
PROVIDENCE SVC CORP	COM	UNITED STATES	14,755	233,129
PROVIDENT FINACIAL SERVICES	COM	UNITED STATES	61,201	651,791
PROVIDENT NEW YORK BANCORP	COM	UNITED STATES	43,899	370,508
PRUDENTIAL BANCORP INC PA	COM	UNITED STATES	400	3,808
PS BUSINESS PKS INC CA	COM	UNITED STATES	20,240	1,013,012
PSS WORLD MED INC	COM	UNITED STATES	65,510	1,478,561
PSYCHIATRIC SOLUTIONS INC	COM	UNITED STATES	59,676	1,261,551
PZENA INVT MGMT INC	CL A	UNITED STATES	8,300	67,562
QAD INC	COM	UNITED STATES	13,785	84,226
QC HLDGS INC	COM	UNITED STATES	2,358	11,342
QUAKER CHEMICAL	COM	UNITED STATES	9,800	202,272

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QUALITY SYSTEMS	COM	UNITED STATES	25,700	1,613,703
QUANEX BLDG PRODS CORP	COM	UNITED STATES	42,555	722,158
QUANTUM CORP	DSSG COM	UNITED STATES	211,580	619,929
QUEST SOFTWARE INC	COM	UNITED STATES	66,900	1,230,960
QUESTCOR PHARMACEUTICALS INC	COM	UNITED STATES	54,900	260,775
QUICKSILVER RES INC	COM	UNITED STATES	124,300	1,865,743
QUIDEL CORP	COM	UNITED STATES	32,438	446,996
QUIKSILVER INC	COM	UNITED STATES	140,500	283,810
RACKSPACE HOSTING INC	COM	UNITED STATES	70,600	1,472,010
RADIAN GROUP INC	COM	UNITED STATES	90,080	658,485
RADIANT SYS INC	COM	UNITED STATES	34,675	360,620
RADISYS CORP	COM	UNITED STATES	23,150	221,083
RADNET INC	COM	UNITED STATES	26,600	54,264
RAE SYS INC	COM	UNITED STATES	9,500	10,450
RAILAMERICA INC	COMMON STOCK	UNITED STATES	23,700	289,140
RAIT FINANCIAL TRUST	COM	UNITED STATES	64,800	84,888
RALCORP HLDGS INC NEW	COM	UNITED STATES	60,403	3,606,663
RAMBUS INC DEL	COM	UNITED STATES	110,364	2,692,882
RAMCO GERSHENSON PPTYS TR	COM SH BEN INT	UNITED STATES	28,000	267,120
RASER TECHNOLOGIES INC	COM	UNITED STATES	47,100	58,404
RAVEN INDS INC	COM	UNITED STATES	17,400	552,798
RAYMOND JAMES FINANCIAL INC	COM	UNITED STATES	105,412	2,505,643
RAYONIER INC	COM	UNITED STATES	84,378	3,557,376
RBC BEARINGS INC	COM	UNITED STATES	24,040	584,893
RC2 CORP	COM	UNITED STATES	23,700	349,575
RCN CORP	COM NEW	UNITED STATES	38,700	419,895
READING INTL INC	CL A	UNITED STATES	18,700	75,735
REALNETWORKS INC	COM	UNITED STATES	99,100	367,661
REALTY INCOME CORP	COM	UNITED STATES	113,800	2,948,558
RED LION HOTELS CORP	COM	UNITED STATES	1,200	5,928
RED ROBIN GOURMET BURGERS INC	COM	UNITED STATES	18,000	322,200
REDWOOD TR INC.	COM	UNITED STATES	85,200	1,231,992
REGAL BELOIT CORP	COM	UNITED STATES	39,500	2,051,630
REGAL ENTMT GROUP	CL A	UNITED STATES	85,365	1,232,671
REGENCY CTRS CORP	COM	UNITED STATES	96,680	3,389,601
REGENERON PHARMACEUTICALS INC	COM	UNITED STATES	67,500	1,632,150
REGIS CORP MINNESOTA	COM	UNITED STATES	63,740	992,432
REHABCARE GROUP INC	COM	UNITED STATES	26,600	809,438
REINSURANCE GROUP AMER INC	COM NEW	UNITED STATES	78,475	3,739,334
RELIANCE STL + ALUM CO	COM	UNITED STATES	67,720	2,926,858
RENAISSANCE LEARNING INC	COM	UNITED STATES	9,500	107,920
RENAISSANCERE HOLDINGS LTD	SHS	UNITED STATES	67,800	3,603,570
RENASANT CORP	COM	UNITED STATES	24,375	331,500
RENT A CTR INC NEW	COM	UNITED STATES	71,650	1,269,638
RENTRAK CORP	COM	UNITED STATES	9,800	173,166
REPLIGEN CORP	COM	UNITED STATES	35,200	144,672
REPUBLIC AWYS HLDGS INC	COM	UNITED STATES	34,223	252,908
REPUBLIC BANCORP INC KY	CDT CL A	UNITED STATES	9,490	195,494
REPUBLIC FIRST BANCORP INC	COM	UNITED STATES	700	2,989
RES CARE INC	COM	UNITED STATES	30,800	344,960
RESOURCE CAPITAL CORP	COM	UNITED STATES	19,500	95,940
RESMED INC	COM	UNITED STATES	80,506	4,208,049
RESOURCE AMER INC	COM NEW	UNITED STATES	3,700	14,948
RESOURCES CONNECTION INC	COM	UNITED STATES	46,300	982,486
RETAIL VENTURES INC	COM	UNITED STATES	27,274	242,466
REVLON INC	CL A NEW	UNITED STATES	21,000	357,210
REWARDS NETWORK INC	COMMON STOCK	UNITED STATES	6,900	87,216
REX ENERGY CORP	COM	UNITED STATES	33,330	399,960
REX STORES CORP	COM	UNITED STATES	8,400	118,104
RF MICRO DEVICES INC	COM	UNITED STATES	286,316	1,365,727

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RIGEL PHARMACEUTICALS INC	COM NEW	UNITED STATES	57,763	549,326
RIGHTNOW TECHNOLOGIES INC	COM	UNITED STATES	27,600	479,412
RIMAGE CORP	COM	UNITED STATES	11,215	194,468
RISKMETRICS GROUP INC	COM	UNITED STATES	24,582	391,100
RITE AID CORP	COM	UNITED STATES	617,700	932,727
RIVERBED TECHNOLOGY INC	COM	UNITED STATES	60,800	1,396,576
RLI CORP	COM	UNITED STATES	20,600	1,096,950
ROBBINS + MYERS INC	COM	UNITED STATES	30,500	717,360
ROCHESTER MED CORP	COMMON STOCK	UNITED STATES	10,300	114,639
ROCK TENN CO	COM CL A	UNITED STATES	41,767	2,105,474
ROCKVILLE FINL INC	COM	UNITED STATES	10,844	113,862
ROCKWELL MED TECHNOLOGIES INC	COM	UNITED STATES	18,400	141,496
ROCKWOOD HLDGS INC	COM	UNITED STATES	53,900	1,269,884
ROFIN SINAR TECHNOLOGIES INC	COM	UNITED STATES	32,040	756,464
ROGERS CORP	COM	UNITED STATES	19,400	588,014
ROLLINS INC	COM	UNITED STATES	46,325	893,146
ROMA FINL CORP	COM	UNITED STATES	11,300	139,668
ROSETTA RES INC	COM	UNITED STATES	54,000	1,076,220
ROSETTA STONE INC	COMMON STOCK	UNITED STATES	6,500	116,675
ROVI CORP	COMMON STOCK	UNITED STATES	108,178	3,447,633

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ROYAL GOLD INC	COM	UNITED STATES	38,700	1,822,770
RPC INC	COM	UNITED STATES	32,775	340,860
RPM INTL INC	COM	UNITED STATES	138,682	2,819,405
RRI ENERGY INC	COMMON STOCK	UNITED STATES	378,054	2,162,469
RSC HLDGS INC	COM	UNITED STATES	45,900	323,136
RTI BIOLOGICS INC	COM	UNITED STATES	48,000	184,320
RTI INTL METALS INC	COM	UNITED STATES	32,400	815,508
RUBICON TECHNOLOGY INC	COM	UNITED STATES	12,600	255,906
RUBY TUESDAY INC	COM	UNITED STATES	70,200	505,440
RUDDICK CORP	COM	UNITED STATES	47,000	1,209,310
RUDOLPH TECHNOLOGIES INC	COM	UNITED STATES	28,906	194,248
RUE21 INC	COMMON STOCK	UNITED STATES	7,300	205,057
RUSH ENTERPRISES INC	CL A	UNITED STATES	36,322	431,869
RUSSELL 2000 MINI INDEX FTRS	MAR10 ICUS	UNITED STATES	32,300	
RUTHS HOSPITALITY GROUP INC	COM	UNITED STATES	14,858	31,053
RYLAND GROUP INC	COM	UNITED STATES	46,500	916,050
S + T BANCORP INC	COM	UNITED STATES	29,200	496,692
S Y BANCORP INC	COM	UNITED STATES	15,710	335,409
S+P MIDCAP 400 EMINI IDX FTRS	MAR10 XIOM	UNITED STATES	32,700	
S1 CORP	COM	UNITED STATES	55,366	360,986
SABA SOFTWARE INC	COM NEW	UNITED STATES	26,500	109,710
SAFEGUARD SCIENTIFICS INC	COMMON STOCK	UNITED STATES	25,306	260,905
SAFETY INS GROUP INC	COM	UNITED STATES	17,800	644,894
SAIA INC	COM	UNITED STATES	16,250	240,825
SAKS INC	COM	UNITED STATES	144,450	947,592
SALIX PHARMACEUTICALS LTD	COM	UNITED STATES	59,850	1,520,190
SALLY BEAUTY HLDGS INC	COM	UNITED STATES	93,930	718,565
SANDERS MORRIS HARIS GROUP INC	COM	UNITED STATES		14,268
SANDERSON FARMS INC	COM	UNITED STATES	21,442	903,995
SANDRIDGE ENERGY INC	COM	UNITED STATES	151,400	1,427,702
SANDY SPRING BANCORP INC	CMT COM	UNITED STATES	19,350	172,022
SANGAMO BIOSCIENCES INC	COM	UNITED STATES	47,800	282,976
SANTANDER BANCORP	COM	UNITED STATES	7,066	86,770
SANTARUS INC	COM	UNITED STATES	53,500	247,170
SAPIENT CORP	COM	UNITED STATES	96,500	798,055
SATCON TECHNOLOGY CORP	COM	UNITED STATES	75,300	212,346
SAUER DANFOSS INC	COM	UNITED STATES	11,500	138,115
SAUL CTRS INC	COM	UNITED STATES	8,835	289,435
SAVIENT PHARMACEUTICALS INC	COM	UNITED STATES	67,136	913,721
SAVVIS INC	COM NEW	UNITED STATES	41,100	577,455
SBA COMMUNICATIONS CORP	COM	UNITED STATES	126,371	4,316,833
SCANSOURCE INC	COM	UNITED STATES	29,400	784,980
SCBT FINL CORP	COM	UNITED STATES	13,957	386,469
SCHAWK INC		UNITED STATES	18,100	246,160
SCHEIN HENRY INC	COM	UNITED STATES	97,241	5,114,877
SCHIFF NUTRITION INTL INC	COM CL A	UNITED STATES	12,160	95,091
SCHNITZER STL INDS INC	CL A	UNITED STATES	22,334	1,065,332
SCHOLASTIC CORP	COM	UNITED STATES	24,300	724,869
SCHOOL SPECIALTY INC	COM	UNITED STATES	20,846	487,588
SCHULMAN A INC	COM	UNITED STATES	26,900	542,842
SCHWEITZER MAUDUIT INTL INC	COM	UNITED STATES	18,600	1,308,510
SCICLONE PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES		25,600
SCIENTIFIC GAMES CORP	CL A	UNITED STATES	69,787	1,015,401
SCORE BRD INC	COM NEW	UNITED STATES	137	
SCOTTS MIRACLE GRO CO	CL A	UNITED STATES	48,820	1,919,114
SCRIPPS E W CO OH	CL A NEW	UNITED STATES	24,999	173,993
SEABORD CORP DEL	COM	UNITED STATES	356	480,244
SEABRIGHT INS HLDGS INC	COM	UNITED STATES	22,120	254,159
SEACHANGE INTL INC	COM	UNITED STATES	34,700	227,979
SEACOR HLDGS INC	COM	UNITED STATES	21,662	1,651,728
SEAHAWK DRILLING INC W/I	COMMON STOCK	UNITED STATES	12,058	271,787

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SEALY CORP	COM	UNITED STATES	40,900	129,244
SEATTLE GENETICS INC	COM	UNITED STATES	87,224	886,196
SEI INVESTMENTS CO	COM	UNITED STATES	130,344	2,283,627
SELECT MED HLDGS CORP	COM	UNITED STATES	36,400	386,568
SELECTIVE INS GROUP INC	COM	UNITED STATES	56,558	930,379
SEMTECH CORP	COM	UNITED STATES	65,600	1,115,856
SENECA FOODS CORP NEW	CL A	UNITED STATES	10,100	241,087
SENIOR HSG PPTSY TR	SH BEN INT	UNITED STATES	138,790	3,035,337
SENSIENT TECHNOLOGIES CORP	COM	UNITED STATES	53,900	1,417,570
SEQUENOM INC	COM NEW	UNITED STATES	62,000	256,680
SERVICE CORP INTL	COM	UNITED STATES	267,669	2,192,209
SHAW GROUP INC	COM	UNITED STATES	89,705	2,579,019
SHENANDOAH TELECOMMUNICATIONS	CDT COM	UNITED STATES	26,200	533,170
SHENGDATECH INC	COM	UNITED STATES	24,400	149,572
SHOE CARNIVAL INC	COM	UNITED STATES	12,600	257,922
SHORE BANCSHARES INC	COM	UNITED STATES	7,613	110,084
SHORETEL INC	COM	UNITED STATES	46,400	268,192
SHUFFLE MASTER INC	COM	UNITED STATES	61,125	503,670
SHUTTERFLY INC	COM	UNITED STATES	22,393	398,819

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SIERRA BANCORP	COM	UNITED STATES	4,700	35,861
SIGMA DESIGNS	COM	UNITED STATES	33,147	354,673
SIGMA TECH INC	COM	UNITED STATES	26,800	155,440
SIGNATURE BK NEW YORK NY	COM	UNITED STATES	42,700	1,362,130
SILGAN HLDGS INC	COM	UNITED STATES	28,800	1,666,944
SILICON GRAPHICS INTERNATION	COMMON STOCK	UNITED STATES	30,400	213,104
SILICON IMAGE INC	COM	UNITED STATES	91,000	234,780
SILICON LABORATORIES INC	OC COM	UNITED STATES	50,000	2,417,000
SILICON STORAGE TECHNOLOGY INC	COM	UNITED STATES	95,300	243,968
SIMMONS 1ST NATL CORP	CL A 5 PAR	UNITED STATES	18,000	500,400
SIMPSON MFG INC	COM	UNITED STATES	40,900	1,099,801
SINCLAIR BROADCAST GROUP INC	CL A	UNITED STATES	52,896	213,171
SIRONA DENTAL SYS INC	COM	UNITED STATES	19,700	625,278
SJW CORP	COM	UNITED STATES	14,100	318,237
SKECHERS U S A INC	CL A	UNITED STATES	35,700	1,049,937
SKILLED HEALTHCARE GROUP INC	CL A	UNITED STATES	19,300	143,785
SKYLINE CORP	COM	UNITED STATES	7,069	130,070
SKYWEST INC	COM	UNITED STATES	60,666	1,026,469
SKYWORKS SOLUTIONS INC	COM	UNITED STATES	178,886	2,538,392
SL GREEN RLTY CORP	COM	UNITED STATES	82,415	4,140,530
SMART BALANCE INC	COM	UNITED STATES	59,800	358,800
SMARTHEAT INC	COM	UNITED STATES	14,472	210,133
SMITH + WESSON HLDG CORP	COM	UNITED STATES	64,100	262,169
SMITH A O CORP	COM	UNITED STATES	23,928	1,038,236
SMITH MICRO SOFTWARE INC	COM	UNITED STATES	29,324	268,021
SMITHFIELD FOODS INC	COM	UNITED STATES	150,792	2,290,530
SMITHTOWN BANCORP INC	COM	UNITED STATES	10,600	63,070
SOHU COM INC	COM	UNITED STATES	31,600	1,810,048
SOLARWINDS INC	COMMON STOCK	UNITED STATES	12,500	287,625
SOLERA HLDGS INC	COM	UNITED STATES	73,300	2,639,533
SOLUTIA INC	COM NEW	UNITED STATES	130,500	1,657,350
SOMANETICS CORP	COM NEW	UNITED STATES	14,400	252,720
SONIC AUTOMOTIVE INC	CL A	UNITED STATES	32,900	341,831
SONIC CORP	COM	UNITED STATES	63,289	637,320
SONICWALL INC	COM	UNITED STATES	61,870	470,831
SONOCO PRODS CO	COM	UNITED STATES	106,420	3,112,785
SONOSITE INC	COM	UNITED STATES	17,900	422,977
SONUS NETWORKS INC	COM	UNITED STATES	235,515	496,937
SOTHEBYS		UNITED STATES	70,600	1,587,088
SOURCEFIRE INC	COM	UNITED STATES	24,300	650,025
SOUTH FINL GROUP INC	COM	UNITED STATES	232,360	149,802
SOUTH JERSEY INDS INC	COM	UNITED STATES	31,900	1,217,942
SOUTHERN COPPER CORP DEL	COM	UNITED STATES	189,800	6,246,318
SOUTHERN UN CO NEW	COM	UNITED STATES	119,443	2,711,356
SOUTHSIDE BANCSHARES INC	CMT COM	UNITED STATES	13,037	255,786
SOUTHWEST BANCORP INC OKLA	COM	UNITED STATES	18,000	124,920
SOUTHWEST GAS CORP	COM	UNITED STATES	49,500	1,412,235
SOUTHWEST WTR CO	COM	UNITED STATES	19,278	113,547
SOVRAN SELF STORAGE INC	COM	UNITED STATES	31,402	1,121,993
SPARTAN MTRS INC	COM	UNITED STATES	34,450	193,954
SPARTAN STORES INC	COM	UNITED STATES	24,258	346,647
SPARTECH CORP	COM NEW	UNITED STATES	37,925	389,111
SPECTRANETICS CORP	COM	UNITED STATES	32,994	229,638
SPECTRUM CTL INC	COM	UNITED STATES	17,100	161,937
SPECTRUM PHARMACEUTICALS INC	COM	UNITED STATES	33,800	150,072
SPEEDWAY MOTORSPORTSINC	COM	UNITED STATES	14,400	253,728
SPHERION CORP	COM	UNITED STATES	67,500	379,350
SPIRIT AEROSYSTEMS HLDGS INC	CL A	UNITED STATES	113,430	2,252,720
SPORT SUPPLY GROUP INC DEL	COM	UNITED STATES	9,937	125,107

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SPX CORP	COM	UNITED STATES	52,000	2,844,400
SRA INTL INC	CL A	UNITED STATES	44,600	851,860
SRS LABS INC	COM	UNITED STATES	12,500	91,625
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	41,625,398	41,613,889
ST JOE CO	COM	UNITED STATES	98,200	2,836,998
ST MARY LD + EXPL CO	COM	UNITED STATES	67,300	2,304,352
STAGE STORES INC	COM NEW	UNITED STATES	45,148	558,029
STAMPS COM INC	COM NEW	UNITED STATES	18,350	165,150
STANCORP FINL GROUP INC	COM	UNITED STATES	53,000	2,121,060
STANDARD MICROSYSTEMS CORP	COM	UNITED STATES	24,450	508,071
STANDARD MTR PRODS INC	COM	UNITED STATES	19,700	167,844
STANDARD PAC CORP NEW	COM	UNITED STATES	123,863	463,248
STANDARD PKG CORP	COM	UNITED STATES	7,400	117,512
STANDARD REGISTER	COM	UNITED STATES	23,506	119,881
STANDEX INTL CORP	COM	UNITED STATES	12,300	247,107
STANLEY FURNITURE CO INC	COM NEW	UNITED STATES	10,700	108,605
STANLEY INC	COM	UNITED STATES	12,400	339,884
STAR SCIENTIFIC INC	COM	UNITED STATES	72,600	50,820
STARTEK INC	COM	UNITED STATES	12,800	95,744
STARWOOD PROPERTY TRUST INC		UNITED STATES	50,100	946,389
STATE AUTO FINL CORP	COM	UNITED STATES	15,800	292,300

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STATE BANCORP INC N Y	COMMON STOCK	UNITED STATES	9,813	69,770
STEAK N SHAKE CO	COMMON STOCK	UNITED STATES	1,710	554,245
STEC INC	COM	UNITED STATES	26,000	424,840
STEEL DYNAMICS INC	COM	UNITED STATES	229,700	4,070,284
STEELCASE INC	CL A	UNITED STATES	84,790	539,264
STEIN MART INC	COM	UNITED STATES	33,200	353,912
STEINWAY MUSICAL INSTRS INC	ORD COM	UNITED STATES	7,594	120,821
STELLARONE CORP	COM	UNITED STATES	21,600	215,136
STEMCELLS INC	COM	UNITED STATES	106,600	134,316
STEPAN CO	COM	UNITED STATES	7,916	513,036
STEREOTAXIS INC	COM	UNITED STATES	30,100	118,293
STERIS CORP	COM	UNITED STATES	62,800	1,756,516
STERLING BANCORP	COM(RTS CALLABLE THRU 03MAR99)	UNITED STATES	15,312	109,328
STERLING BANCSHARES INC	COM	UNITED STATES	87,375	448,234
STERLING CONSTR INC	COM	UNITED STATES	14,300	274,274
STERLING FINL CORP WASH	COM	UNITED STATES	51,562	31,968
STEWART ENTERPRISES INC	CL A	UNITED STATES	88,366	455,085
STEWART INFORMATION SVCS CORP	COM	UNITED STATES	18,000	203,040
STIFEL FINL CORP	COM	UNITED STATES	33,249	1,969,671
STILLWATER MNG CO	COM	UNITED STATES	43,043	408,048
STONE ENERGY CORP	COMMON STOCK	UNITED STATES	43,772	790,085
STONERIDGE INC	COM	UNITED STATES	15,800	142,358
STR HOLDINGS INC	COMMON STOCK	UNITED STATES	13,200	207,372
STRATASYS INC	COM	UNITED STATES	21,600	373,248
STRATEGIC HOTELS + RESORTS INC	COM	UNITED STATES	77,500	144,150
STRAYER ED INC	COM	UNITED STATES	15,000	3,187,350
STUDENT LN CORP	COM	UNITED STATES	4,400	204,908
STURM RUGER + CO INC	COM	UNITED STATES	23,500	227,950
SUCAMPO PHARMACEUTICALS INC	CL A	UNITED STATES	4,200	16,968
SUCCESSFACTORS INC	COM	UNITED STATES	49,200	815,736
SUFFOLK BANCORP	COMMON STOCK	UNITED STATES	9,800	291,060
SULPHCO INC	COM	UNITED STATES	31,700	21,239
SUN BANCORP INC N J	COM	UNITED STATES	14,794	55,478
SUN CMNTYS INC	COM	UNITED STATES	20,200	398,950
SUN HEALTHCARE GROUP INC	COM NEW	UNITED STATES	53,128	487,184
SUN HYDRAULICS INC	COM	UNITED STATES	12,600	330,750
SUNPOWER CORP	COM CL A	UNITED STATES	104,100	2,465,088
SUNRISE SENIOR LIVING INC	COM	UNITED STATES	48,500	156,170
SUNSTONE HOTEL INVS INC NEW	COM	UNITED STATES	103,382	918,032
SUPER MICRO COMPUTER INC	COM	UNITED STATES	24,300	270,216
SUPERGEN INC	COM	UNITED STATES	61,000	159,820
SUPERIOR ENERGY SVCS INC	COM	UNITED STATES	85,603	2,079,297
SUPERIOR INDS INTL INC	COM	UNITED STATES	28,500	436,050
SUPERIOR WELL SVCS INC	COM	UNITED STATES	19,422	276,958
SUPERTEX INC	COM	UNITED STATES	11,398	339,660
SUPPORT.COM INC	COMMON STOCK	UNITED STATES	46,100	121,704
SUREWEST COMMUNICATIONS	COM	UNITED STATES	14,700	146,412
SURMODICS INC	COM	UNITED STATES	15,925	360,861
SUSQUEHANNA BANCSHARES INC PA	COM	UNITED STATES	92,963	547,552
SUSSER HLDGS CORP	COM	UNITED STATES	8,000	68,720
SVB FINL GROUP	COM	UNITED STATES	44,200	1,842,698
SWIFT ENERGY CO	COM	UNITED STATES	39,750	952,410
SWITCH + DATA FACS CO INC	COM	UNITED STATES	23,200	468,872
SWS GROUP INC	COM	UNITED STATES	24,809	300,189
SYBASE INC	COM	UNITED STATES	88,383	3,835,822
SYCAMORE NETWORKS INC	COMMON STOCK	UNITED STATES	19,830	414,645
SYKES ENTERPRISES INC	COM	UNITED STATES	36,190	921,759
SYMMETRICOM INC	COM	UNITED STATES	48,500	252,200

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SYMMETRY MED INC	COM	UNITED STATES	36,145	291,329
SYMS CORP	COM	UNITED STATES	1,238	8,951
SYMYX TECHNOLOGIES INC	COM	UNITED STATES	37,300	205,150
SYNAPTICS INC	COM	UNITED STATES	36,700	1,124,855
SYNCHRONOSS TECHNOLOGIES INC	COM	UNITED STATES	19,000	300,390
SYNIVERSE HLDGS INC	COM	UNITED STATES	70,700	1,235,836
SYNNEX CORP	COM	UNITED STATES	20,200	619,332
SYNOPSIS INC	COM	UNITED STATES	154,199	3,435,554
SYNOVIS LIFE TECHNOLOGIES INC	COM	UNITED STATES	13,500	174,285
SYNOVUS FINL CORP	COM	UNITED STATES	397,900	815,695
SYNTA PHARMACEUTICALS CORP	COM	UNITED STATES	16,700	84,502
SYNTEL INC	COM	UNITED STATES	14,600	555,238
SYNTROLEUM CORP	COM	UNITED STATES	65,100	173,166
SYNUTRA INTL INC	COM	UNITED STATES	19,399	262,080
SYSTEMAX INC	COM	UNITED STATES	10,600	166,526
T 3 ENERGY SVCS INC	COM	UNITED STATES	11,900	303,450
T HQ INC	COM	UNITED STATES	69,212	348,828
TAKE TWO INTERACTIVE SOFTWARE	CDT COM	UNITED STATES	83,950	843,698
TAL INTL GROUP INC	COM	UNITED STATES	15,185	200,898
TALBOTS INC	COM	UNITED STATES	26,000	231,660
TALECRIS BIOTHERAPEUTICS	COMMON STOCK	UNITED STATES	53,900	1,200,353
TALEO CORP	COM CL A	UNITED STATES	42,400	997,248

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TANGER FACTORY OUTLET CTRS INC	COM	UNITED STATES	44,596	1,738,798
TASER INTL INC	COM	UNITED STATES	63,100	276,378
TAUBMAN CENTERS INC	REIT	UNITED STATES	58,600	2,104,326
TCF FINANCIAL CORP	COM	UNITED STATES	139,075	1,894,202
TD AMERITRADE HLDG CORP	COM	UNITED STATES	279,476	5,416,245
TEAM INC	COM	UNITED STATES	20,580	387,110
TECH DATA CORP	COM	UNITED STATES	53,075	2,476,480
TECHNE CORP	COM	UNITED STATES	40,100	2,749,256
TECHNITROL INC	COM	UNITED STATES	51,585	225,942
TECHTARGET INC	COMMON STOCK	UNITED STATES	2,900	16,327
TECHWELL INC	COM	UNITED STATES	12,500	165,000
TECUMSEH PRODS CO	CL A	UNITED STATES	19,784	231,275
TEJON RANCH CO	COM	UNITED STATES	10,900	318,498
TEKELEC INC	COM	UNITED STATES	70,700	1,080,296
TELECOMMUNICATION SYS INC	CL A	UNITED STATES	43,600	422,048
TELEDYNE TECHNOLOGIES INC	COM	UNITED STATES	38,737	1,485,951
TELEFLEX INC	COM	UNITED STATES	42,500	2,290,325
TELEPHONE + DATA SYS INC	COM	UNITED STATES	97,600	3,310,592
TELETECH HLDGS INC	COM	UNITED STATES	37,900	759,137
TEMPLE INLAND INC	COM	UNITED STATES	119,900	2,531,089
TEMPUR PEDIC INTL INC	COM	UNITED STATES	80,829	1,909,989
TENNANT CO	COM	UNITED STATES	21,200	555,228
TENNECO INC	COM	UNITED STATES	64,062	1,135,819
TEREX CORP NEW	COM	UNITED STATES	112,900	2,236,549
TERRA INDS INC	COM	UNITED STATES	108,178	3,482,250
TERREMARK WORLDWIDE INC	COM NEW	UNITED STATES	62,670	428,663
TERRITORIAL BANCORP INC	COMMON STOCK	UNITED STATES	12,800	231,040
TESSERA TECHNOLOGIES INC	COM	UNITED STATES	52,509	1,221,884
TETON ADVISORS INC CLASS A	COMMON STOCK	UNITED STATES	127	2,031
TETRA TECH INC NEW	COM	UNITED STATES	64,075	1,740,918
TETRA TECHNOLOGIES INC DEL	COM	UNITED STATES	81,605	904,183
TEXAS CAP BANCSHARES INC	COM	UNITED STATES	36,725	512,681
TEXAS INDS INC	COM	UNITED STATES	25,463	890,950
TEXAS ROADHOUSE INC	COMMON STOCK	UNITED STATES	48,774	547,732
TFS FINL CORP	COM	UNITED STATES	89,700	1,088,958
THERAVANCE INC	COM	UNITED STATES	59,800	781,586
THOMAS + BETTS CORP	COM	UNITED STATES	57,600	2,061,504
THOMAS WEISEL PARTNERS GROUP	COM	UNITED STATES	14,800	55,944
THOR INDS INC	COM	UNITED STATES	38,300	1,202,620
THORATEC CORP	COM NEW	UNITED STATES	61,245	1,648,715
TIBCO SOFTWARE INC	COM	UNITED STATES	184,800	1,779,624
TICC CAP CORP	COM	UNITED STATES	26,158	158,256
TICKETMASTER ENTERTAINMENT INC	COM	UNITED STATES	39,400	481,468
TIDEWATER INC	COM	UNITED STATES	55,735	2,672,493
TIER TECHNOLOGIES INC	CL B	UNITED STATES	18,100	144,800
TIMBERLAND CO	CL A	UNITED STATES	50,100	898,293
TIMKEN CO	COM	UNITED STATES	102,275	2,424,940
TITAN INTL INC ILL	COM	UNITED STATES	38,600	313,046
TITAN MACHY INC	COM	UNITED STATES	8,820	101,783
TIVO INC	COM	UNITED STATES	118,600	1,207,348
TNS INC	COM	UNITED STATES	26,600	683,354
TODD SHIPYARDS CORP	COM	UNITED STATES	6,200	103,912
TOLL BROS INC	COM	UNITED STATES	145,200	2,731,212
TOMOTHERAPY INC	COM	UNITED STATES	39,100	152,490
TOMPKINS FINANCIAL CORP	COM	UNITED STATES	8,481	343,481
TOOTSIE ROLL INDS INC	COM	UNITED STATES	26,338	721,134
TOREADOR RES CORP	COM	UNITED STATES	23,210	229,779
TORO CO	COM	UNITED STATES	38,578	1,612,946
TOWER BANCORP INC	COM	UNITED STATES	5,100	116,535
TOWER GROUP INC	COM	UNITED STATES	48,009	1,123,891

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TOWN SPORTS INTL HLDGS INC	COM	UNITED STATES	10,900	25,397
TOWNEBANK PORTSMOUTH VA	COM	UNITED STATES	19,800	231,264
TRACTOR SUPPLY CO	COM	UNITED STATES	38,961	2,063,375
TRADESTATION GROUP INC	COM	UNITED STATES	27,260	215,081
TRANS1 INC	COM	UNITED STATES	12,500	49,375
TRANSATLANTIC HLDGS INC	COM	UNITED STATES	29,450	1,534,640
TRANSCEND SVCS INC	COM NEW	UNITED STATES	6,600	140,976
TRANSDIGM GROUP INC	COM	UNITED STATES	42,800	2,032,572
TRAVELZOO INC	COM	UNITED STATES	6,000	73,740
TREDEGAR INDS INC	COM	UNITED STATES	31,600	499,912
TREE COM INC	COM	UNITED STATES	6,000	54,900
TREEHOUSE FOODS INC	COM	UNITED STATES	34,584	1,343,934
TREX INC	COM	UNITED STATES	17,541	343,804
TRIANGLE CAP CORP	COM	UNITED STATES	11,349	137,209
TRICO BANCSHARES	COM	UNITED STATES	14,100	234,765
TRIDENT MICROSYSTEMS INC	COM	UNITED STATES	61,276	113,973
TRIMAS CORP	COM NEW	UNITED STATES	16,600	112,382
TRIMBLE NAVIGATION LTD	COM	UNITED STATES	127,878	3,222,526
TRINITY INDS INC	COM	UNITED STATES	87,700	1,529,488
TRIQUINT SEMICONDUCTOR INC	COM	UNITED STATES	161,170	967,020

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TRIUMPH GROUP INC NEW	COM	UNITED STATES	18,000	868,500
TRUE RELIGION APPL	COM	UNITED STATES	26,200	484,438
TRUEBLUE INC	COM	UNITED STATES	46,028	681,675
TRUSTCO BK CORP N Y	COM	UNITED STATES	84,933	535,078
TRUSTMARK CORP	COM	UNITED STATES	68,700	1,548,498
TRW AUTOMOTIVE HLDGS CORP	COM	UNITED STATES	64,651	1,543,866
TTM TECHNOLOGIES	COM	UNITED STATES	43,200	498,096
TUESDAY MORNING CORP	COM NEW	UNITED STATES	30,950	79,851
TUPPERWARE BRANDS CORP	COM	UNITED STATES	67,400	3,138,818
TUTOR PERINI CORP	COMMON STOCK	UNITED STATES	26,649	481,814
TW TELECOM INC	CL A	UNITED STATES	158,800	2,721,832
TWIN DISC INC	COM	UNITED STATES	8,900	92,916
TYLER TECHNOLOGIES INC	COM	UNITED STATES	37,830	753,195
U S CONCRETE INC	COM	UNITED STATES	33,200	30,212
U S GEOTHERMAL INC	COM	UNITED STATES	66,960	102,449
U STORE IT TR	COM	UNITED STATES	83,400	610,488
UAL CORP	COM NEW	UNITED STATES	187,700	2,423,207
UDR INC	COM	UNITED STATES	159,094	2,615,505
UGI CORP NEW	COM	UNITED STATES	116,100	2,808,459
UIL HLDG CORP	COM	UNITED STATES	30,533	857,367
ULTA SALON COSMETICS + FRAGRAN	COM	UNITED STATES	30,700	557,512
ULTIMATE SOFTWARE GROUP INC	COM	UNITED STATES	24,243	712,017
ULTRALIFE CORP COM	COM	UNITED STATES	12,500	54,000
ULTRATECH INC	COM	UNITED STATES	25,800	383,388
UMB FINL CORP	COM	UNITED STATES	35,202	1,385,199
UMH PPTYS INC	COM	UNITED STATES	10,000	84,800
UMPQUA HLDGS CORP	COM	UNITED STATES	96,221	1,290,324
UNDER ARMOUR INC	CL A	UNITED STATES	34,449	939,424
UNICA CORP	COM	UNITED STATES	7,200	55,800
UNIFI INC	COM	UNITED STATES	48,600	188,568
UNIFIRST CORP	COM	UNITED STATES	15,400	740,894
UNION BANKSHARES CORP	COM	UNITED STATES	15,600	193,284
UNION DRILLING INC	COM	UNITED STATES	16,200	101,250
UNISOURCE ENERGY CORP	COM	UNITED STATES	39,300	1,265,067
UNISYS CORP	COMMON STOCK	UNITED STATES	47,140	1,817,718
UNIT CORP	COM	UNITED STATES	44,450	1,889,125
UNITED BANKSHARES INC W VA	COM	UNITED STATES	41,100	820,767
UNITED CAP CORP	COM	UNITED STATES	800	19,056
UNITED CMNTY BKS INC BLAIRSVIL	CDT CAP STK	UNITED STATES	87,310	295,981
UNITED FINL BANCORP INC MD	COM	UNITED STATES	17,600	230,736
UNITED FIRE CAS CO	COM	UNITED STATES	24,900	453,927
UNITED NAT FOODS INC	COM	UNITED STATES	47,400	1,267,476
UNITED ONLINE INC	COM	UNITED STATES	91,610	658,676
UNITED RENTALS INC	COM	UNITED STATES	63,870	626,565
UNITED SEC BANCSHARES INC	CDT SHS	UNITED STATES	6,200	106,268
UNITED STATES CELLULAR CORP	COM	UNITED STATES	17,850	757,019
UNITED STATES LIME + MINERALS	COM	UNITED STATES	600	20,718
UNITED STATES TREAS BILLS	0.045763% 11 Mar 2010	UNITED STATES	3,398,000	3,397,850
UNITED STATIONERS INC	COM	UNITED STATES	26,909	1,529,777
UNITED THERAPEUTICS CORP DEL	COM	UNITED STATES	50,310	2,648,822
UNITIL CORP	COM	UNITED STATES	13,500	310,230
UNITRIN INC	COM	UNITED STATES	44,900	990,045
UNIVERSAL AMERN FINL CORP	COM	UNITED STATES	42,961	502,644
UNIVERSAL CORP VA	COM	UNITED STATES	27,500	1,254,275
UNIVERSAL DISPLAY CORP	COM	UNITED STATES	30,200	373,272
UNIVERSAL ELECTRS INC	COM	UNITED STATES	16,300	378,486
UNIVERSAL FST PRODS INC	COM	UNITED STATES	21,200	780,372
	SH BEN INT	UNITED STATES	12,600	403,578

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UNIVERSAL HEALTH RLTY INCOME					
UNIVERSAL HEALTH SVCS INC	CL B	UNITED STATES	100,970	3,079,585	
UNIVERSAL INS HLDGS INC	COM	UNITED STATES	14,200	83,354	
UNIVERSAL STAINLESS + ALLOY PR	COM	UNITED STATES	6,600	124,476	
UNIVERSAL TECHNICAL INST INC	COM	UNITED STATES	22,300	450,460	
UNIVERSAL TRAVEL GROUP	COMMON STOCK	UNITED STATES	10,500	106,470	
UNIVERSAL TRUCKLOAD SVCS INC	COM	UNITED STATES	8,000	144,800	
UNIVEST CORP PA	COM	UNITED STATES	14,449	253,291	
URANERZ ENERGY CORP	COM	UNITED STATES	67,700	88,010	
URANIUM ENERGY COORP	COM	UNITED STATES	47,900	181,062	
URBAN OUTFITTERS INC	COM	UNITED STATES	136,916	4,790,691	
URS CORP NEW	COM	UNITED STATES	89,280	3,974,746	
URSTADT BIDDLE PPTYS INC	CL A	UNITED STATES	22,500	343,575	
US AUTO PARTS NETWORK INC	COMMON STOCK	UNITED STATES	6,800	35,360	
US AWYS GROUP INC	COM	UNITED STATES	175,800	850,872	
US GLOBAL INVS INC	CL A	UNITED STATES	13,700	168,647	
US GOLD CORP	COM PAR 0.10	UNITED STATES	82,400	204,352	
US PHYSICAL THERAPY INC	COMMON STOCK	UNITED STATES	12,900	218,397	
USA MOBILITY INC	COM	UNITED STATES	25,260	278,113	
USA TRUCK INC	COM	UNITED STATES	8,200	102,664	
USANA HEALTH SCIENCES	CDT SHS	UNITED STATES	5,390	171,941	
USEC INC	COM	UNITED STATES	119,976	461,908	
USG CORP	COM NEW	UNITED STATES	46,525	653,676	

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UTAH MED PRODS INC	COM	UNITED STATES	3,500	102,620
UTSTARCOM INC	COM	UNITED STATES	130,900	286,671
VAALCO ENERGY INC	COM	UNITED STATES	61,189	278,410
VAIL RESORTS INC	COM	UNITED STATES	32,600	1,232,280
VALASSIS COMMUNICATIONS INC	COM	UNITED STATES	52,200	953,172
VALEANT PHARMACEUTICALS INTL	COM	UNITED STATES	73,900	2,349,281
VALENCE TECHNOLOGY INC	COM	UNITED STATES	47,700	43,407
VALHI INC NEW	COM	UNITED STATES	7,600	106,172
VALLEY NATL BANCORP	COM	UNITED STATES	165,071	2,332,453
VALMONT INDS INC	COM	UNITED STATES	22,900	1,796,505
VALSPAR CORP	COM	UNITED STATES	107,558	2,919,124
VALUE LINE INC	COM	UNITED STATES	1,700	42,687
VALUECLICK INC	COM	UNITED STATES	94,500	956,340
VANDA PHARMACEUTICALS INC	COM	UNITED STATES	27,500	309,100
VARIAN INC	COM	UNITED STATES	31,600	1,628,664
VARIAN SEMI EQUIP ASSOC INC	COM	UNITED STATES	78,925	2,831,829
VASCO DATA SEC INTL INC	COM	UNITED STATES	24,645	154,524
VASCULAR SOLUTIONS INC	COM	UNITED STATES	16,700	140,113
VCA ANTECH INC	COM	UNITED STATES	91,400	2,277,688
VECTOR GROUP LTD	COM	UNITED STATES	41,898	586,572
VECTREN CORP	COM	UNITED STATES	86,788	2,141,928
VEECO INSTRS INC DEL	COM	UNITED STATES	41,600	1,374,464
VENOCO INC	COM	UNITED STATES	16,200	211,248
VERIFONE HLDGS INC	COM	UNITED STATES	77,841	1,275,036
VERISK ANALYTICS INC CL A	COMMON STOCK	UNITED STATES	105,700	3,200,596
VERTEX PHARMACEUTICALS INC	COM	UNITED STATES	209,160	8,962,506
VIAD CORP	COM NEW	UNITED STATES	22,294	459,925
VIASAT INC	COM	UNITED STATES	27,980	889,204
VICAL INC	COM	UNITED STATES	46,000	151,340
VICOR CORP	COM	UNITED STATES	20,000	186,000
VIEWPOINT FINL GROUP	COM	UNITED STATES	9,400	135,454
VILLAGE SUPER MKT INC	CL A NEW	UNITED STATES	6,800	185,776
VIRAGE LOGIC CORP	COM	UNITED STATES	17,500	96,250
VIRGIN MEDIA INC	COM	UNITED STATES	311,178	5,237,126
VIROPHARMA INC	COM	UNITED STATES	89,100	747,549
VIRTUAL RADIOLOGIC CORP	COM	UNITED STATES	2,400	30,624
VIRTUS INVT PARTNERS INC	COM	UNITED STATES	6,089	96,815
VIRTUSA CORP	COM	UNITED STATES	12,100	109,626
VISHAY INTERTECHNOLOGY INC	COM	UNITED STATES	203,458	1,698,874
VITACOST COM INC	COMMON STOCK	UNITED STATES	11,900	123,998
VITAL IMAGES INC	COM	UNITED STATES	15,900	201,771
VITAMIN SHOPPE INC	COMMON STOCK	UNITED STATES	9,800	217,952
VIVUS	COM	UNITED STATES	93,400	858,346
VMWARE INC	CL A COM	UNITED STATES	56,400	2,390,232
VOCUS INC	COM	UNITED STATES	18,300	329,400
VOLCANO CORP	COM	UNITED STATES	52,140	906,193
VOLCOM INC	COM	UNITED STATES	20,670	346,016
VOLT INFORMATION SCIENCES INC	COM	UNITED STATES	14,850	148,500
VOLTERRA SEMICONDUCTOR CORP	COM	UNITED STATES	30,500	583,160
VSE CORP	COMMON STOCK	UNITED STATES	4,500	202,860
W+T OFFSHORE INC	COM	UNITED STATES	32,500	380,250
WABCO HLDGS INC	COM	UNITED STATES	68,515	1,767,002
WABTEC	COM	UNITED STATES	51,268	2,093,785
WADDELL + REED FINL INC	CL A	UNITED STATES	92,908	2,837,410
WALTER ENERGY INC	COM	UNITED STATES	56,900	4,285,139
WALTER INV MGMT CORP	REIT	UNITED STATES	24,474	350,712
WARNACO GROUP INC	COM	UNITED STATES	49,407	2,084,481
WARNER MUSIC GROUP CORP	COM	UNITED STATES	59,270	335,468
WARREN RES INC	COM	UNITED STATES	53,478	131,021
	COM	UNITED STATES	16,539	197,476

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WASHINGTON BKG CO OAK HBR					
WASH					
WASHINGTON FED INC	COM	UNITED STATES	120,143	2,323,566	
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	UNITED STATES	63,500	1,749,425	
WASHINGTON TR BANCORP INC	COM	UNITED STATES	13,800	215,004	
WASTE CONNECTIONS INC	COM	UNITED STATES	86,325	2,878,076	
WASTE SVCS INC DEL	COM NEW	UNITED STATES	28,568	260,254	
WATERSTONE FINL INC	COM	UNITED STATES	12,700	26,035	
WATSCO INC	COM	UNITED STATES	27,900	1,366,542	
WATSON WYATT WORLDWIDE INC	CL A	UNITED STATES	47,800	2,271,456	
WATTS WATER TECHNOLOGIES INC	CL A	UNITED STATES	33,700	1,042,004	
WAUSAU PAPER CORP	COM	UNITED STATES	47,400	549,840	
WD 40 CO	COM	UNITED STATES	17,900	579,244	
WEB COM GROUP INC	COM	UNITED STATES	31,000	202,430	
WEBMD HEALTH CORP	COMMON STOCK	UNITED STATES	28,617	1,101,468	
WEBSense INC	COM	UNITED STATES	49,200	859,032	
WEBSTER FINL CORP WATERBURY	COM	UNITED STATES	73,462	871,994	
WEIGHT WATCHERS INTL INC NEW	COM	UNITED STATES	36,600	1,067,256	
WEINGARTEN RLTY INVS	SH BEN INT	UNITED STATES	111,850	2,213,512	
WEIS MKTS INC	COM	UNITED STATES	12,500	454,500	
WELLCARE HEALTH PLANS INC	COM	UNITED STATES	45,400	1,668,904	
WENDYS/ARBYS GROUP INC	COM	UNITED STATES	394,657	1,850,941	

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WERNER ENTERPRISES INC	COM	UNITED STATES	48,332	956,490
WESBANCO INC	COM	UNITED STATES	27,774	342,731
WESCO FINL CORP	COM	UNITED STATES	1,500	514,500
WESCO INTL INC	COM	UNITED STATES	45,600	1,231,656
WEST BANCORPORATION INC	CDT CAP STK	UNITED STATES	19,400	95,642
WEST MARINE INC	COM	UNITED STATES	15,400	124,124
WEST PHARMACEUTICAL SVCS INC	COM	UNITED STATES	35,000	1,372,000
WESTAMERICA BANCORPORATION	COM	UNITED STATES	30,738	1,701,963
WESTERN ALLIANCE BANCORPORATIO	COM	UNITED STATES	48,200	182,196
WESTERN REFNG INC	COM	UNITED STATES	32,400	152,604
WESTFIELD FINL INC NEW	COM	UNITED STATES	28,852	238,029
WESTLAKE CHEM CORP	COM	UNITED STATES	22,200	553,446
WESTMORELAND COAL CO	COM	UNITED STATES	6,900	61,479
WESTSTAR ENERGY INC	COM	UNITED STATES	117,600	2,554,272
WESTWOOD HLDGS GROUP INC	COM	UNITED STATES	5,700	207,138
WET SEAL INC	CL A	UNITED STATES	102,797	354,650
WEYCO GROUP INC	COM	UNITED STATES	8,386	198,245
WGL HLDGS INC	COM	UNITED STATES	55,208	1,851,676
WHITE ELECTR DESIGNS CORP	COM	UNITED STATES	24,754	115,601
WHITING PETE CORP NEW	COM	UNITED STATES	54,300	3,879,735
WHITNEY HLDG CORP	COM	UNITED STATES	102,100	930,131
WILEY JOHN + SONS INC	CL A	UNITED STATES	45,333	1,898,546
WILLBROS GROUP INC DE	COM	UNITED STATES	40,500	683,235
WILLIAMS CLAYTON ENERGY INC	COM	UNITED STATES	5,200	182,208
WILLIAMS SONOMA INC	COM	UNITED STATES	102,238	2,124,506
WILLIS LEASE FIN CORP	COM	UNITED STATES	700	10,500
WILMINGTON TR CORP	COM	UNITED STATES	72,702	897,143
WILSHIRE BANCORP INC	COM	UNITED STATES	21,474	175,872
WINN DIXIE STORES INC	COM NEW	UNITED STATES	59,000	592,360
WINNEBAGO IND INC.	COM	UNITED STATES	33,100	403,820
WINTHROP RLTY TR	SH BEN INT NEW	UNITED STATES	9,536	103,561
WINTRUST FINL CORP	COM	UNITED STATES	27,650	851,344
WMS INDUSTRIES INC	COM	UNITED STATES	55,226	2,209,040
WOLVERINE WORLD WIDE INC	COM	UNITED STATES	52,500	1,429,050
WONDER AUTO TECHNOLOGY INC	COMMON STOCK	UNITED STATES	15,100	177,576
WOODWARD GOVERNOR CO	COM	UNITED STATES	65,900	1,698,243
WORLD ACCEPTANCE CORP	COM	UNITED STATES	18,900	677,187
WORLD FUEL SERVICES CORP.	COM	UNITED STATES	63,000	1,687,770
WORLD WRESTLING ENTMT INC	CL A	UNITED STATES	21,700	332,661
WORTHINGTON INDS IN	COM	UNITED STATES	68,200	891,374
WRIGHT EXPRESS CORP	COM	UNITED STATES	41,381	1,318,399
WRIGHT MED GROUP INC	COM	UNITED STATES	39,237	743,541
WSFS FINL CORP	COM	UNITED STATES	6,500	166,595
XENOPORT INC	COM	UNITED STATES	28,500	528,960
YADKIN VY FINL CORP	COM	UNITED STATES	10,596	38,781
YORK RESH CORP	WT CL B EXP 01DEC02	UNITED STATES	70	
YORK WTR CO	COM	UNITED STATES	11,800	171,218
YOUBET COM INC	COM	UNITED STATES	32,300	92,701
YOUNG INNOVATIONS INV	COM	UNITED STATES	5,600	138,768
YRC WORLDWIDE INC	COM	UNITED STATES	58,059	48,758
ZALE CORP NEW	COM	UNITED STATES	41,488	112,847
ZEBRA TECHNOLOGIES CORP	CL A	UNITED STATES	64,325	1,824,257
ZENITH NATL INS CORP	COM	UNITED STATES	40,940	1,218,374
ZEP INC	COM	UNITED STATES	20,300	351,596
ZHONGPIN INC	COM	UNITED STATES	26,200	408,982
ZION OIL + GAS INC	COM	UNITED STATES	15,744	112,570
ZIXIT CORP	COM	UNITED STATES	77,500	132,525

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ZOLL MED CORP	COM	UNITED STATES	22,428	599,276
ZOLTEK COMPANIES INC	COM	UNITED STATES	25,096	238,412
ZORAN CORP	COM	UNITED STATES	54,819	605,750
ZUMIEZ INC	COM	UNITED STATES	19,162	243,741
ZYGO CORP	COM	UNITED STATES	17,200	115,756
ZYMOGENETICS INC	COM	UNITED STATES	38,907	248,616
FGX INTERNATIONAL HOLDINGS LTD	ORD SHS USD	VIRGIN ISLANDS, BRITISH	16,500	323,235
UTI WORLDWIDE INC	SHS	VIRGIN ISLANDS, BRITISH	107,900	1,545,128
Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund			\$	2,371,451,988

n / a - Cost is not applicable

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
			Shares	
*	SSGA	G STIFF ERISA QUALIFIED	\$ 2,756,531	\$ 2,756,531
	TSY INFL IX N/B	1.875% 15 Jul 2019	42,794,993	44,419,877
	TSY INFL IX N/B	1.25% 15 Apr 2014	43,319,270	44,771,159
	UNITED STATES TREAS	1.625% 15 Jan 2018	40,851,337	41,818,370
	UNITED STATES TREAS	0.625% 15 Apr 2013	40,356,926	41,037,949
	UNITED STATES TREAS	2.375% 15 Jan 2027		
	BDS		42,587,779	44,816,994
	UNITED STATES TREAS	1.75% 15 Jan 2028		
	BDS		40,789,426	39,113,225
	UNITED STATES TREAS	3.625% 15 Apr 2028		
	BDS		52,833,031	65,302,472
	UNITED STATES TREAS	3.875% 15 Apr 2029		
	BDS		61,093,042	78,614,344
	UNITED STATES TREAS	3.375% 15 Apr 2032		
	BDS		16,100,109	19,903,760
	UNITED STATES TREAS	2.375% 15 Jan 2025		
	BDS		78,785,847	83,131,359
	UNITED STATES TREAS	2% 15 Jan 2026		
	BDS		52,387,634	52,612,744
	UNITED STATES TREAS	2.5% 15 Jan 2029		
	BDS		39,800,781	42,689,442
	UNITED STATES TREAS	2.5% 15 Jul 2016		
	NTS		51,251,231	55,811,770
	UNITED STATES TREAS	2% 15 Apr 2012		
	NTS		42,025,691	43,916,847
	UNITED STATES TREAS	3.375% 15 Jan 2012		
	NTS		20,586,572	22,017,977
	UNITED STATES TREAS	1.875% 15 Jul 2013		
	NTS		65,651,944	69,144,825
	UNITED STATES TREAS	2% 15 Jan 2014		
	NTS		67,422,490	71,299,283
	UNITED STATES TREAS	2% 15 Jul 2014		
	NTS		61,698,378	65,361,719
	UNITED STATES TREAS	1.625% 15 Jan 2015		
	NTS		60,182,968	62,590,286
	UNITED STATES TREAS	1.875% 15 Jul 2015		
	NTS		52,645,123	55,470,692
	UNITED STATES TREAS	2% 15 Jan 2016		
	NTS		51,211,363	54,080,019
		2.375% 15 Apr 2011	52,897,101	54,459,206

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UNITED STATES TREAS NTS			
UNITED STATES TREAS NTS	1.375% 15 Jul 2018	39,917,957	39,999,031
UNITED STATES TREAS NTS	2.125% 15 Jan 2019	39,901,466	42,314,267
US TREASURY NTS	3.5% 15 Jan 2011	34,541,132	35,828,342
US TREASURY NTS	3% 15 Jul 2012	70,080,901	75,347,901
US TREASURY NTS	2.375% 15 Jan 2017	45,396,236	49,031,475
US TREASURY SECURITY	2.625% 15 Jul 2017	40,604,379	44,655,316
Total : EXHIBIT C - Inflation Protected Bond Fund			\$ 1,442,317,180

n / a - Cost is not applicable

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(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value	
			Shares		
	BARRICK AUSTRALIA FINANC	5.95% 15 Oct 2039	AUSTRALIA	1,055,000	\$ 1,029,637
	RIO TINTO FIN USA LTD	6.5% 15 Jul 2018	AUSTRALIA	925,000	1,016,094
	INGERSOLL RAND GLOBAL HLDG CO	6% 15 Aug 2013	BERMUDA	1,005,000	1,085,164
	CONOCOPHILLIPS CDA FDG CO I	5.625% 15 Oct 2016	CANADA	1,400,000	1,518,723
	NEXEN INC	6.4% 15 May 2037	CANADA	800,000	806,014
	ROGERS CABLE INC	5.5% 15 Mar 2014	CANADA	850,000	910,798
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	CANADA	850,000	893,114
	PETROBRAS INTL FIN CO	5.75% 20 Jan 2020	CAYMAN ISLANDS	2,290,000	2,329,587
	VALE OVERSEAS LTD	6.875% 10 Nov 2039	CAYMAN ISLANDS	805,000	810,413
	FRANCE TELECOM	4.375% 08 Jul 2014	FRANCE	1,505,000	1,572,668
	KREDITANSTALT FUR WIEDERAUFBAU	3.25% 15 Feb 2011	GERMANY	5,305,000	5,495,980
	ITALY (REP OF)	3.5% 15 Jul 2011	ITALY	1,570,000	1,621,218
	ARCELORMITTAL	6.125% 01 Jun 2018	LUXEMBOURG	790,000	815,150
	EUROPEAN INVESTMENT BANK	2.375% 14 Mar 2014	LUXEMBOURG	2,080,000	2,045,813
	EUROPEAN INVESTMENT BANK	2.625% 16 May 2011	LUXEMBOURG	2,700,000	2,757,043
	TELECOM ITALIA CAP	5.25% 01 Oct 2015	LUXEMBOURG	700,000	731,883
	UNITED MEXICAN STATES	6.375% 16 Jan 2013	MEXICO	2,700,000	2,983,500
	DEUTSCHE TELEKOM INTL FIN B V	5.75% 23 Mar 2016	NETHERLANDS	1,620,000	1,720,202
	DIAGEO FINANCE BV	3.25% 15 Jan 2015	NETHERLANDS	1,525,000	1,514,853
	TELEFONICA EUROPE BV	8.25% 15 Sep 2030	NETHERLANDS	800,000	996,033
	ASTRAZENECA PLC	5.4% 15 Sep 2012	UNITED KINGDOM	1,290,000	1,409,135
	BARCLAYS BANK PLC	6.75% 22 May 2019	UNITED KINGDOM	1,060,000	1,182,358
	BRITISH TELECOMMUNICATIONS PLC	9.625% 15 Dec 2030	UNITED KINGDOM	400,000	509,686
	HSBC HLDGS PLC	6.5% 15 Sep 2037	UNITED KINGDOM	850,000	888,073
	VODAFONE GROUP PLC NEW	5.625% 27 Feb 2017	UNITED KINGDOM	1,300,000	1,380,818
	10YR US TREASURY NOTE FUTURES	MAR10 XCBT	UNITED STATES	6,300,000	
	30YR US TREASURY BOND FUTURES	MAR10 XCBT	UNITED STATES	4,500,000	
	5YR US TREASURY NOTE FUTURES	MAR10 XCBT	UNITED STATES	25,000,000	
	ABBNEY NATL TREASURY SERV	3.875% 10 Nov 2014	UNITED STATES	1,905,000	1,911,780
	ACE SECS CORP HOME EQUITY LN	0.50063% 25 Oct 2035	UNITED STATES	696,771	648,031

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ALCOA INC	5.55% 01 Feb 2017	UNITED STATES	1,045,000	1,039,052
ALTRIA GROUP INC	9.95% 10 Nov 2038	UNITED STATES	1,240,000	1,616,352
AMERICAN EXPRESS CO	7% 19 Mar 2018	UNITED STATES	1,925,000	2,119,949
AMERISOURCEBERGEN CORP	4.875% 15 Nov 2019	UNITED STATES	1,515,000	1,495,687
ANADARKO PETE CORP	5.95% 15 Sep 2016	UNITED STATES	1,400,000	1,514,376
ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	UNITED STATES	2,890,000	2,948,549
ANHEUSER BUSCH INBEV WORLDWIDE	7.2% 15 Jan 2014	UNITED STATES	1,390,000	1,576,484
AT+T INC	6.5% 01 Sep 2037	UNITED STATES	1,705,000	1,767,233
AT+T WIRELESS SVCS INC	7.875% 01 Mar 2011	UNITED STATES	2,520,000	2,707,478
AVALONBAY COMMUNITIES	5.7% 15 Mar 2017	UNITED STATES	875,000	887,639
BAE SYSTEMS HOLDINGS INC	6.375% 01 Jun 2019	UNITED STATES	605,000	650,780
BANC AMER COML MTG TR	1% 10 Jul 2044	UNITED STATES	2,500,000	2,274,883
BANC AMER COML MTG TR 2007 2	0.01% 10 Apr 2049	UNITED STATES	2,535,000	2,449,147
BANC AMER MTG SECS INC	4.8243% 25 Nov 2034	UNITED STATES	5,032,860	4,813,405
BANK AMER CORP	5.375% 15 Jun 2014	UNITED STATES	290,000	300,362
BANK AMER FDG CORP	5.65% 01 May 2018	UNITED STATES	4,570,000	4,641,347
BANK OF AMERICA CORP	6.5% 01 Aug 2016	UNITED STATES	2,995,000	3,220,589
CALIFORNIA ST	7.55% 01 Apr 2039	UNITED STATES	860,000	833,400
CAREFUSION CORP	4.125% 01 Aug 2012	UNITED STATES	1,410,000	1,453,597
CARRINGTON MTG LN TR	1% 25 Jun 2036	UNITED STATES	1,015,000	137,122
CATERPILLAR FINANCIAL SE	1.9% 17 Dec 2012	UNITED STATES	1,310,000	1,304,890
CISCO SYSTEMS INC	4.45% 15 Jan 2020	UNITED STATES	2,020,000	1,981,588
CITIGROUP INC	0	UNITED STATES	3,375,000	3,253,581
CITIGROUP INC	8.125% 15 Jul 2039	UNITED STATES	1,140,000	1,286,658
CITIGROUP INC	5.875% 29 May 2037	UNITED STATES	2,630,000	2,317,517
CITIGROUP MTG LN TR	0.33125% 25 Nov 2036	UNITED STATES	4,125,966	3,807,584
CITIGROUP MTG LN TR	1% 25 Nov 2036	UNITED STATES	4,168,000	30,628
CITIGROUP MTG LN TR	5.12744% 25 May 2035	UNITED STATES	5,444,039	4,350,523
CLOXOX CO	5.45% 15 Oct 2012	UNITED STATES	1,000,000	1,075,163
COMCAST CORP NEW	6.3% 15 Nov 2017	UNITED STATES	1,515,000	1,657,739
COMCAST CORP NEW	6.5% 15 Nov 2035	UNITED STATES	1,225,000	1,270,155
COMMERCIAL MTG PASTHRU CERT	5.219% 10 Dec 2046	UNITED STATES	7,471,042	7,590,465
CONTINENTAL AIRLS	5.983% 19 Apr 2022	UNITED STATES	1,500,000	1,447,500
COX COMMUNICATIONS INC NEW	5.45% 15 Dec 2014	UNITED STATES	1,000,000	1,071,352
CREDIT SUISSE NEW YORK	5.3% 13 Aug 2019	UNITED STATES	1,005,000	1,032,110
CVS CAREMARK CORP	6.25% 01 Jun 2027	UNITED STATES	1,075,000	1,093,221
CWABS ASSET BACKED CTFS TR	1% 25 Jan 2037	UNITED STATES	1,235,000	15,399
DAIMLERCHRYSLER NORTH AMER HLD	6.5% 15 Nov 2013	UNITED STATES	1,000,000	1,096,235
DELTA AIR LINES INC	1% 10 Feb 2024	UNITED STATES	1,575,634	1,494,882

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DEVON ENERGY CORP NEW	5.625% 15 Jan 2014	UNITED STATES	725,000	783,214
DLJ COML MTG CORP	7.62% 10 Jun 2033	UNITED STATES	1,052,770	1,055,449
DOW CHEM CO	8.55% 15 May 2019	UNITED STATES	1,450,000	1,730,060
DUKE ENERGY CORP	3.95% 15 Sep 2014	UNITED STATES	1,205,000	1,220,771
DUKE REALTY LP	5.95% 15 Feb 2017	UNITED STATES	720,000	670,103
EATON CORP	4.9% 15 May 2013	UNITED STATES	1,320,000	1,396,782
EI DU PONT DE NEMOUR + C	4.625% 15 Jan 2020	UNITED STATES	1,650,000	1,615,348
EMBARQ CORP	7.082% 01 Jun 2016	UNITED STATES	800,000	883,662
ENTERPRISE PRODS OPER LLC	6.3% 15 Sep 2017	UNITED STATES	1,350,000	1,453,306
ERAC USA FIN CO	7% 15 Oct 2037	UNITED STATES	1,880,000	1,840,159
EUROPEAN INVESTMENT BANK	1.75% 14 Sep 2012	UNITED STATES	7,435,000	7,410,673
EXELON GENERATION CO LLC	5.2% 01 Oct 2019	UNITED STATES	2,000,000	2,000,894
EXPRESS SCRIPTS INC	5.25% 15 Jun 2012	UNITED STATES	2,150,000	2,284,592
FANNIE MAE	2.625% 20 Nov 2014	UNITED STATES	1,975,000	1,959,686
FANNIE MAE	5.375% 12 Jun 2017	UNITED STATES	1,650,000	1,829,454
FANNIE MAE	6.5% 27 Jun 2036	UNITED STATES	165,000	164,819
FANNIE MAE	1.75% 10 Aug 2012	UNITED STATES	400,000	399,920
FANNIE MAE	3% 28 Jul 2014	UNITED STATES	2,200,000	2,215,015
FANNIE MAE	5.125% 19 Aug 2024	UNITED STATES	2,060,000	2,042,360
FED HM LN PC POOL A23137	5% 01 Jun 2034	UNITED STATES	10,460,827	10,760,487
FED HM LN PC POOL A27880	5.5% 01 Oct 2034	UNITED STATES	718,880	756,247
FED HM LN PC POOL A38009	5% 01 Oct 2035	UNITED STATES	1,550,176	1,592,644
FED HM LN PC POOL A48972	5.5% 01 May 2036	UNITED STATES	3,120,910	3,275,330
FED HM LN PC POOL A54174	6% 01 Nov 2036	UNITED STATES	71,781	76,312
FED HM LN PC POOL A55275	5.5% 01 Dec 2036	UNITED STATES	3,206,471	3,365,125
FED HM LN PC POOL A56733	6% 01 Jan 2037	UNITED STATES	381,432	405,510
FED HM LN PC POOL A56988	5.5% 01 Feb 2037	UNITED STATES	1,964,170	2,059,822
FED HM LN PC POOL A59973	6% 01 May 2037	UNITED STATES	421,743	447,970
FED HM LN PC POOL A65578	6.5% 01 Aug 2037	UNITED STATES	534,648	572,795
FED HM LN PC POOL A68168	6.5% 01 Nov 2037	UNITED STATES	236,879	253,780
FED HM LN PC POOL A72528	6.5% 01 Feb 2038	UNITED STATES	539,374	577,859
FED HM LN PC POOL A77976	6% 01 Jun 2038	UNITED STATES	420,497	446,294
FED HM LN PC POOL A80388	6% 01 Dec 2036	UNITED STATES	18,103	19,246
FED HM LN PC POOL A80948	6% 01 Aug 2038	UNITED STATES	423,820	449,821
FED HM LN PC POOL A81327	6% 01 Aug 2038	UNITED STATES	344,843	366,000
FED HM LN PC POOL A81426	6% 01 Sep 2038	UNITED STATES	93,958	99,723
FED HM LN PC POOL A83435	6% 01 Dec 2038	UNITED STATES	517,154	548,882
FED HM LN PC POOL A88026	4.5% 01 Aug 2039	UNITED STATES	163,109	162,871
FED HM LN PC POOL A88305	4.5% 01 Sep 2039	UNITED STATES	979,584	978,155
FED HM LN PC POOL A88343	4.5% 01 Sep 2039	UNITED STATES	1,627,582	1,625,209
FED HM LN PC POOL A90037	4.5% 01 Dec 2039	UNITED STATES	1,139,251	1,137,589
FED HM LN PC POOL B14973	5% 01 Jun 2019	UNITED STATES	1,275,074	1,342,173
FED HM LN PC POOL B15314	5% 01 Jul 2019	UNITED STATES	849,494	894,197
FED HM LN PC POOL C01846	5% 01 Jun 2034	UNITED STATES	2,794,079	2,874,117
FED HM LN PC POOL E00756	6.5% 01 Nov 2014	UNITED STATES	20,562	21,863
FED HM LN PC POOL E01279	5.5% 01 Jan 2018	UNITED STATES	1,203,930	1,282,297
FED HM LN PC POOL E93129	6.5% 01 Apr 2017	UNITED STATES	21,543	23,165
FED HM LN PC POOL E93873	5.5% 01 Jan 2018	UNITED STATES	653,223	695,358
FED HM LN PC POOL E94294	5.5% 01 Feb 2018	UNITED STATES	570,988	607,819
FED HM LN PC POOL G01781	6.5% 01 Dec 2034	UNITED STATES	7,713,692	8,316,324
FED HM LN PC POOL G01842	4.5% 01 Jun 2035	UNITED STATES	5,127,389	5,134,333
FED HM LN PC POOL G01974	5% 01 Dec 2035	UNITED STATES	254,784	261,764
FED HM LN PC POOL G02391	6% 01 Nov 2036	UNITED STATES	97,662	103,827
FED HM LN PC POOL G02469	5.5% 01 Dec 2036	UNITED STATES	1,261,379	1,323,791
FED HM LN PC POOL G02478	5.5% 01 Dec 2036	UNITED STATES	695,706	730,129
FED HM LN PC POOL G03267	6% 01 Sep 2037	UNITED STATES	402,217	427,229
FED HM LN PC POOL G04920	6% 01 Nov 2038	UNITED STATES	375,565	398,920
FED HM LN PC POOL G05082	5% 01 Mar 2038	UNITED STATES	1,898,289	1,950,294
FED HM LN PC POOL G05352	6% 01 Feb 2039	UNITED STATES	382,848	406,335
FED HM LN PC POOL G05432	6% 01 Apr 2039	UNITED STATES	2,284,003	2,424,126
FED HM LN PC POOL G08160	5.5% 01 Nov 2036	UNITED STATES	7,593,221	7,968,928
FED HM LN PC POOL G08210	6% 01 Jul 2037	UNITED STATES	2,030,877	2,157,173

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FED HM LN PC POOL G08271	6% 01 May 2038	UNITED STATES	383,733	407,275
FED HM LN PC POOL G10527	6.5% 01 Mar 2011	UNITED STATES	61	62
FED HM LN PC POOL G11552	5.5% 01 Feb 2019	UNITED STATES	631,367	673,078
FED HM LN PC POOL G18188	4.5% 01 Apr 2022	UNITED STATES	374,627	386,376
FED HM LN PC POOL J05098	4.5% 01 Jun 2022	UNITED STATES	1,831,540	1,887,839
FEDERAL HOME LN BK	5.5% 15 Jul 2036	UNITED STATES	100,000	102,586
FEDERAL HOME LN BKS	5.125% 15 Aug 2019	UNITED STATES	365,000	386,406
FEDERAL HOME LN BKS	5.375% 15 May 2019	UNITED STATES	260,000	278,281
FEDERAL HOME LN BKS	4.5% 16 Sep 2013	UNITED STATES	245,000	264,490
FEDERAL HOME LN BKS	5.625% 11 Jun 2021	UNITED STATES	200,000	217,715
FEDERAL HOME LN BKS	4.5% 15 Nov 2012	UNITED STATES	340,000	364,792
FEDERAL HOME LN BKS	4.625% 12 Jun 2020	UNITED STATES	965,000	965,618
FEDERAL HOME LN MTG CORP	5% 13 Nov 2014	UNITED STATES	100,000	109,354
FEDERAL HOME LN MTG CORP	5.05% 26 Jan 2015	UNITED STATES	160,000	175,171
FEDERAL HOME LN MTG CORP	5.55% 04 Oct 2016	UNITED STATES	2,863,000	3,023,173
FEDERAL HOME LN MTG CORP	6.75% 15 Mar 2031	UNITED STATES	635,000	773,297
FEDERAL HOME LN MTG CORP	6.25% 15 Jul 2032	UNITED STATES	95,000	110,299
FEDERAL HOME LN MTG CORP	5.4% 17 Mar 2021	UNITED STATES	50,000	53,157
FEDERAL HOME LN MTG CORP	2.5% 07 Jan 2014	UNITED STATES	1,480,000	1,481,674
FEDERAL HOME LN MTG CORP	2.125% 23 Mar 2012	UNITED STATES	11,950,000	12,133,134

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FEDERAL HOME LN MTG CORP	5.625% 23 Nov 2035	UNITED STATES	75,000	73,774
FEDERAL HOME LOAN BANK	2% 27 Jul 2012	UNITED STATES	3,515,000	3,521,749
FEDERAL NATL MTG ASSN	5% 26 Apr 2017	UNITED STATES	50,000	50,654
FEDERAL NATL MTG ASSN	4.625% 15 Oct 2013	UNITED STATES	1,800,000	1,950,514
FEDERAL NATL MTG ASSN	7.25% 15 May 2030	UNITED STATES	925,000	1,182,814
FEDERAL NATL MTG ASSN	6.625% 15 Nov 2030	UNITED STATES	310,000	372,560
FEDERAL NATL MTG ASSN	5.25% 15 Sep 2016	UNITED STATES	1,045,000	1,154,556
FEDERAL NATL MTG ASSN	0% 09 Oct 2019	UNITED STATES	250,000	135,750
FEDERAL NATL MTG ASSN	5% 15 Mar 2016	UNITED STATES	3,040,000	3,304,389
FEDERAL NATL MTG ASSN	2.75% 13 Mar 2014	UNITED STATES	3,370,000	3,398,621
FEDERAL NATL MTG ASSN	4.375% 15 Oct 2015	UNITED STATES	735,000	781,924
FEDERAL NATL MTG ASSN	5.55% 16 Feb 2017	UNITED STATES	3,615,000	3,636,715
FEDEX CORP	7.375% 15 Jan 2014	UNITED STATES	770,000	873,680
FHLMC TBA JAN 30 GOLD SINGLE	4.5% 31 Dec 2099	UNITED STATES	9,115,000	9,092,213
FHLMC TBA JAN 30 GOLD SINGLE	5% 01 Dec 2099	UNITED STATES	4,285,000	4,393,462
FHLMC TBA JAN 30 GOLD SINGLE	6% 01 Dec 2099	UNITED STATES	5,900,000	6,255,841
FHLMC TBA JAN 30 GOLD SINGLE	5.5% 01 Dec 2099	UNITED STATES	3,610,000	3,781,475
FIRST FRANKLIN MTG LN TR	1% 25 Dec 2036	UNITED STATES	3,529,510	3,481
FIRST FRANKLIN MTG LN TR	1% 25 Jan 2038	UNITED STATES	2,715,000	7,084
FIRST FRANKLIN MTG LN TR	1% 25 Jan 2038	UNITED STATES	1,885,000	14,624
FIRSTENERGY SOLUTIONS CO	6.8% 15 Aug 2039	UNITED STATES	810,000	818,098
FNMA TBA JAN 15 SINGLE FAM	4.5% 01 Dec 2099	UNITED STATES	2,525,000	2,596,806
FNMA TBA JAN 15 SINGLE FAM	5% 01 Dec 2099	UNITED STATES	2,105,000	2,199,725
FNMA TBA JAN 15 SINGLE FAM	5.5% 01 Dec 2099	UNITED STATES	1,395,000	1,475,213
FNMA TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2099	UNITED STATES	19,165,000	19,129,066
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	UNITED STATES	6,985,000	7,167,267
FNMA TBA JAN 30 SINGLE FAM	6.5% 01 Dec 2099	UNITED STATES	2,905,000	3,111,075
FNMA TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099	UNITED STATES	6,370,000	6,667,600
FNMA POOL 254235	6% 01 Dec 2031	UNITED STATES	100,049	107,222
FNMA POOL 255237	5% 01 May 2014	UNITED STATES	239,772	248,471
FNMA POOL 256476	6% 01 Nov 2036	UNITED STATES	34,571	36,721
FNMA POOL 256805	5.5% 01 Jul 2022	UNITED STATES	13,857	14,684
FNMA POOL 257586	7% 01 Feb 2039	UNITED STATES	109,910	120,539
FNMA POOL 636649	6% 01 Apr 2017	UNITED STATES	100,808	108,035
FNMA POOL 697601	4.5% 01 Apr 2018	UNITED STATES	3,165,449	3,299,352
FNMA POOL 710703	4.5% 01 May 2018	UNITED STATES	442,489	461,206
FNMA POOL 720311	4.5% 01 Jun 2018	UNITED STATES	402,712	420,113
FNMA POOL 725250	5% 01 Mar 2034	UNITED STATES	3,385,588	3,488,390
FNMA POOL 725422	5% 01 Apr 2034	UNITED STATES	6,639,170	6,840,766
FNMA POOL 738287	6% 01 Feb 2019	UNITED STATES	460,332	492,902
FNMA POOL 745275	5% 01 Feb 2036	UNITED STATES	458,514	471,434
FNMA POOL 745418	5.5% 01 Apr 2036	UNITED STATES	3,270,996	3,435,908
FNMA POOL 745511	5% 01 Apr 2036	UNITED STATES	1,504,883	1,546,345
FNMA POOL 745580	5% 01 Jun 2036	UNITED STATES	1,843,187	1,895,123
FNMA POOL 745873	5.5% 01 Oct 2036	UNITED STATES	3,402,438	3,568,130
FNMA POOL 745932	6.5% 01 Nov 2036	UNITED STATES	741,802	796,046
FNMA POOL 747428	5.5% 01 Oct 2033	UNITED STATES	2,610,529	2,743,775
FNMA POOL 748841	5% 01 Jun 2022	UNITED STATES	348,792	365,076
FNMA POOL 749079	5.5% 01 Dec 2033	UNITED STATES	2,721,544	2,860,456
FNMA POOL 755872	5.5% 01 Dec 2033	UNITED STATES	6,408,176	6,735,261
FNMA POOL 763978	5.5% 01 Dec 2033	UNITED STATES	885,835	931,049
FNMA POOL 797554	4% 01 May 2020	UNITED STATES	560,143	565,280
FNMA POOL 813870	4% 01 Jun 2020	UNITED STATES	581,159	586,489
FNMA POOL 815526	7% 01 Mar 2035	UNITED STATES	79,688	87,443
FNMA POOL 826585	5% 01 Aug 2035	UNITED STATES	556,802	572,491
FNMA POOL 829187	5% 01 Jul 2035	UNITED STATES	1,272,789	1,308,652
FNMA POOL 833729	4% 01 Jul 2020	UNITED STATES	153,382	154,789
FNMA POOL 847817	6% 01 Nov 2035	UNITED STATES	2,172,760	2,311,953
FNMA POOL 868934	5% 01 May 2036	UNITED STATES	1,699,418	1,746,241
FNMA POOL 879131	5% 01 Jun 2021	UNITED STATES	12,285	12,886
FNMA POOL 880466	6% 01 Apr 2021	UNITED STATES	276,978	296,315
FNMA POOL 880622	5.5% 01 Apr 2036	UNITED STATES	2,391,807	2,508,284

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FNMA POOL 886958	6% 01 Jun 2036	UNITED STATES	3,475,406	3,691,533
FNMA POOL 888120	5% 01 Oct 2035	UNITED STATES	4,813,670	4,949,306
FNMA POOL 888219	5.5% 01 Mar 2037	UNITED STATES	3,218,654	3,375,396
FNMA POOL 888221	5.5% 01 Mar 2037	UNITED STATES	3,836,447	4,023,274
FNMA POOL 888367	7% 01 Mar 2037	UNITED STATES	718,364	788,202
FNMA POOL 888405	5% 01 Dec 2036	UNITED STATES	2,246,723	2,310,030
FNMA POOL 888743	0	UNITED STATES	7,815,092	8,315,747
FNMA POOL 888992	6.5% 01 Nov 2037	UNITED STATES	240,229	257,533
FNMA POOL 889579	6% 01 May 2038	UNITED STATES	1,187,033	1,259,182
FNMA POOL 890154	5% 01 Mar 2038	UNITED STATES	480,398	494,535
FNMA POOL 892537	6.5% 01 Sep 2036	UNITED STATES	29,466	31,620
FNMA POOL 893511	6% 01 Sep 2036	UNITED STATES	642,109	682,041
FNMA POOL 899588	5.5% 01 Jun 2037	UNITED STATES	1,982,680	2,077,684
FNMA POOL 903677	6.5% 01 Oct 2036	UNITED STATES	30,704	32,949
FNMA POOL 920079	6% 01 Dec 2036	UNITED STATES	226,931	241,044
FNMA POOL 928108	6% 01 Feb 2022	UNITED STATES	290,157	309,961
FNMA POOL 928518	7% 01 Jun 2037	UNITED STATES	317,253	348,094
FNMA POOL 930539	6% 01 Feb 2039	UNITED STATES	470,479	498,781
FNMA POOL 931208	4.5% 01 May 2039	UNITED STATES	1,670,944	1,669,551
FNMA POOL 931410	4% 01 Jun 2024	UNITED STATES	465,949	469,349

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FNMA POOL 931507	4.5% 01 Jul 2039	UNITED STATES	2,880,236	2,877,836
FNMA POOL 933008	6% 01 Sep 2037	UNITED STATES	1,091,546	1,157,892
FNMA POOL 933734	7% 01 Apr 2038	UNITED STATES	259,112	284,169
FNMA POOL 933990	5% 01 Aug 2023	UNITED STATES	121,590	127,203
FNMA POOL 934084	6.5% 01 Jun 2038	UNITED STATES	209,529	224,610
FNMA POOL 934345	7% 01 Jul 2038	UNITED STATES	1,649,897	1,809,447
FNMA POOL 935051	6% 01 Mar 2039	UNITED STATES	152,564	161,718
FNMA POOL 937087	5% 01 May 2037	UNITED STATES	736,713	756,896
FNMA POOL 941045	5% 01 Jul 2022	UNITED STATES	361,550	378,429
FNMA POOL 947732	5% 01 Oct 2022	UNITED STATES	174,405	182,547
FNMA POOL 949360	7% 01 Aug 2037	UNITED STATES	25,624	28,115
FNMA POOL 949562	5.5% 01 Oct 2022	UNITED STATES	521,899	553,032
FNMA POOL 952459	6% 01 Sep 2037	UNITED STATES	50,729	53,812
FNMA POOL 953185	7% 01 Oct 2037	UNITED STATES	363,580	398,924
FNMA POOL 962435	4% 01 Apr 2023	UNITED STATES	893,733	900,533
FNMA POOL 963282	5% 01 May 2023	UNITED STATES	239,231	250,274
FNMA POOL 963812	6.5% 01 Jun 2038	UNITED STATES	840,001	900,460
FNMA POOL 968158	6.5% 01 Jan 2038	UNITED STATES	24,036	25,767
FNMA POOL 969436	5% 01 Jan 2023	UNITED STATES	193,383	202,411
FNMA POOL 969809	4.5% 01 Feb 2023	UNITED STATES	266,717	274,915
FNMA POOL 972541	6% 01 Feb 2038	UNITED STATES	749,745	794,847
FNMA POOL 973571	5% 01 Mar 2023	UNITED STATES	1,550,615	1,622,193
FNMA POOL 974620	5% 01 May 2023	UNITED STATES	118,603	124,140
FNMA POOL 974678	4.5% 01 Apr 2023	UNITED STATES	16,377	16,880
FNMA POOL 979919	6% 01 May 2038	UNITED STATES	64,991	68,900
FNMA POOL 981274	5% 01 Apr 2023	UNITED STATES	453,323	474,249
FNMA POOL 981359	4.5% 01 Apr 2023	UNITED STATES	235,000	242,224
FNMA POOL 983326	5% 01 Jul 2023	UNITED STATES	547,835	573,123
FNMA POOL 983629	4.5% 01 May 2023	UNITED STATES	321,796	331,687
FNMA POOL 987830	6% 01 Sep 2038	UNITED STATES	747,174	792,121
FNMA POOL 988030	6% 01 Aug 2038	UNITED STATES	448,153	475,112
FNMA POOL 988732	6% 01 Oct 2038	UNITED STATES	525,001	556,583
FNMA POOL 990628	6% 01 Sep 2038	UNITED STATES	144,867	153,582
FNMA POOL 990662	6% 01 Sep 2038	UNITED STATES	198,933	210,900
FNMA POOL 990960	5.5% 01 Sep 2023	UNITED STATES	318,836	337,539
FNMA POOL 990970	5% 01 Sep 2023	UNITED STATES	514,368	538,112
FNMA POOL 994207	6% 01 Dec 2038	UNITED STATES	471,899	500,286
FNMA POOL AA1657	4% 01 Feb 2024	UNITED STATES	28,754	28,964
FNMA POOL AA3477	7% 01 Mar 2039	UNITED STATES	443,176	486,086
FNMA POOL AA6378	4.5% 01 Jun 2024	UNITED STATES	874,111	900,161
FNMA POOL AA6931	4% 01 Aug 2024	UNITED STATES	456,316	459,645
FNMA POOL AA7681	4.5% 01 Jun 2039	UNITED STATES	1,968,257	1,966,617
FNMA POOL AA8487	4.5% 01 Jul 2039	UNITED STATES	4,751,884	4,747,924
FNMA POOL AA8868	5% 01 Apr 2024	UNITED STATES	181,524	189,885
FNMA POOL AA9443	4.5% 01 Jul 2024	UNITED STATES	255,640	263,259
FNMA POOL AA9845	4.5% 01 Aug 2039	UNITED STATES	2,963,315	2,960,846
FNMA POOL AC1250	4.5% 01 Aug 2024	UNITED STATES	103,036	106,107
FNMA POOL AC1557	4.5% 01 Sep 2024	UNITED STATES	477,589	491,822
FNMA POOL AC2489	4.5% 01 Jul 2024	UNITED STATES	882,527	908,828
FNMA POOL AC3434	4% 01 Nov 2024	UNITED STATES	479,953	483,454
FNMA POOL AC4847	4.5% 01 Sep 2039	UNITED STATES	2,054,414	2,052,702
FNMA POOL AC5695	4.5% 01 Dec 2039	UNITED STATES	2,837,982	2,835,617
FNMA TBA JAN 30 SINGLE FAM	6% 01 Dec 2099	UNITED STATES	5,905,000	6,253,761
FNMA TBA SINGLE FAMILY JAN				
15	4% 01 Dec 2099	UNITED STATES	3,725,000	3,746,534
FREDDIE MAC	2.125% 21 Sep 2012	UNITED STATES	2,255,000	2,278,984
FREDDIE MAC	3.75% 27 Mar 2019	UNITED STATES	1,230,000	1,205,918
GENERAL ELEC CAP CORP	5.25% 19 Oct 2012	UNITED STATES	4,925,000	5,241,293
GENERAL ELEC CAP CORP	6.75% 15 Mar 2032	UNITED STATES	2,610,000	2,661,065
GENWORTH FINL INC	6.515% 22 May 2018	UNITED STATES	1,035,000	947,121
GNMA I TBA JAN 30 SINGLE FAM	5% 15 Dec 2099	UNITED STATES	1,175,000	1,208,230
GNMA I TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099	UNITED STATES	5,335,000	5,588,413

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GNMA I TBA JAN 30 SINGLE FAM	6% 01 Dec 2099	UNITED STATES	1,765,000	1,864,832
GNMA POOL 475810	6.5% 15 Aug 2028	UNITED STATES	39,333	42,491
GNMA POOL 562466	6% 15 Aug 2034	UNITED STATES	3,933,161	4,186,953
GNMA POOL 592872	5.5% 15 Mar 2036	UNITED STATES	298,476	313,646
GNMA POOL 592890	5.5% 15 Jun 2036	UNITED STATES	391,648	411,554
GNMA POOL 615278	5% 15 Jul 2033	UNITED STATES	4,213,904	4,366,509
GNMA POOL 617347	5.5% 15 Jan 2037	UNITED STATES	181,048	189,996
GNMA POOL 618700	6.5% 15 Sep 2036	UNITED STATES	9,817	10,455
GNMA POOL 645990	6.5% 15 Oct 2036	UNITED STATES	410,381	437,043
GNMA POOL 646541	6.5% 15 Aug 2036	UNITED STATES	33,317	35,482
GNMA POOL 647583	5.5% 15 Jul 2036	UNITED STATES	288,096	302,739
GNMA POOL 647604	5.5% 15 Sep 2036	UNITED STATES	508,221	534,052
GNMA POOL 657269	5.5% 15 Nov 2036	UNITED STATES	242,150	254,457
GNMA POOL 657982	6.5% 15 Oct 2036	UNITED STATES	26,592	28,319
GNMA POOL 658028	5.5% 15 Jul 2036	UNITED STATES	174,014	182,859
GNMA POOL 663775	5.5% 15 Jan 2037	UNITED STATES	846,524	888,359
GNMA POOL 667843	6.5% 15 May 2037	UNITED STATES	299,365	318,674
GNMA POOL 667854	6.5% 15 May 2037	UNITED STATES	34,597	36,828
GNMA POOL 675063	6% 15 Jan 2038	UNITED STATES	222,775	235,619
GNMA POOL 697826	5.5% 15 Feb 2039	UNITED STATES	47,563	49,891
GNMA POOL 698343	5% 15 May 2039	UNITED STATES	312,741	322,210

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GNMA POOL 704200	5.5% 15 Jan 2039	UNITED STATES	800,136	839,304
GNMA POOL 782474	5.5% 15 Dec 2038	UNITED STATES	570,651	598,630
GNMA POOL 782789	5.5% 15 Oct 2039	UNITED STATES	596,677	625,920
GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	UNITED STATES	1,755,000	1,878,726
GOLDMAN SACHS GROUP INC	4.75% 15 Jul 2013	UNITED STATES	3,150,000	3,295,643
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	UNITED STATES	1,000,000	1,027,887
GOLDMAN SACHS GROUP INC FDIC	3.25% 15 Jun 2012	UNITED STATES	5,450,000	5,662,190
GS MTG SECS TR	5.56% 10 Nov 2039	UNITED STATES	1,400,000	1,225,761
GS MTG SECS TR 2007 GG10	1% 10 Aug 2045	UNITED STATES	2,000,000	1,717,290
GSAMP TR	1% 25 Jan 2037	UNITED STATES	2,615,000	16,869
GSAMP TR	1% 25 Dec 2046	UNITED STATES	3,735,000	6,474
HEWLETT PACKARD CO	4.5% 01 Mar 2013	UNITED STATES	855,000	906,439
HOME DEPOT INC	5.875% 16 Dec 2036	UNITED STATES	800,000	772,206
HOME EQUITY ASSET TR	1% 25 Mar 2037	UNITED STATES	1,781,160	1,164
HSBC FIN CORP	5% 30 Jun 2015	UNITED STATES	1,300,000	1,342,905
INTL LEASE FIN CORP MTN	5.625% 20 Sep 2013	UNITED STATES	1,225,000	960,903
* J P MORGAN CHASE COML MTG SECS	5.79% 15 Feb 2051	UNITED STATES	5,200,000	5,011,808
* J P MORGAN MTG ACQUISITION TR	1% 25 Jul 2036	UNITED STATES	2,845,000	40,343
* JP MORGAN CHASE CAN CO	5.375% 01 Oct 2012	UNITED STATES	3,150,000	3,408,710
* JP MORGAN CHASE COML	5.688% 12 Feb 2051	UNITED STATES	1,525,000	1,482,311
* JP MORGAN CHASE COMM MTGE SEC	4.697% 15 Jul 2042	UNITED STATES	5,000,000	4,975,000
* JP MORGAN MTGE ACQUIS CORP	1% 01 Mar 2037	UNITED STATES	2,250,000	873,555
* JPMORGAN CHASE+ CO	3.7% 20 Jan 2015	UNITED STATES	3,060,000	3,069,051
* JPMORGAN CHASE CAP XV	5.875% 15 Mar 2035	UNITED STATES	1,300,000	1,157,103
* JPMORGAN CHASE+CO FDIC GTD TLG	3.125% 01 Dec 2011	UNITED STATES	1,375,000	1,423,100
KELLOGG CO	4.45% 30 May 2016	UNITED STATES	950,000	978,282
KINDER MORGAN ENERGY PARTNERS	6.95% 15 Jan 2038	UNITED STATES	800,000	852,610
KROGER CO	5.5% 01 Feb 2013	UNITED STATES	1,000,000	1,067,951
LB UBS COML MTG TR	5.3% 15 Nov 2038	UNITED STATES	2,000,000	2,033,490
LONG BEACH MTG LN TR	1% 25 Nov 2036	UNITED STATES	684,494	245
LORILLARD TOBACCO CO	8.125% 23 Jun 2019	UNITED STATES	1,360,000	1,495,165
MARATHON OIL CORP	6% 01 Oct 2017	UNITED STATES	1,375,000	1,454,476
MASTR ASSET BACKED SECS	1% 25 Oct 2036	UNITED STATES	3,961,734	5,331
MEAD JOHNSON NUTRITION C	4.9% 01 Nov 2019	UNITED STATES	1,565,000	1,551,680
MERRILL LYNCH+ CO	6.22% 15 Sep 2026	UNITED STATES	2,050,000	1,959,691
METLIFE INC	6.75% 01 Jun 2016	UNITED STATES	1,480,000	1,657,365
MIDAMERICAN ENERGY HLDGS CO N	6.125% 01 Apr 2036	UNITED STATES	900,000	921,774
MORGAN STANLEY	5.375% 15 Oct 2015	UNITED STATES	1,600,000	1,653,210
MORGAN STANLEY ABS CAP I INC	1% 25 Nov 2036	UNITED STATES	1,935,000	6,817
MORGAN STANLEY ABS CAP I INC	1% 25 Nov 2036	UNITED STATES	2,095,000	10,473
MORGAN STANLEY ABS CAP I INC	1% 25 Oct 2036	UNITED STATES	5,735,000	43,565
MORGAN STANLEY CAP I TR	1% 12 Nov 2041	UNITED STATES	5,000,000	4,697,054
MORGAN STANLEY GROUP INC	6.625% 01 Apr 2018	UNITED STATES	2,985,000	3,227,286
MORGAN STANLEY HOME EQUITY LN	1% 25 Apr 2036	UNITED STATES	1,056,505	1,413
MORGAN STANLEY IXIS REA ESTATE	1% 25 Nov 2036	UNITED STATES	611,939	201
NEW CENTY HOME EQUITY LN TR	1% 25 May 2036	UNITED STATES	2,695,000	148,123
NEWS AMER INC	6.15% 01 Mar 2037	UNITED STATES	1,250,000	1,243,610
NGPL PIPECO LLC	6.514% 15 Dec 2012	UNITED STATES	1,700,000	1,847,705
ONCOR ELECTRIC DELIVERY	5.95% 01 Sep 2013	UNITED STATES	880,000	944,129
ONEOK PARTERS LP	6.85% 15 Oct 2037	UNITED STATES	800,000	836,633
PHILIP MORRIS INTL INC	4.875% 16 May 2013	UNITED STATES	1,265,000	1,335,405
PPL ENERGY SUPPLY LLC	6.3% 15 Jul 2013	UNITED STATES	590,000	635,342
* PRUDENTIAL FINANCIAL INC	6.2% 15 Jan 2015	UNITED STATES	950,000	1,022,079

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QWEST CORP	8.875% 15 Mar 2012	UNITED STATES	1,250,000	1,343,750
ROPER INDUSTRIES INC	6.25% 01 Sep 2019	UNITED STATES	1,345,000	1,400,231
SAFEWAY INC	6.25% 15 Mar 2014	UNITED STATES	1,080,000	1,186,127
SIMON PPTY GROUP L P	5.25% 01 Dec 2016	UNITED STATES	1,500,000	1,458,788
SOUNDVIEW HOME LN TR	1% 25 Jan 2037	UNITED STATES	1,720,000	8,924
SOUTHWEST AIRLS	6.15% 01 Feb 2024	UNITED STATES	1,519,166	1,503,974
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	144,963,167	144,963,167
TARGET CORP	6.5% 15 Oct 2037	UNITED STATES	850,000	932,055
TENNESSEE VALLEY AUTHORITY	4.65% 15 Jun 2035	UNITED STATES	65,000	58,124
TENNESSEE VALLEY AUTHORITY	4.375% 15 Jun 2015	UNITED STATES	100,000	104,942
TENNESSEE VALLEY AUTHORITY	5.375% 01 Apr 2056	UNITED STATES	50,000	49,523
TENNESSEE VALLEY AUTHORITY	6.75% 01 Nov 2025	UNITED STATES	150,000	175,507
THERMO FISHER SCIENTIFIC	2.15% 28 Dec 2012	UNITED STATES	1,455,000	1,434,912
TIME WARNER CABLE INC	6.55% 01 May 2037	UNITED STATES	1,775,000	1,808,718
TIME WARNER CABLE INC	5.85% 01 May 2017	UNITED STATES	2,205,000	2,316,736
TIME WARNER INC NEW	5.875% 15 Nov 2016	UNITED STATES	800,000	863,606
TIME WARNER INC NEW	6.5% 15 Nov 2036	UNITED STATES	800,000	835,312
U S BANCORP MTN BK ENT	2.875% 20 Nov 2014	UNITED STATES	1,780,000	1,735,815
UNITED STATE TREAS NTS	2.625% 29 Feb 2016	UNITED STATES	1,355,000	1,318,160
UNITED STATES TREAS BDS	4.375% 15 Feb 2038	UNITED STATES	4,170,000	4,003,200
UNITED STATES TREAS BDS	6.875% 15 Aug 2025	UNITED STATES	3,085,000	3,915,541
UNITED STATES TREAS BDS	6% 15 Feb 2026	UNITED STATES	9,235,000	10,803,509
UNITED STATES TREAS BDS	5.375% 15 Feb 2031	UNITED STATES	1,875,000	2,071,875
UNITED STATES TREAS BDS	8.125% 15 Aug 2021	UNITED STATES	195,000	267,455
UNITED STATES TREAS BDS	6.375% 15 Aug 2027	UNITED STATES	145,000	177,081
UNITED STATES TREAS BDS	3.5% 15 Feb 2039	UNITED STATES	2,040,000	1,670,886
UNITED STATES TREAS NT	4.75% 31 Jan 2012	UNITED STATES	11,820,000	12,685,259
UNITED STATES TREAS NTS	4.125% 15 May 2015	UNITED STATES	5,685,000	6,061,631
UNITED STATES TREAS NTS	3.375% 30 Nov 2012	UNITED STATES	5,695,000	5,981,527

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UNITED STATES TREAS NTS	3.5% 15 Feb 2018	UNITED STATES	2,910,000	2,886,129
UNITED STATES TREAS NTS	2.75% 28 Feb 2013	UNITED STATES	610,000	628,490
UNITED STATES TREAS NTS	4.75% 15 Aug 2017	UNITED STATES	1,340,000	1,454,005
UNITED STATES TREAS NTS	4.25% 15 Nov 2013	UNITED STATES	12,665,000	13,682,151
UNITED STATES TREAS NTS	5.125% 15 May 2016	UNITED STATES	775,000	864,367
UNITED STATES TREAS NTS	4.625% 31 Aug 2011	UNITED STATES	13,475,000	14,288,769
UNITED STATES TREAS NTS	4.75% 31 May 2012	UNITED STATES	3,635,000	3,925,516
UNITED STATES TREAS NTS	3.125% 31 Aug 2013	UNITED STATES	875,000	909,248
UNITED STATES TREAS NTS	1.75% 15 Nov 2011	UNITED STATES	10,775,000	10,910,948
UNITED STATES TREAS NTS	1.125% 15 Jan 2012	UNITED STATES	4,065,000	4,061,187
UNITED STATES TREAS NTS	2.375% 31 Mar 2016	UNITED STATES	4,920,000	4,707,057
UNITED STATES TREAS NTS	4.125% 15 Aug 2010	UNITED STATES	6,700,000	6,856,767
UNITED STATES TREAS NTS	3.125% 30 Apr 2013	UNITED STATES	8,360,000	8,710,075
UNITED STATES TREAS NTS	4% 15 Aug 2018	UNITED STATES	5,575,000	5,693,904
UNITES STATES TREAS NTS	3.75% 15 Nov 2018	UNITED STATES	3,870,000	3,869,698
US DOLLAR		UNITED STATES	462,062	462,062
US TREASURY N/B	1.375% 15 Sep 2012	UNITED STATES	380,000	378,219
US TREASURY BDS	6.125% 15 Aug 2029	UNITED STATES	130,000	156,081
US TREASURY BDS	7.125% 15 Feb 2023	UNITED STATES	2,345,000	3,007,463
US TREASURY BDS	4.5% 15 Feb 2036	UNITED STATES	3,135,000	3,087,975
US TREASURY N/B	4.25% 15 May 2039	UNITED STATES	2,920,000	2,739,325
US TREASURY N/B	3.125% 31 May 2013	UNITED STATES	1,115,000	1,175,018
US TREASURY NOTE	1.25% 31 Dec 2013	UNITED STATES	2,155,000	2,098,263
US TREASURY NTS	4.875% 30 Apr 2011	UNITED STATES	17,420,000	18,348,155
US TREASURY T/B	1.375% 15 May 2012	UNITED STATES	4,200,000	4,200,000
US TREASURY NB	1.875% 30 Apr 2014	UNITED STATES	4,510,000	4,417,333
USD CASH COLLATERAL		UNITED STATES	1,923,374	1,923,374
VALERO ENERGY CORP	6.625% 15 Jun 2037	UNITED STATES	3,010,000	2,824,379
VERIZON COMMUNICATIONS	6.35% 01 Apr 2019	UNITED STATES	2,445,000	2,697,397
VERIZON GLOBAL FDG CORP	7.75% 01 Dec 2030	UNITED STATES	800,000	939,822
WACHOVIA CORP	5.5% 01 May 2013	UNITED STATES	1,000,000	1,062,333
WACHOVIA CORP GLBL MED TM SR	5.7% 01 Aug 2013	UNITED STATES	995,000	1,070,163
WAMU	1% 25 Jan 2037	UNITED STATES	1,350,000	1,261
WASTE MANAGEMENT INC	6.125% 30 Nov 2039	UNITED STATES	1,240,000	1,232,269
WEATHERFORD INTL LTD	7% 15 Mar 2038	UNITED STATES	850,000	861,441
WEATHERFORD INTL LTD	6.5% 01 Aug 2036	UNITED STATES	550,000	525,265
WELLS FARGO MTG BACKED SECS TR	5.650249% 25 Jul 2036	UNITED STATES	6,763,499	4,543,037
XEROX CORP	5.5% 15 May 2012	UNITED STATES	2,200,000	2,325,004
XTO ENERGY INC	6.1% 01 Apr 2036	UNITED STATES	850,000	917,821
Total : EXHIBIT D - Total Bond Market Fund				\$ 928,310,805

n / a - Cost is not applicable

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a) Shares	(e) Fair value
	ACADIA RLTY TR	COM UNITED STATES	104,138	\$ 1,756,808
	ALEXANDERS INC	COM UNITED STATES	5,643	1,717,842
	ALEXANDRIA REAL ESTATE EQUIT	COM UNITED STATES	119,820	7,703,228
	AMB PPTY CORP	COM UNITED STATES	403,516	10,309,834
	AMERICAN CAMPUS CMNTYS INC	COM UNITED STATES	144,127	4,049,969
	APARTMENT INVT + MGMT CO	CLASS A UNITED STATES	323,065	5,143,195
	ASHFORD HOSPITALITY TR INC	COM SHS UNITED STATES	158,850	737,064
	AVALONBAY CMNTYS INC	COM UNITED STATES	220,564	18,110,510
	BIOMED RLTY TR INC	COM UNITED STATES	270,936	4,275,370
	BOSTON PPTYS INC	COM UNITED STATES	382,406	25,647,970
	BRANDYWINE RLTY TR	SH BEN INT NEW UNITED STATES	354,193	4,037,800
	BRE PPTYS INC	COM UNITED STATES	145,818	4,823,659
	CAMDEN PPTY TR	COM UNITED STATES	176,908	7,495,592
	CAPLEASE INC	COM UNITED STATES	136,352	597,222
	CBL + ASSOC PPTYS INC	COM UNITED STATES	360,763	3,488,578
	CEDAR SHOPPING CTRS INC	COM NEW UNITED STATES	124,399	845,913
	COLONIAL PPTYS TR	SH BEN INT UNITED STATES	169,853	1,992,376
	CORPORATE OFFICE PPTYS TR	COM UNITED STATES	160,086	5,863,950
	COUSINS PPTYS INC	COM UNITED STATES	232,961	1,777,492
	DCT INDUSTRIAL TRUST INC	COM UNITED STATES	564,443	2,833,504
	DEVELOPERS DIVERSIFIED RLTY	COM UNITED STATES	377,760	3,498,058
	DIAMONDROCK HOSPITALITY CO	COM UNITED STATES	298,326	2,526,821
	DIGITAL RLTY TR INC	COM UNITED STATES	199,584	10,035,084
	DOUGLAS EMMETT INC	COM UNITED STATES	266,529	3,798,038
	DUKE RLTY CORP	COM NEW UNITED STATES	617,916	7,520,038
	DUPONT FABROS TECHNOLOGY INC	COM UNITED STATES	115,280	2,073,887
	EASTGROUP PPTYS INC	COM UNITED STATES	71,719	2,745,403
	EDUCATION RLTY TR INC	COM UNITED STATES	146,297	708,077
	ENTERTAINMENT PPTYS TR	COM SH BEN INT UNITED STATES	116,026	4,092,237
	EQUITY LIFESTYLE PPTYS INC	COM UNITED STATES	79,533	4,014,031
	EQUITY ONE INC	COM UNITED STATES	119,236	1,928,046
	EQUITY RESIDENTIAL	SH BEN INT UNITED STATES	755,999	25,537,646

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ESSEX PROPERTY TRUST	COM	UNITED STATES	77,787	6,506,883
EXTRA SPACE STORAGE INC	COM	UNITED STATES	226,811	2,619,667
FEDERAL RLTY INVT TR	SH BEN INT NEW	UNITED STATES	168,071	11,381,768
FELCOR LODGING TR INC	COM	UNITED STATES	178,791	643,648
FIRST INDL RLTY TR INC	COM	UNITED STATES	153,323	801,879
FIRST POTOMAC RLTY TR	COM	UNITED STATES	79,146	994,865
FRANKLIN STR PPTYS CORP	COM	UNITED STATES	195,088	2,850,236
GETTY RLTY CORP NEW	COM	UNITED STATES	51,320	1,207,560
GLIMCHER RLTY TR	COM	UNITED STATES	178,861	482,925
GOVERNMENT PROPERTIES INCOME	REIT	UNITED STATES	32,599	749,125
GRAMERCY CAP CORP	COM	UNITED STATES	116,799	302,509
HCP INC	COM	UNITED STATES	802,351	24,503,800
HEALTH CARE REIT INC	COM	UNITED STATES	330,500	14,647,760
HEALTHCARE RLTY TR	COM	UNITED STATES	163,503	3,508,774
	PRIORITY CL A SHS BEN			
HERSHA HOSPITALITY TR	INT	UNITED STATES	136,455	428,469
HIGHWOODS PPTYS INC	COM	UNITED STATES	195,497	6,519,825
HOME PROPERTIES INC	COM	UNITED STATES	91,246	4,353,347
HOSPITALITY PPTYS TR	COM SH BEN INT	UNITED STATES	336,945	7,988,966
HOST HOTELS + RESORTS INC	COM	UNITED STATES	1,712,356	19,983,195
HRPT PPTYS TR	COM SH BEN INT	UNITED STATES	617,774	3,996,998
INLAND REAL ESTATE CORP	COM NEW	UNITED STATES	209,593	1,708,183
INVESTORS REAL ESTATE TR	SH BEN INT	UNITED STATES	198,317	1,784,853
KILROY RLTY CORP	COM	UNITED STATES	119,182	3,655,312
KIMCO RLTY CORP	COM	UNITED STATES	1,108,523	14,998,316
KITE RLTY GROUP TR	COM	UNITED STATES	173,563	706,401
LASALLE HOTEL PPTYS	COM SH BEN INT	UNITED STATES	175,069	3,716,715
LEXINGTON REALTY TRUST	COM	UNITED STATES	259,140	1,575,571
LIBERTY PROPERTY	SH BEN INT SUPP	UNITED STATES	308,058	9,860,937
LTC PROPERTIES	COM	UNITED STATES	57,629	1,541,576
MACERICH CO	COM	UNITED STATES	260,763	9,374,430
MACK CA RLTY CORP	COM	UNITED STATES	216,127	7,471,510
MEDICAL PPTYS TR INC	COM	UNITED STATES	221,504	2,215,040
MID AMER APT CMNTYS INC	COM	UNITED STATES	77,958	3,763,812
NATIONAL HEALTH INVS INC	COM	UNITED STATES	64,782	2,396,286

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NATIONAL RETAIL PPTYS INC	COM	UNITED STATES	222,816	4,728,156
NATIONWIDE HEALTH PPTYS INC	COM	UNITED STATES	296,109	10,417,115
OMEGA HEALTHCARE INVESTORS	REAL ESTATE	UNITED STATES	229,909	4,471,730
PARKWAY PPTYS INC	COM	UNITED STATES	59,739	1,243,766
PENNSYLVANIA REAL ESTATE INVT	SH BEN INT	UNITED STATES	113,605	961,098
POST PPTYS INC	COM	UNITED STATES	132,260	2,592,296
PROLOGIS	SH BEN INT	UNITED STATES	1,221,805	16,726,510
PS BUSINESS PKS INC CA	COM	UNITED STATES	52,775	2,641,389
PUBLIC STORAGE	COM	UNITED STATES	350,814	28,573,800
RAMCO GERSHENSON PPTYS TR	COM SH BEN INT	UNITED STATES	80,610	769,019
REALTY INCOME CORP	COM	UNITED STATES	287,712	7,454,618
REGENCY CTRS CORP	COM	UNITED STATES	243,667	8,542,965
S+P MIDCAP 400 EMINI IDX FTRS	MAR10 XIOM	UNITED STATES	6,800	
SAUL CTRS INC	COM	UNITED STATES	37,085	1,214,905
SENIOR HSG PPTSY TR	SH BEN INT	UNITED STATES	350,291	7,660,864
SIMON PPTY GROUP INC NEW	COM	UNITED STATES	786,325	62,748,735
SL GREEN RLTY CORP	COM	UNITED STATES	211,996	10,650,679
SOVRAN SELF STORAGE INC	COM	UNITED STATES	74,482	2,661,242
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	2,152,619	2,152,619
STRATEGIC HOTELS + RESORTS INC	COM	UNITED STATES	206,908	384,849
SUN CMNTYS INC	COM	UNITED STATES	48,847	964,728
SUNSTONE HOTEL INVS INC NEW	COM	UNITED STATES	262,874	2,334,321
TANGER FACTORY OUTLET CTRS INC	COM	UNITED STATES	109,924	4,285,937
TAUBMAN CENTERS INC	REIT	UNITED STATES	146,611	5,264,801
TREASURY BILL	0.079559% 18 Mar 2010	UNITED STATES	550,000	549,951
U STORE IT TR	COM	UNITED STATES	220,438	1,613,606
UDR INC	COM	UNITED STATES	415,374	6,828,749
UNIVERSAL HEALTH RLTY INCOME	SH BEN INT	UNITED STATES	31,232	1,000,361
URSTADT BIDDLE PPTYS INC	CL A	UNITED STATES	47,747	729,097
VANGUARD REIT ETF	REIT VIPER SHS	UNITED STATES	101,336	4,533,773
VENTAS INC	COM	UNITED STATES	431,940	18,893,056
VORNADO RLTY TR	COM	UNITED STATES	447,408	31,291,716
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	UNITED STATES	160,830	4,430,867
WEINGARTEN RLTY INVS	SH BEN INT	UNITED STATES	313,983	6,213,724
WINTHROP RLTY TR	SH BEN INT NEW	UNITED STATES	37,192	403,905
Total : EXHIBIT E - Real Estate Investment Trust (REIT) Index Fund				\$ 626,861,327

n / a - Cost is not applicable

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(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a) Shares	(e) Fair value	
	BARRICK AUSTRALIA FINANC	5.95% 15 Oct 2039	AUSTRALIA	895,000	\$ 873,483
	HOLCIM CAPITAL CORP	6.875% 29 Sep 2039	BERMUDA	1,150,000	1,207,692
	BRAZIL FEDERATIVE REP	7.125% 20 Jan 2037	BRAZIL	2,000,000	2,295,000
	ALCAN ALUM LTD	6.125% 15 Dec 2033	CANADA	500,000	508,503
	CANADIAN NAT RES LTD	6.25% 15 Mar 2038	CANADA	1,150,000	1,190,178
	CANADIAN NATL RY CO	6.2% 01 Jun 2036	CANADA	750,000	816,979
	CENOVUS ENERGY INC	6.75% 15 Nov 2039	CANADA	775,000	844,792
	ENCANA CORP	6.5% 15 Aug 2034	CANADA	850,000	910,973
	ENCANA CORP	6.625% 15 Aug 2037	CANADA	200,000	217,000
	NEXEN INC	5.875% 10 Mar 2035	CANADA	600,000	566,437
	NEXEN INC	6.4% 15 May 2037	CANADA	620,000	624,661
	POTASH CORP SASK INC	5.875% 01 Dec 2036	CANADA	370,000	364,275
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	CANADA	1,885,000	1,980,611
	TALISMAN ENERGY INC	5.85% 01 Feb 2037	CANADA	1,000,000	955,440
	TRANSCANADA PIPELINES LTD	7.625% 15 Jan 2039	CANADA	1,390,000	1,711,934
	PETROBRAS INTL FIN CO	6.875% 20 Jan 2040	CAYMAN ISLANDS	2,075,000	2,132,268
	VALE OVERSEAS LTD	6.875% 21 Nov 2036	CAYMAN ISLANDS	1,300,000	1,298,909
	VALE OVERSEAS LTD	6.875% 10 Nov 2039	CAYMAN ISLANDS	885,000	890,951
	ITALY REP	5.375% 15 Jun 2033	ITALY	950,000	934,302
	ARCELORMITTAL	7% 15 Oct 2039	LUXEMBOURG	1,480,000	1,558,313
	COVIDIEN INTL FIN S A	6.55% 15 Oct 2037	LUXEMBOURG	1,000,000	1,119,064
	TELECOM ITALIA CAP	7.2% 18 Jul 2036	LUXEMBOURG	2,495,000	2,714,046
	UNITED MEXICAN STS	6.75% 27 Sep 2034	MEXICO	1,695,000	1,788,225
	DEUTSCHE TELEKOM INTL FIN BV	8.25% 15 Jun 2030	NETHERLANDS	1,000,000	1,286,110
	TELEFONICA EUROPE BV	8.25% 15 Sep 2030	NETHERLANDS	1,000,000	1,245,041
	TELEFONICA EMISIONES S A U	7.045% 20 Jun 2036	SPAIN	900,000	1,027,709
	ABBAY NATL PLC	7.95% 26 Oct 2029	UNITED KINGDOM	640,000	716,271
	ASTRAZENECA PLC	6.45% 15 Sep 2037	UNITED KINGDOM	725,000	816,562
	BRITISH TELECOMMUNICATIONS PLC	9.625% 15 Dec 2030	UNITED KINGDOM	500,000	637,108
	HSBC HLDGS PLC	6.5% 15 Sep 2037	UNITED KINGDOM	3,300,000	3,447,814
	VODAFONE GROUP	6.15% 27 Feb 2037	UNITED KINGDOM	1,405,000	1,463,622
	ALLSTATE CORP	5.55% 09 May 2035	UNITED STATES	1,500,000	1,444,512
	ALTRIA GROUP INC	10.2% 06 Feb 2039	UNITED STATES	455,000	606,987
	ALTRIA GROUP INC	9.95% 10 Nov 2038	UNITED STATES	2,560,000	3,336,986
	AMERICAN EXPRESS CO	8.15% 19 Mar 2038	UNITED STATES	1,150,000	1,438,835
	AMERICAN INTL GROUP INC	0	UNITED STATES	850,000	631,139

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ANADARKO PETE CORP	6.45% 15 Sep 2036	UNITED STATES	3,580,000	3,738,841
ANHEUSER BUSCH INBEV WORLDWIDE	8.2% 15 Jan 2039	UNITED STATES	3,000,000	3,793,500
AOL TIME WARNER INC	7.7% 01 May 2032	UNITED STATES	620,000	728,088
APACHE CORP	3% 15 Jan 2037	UNITED STATES	545,000	579,908
AT+T INC	6.5% 01 Sep 2037	UNITED STATES	5,670,000	5,876,955
AT+T WIRELESS SVCS INC	8.75% 01 Mar 2031	UNITED STATES	1,440,000	1,860,925
BANC AMER COML MTG TR 2007 3	5.6583% 10 Jun 2049	UNITED STATES	435,000	363,590
BANK AMER FDG CORP	5.65% 01 May 2018	UNITED STATES	190,000	192,966
BANK OF AMERICA CORP	7.625% 01 Jun 2019	UNITED STATES	1,730,000	2,001,345
BB+T CAP TR I	5.85% 18 Aug 2035	UNITED STATES	850,000	689,560
BOEING CO	6.875% 15 Mar 2039	UNITED STATES	840,000	978,158
BRISTOL MYERS SQUIBB CO	6.125% 01 May 2038	UNITED STATES	115,000	124,030
BURLINGTON NORTHN SANTA FE COR	7% 15 Dec 2025	UNITED STATES	500,000	557,300
CALIFORNIA ST	7.55% 01 Apr 2039	UNITED STATES	1,880,000	1,821,852
CATERPILLAR INC	6.05% 15 Aug 2036	UNITED STATES	770,000	820,919
CISCO SYSTEMS INC	5.5% 15 Jan 2040	UNITED STATES	1,200,000	1,147,452
CITIGROUP INC	8.5% 22 May 2019	UNITED STATES	500,000	577,377
CITIGROUP INC	8.125% 15 Jul 2039	UNITED STATES	2,130,000	2,404,018
CITIGROUP INC	6.875% 05 Mar 2038	UNITED STATES	700,000	698,613
CITIGROUP INC	5.875% 29 May 2037	UNITED STATES	3,385,000	2,982,811
COCA COLA ENTERPRISES INC	6.95% 15 Nov 2026	UNITED STATES	1,250,000	1,408,975
COMCAST CORP	6.55% 01 Jul 2039	UNITED STATES	250,000	262,092
COMCAST CORP NEW	6.5% 15 Nov 2035	UNITED STATES	2,065,000	2,141,118
COMCAST CORP NEW	6.95% 15 Aug 2037	UNITED STATES	1,075,000	1,171,635
COMMERCIAL MTG LN TR 2008 LS1	1% 10 Dec 2049	UNITED STATES	665,000	580,891
COMMERCIAL MTG TR	5.736% 10 Dec 2049	UNITED STATES	380,000	337,312
COMMERCIALMTG	5.810409% 15 Sep 2039	UNITED STATES	275,000	221,804
CONOCOPHILLIPS	5.9% 15 May 2038	UNITED STATES	800,000	820,022
CONOCOPHILLIPS	6.5% 01 Feb 2039	UNITED STATES	2,235,000	2,480,497
CONSOLIDATED EDISON CO NY INC	5.85% 15 Mar 2036	UNITED STATES	525,000	532,653

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CONTINENTAL AIRLINES INC	7.25% 10 Nov 2019	UNITED STATES	1,360,000	1,383,800
COX COMMUNICATIONS INC NEW	8.375% 01 Mar 2039	UNITED STATES	1,540,000	1,917,576
CREDIT SUISSE	5.383% 15 Feb 2040	UNITED STATES	250,000	201,795
CREDIT SUISSE COML MTG TR	5.695% 15 Sep 2040	UNITED STATES	1,870,000	1,491,944
CREDIT SUISSE COML MTG TR	1% 15 Jun 2039	UNITED STATES	1,445,000	1,155,765
CREDIT SUISSE COML MTG TR 2008	6.2171% 15 Feb 2041	UNITED STATES	215,000	182,015
CREDIT SUISSE FIRST BOSTON	7.125% 15 Jul 2032	UNITED STATES	525,000	613,306
CREDIT SUISSE NEW YORK	5.3% 13 Aug 2019	UNITED STATES	255,000	261,879
CSX CORP	6.15% 01 May 2037	UNITED STATES	650,000	658,566
CVS CAREMARK CORP	6.25% 01 Jun 2027	UNITED STATES	1,485,000	1,510,171
DAIMLER CHRYSLER HLDGS	8.5% 18 Jan 2031	UNITED STATES	500,000	614,422
DELTA AIR LINES INC	1% 10 Feb 2024	UNITED STATES	1,002,278	957,176
DEVON FING CORP U L C	7.875% 30 Sep 2031	UNITED STATES	1,350,000	1,691,431
DIRECTV HOLDINGS FING	5.875% 01 Oct 2019	UNITED STATES	1,400,000	1,423,934
DOMINION RES INC VA NEW	5.95% 15 Jun 2035	UNITED STATES	1,930,000	1,919,647
DOW CHEM CO	9.4% 15 May 2039	UNITED STATES	3,085,000	4,078,836
DTE ENERGY CO	6.375% 15 Apr 2033	UNITED STATES	675,000	634,809
DUKE ENERGY CO	6.45% 15 Oct 2032	UNITED STATES	1,000,000	1,089,359
ENTERPRISE PRODS OPER L P	6.875% 01 Mar 2033	UNITED STATES	1,450,000	1,534,235
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	UNITED STATES	380,000	429,116
ERAC USA FIN CO	6.7% 01 Jun 2034	UNITED STATES	1,390,000	1,228,468
ERAC USA FIN CO	7% 15 Oct 2037	UNITED STATES	1,885,000	1,845,053
EXELON GENERATION CO LLC	6.25% 01 Oct 2039	UNITED STATES	1,575,000	1,604,659
FEDERATED RETAIL HLDGS INC	6.375% 15 Mar 2037	UNITED STATES	850,000	718,250
FIRST ENERGY CORP	7.375% 15 Nov 2031	UNITED STATES	1,350,000	1,463,268
FIRSTENERGY SOLUTIONS CO	6.8% 15 Aug 2039	UNITED STATES	2,000,000	2,019,996
FLORIDA PWR + LT CO	5.625% 01 Apr 2034	UNITED STATES	900,000	903,948
FLORIDA PWR CORP	6.4% 15 Jun 2038	UNITED STATES	700,000	764,255
GENERAL ELEC CAP CORP	5.875% 14 Jan 2038	UNITED STATES	3,040,000	2,814,684
GENERAL ELEC CAP CORP	6.75% 15 Mar 2032	UNITED STATES	3,285,000	3,349,271
GEORGIA PWR CO	5.65% 01 Mar 2037	UNITED STATES	555,000	555,644
GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	UNITED STATES	675,000	747,816
GOLDMAN SACHS GROUP INC	6.45% 01 May 2036	UNITED STATES	3,245,000	3,196,153
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	UNITED STATES	2,800,000	2,878,084
GS MTG SECS TR 2007 GG10	1% 10 Aug 2045	UNITED STATES	1,210,000	1,038,960
HARTFORD FINL SVCS GROUP INC	6.1% 01 Oct 2041	UNITED STATES	900,000	719,264
HESS CORP	6% 15 Jan 2040	UNITED STATES	835,000	826,856
HOME DEPOT INC	5.875% 16 Dec 2036	UNITED STATES	930,000	897,689
INDIANA MI PWR CO	6.05% 15 Mar 2037	UNITED STATES	905,000	900,003
INTL PAPER CO	7.3% 15 Nov 2039	UNITED STATES	1,700,000	1,803,464
* J P MORGAN CHASE MTG SECSTR	5.794% 12 Feb 2051	UNITED STATES	505,000	440,528
* J P MORGAN CHASE COML MTG	1% 15 Jun 2049	UNITED STATES	280,000	243,838
J P MORGAN CHASE COML MTG				
* SECS	5.44% 12 Jun 2047	UNITED STATES	20,000	17,423
* JC PENNEY CORPORATION INC	6.375% 15 Oct 2036	UNITED STATES	875,000	777,000
JP MORGAN CHASE COML MTG				
* SECS	5.42% 15 Jan 2049	UNITED STATES	1,940,000	1,636,499
JP MORGAN CHASE COML MTG				
* SECS	5.875533% 15 Apr 2045	UNITED STATES	1,630,000	1,570,733
* JPMORGAN CHASE + CO	6.4% 15 May 2038	UNITED STATES	1,200,000	1,320,931
* JPMORGAN CHASE CAP XV	5.875% 15 Mar 2035	UNITED STATES	2,785,000	2,478,870
KINDER MORGAN ENERGY PARTNERS	6.5% 01 Feb 2037	UNITED STATES	1,190,000	1,199,020
KINDER MORGAN ENERGY PARTNERS	6.95% 15 Jan 2038	UNITED STATES	930,000	991,160
KONINKLIJKE PHILIPS ELECTRS NV	6.875% 11 Mar 2038	UNITED STATES	625,000	708,995
KRAFT FOODS INC	6.875% 01 Feb 2038	UNITED STATES	1,235,000	1,295,983
LOCKHEED MARTIN CORP	6.15% 01 Sep 2036	UNITED STATES	635,000	672,060
LORILLARD TOBACCO CO	8.125% 23 Jun 2019	UNITED STATES	1,900,000	2,088,833
MARATHON OIL CORP	6.6% 01 Oct 2037	UNITED STATES	1,235,000	1,310,082

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MEAD JOHNSON NUTRITION C	5.9% 01 Nov 2039	UNITED STATES	1,295,000	1,275,238
MERRILL LYNCH + CO	6.22% 15 Sep 2026	UNITED STATES	470,000	449,295
MERRILL LYNCH + CO INC	7.75% 14 May 2038	UNITED STATES	550,000	604,306
MERRILL LYNCH CO INC	6.11% 29 Jan 2037	UNITED STATES	2,950,000	2,719,670
MIDAMERICAN ENERGY HLDGS CO N	6.125% 01 Apr 2036	UNITED STATES	2,695,000	2,760,200
ML CFC COML MTG TR	1% 14 Aug 2048	UNITED STATES	420,000	329,359
ML CFC COML MTG TR 2007 8	1% 12 Aug 2049	UNITED STATES	270,000	233,028
MORGAN STANLEY	6.25% 09 Aug 2026	UNITED STATES	2,340,000	2,419,677
NEWMONT MINING CORP	6.25% 01 Oct 2039	UNITED STATES	1,000,000	1,001,195
NEWS AMER INC	6.15% 01 Mar 2037	UNITED STATES	3,995,000	3,974,578
NGPL PIPECO LLC	7.768% 15 Dec 2037	UNITED STATES	530,000	610,658
NORFOLK SOUTHN CORP	5.59% 17 May 2025	UNITED STATES	1,100,000	1,069,341
NORTHERN STS PWR CO MN	5.35% 01 Nov 2039	UNITED STATES	425,000	410,182
NORTHERN STS PWR CO MN	6.25% 01 Jun 2036	UNITED STATES	600,000	654,190
NORTHROP GRUMMAN CORP	7.75% 15 Feb 2031	UNITED STATES	800,000	988,434
ONCOR ELECTRIC DELIVERY	7.5% 01 Sep 2038	UNITED STATES	1,430,000	1,690,356
ONEOK PARTERS LP	6.85% 15 Oct 2037	UNITED STATES	480,000	501,980
ONEOK PARTNERS LP	6.65% 01 Oct 2036	UNITED STATES	905,000	923,030
ORACLE CORP	6.5% 15 Apr 2038	UNITED STATES	925,000	1,015,737
PACIFIC GAS + ELEC CO	6.05% 01 Mar 2034	UNITED STATES	465,000	485,476
PFIZER INC	7.2% 15 Mar 2039	UNITED STATES	1,720,000	2,101,732
PHILIP MORRIS INTL INC	6.375% 16 May 2038	UNITED STATES	825,000	891,764
PRINCIPAL FINL GROUP INC	6.05% 15 Oct 2036	UNITED STATES	520,000	469,796
PROGRESS ENERGY INC	6% 01 Dec 2039	UNITED STATES	585,000	573,728
PROGRESS ENERGY INC	7.75% 01 Mar 2031	UNITED STATES	1,000,000	1,175,764

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* PRUDENTIAL FINANCIAL INC	5.7% 14 Dec 2036	UNITED STATES	600,000	542,115
PSEG PWR LLC	8.625% 15 Apr 2031	UNITED STATES	625,000	807,897
QUEST DIAGNOSTIC INC	5.75% 30 Jan 2040	UNITED STATES	1,165,000	1,130,602
ROGERS COMMUNICATIONS INC	7.5% 15 Aug 2038	UNITED STATES	1,020,000	1,202,516
SAFEWAY INC	7.25% 01 Feb 2031	UNITED STATES	275,000	316,510
SCHERING PLOUGH CORP	6.55% 15 Sep 2037	UNITED STATES	600,000	681,424
SOUTHERN CA EDISON CO	6% 15 Jan 2034	UNITED STATES	775,000	816,606
SOUTHERN CA EDISON CO	5.35% 15 Jul 2035	UNITED STATES	350,000	338,599
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	3,752,342	3,752,342
TARGET CORP	7% 15 Jan 2038	UNITED STATES	1,500,000	1,750,122
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	UNITED STATES	584,000	603,703
TIME WARNER CABLE INC	6.55% 01 May 2037	UNITED STATES	3,680,000	3,749,905
TIME WARNER INC NEW	6.5% 15 Nov 2036	UNITED STATES	3,015,000	3,148,082
U S WEST COMMUNICATIONS INC	7.25% 15 Oct 2035	UNITED STATES	2,205,000	1,940,400
UNITED STATES TREAS BDS	6.875% 15 Aug 2025	UNITED STATES	1,095,000	1,389,795
UNITED STATES TREAS NTS	4.625% 15 Feb 2017	UNITED STATES	1,105,000	1,193,141
UNITED STATES TREAS NTS	4.75% 15 Aug 2017	UNITED STATES	30,000	32,552
UNITED TECHNOLOGIES CORP	5.4% 01 May 2035	UNITED STATES	550,000	535,647
UNITEDHEALTH GROUP INC	6.875% 15 Feb 2038	UNITED STATES	250,000	258,388
UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	UNITED STATES	535,000	527,562
US TREASURY NTS	4.5% 15 Nov 2015	UNITED STATES	335,000	362,768
USA WASTE SVCS INC	7% 15 Jul 2028	UNITED STATES	1,000,000	1,077,013
USB CAPITAL XIII TRUST	6.625% 15 Dec 2039	UNITED STATES	1,760,000	1,768,946
VALERO ENERGY CORP	6.625% 15 Jun 2037	UNITED STATES	3,945,000	3,701,720
VERIZON COMMUNICATIONS INC	6.4% 15 Feb 2038	UNITED STATES	2,375,000	2,482,846
VERIZON GLOBAL FDG CORP	7.75% 01 Dec 2030	UNITED STATES	2,415,000	2,837,089
VIACOM INC	6.875% 30 Apr 2036	UNITED STATES	900,000	973,175
WACHOVIA BK COML MTG TR	5.509% 15 Apr 2047	UNITED STATES	530,000	425,303
WACHOVIA BK COML MTG TR	1% 15 Jun 2049	UNITED STATES	75,000	61,237
WACHOVIA BK NATL ASSN	5.85% 01 Feb 2037	UNITED STATES	1,270,000	1,214,888
WACHOVIA CORP NEW	5.5% 01 Aug 2035	UNITED STATES	1,400,000	1,235,728

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WAL MART STORES INC	5.25% 01 Sep 2035	UNITED STATES	1,975,000	1,942,055
WAL MART STORES INC	6.5% 15 Aug 2037	UNITED STATES	845,000	961,592
WASTE MANAGEMENT INC	6.125% 30 Nov 2039	UNITED STATES	1,200,000	1,192,518
WEATHERFORD INTL INC	6.8% 15 Jun 2037	UNITED STATES	1,360,000	1,348,233
WELLPOINT INC	5.85% 15 Jan 2036	UNITED STATES	750,000	705,254
WELLS FARGO BK NATL ASSN	5.95% 26 Aug 2036	UNITED STATES	510,000	497,777
WYETH	6.45% 01 Feb 2024	UNITED STATES	350,000	389,915
XEROX CORP	6.75% 15 Dec 2039	UNITED STATES	1,170,000	1,178,812
XTO ENERGY INC	6.75% 01 Aug 2037	UNITED STATES	2,100,000	2,473,573
Total : EXHIBIT F - Long-Term Corporate Bond Fund			\$	239,152,520

n / a - Cost is not applicable

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	AUSTRALIAN DOLLAR	AUSTRALIA	17,336	\$ 15,591
	NOBLE GROUP LTD	BERMUDA	200,000	205,250
	BRAZIL FEDERATIVE REP	BRAZIL	690,000	881,475
	BRAZIL FEDERATIVE REP	BRAZIL	890,000	510,555
	BRAZIL FEDERATIVE REP	BRAZIL	700,000	903,000
	BRAZIL FEDERATIVE REP	BRAZIL	800,000	852,000
	BRAZIL FERERATIVE REP	BRAZIL	2,600,000	3,464,500
	BRAZIL FERERATIVE REP	BRAZIL	1,075,000	1,397,500
	BRAZIL(FED REP)	BRAZIL	300,000	172,097
	BRAZIL(FED REP)	BRAZIL	250,000	162,058
	SWU090743 IRS BRL P V 01MBCIDR	BRAZIL	(4,100,000)	(2,351,996)
	SWU090743 IRS BRL R F 11.65000	BRAZIL	4,100,000	2,375,030
	SWU092905 IRS BRL P V 01MLIBOR	BRAZIL	(3,600,000)	(2,065,168)
	SWU092905 IRS BRL R F 11.14000	BRAZIL	3,600,000	2,065,814
	CANADIAN DOLLAR	CANADA	20,589	19,639
	CELESTICA INC	CANADA	300,000	310,875
	KINDER MORGAN FIN CORP	CANADA	1,000,000	960,000
	KINDER MORGAN FIN CORP ULC	CANADA	100,000	101,000
	NORAMPAC INC	CANADA	250,000	251,875
	QUEBECOR MEDIA INC	CANADA	550,000	548,625
	CSN ISLANDS IX CORP	CAYMAN ISLANDS	1,200,000	1,461,000
	FIBRIA	CAYMAN ISLANDS	200,000	224,500
	PETROBRAS INTL FIN CO	CAYMAN ISLANDS	2,800,000	3,003,000
	PETROBRAS INTL FIN CO	CAYMAN ISLANDS	240,000	276,675
	USIMINAS COMMERCIAL LTD	CAYMAN ISLANDS	200,000	212,000
	VALE OVERSEAS LIMITED	CAYMAN ISLANDS	100,000	100,973
	CELULOSA ARAUCO CONSTITU	CHILE	750,000	814,988
	CORPORACION NACIONAL DEL COBRE	CHILE	150,000	175,861
	CORPORACION NACIONAL DEL COBRE	CHILE	850,000	804,457
	COLOMBIA REP	COLOMBIA	1,400,000	1,645,000
	COLOMBIA REP	COLOMBIA	300,000	338,250
	ECOPETROL SA	COLOMBIA	540,000	598,590

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NORDIC TEL CO HLDG APS	8.875% 01 May 2016	DENMARK	300,000	317,250
CIE GEN GEOPHYSIQUE	9.5% 15 May 2016	FRANCE	200,000	214,000
COMPAGNIE GENERALE DE GEOPHYSI	7.75% 15 May 2017	FRANCE	200,000	198,500
GAZPROM	9.625% 01 Mar 2013	GERMANY	130,000	144,690
SWPC34691 CDS EUR P V 00MEVENT	1% 20 Dec 2012	GERMANY	(100,000)	(143,475)
SWPC34691 CDS EUR R F 4.15000	4.15% 20 Dec 2012	GERMANY	100,000	134,060
SWPC35334 CDS EUR P V 00MEVENT	1% 20 Dec 2012	GERMANY	(100,000)	(143,475)
SWPC35334 CDS EUR R F 3.92000	3.92% 20 Dec 2012	GERMANY	100,000	133,211
HUNGARIAN FORINT		HUNGARY	45,986	244
INDONESIA REP	6.875% 09 Mar 2017	INDONESIA	300,000	328,500
INDONESIA REPUBLIC	6.875% 09 Mar 2017	INDONESIA	400,000	439,618
INDONESIA REPUBLIC	6.875% 17 Jan 2018	INDONESIA	400,000	438,000
INDONESIA REPUBLIC	8.5% 12 Oct 2035	INDONESIA	100,000	119,750
REPUBLIC OF INDONESIA	11.625% 04 Mar 2019	INDONESIA	600,000	868,500
EURO CURRENCY		INTERNATIONAL	96,608	138,608
TRANSCAPIT (TRANSNEFT)	5.67% 05 Mar 2014	IRELAND	200,000	201,900
ROYAL CARIBBEAN CRUISES LTD	8.75% 02 Feb 2011	LIBERIA	1,000,000	1,046,250
GAZ CAP SA LUXEMBOURG	6.212% 22 Nov 2016	LUXEMBOURG	500,000	478,750
GAZ CAPITAL SA	6.51% 07 Mar 2022	LUXEMBOURG	400,000	368,000
GAZ CAPITAL SA	8.625% 28 Apr 2034	LUXEMBOURG	630,000	691,425
LIGHTHOUSE INTERNATIONAL CO SA	8% 30 Apr 2014	LUXEMBOURG	50,000	47,347
LIGHTHOUSE INTL CO SA	8% 30 Apr 2014	LUXEMBOURG	200,000	189,387
RSHB CAP S A	6.299% 15 May 2017	LUXEMBOURG	190,000	191,330
RSHB CAP S A	7.175% 16 May 2013	LUXEMBOURG	300,000	318,000
TNK BP FIN S A	7.5% 13 Mar 2013	LUXEMBOURG	100,000	104,625
TNK BP FIN S A SR MEDIUM TERM	6.625% 20 Mar 2017	LUXEMBOURG	200,000	195,500
TNK BP FINANCE SA	7.5% 18 Jul 2016	LUXEMBOURG	500,000	510,915
TNK BP FINANCE SA	7.875% 13 Mar 2018	LUXEMBOURG	100,000	103,000
AMERICA MOVIL SAB DE CV	5% 16 Oct 2019	MEXICO	200,000	195,556
AXTEL SAB DE CV	9% 22 Sep 2019	MEXICO	100,000	102,500
CORPORACION GEO SA DE CV	8.875% 25 Sep 2014	MEXICO	100,000	103,250
DESARROLLADORA HOMEX SA	9.5% 11 Dec 2019	MEXICO	150,000	150,375
HIPOTECARIA SU CASITA SA DE CV	8.5% 04 Oct 2016	MEXICO	200,000	158,000

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MEXICAN PESO (NEW)		MEXICO	52,947	4,056
MEXICO UNITED MEXICAN STS	8.125% 30 Dec 2019	MEXICO	400,000	484,542
PETROLEOS MEXICANOS	8% 03 May 2019	MEXICO	1,040,000	1,203,800
PETROLEOS MEXICANOS	4.875% 15 Mar 2015	MEXICO	750,000	747,225
SWU0160L7 IRS MXN P V 01MTIIE	1% 09 Apr 2019	MEXICO	(10,400,000)	(796,605)
SWU0160L7 IRS MXN R F 7.78000	7.78% 09 Apr 2019	MEXICO	10,400,000	769,472
SWU0251K9 IRS MXN P V 01MMITIE	1% 18 Feb 2019	MEXICO	(3,600,000)	(275,748)
SWU0251K9 IRS MXN R F 8.95000	8.95% 18 Feb 2019	MEXICO	3,600,000	288,455
SWU0975J7 IRS MXN P V 01MTIIE	1% 31 Jan 2019	MEXICO	(16,600,000)	(1,271,505)
SWU0975J7 IRS MXN R F 8.66000	8.66% 31 Jan 2019	MEXICO	16,600,000	1,305,516
TELEFONOS DE MEXICO	8.75% 31 Jan 2016	MEXICO	5,000,000	377,465
UNITED MEXICAN STS	6.75% 27 Sep 2034	MEXICO	1,079,000	1,138,345
INTERGAS FIN B V	6.375% 14 May 2017	NETHERLANDS	200,000	190,000
MAJAPAHIT HLDG B V	7.25% 17 Oct 2011	NETHERLANDS	700,000	731,500
OI EUROPEAN GROUP	6.875% 31 Mar 2017	NETHERLANDS	110,000	151,510
SENSATA TECHNOLOGIES B V	1% 01 May 2014	NETHERLANDS	525,000	514,500
AES PANAMA SA	6.35% 21 Dec 2016	PANAMA	200,000	197,972
MMG FIDUCIARY + TR CORP	6.75% 01 Feb 2016	PANAMA	650,000	577,091
PANAMA REP	6.7% 26 Jan 2036	PANAMA	300,000	316,500
PANAMA REP	9.375% 01 Apr 2029	PANAMA	1,053,000	1,400,490
PERU REP	8.375% 03 May 2016	PERU	400,000	483,000
PERU REP	7.35% 21 Jul 2025	PERU	500,000	572,500
PHILIPPINES REP	7.75% 14 Jan 2031	PHILIPPINES	700,000	789,250
PHILIPPINES REP	8.375% 17 Jun 2019	PHILIPPINES	200,000	242,500
REPUBLIC OF PHILIPPINES	6.375% 23 Oct 2034	PHILIPPINES	400,000	392,000
REPUBLIC OF POLAND	6.375% 15 Jul 2019	POLAND	430,000	467,704
STATE OF QATAR	5.25% 20 Jan 2020	QATAR	200,000	201,500
STATE OF QATAR	4% 20 Jan 2015	QATAR	100,000	100,250
RUSSIAN FEDERATION	1% 31 Mar 2030	RUSSIAN FEDERATION	8,930,000	10,079,738
FLEXTRONICS INTL LTD	6.5% 15 May 2013	SINGAPORE	28,000	28,070
REPUBLIC OF SOUTH AFRICA	6.875% 27 May 2019	SOUTH AFRICA	900,000	1,010,250
SOUTH AFRICAN RAND		SOUTH AFRICA	19,880	2,700
STH AFRICA (REP)	5.25% 16 May 2013	SOUTH AFRICA	500,000	746,070
TELEFONICA EMISIONES S A U	0.80938% 04 Feb 2013	SPAIN	100,000	98,445
PETROLEUM CO TRINIDAD + TOBAGO	6% 08 May 2022	TRINIDAD AND TOBAGO	200,000	186,000
BANQUE CENTRALE DE TUNISIE	7.375% 25 Apr 2012	TUNISIA	500,000	541,250
DP WORLD	6.85% 02 Jul 2037	UNITED ARAB EMIRATES	200,000	150,000
INEOS GROUP HLDGS PLC	8.5% 15 Feb 2016	UNITED KINGDOM	900,000	605,250
POUND STERLING		UNITED KINGDOM	14,411	23,271
ROYAL BK SCOTLND GRP PLC 144A	2.625% 11 May 2012	UNITED KINGDOM	2,100,000	2,130,066
SWPC074E8 CDS USD P V 03MEVENT	1% 20 Sep 2013	UNITED KINGDOM	(200,000)	(200,000)
SWPC074E8 CDS USD R F 5.00000	5% 20 Sep 2013	UNITED KINGDOM	200,000	194,837
SWPC134F3 CDS USD P F 1.00000	1% 20 Dec 2011	UNITED KINGDOM	(1,000,000)	(1,000,000)
SWPC134F3 CDS USD R V 03MEVENT	1% 20 Dec 2011	UNITED KINGDOM	1,000,000	1,008,615
SWPC170F8 CDS USD P V 03MEVENT	1% 20 Dec 2010	UNITED KINGDOM	(3,100,000)	(3,100,000)
SWPC170F8 CDS USD R F 1.00000	1% 20 Dec 2010	UNITED KINGDOM	3,100,000	3,111,883
SWPC171F7 CDS USD P V 03MEVENT	1% 20 Dec 2010	UNITED KINGDOM	(1,100,000)	(1,100,000)
SWPC171F7 CDS USD R F 1.00000	1% 20 Dec 2010	UNITED KINGDOM	1,100,000	1,101,944
SWPC237E2 CDS USD P F 1.00000	1% 20 Jun 2016	UNITED KINGDOM	(2,200,000)	(2,200,000)
SWPC237E2 CDS USD R V 03MEVENT	1% 20 Jun 2016	UNITED KINGDOM	2,200,000	2,171,644
SWPC294D4 CDS USD P V 03MEVENT	1% 20 Sep 2014	UNITED KINGDOM	(100,000)	(100,000)

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SWPC294D4 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED KINGDOM	100,000	96,492
SWPC914E2 CDS USD P F 5.00000	5% 20 Mar 2011	UNITED KINGDOM	(1,000,000)	(1,000,000)
SWPC914E2 CDS USD R V	1% 20 Mar 2011	UNITED KINGDOM		
03MEVENT			1,000,000	989,012
SWU0609K8 IRS USD P V	1% 05 Aug 2011	UNITED KINGDOM		
03MLIBOR			(14,300,000)	(14,300,000)
SWU0609K8 IRS USD R F 3.45000	3.45% 05 Aug 2011	UNITED KINGDOM	14,300,000	14,829,120
317U204B2 IRO USD SWAPTION	AUG10 7Y 6.0 PUT	UNITED STATES	(8,500,000)	(25,549)
317U226B6 IRO USD SWAPTION	AUG10 6.0 PUT	UNITED STATES	(5,200,000)	(29,533)
317U299B8 BOA 10Y IRO USD	APR10 4.25 PUT	UNITED STATES		
SWAP			(3,600,000)	(69,030)
317U309B6 SWAPTION IRO USD	APR10 4.25 PUT	UNITED STATES		
10Y			(1,000,000)	(19,175)
317U324B7 SWAPTION BOA 10Y	APR10 3.25 CALL	UNITED STATES	(1,700,000)	(3,050)
317U325B6 SWAPTION DUB 10YR	APR10 4.25 PUT	UNITED STATES	(1,200,000)	(23,010)
317U326B5 SWAPTION DUB 10Y	APR10 3.25 CALL	UNITED STATES	(1,200,000)	(2,153)
317U385B3 IRO USD 10Y C 3.2500	APR10 3.25 CALL	UNITED STATES	(1,000,000)	(1,794)
90DAY EURODOLLAR FUTURES	MAR10 XCME	UNITED STATES		
CME			19,000,000	
90DAY EURODOLLAR FUTURES	DEC10 XCME	UNITED STATES		
CME			56,750,000	
AES CORP	7.75% 01 Mar 2014	UNITED STATES	800,000	812,000
AES CORP	8% 15 Oct 2017	UNITED STATES	350,000	359,188
AES RED OAK LLC	9.2% 30 Nov 2029	UNITED STATES	500,000	468,750
ALBERTSONS INC	6.57% 23 Feb 2028	UNITED STATES	600,000	450,000
ALLIED WASTE NORTH AMER INC	5.75% 15 Feb 2011	UNITED STATES	40,000	41,619
AMERICAN HONDA FIN CORP	1% 05 Feb 2010	UNITED STATES		
MTN			300,000	299,967
AMERICAN INTL GROUP	1% 15 May 2068	UNITED STATES	1,500,000	990,000
AMERICAN INTL GROUP INC	0%	UNITED STATES	100,000	74,252
AMERICAN INTL GROUP INC	5.05% 01 Oct 2015	UNITED STATES	200,000	166,851
AMERICAN INTL GROUP INC	5.6% 18 Oct 2016	UNITED STATES	100,000	82,754
AMERICAN INTL GROUP INC	5.85% 16 Jan 2018	UNITED STATES	500,000	410,265
AMERICAN STORES CO MEDIUM	7.1% 20 Mar 2028	UNITED STATES		
TERM			100,000	81,500
AMERIGAS PARTNERS L P	7.25% 20 May 2015	UNITED STATES	1,000,000	1,000,000
ARAMARK CORP	8.5% 01 Feb 2015	UNITED STATES	390,000	401,700

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ARAMARK CORP	1% 01 Feb 2015	UNITED STATES	550,000	503,250
ARVINMERITOR INC	8.125% 15 Sep 2015	UNITED STATES	575,000	549,125
ARVINMERITOR INC	8.75% 01 Mar 2012	UNITED STATES	240,000	243,600
BARCLAYS BANK PLC	1% 22 Mar 2011	UNITED STATES	1,000,000	1,000,000
BEAR SRTEARNS ARM TR	4.75% 25 Nov 2035	UNITED STATES	178,118	173,638
BERRY PETROLEUM CO	10.25% 01 Jun 2014	UNITED STATES	1,100,000	1,196,250
BERRY PLASTICS ESCROW	8.875% 15 Sep 2014	UNITED STATES	600,000	583,500
BERRY PLASTICS ESCROW	8.25% 15 Nov 2015	UNITED STATES	1,000,000	1,005,000
BERRY PLASTICS HLDG CORP	8.875% 15 Sep 2014	UNITED STATES	300,000	291,750
BIOMET INC	10% 15 Oct 2017	UNITED STATES	250,000	271,563
BIOMET INC	11.625% 15 Oct 2017	UNITED STATES	975,000	1,077,375
CEDC FIN CORP INTL INC	9.125% 01 Dec 2016	UNITED STATES	100,000	103,250
CENT ELET BRASILEIRAS SA	6.875% 30 Jul 2019	UNITED STATES	150,000	162,563
CHAIT 2009 A7 A7	0.69375% 17 Sep 2012	UNITED STATES	1,000,000	1,001,194
CHART INDS INC	9.875% 15 Oct 2015	UNITED STATES	250,000	250,000
CHARTER COMMUNICATIONS OPER LL	8% 30 Apr 2012	UNITED STATES	1,990,000	2,044,725
CHESAPEAKE ENERGY	6.25% 15 Jan 2017	UNITED STATES	350,000	456,968
CHESAPEAKE ENERGY CORP	6.875% 15 Jan 2016	UNITED STATES	300,000	300,000
CHESAPEAKE ENERGY CORP	7.625% 15 Jul 2013	UNITED STATES	200,000	209,500
CHESAPEAKE ENERGY CORP	6.375% 15 Jun 2015	UNITED STATES	200,000	196,000
CHRYSLER FINCO	5% 03 Aug 2012	UNITED STATES	491,206	480,154
CHS CMNTY HEALTH SYS INC	8.875% 15 Jul 2015	UNITED STATES	600,000	621,000
CIT GROUP INC	7% 01 May 2017	UNITED STATES	147,014	127,535
CIT GROUP INC	COMMON STOCK	UNITED STATES	3,615	99,810
CIT GROUP INC	7% 01 May 2016	UNITED STATES	105,012	92,411
CIT GROUP INC NEW	7% 01 May 2014	UNITED STATES	63,006	58,517
CIT GROUP INC NEW	7% 01 May 2013	UNITED STATES	42,004	39,169
CIT GROUP INC NEW	7% 01 May 2015	UNITED STATES	63,006	56,390
CITIGROUP CAP	8.3% 21 Dec 2077	UNITED STATES	1,400,000	1,347,500
CITIZENS COMMUNICATIONS CO	6.25% 15 Jan 2013	UNITED STATES	32,000	32,080
CITIZENS COMMUNICATIONS CO	7.125% 15 Mar 2019	UNITED STATES	250,000	236,250
COLUMBIA/HCA HEALTHCARE CORP	9% 15 Dec 2014	UNITED STATES	660,000	658,821
COOPER STANDARD AUTOMOTIVE INC	7% 15 Dec 2012	UNITED STATES	330,000	312,675
CREDIT SUISSE FIRST BOSTON MTG	4.6662% 25 Jun 2033	UNITED STATES	46,112	39,086
CRICKET COMMUNICATION	9.375% 01 Nov 2014	UNITED STATES	350,000	351,750
CSC HLDGS INC	7.625% 01 Apr 2011	UNITED STATES	440,000	454,300
CSC HLDGS INC	7.875% 15 Feb 2018	UNITED STATES	590,000	610,650
CSC HLDGS INC	8.625% 15 Feb 2019	UNITED STATES	800,000	861,000
CURRENCY CONTRACT	BOUGHT BRL/SOLD USD	UNITED STATES		76,867
CURRENCY CONTRACT	BOUGHT CNY/SOLD USD	UNITED STATES		(9,696)
CURRENCY CONTRACT	BOUGHT HUF/SOLD USD	UNITED STATES		(5)
CURRENCY CONTRACT	BOUGHT KRW/SOLD USD	UNITED STATES		1,367
CURRENCY CONTRACT	BOUGHT MXN/SOLD USD	UNITED STATES		309
CURRENCY CONTRACT	BOUGHT ZAR/SOLD USD	UNITED STATES		346
CURRENCY CONTRACT	SOLD EUR/BOUGHT USD	UNITED STATES		42,616
CURRENCY CONTRACT	SOLD MXN/BOUGHT USD	UNITED STATES		(3,712)
CVS PASS THROUGH TRUST	7.507% 10 Jan 2032	UNITED STATES	100,000	104,749
CWABS INC	0.6175% 25 Sep 2036	UNITED STATES	330,038	256,799
DEX MEDIA WEST LLC	9.875% 15 Aug 2013	UNITED STATES	500,000	157,500
DOW CHEM CO	7.6% 15 May 2014	UNITED STATES	1,000,000	1,137,892
DYNEGY HLDGS INC	8.375% 01 May 2016	UNITED STATES	500,000	475,000
DYNEGY HOLDINGS INC	7.75% 01 Jun 2019	UNITED STATES	400,000	347,000
ECHOSTAR DBS CORP	7.125% 01 Feb 2016	UNITED STATES	1,300,000	1,327,625
EL PASO CORP	12% 12 Dec 2013	UNITED STATES	600,000	703,500
EL PASO CORP	7% 15 Jun 2017	UNITED STATES	800,000	793,434
EL PASO ENERGY	7.375% 15 Dec 2012	UNITED STATES	600,000	616,281
EMBARQ CORP	7.082% 01 Jun 2016	UNITED STATES	2,200,000	2,430,072
ENCORE ACQUISITION CO	6.25% 15 Apr 2014	UNITED STATES	300,000	300,000

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FEDERAL HOME LN DISCOUNT NT	0.0939555% 19 Feb 2010	UNITED STATES	100,000	99,996
FEDERAL HOME LN MTG CORP	1% 15 Feb 2019	UNITED STATES	1,856,020	1,856,711
FEDERAL NATL MTG ASSN DISC NTS	0.14% 15 Mar 2010	UNITED STATES	200,000	199,981
FEDERAL NATL MTG ASSN DISC NTS	0.05% 04 Feb 2010	UNITED STATES	2,800,000	2,799,927
FEDERAL NATL MTG ASSN DISC NTS	0.055% 03 Feb 2010	UNITED STATES	400,000	399,990
FEDERAL NATL MTG ASSN GTD	1.745% 25 Sep 2042	UNITED STATES	17,723	17,272
FIRST DATA CORP	9.875% 24 Sep 2015	UNITED STATES	825,000	769,313
FIRST FRANKLIN MTG LN TR	5.37% 25 Nov 2036	UNITED STATES	314,260	306,348
FIRST FRANKLIN MTG LN TR	0.35625% 25 Nov 2036	UNITED STATES	600,000	543,704
FNMA POOL 826128	5.221% 01 Jul 2035	UNITED STATES	436,197	459,819
FNMA POOL 972540	5.5% 01 Feb 2038	UNITED STATES	69,669	73,008
FORD CR AUTO OWNER	3.36688% 15 Jan 2011	UNITED STATES	149,661	149,742
FORD MTR CR CO	8.108173% 13 Jan 2012	UNITED STATES	700,000	651,000
FORD MTR CR CO	7.5% 01 Aug 2012	UNITED STATES	400,000	403,383
FORD MTR CR CO	12% 15 May 2015	UNITED STATES	1,900,000	2,203,293
FREDDIE MAC DISCOUNT NT	0.1389775% 02 Mar 2010	UNITED STATES	100,000	99,992
FREPORT MCMORAN COPPER + GOLD	8.375% 01 Apr 2017	UNITED STATES	100,000	109,500
FREPORT MCMORAN COPPER + GOLD	1% 01 Apr 2015	UNITED STATES	1,100,000	1,093,818
FRONTIER COMMUNICATIONS	6.625% 15 Mar 2015	UNITED STATES	400,000	389,000
GAYLORD ENTMT CO NEW	6.75% 15 Nov 2014	UNITED STATES	40,000	37,200
GENERAL MTRS ACCEP CORP	6.75% 01 Dec 2014	UNITED STATES	40,000	37,994
GENERAL MTRS ACCEP CORP	7.75% 19 Jan 2010	UNITED STATES	800,000	800,370

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GENERAL MTRS ACCEP CORP	6.875% 15 Sep 2011	UNITED STATES	400,000	395,792
GENERAL MTRS ACCEP CORP	8% 01 Nov 2031	UNITED STATES	1,100,000	989,695
GENERAL MTRS ACCEP CORP	7% 01 Feb 2012	UNITED STATES	1,900,000	1,861,664
GEORGIA PAC CORP	7% 15 Jan 2015	UNITED STATES	200,000	202,500
GEORGIA PAC CORP	7.125% 15 Jan 2017	UNITED STATES	600,000	607,500
GEORGIA PAC CORP	8.125% 15 May 2011	UNITED STATES	450,000	472,500
GERDAU HOLDINGS INC	7% 20 Jan 2020	UNITED STATES	300,000	308,250
GLAXOSMITHLINE CAP INC	1.07938% 13 May 2010	UNITED STATES	1,500,000	1,503,378
GMAC LLC	6.625% 15 May 2012	UNITED STATES	500,000	489,388
GOLDMAN FUTURES CASH	COLLATERAL FEDL01	UNITED STATES	208,000	208,000
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	UNITED STATES	475,000	488,246
GS MTG SECS CORP	3.495827% 25 Sep 2035	UNITED STATES	1,210,680	1,082,550
GS MTG SECS CORP	4.5564% 25 Nov 2035	UNITED STATES	246,490	204,035
GS MTG SECS CORP	5.0268% 25 May 2035	UNITED STATES	970,841	767,670
GS MTG SECS CORP	4.548% 25 Sep 2035	UNITED STATES	363,204	316,257
HAWAIIAN TELCOM COMMUNICATIONS	9.75% 01 May 2013	UNITED STATES		
			525,000	9,188
HCA INC	8.5% 15 Apr 2019	UNITED STATES	600,000	646,500
HCA INC	9.25% 15 Nov 2016	UNITED STATES	1,100,000	1,181,125
HCA INC	9.625% 15 Nov 2016	UNITED STATES	778,000	842,185
HOMER CITY FDG LLC	8.734% 01 Oct 2026	UNITED STATES	286,260	276,241
INTL LEASE FIN CORP MTN	4.95% 01 Feb 2011	UNITED STATES	300,000	277,667
LEHMAN ABS MTG LN TR	0.56375% 25 Jun 2037	UNITED STATES	75,700	39,461
LEHMAN BROTHERS HLDGS INC	1% 10 Nov 2049	UNITED STATES	400,000	78,000
LEHMAN BROTHERS HLDGS INC	3.2325% 25 May 2010	UNITED STATES	800,000	156,000
LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	UNITED STATES	171,451	51,435
MERRILL LYNCH + CO INC	6.875% 25 Apr 2018	UNITED STATES	800,000	861,950
MERRILL LYNCH MTG INVS INC	4.25% 25 Oct 2035	UNITED STATES	248,617	215,648
METROPCS WIRELESS INC	9.25% 01 Nov 2014	UNITED STATES	200,000	202,500
METROPOLITAN LIFE GLOBAL FDG	1% 15 Mar 2012	UNITED STATES		
			100,000	98,495
MGM MIRAGE	13% 15 Nov 2013	UNITED STATES	300,000	344,250
MGM MIRAGE INC	5.875% 27 Feb 2014	UNITED STATES	40,000	32,050
MOHEGAN TRIBAL GAMING AUTH	7.125% 15 Aug 2014	UNITED STATES		
			40,000	27,250
MORGAN STANLEY	6% 28 Apr 2015	UNITED STATES	1,200,000	1,278,266
MORGAN STANLEY	2.54969% 14 May 2010	UNITED STATES	1,500,000	1,510,758
MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL USD	UNITED STATES		
			(200,000)	(200,000)
NALCO CO	8.875% 15 Nov 2013	UNITED STATES	200,000	206,000
NEIMAN MARCUS GROUP INC	9% 15 Oct 2015	UNITED STATES	42,995	42,028
NEVADA PWR CO	6.65% 01 Apr 2036	UNITED STATES	250,000	263,085
NEVADA PWR CO	6.75% 01 Jul 2037	UNITED STATES	100,000	106,648
NEXTEL COMMUNICATIONS	7.375% 01 Aug 2015	UNITED STATES	350,000	340,375
NEXTEL COMMUNICATIONS INC	6.875% 31 Oct 2013	UNITED STATES	1,100,000	1,067,000
NORDSTROM INC	6.25% 15 Jan 2018	UNITED STATES	400,000	432,988
NRG ENERGY	7.375% 01 Feb 2016	UNITED STATES	670,000	670,838
NRG ENERGY INC	7.375% 15 Jan 2017	UNITED STATES	700,000	701,750
OWENS BROCKWAY GLASS CONTAINER	8.25% 15 May 2013	UNITED STATES		
			500,000	513,750
PEMEX PROJ FDG MASTER TR	5.75% 01 Mar 2018	UNITED STATES	1,760,000	1,779,582
PENNEY J C CORP INC	8% 01 Mar 2010	UNITED STATES	40,000	40,450
PSEG PWR LLC	5.32% 15 Sep 2016	UNITED STATES	412,000	423,894
QUIKSILVER INC	6.875% 15 Apr 2015	UNITED STATES	40,000	32,800
QWEST COMMUNICATIONS INTL INC	7.5% 15 Feb 2014	UNITED STATES		
			1,300,000	1,304,875
QWEST CORP	8.61% 15 Jun 2013	UNITED STATES	500,000	481,250
SANDRIDGE ENERGY SD	8.625% 01 Apr 2015	UNITED STATES	1,100,000	1,100,000
SANMINA SCI CORP	8.125% 01 Mar 2016	UNITED STATES	250,000	249,375
SEALY MATTRESS CO	8.25% 15 Jun 2014	UNITED STATES	40,000	40,000
SEMGROUP CORPORATION	COMMON STOCK	UNITED STATES	1,746	44,960
SEMGROUP CORPORATION WTS	EXP 30NOV14	UNITED STATES	1,838	8,271

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SIERRA PAC PWR CO	6% 15 May 2016	UNITED STATES	200,000	211,959
SIERRA PAC PWR CO	6.75% 01 Jul 2037	UNITED STATES	200,000	211,930
SLM CORP	4.75% 17 Mar 2014	UNITED STATES	200,000	245,342
SLM CORP	8.45% 15 Jun 2018	UNITED STATES	100,000	98,675
SLM CORP MTN	0.51219% 25 Oct 2011	UNITED STATES	100,000	93,611
SLM CORPORATION	3.125% 17 Sep 2012	UNITED STATES	500,000	631,290
SLM STUDENT LN TR	1% 25 Apr 2023	UNITED STATES	1,298,623	1,349,905
SPRINT CAP CORP	7.625% 30 Jan 2011	UNITED STATES	1,000,000	1,023,750
SPRINT NEXTEL CORP	8.375% 15 Aug 2017	UNITED STATES	400,000	408,000
SPRINT NEXTEL CORP	5.76% 28 Jun 2010	UNITED STATES	200,000	196,844
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	959,770	959,770
STARWOOD HOTELS + RESORTS WORL	1% 01 May 2012	UNITED STATES	40,000	43,150
STEEL DYNAMICS INC	6.75% 01 Apr 2015	UNITED STATES	100,000	99,125
STRUCTURED ASSET SECS CORP	4.08% 25 Jun 2033	UNITED STATES	77,640	66,848
SUBURBAN PROPANE PARTNERS LP	6.875% 15 Dec 2013	UNITED STATES	105,000	105,000
SUNGUARD DATA SYS INC	9.125% 15 Aug 2013	UNITED STATES	400,000	410,000
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	UNITED STATES	(440,000)	(440,000)
SWAP BARCLAYS BOC	SWAP CASH COLLATERAL USD	UNITED STATES	(630,000)	(630,000)
SWAP CITIBANK COC	SWAP CASH COLLATERAL USD	UNITED STATES	20,000	20,000
SWAP CSFB BOC	SWAP CASH COLLATERAL USD	UNITED STATES	(260,000)	(260,000)
SWAP RBOS BOC	SWAP CASH COLLATERAL USD	UNITED STATES	(810,000)	(810,000)
SWPC070E2 CDS USD P V 03MEVENT	1% 20 Sep 2012	UNITED STATES	(600,000)	(600,000)
SWPC070E2 CDS USD R F 5.00000	5% 20 Sep 2012	UNITED STATES	600,000	589,626
SWPC072E0 CDS USD P V 03MEVENT	1% 20 Sep 2014	UNITED STATES	(200,000)	(200,000)

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SWPC072E0 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	200,000	193,372
SWPC13604 CDS USD P V	1% 20 Dec 2012	UNITED STATES		
00MEVENT			(6,106,000)	(6,106,000)
SWPC13604 CDS USD R F 3.75000	3.75% 20 Dec 2012	UNITED STATES	6,106,000	6,113,230
SWPC172F6 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
00MEVENT			(700,000)	(700,000)
SWPC172F6 CDS USD R F 1.00000	1% 20 Dec 2010	UNITED STATES	700,000	702,184
SWPC192D7 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(300,000)	(300,000)
SWPC192D7 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	300,000	295,870
SWPC207D0 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(600,000)	(600,000)
SWPC207D0 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	600,000	591,451
SWPC230D1 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(1,200,000)	(1,200,000)
SWPC230D1 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	1,200,000	1,182,902
SWPC253D3 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(300,000)	(300,000)
SWPC253D3 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	300,000	295,870
SWPC257F4 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
03MEVENT			(100,000)	(100,000)
SWPC257F4 CDS USD R F .55000	0.55% 20 Dec 2010	UNITED STATES	100,000	99,985
SWPC260D4 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(100,000)	(100,000)
SWPC260D4 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	100,000	98,623
SWPC263D1 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(200,000)	(200,000)
SWPC263D1 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	200,000	197,150
SWPC26952 CDS USD P V	1% 20 Jun 2013	UNITED STATES		
00MEVENT			(2,349,000)	(2,349,000)
SWPC26952 CDS USD R F 5.00000	5% 20 Jun 2013	UNITED STATES	2,349,000	2,419,578
SWPC269F0 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
03MEVENT			(200,000)	(200,000)
SWPC269F0 CDS USD R F .52000	0.52% 20 Dec 2010	UNITED STATES	200,000	199,911
SWPC27372 CDS USD P V	1% 20 Jun 2018	UNITED STATES		
00MEVENT			(1,200,000)	(1,200,000)
SWPC27372 CDS USD R F 2.93000	2.93% 20 Jun 2018	UNITED STATES	1,200,000	1,285,440
SWPC287F8 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
00MEVENT			(100,000)	(100,000)
SWPC287F8 CDS USD R F 1.00000	1% 20 Dec 2010	UNITED STATES	100,000	100,312
SWPC292F1 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
00MEVENT			(200,000)	(200,000)
SWPC292F1 CDS USD R F 1.00000	1% 20 Dec 2010	UNITED STATES	200,000	200,624
SWPC293F0 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
03MEVENT			(200,000)	(200,000)
SWPC293F0 CDS USD R F .54000	0.54% 20 Dec 2010	UNITED STATES	200,000	199,950
SWPC299D9 CDS USD P V	1% 20 Sep 2014	UNITED STATES		
03MEVENT			(100,000)	(100,000)
SWPC299D9 CDS USD R F 5.00000	5% 20 Sep 2014	UNITED STATES	100,000	98,623
SWPC307F4 CDS USD P V	1% 20 Mar 2011	UNITED STATES		
00MEVENT			(200,000)	(200,000)
SWPC307F4 CDS USD R F 1.00000	1% 20 Mar 2011	UNITED STATES	200,000	200,603
SWPC310A0 CDS USD P V	1% 20 Dec 2010	UNITED STATES		
03MEVENT			(200,000)	(200,000)
SWPC310A0 CDS USD R F 5.00000	5% 20 Dec 2010	UNITED STATES	200,000	204,854
SWPC430E7 CDS USD P V	1% 20 Mar 2010	UNITED STATES		
03MEVENT			(700,000)	(700,000)
SWPC430E7 CDS USD R F .90000	0.9% 20 Mar 2010	UNITED STATES	700,000	699,795
SWPC49475 CDS USD P V	1% 20 Jun 2013	UNITED STATES		
00MEVENT			(2,349,000)	(2,349,000)
SWPC49475 CDS USD R F 5.00000	5% 20 Jun 2013	UNITED STATES	2,349,000	2,419,578
SWPC56660 CDS USD P F 1.05000	1.05% 20 Dec 2017	UNITED STATES	(400,000)	(400,000)

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SWPC56660 CDS USD R V 00MEVENT	1% 20 Dec 2017	UNITED STATES		
SWPC59763 CDS USD P V 0M EVENT	1% 20 Jun 2012	UNITED STATES	400,000	398,598
SWPC59763 CDS USD R F 1.00000	1% 20 Jun 2012	UNITED STATES	(500,000)	(500,000)
SWPC65000 CDS USD P V 0M EVENT	1% 20 Jun 2012	UNITED STATES	500,000	487,478
SWPC65000 CDS USD R F 2.50000	2.5% 20 Jun 2012	UNITED STATES	(3,346,880)	(3,346,880)
SWPC71883 CDS USD P F .69000	0.69% 20 Mar 2016	UNITED STATES	3,346,880	3,426,513
SWPC71883 CDS USD R V 00MEVENT	1% 20 Mar 2016	UNITED STATES	(1,000,000)	(1,000,000)
SWPC76882 CDS USD P V 00MEVENT	1% 20 Sep 2017	UNITED STATES	1,000,000	995,341
SWPC76882 CDS USD R F 2.44000	2.44% 20 Sep 2017	UNITED STATES	(300,000)	(300,000)
SWPC790B7 CDS USD P V 00MEVENT	1% 20 Sep 2012	UNITED STATES	300,000	311,578
SWPC790B7 CDS USD R F 5.00000	5% 20 Sep 2012	UNITED STATES	(800,000)	(800,000)
SWPC95908 PIMCO CDS PAY	1% 20 Oct 2016	UNITED STATES	800,000	840,099
SWPC95908 PIMCO CDS REC	1.96% 20 Oct 2016	UNITED STATES	(500,000)	(500,000)
SWU0041L2 IRS USD P V 03MLIBOR	1% 16 Dec 2010	UNITED STATES	500,000	519,381
SWU0041L2 IRS USD R F 3.00000	3% 16 Dec 2010	UNITED STATES	(8,900,000)	(8,900,000)
SWU0099L3 IRS USD P V 06MLIBOR	1% 16 Dec 2010	UNITED STATES	8,900,000	9,102,184
SWU0099L3 IRS USD R F 3.00000	3% 16 Dec 2010	UNITED STATES	(3,300,000)	(3,300,000)
SWU0628L3 IRS USD P V 03MLIBOR	1% 16 Dec 2014	UNITED STATES	3,300,000	3,374,967
SWU0628L3 IRS USD R F 4.00000	4% 16 Dec 2014	UNITED STATES	(6,100,000)	(6,100,000)
SWU0937K1 IRS USD P V 03MLIBOR	1% 16 Dec 2010	UNITED STATES	6,100,000	6,397,654
SWU0937K1 IRS USD R F 3.00000	3% 16 Dec 2010	UNITED STATES	(15,800,000)	(15,800,000)
TARGETED RETURN INDEX	1% 01 May 2016	UNITED STATES	15,800,000	16,158,933
TECK RESOURCES LIMITED	10.25% 15 May 2016	UNITED STATES	1,558,026	1,526,975
TELESAT CANADA TELESAT L	11% 01 Nov 2015	UNITED STATES	1,700,000	1,980,500
TEMASEK FINANCIAL I LTD	5.375% 23 Nov 2039	UNITED STATES	100,000	108,500
TENNECO AUTOMOTIVE INC	10.25% 15 Jul 2013	UNITED STATES	250,000	240,836
TENNECO AUTOMOTIVE INC	8.625% 15 Nov 2014	UNITED STATES	412,000	425,905
TEVA PHARMACEUTICAL FIN CO LLC	5.55% 01 Feb 2016	UNITED STATES	40,000	40,350
TIME WARNER TELECOM HLDGS INC	9.25% 15 Feb 2014	UNITED STATES	1,000,000	1,055,572
TRW AUTOMOTIVE INC	7% 15 Mar 2014	UNITED STATES	1,600,000	1,650,000
TRW AUTOMOTIVE INC	7.25% 15 Mar 2017	UNITED STATES	770,000	754,600
TXU (TCEH) BANK LOAN 3.75375	1% 10 Oct 2014	UNITED STATES	300,000	291,000
TXU (TCEH) TERM LN B1 3.75375	3.75375% 10 Oct 2014	UNITED STATES	500,000	401,450
TXU (TCEH) TERM LN B3 3.75375	1% 10 Oct 2014	UNITED STATES	492,462	400,323
TYSON FOODS INC	8.25% 01 Oct 2011	UNITED STATES	491,228	398,091
U S TREAS NOTES 10YR FUTURE	MAR10 122 CALL	UNITED STATES	1,000,000	1,070,000
U S TREAS NOTES 10YR FUTURE	FEB10 120 CALL	UNITED STATES	(47,000)	(734)
U S TREAS NOTES 10YR FUTURE	MAR10 115 PUT	UNITED STATES	(38,000)	(594)
			(17,000)	(16,469)

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U S TREAS NOTES 10YR FUTURE	MAR10 120 CALL	UNITED STATES	(17,000)	(797)
U S WEST COMMUNICATIONS INC	7.5% 15 Jun 2023	UNITED STATES	230,000	217,350
U S WEST COMMUNICATIONS INC	7.25% 15 Sep 2025	UNITED STATES	1,300,000	1,202,500
UNITED AIRLS PASS THRU TRS	7.73% 01 Jul 2010	UNITED STATES	56,273	55,710
UNITED STATES TREAS NTS	2.375% 31 Aug 2014	UNITED STATES	10,000,000	9,926,560
US DOLLAR		UNITED STATES	174,251	174,251
VENTAS REALTY LP	6.75% 01 Apr 2017	UNITED STATES	300,000	290,250
VENTAS RLTY LTD PARTNERSHIP	6.5% 01 Jun 2016	UNITED STATES	300,000	289,500
VERIZON COMMUNICATIONS INC	5.5% 01 Apr 2017	UNITED STATES	500,000	527,614
VERSO PAPER HLDGS LLC	9.125% 01 Aug 2014	UNITED STATES	300,000	286,500
VIDEOTRON LTEE	6.375% 15 Dec 2015	UNITED STATES	1,150,000	1,124,125
WACHOVIA BK NATL ASSN	1% 14 May 2010	UNITED STATES	200,000	200,611
WACHOVIA CORP	5.5% 01 May 2013	UNITED STATES	200,000	212,467
WAMU MTG PASS THRU CTFS	2.21% 25 Aug 2046	UNITED STATES	633,280	357,714
WELLS FARGO CAP X	5.95% 01 Dec 2086	UNITED STATES	100,000	87,000
WEYERHAEUSER CO	6.75% 15 Mar 2012	UNITED STATES	1,600,000	1,695,158
WI TREASURY N/B	1% 31 Oct 2011	UNITED STATES	205,000	204,816
WILLIAMS COS INC	7.125% 01 Sep 2011	UNITED STATES	400,000	427,483
WINDSTREAM CORP	7.875% 01 Nov 2017	UNITED STATES	200,000	197,500
WINDSTREAM CORP	8.625% 01 Aug 2016	UNITED STATES	800,000	814,000
WYNN LAS VEGAS LLC	6.625% 01 Dec 2014	UNITED STATES	475,000	458,969
WYNN LAS VEGAS LLC/CORP	7.875% 01 Nov 2017	UNITED STATES	400,000	405,000
REPUBLIC OF URUGUAY	8% 18 Nov 2022	URUGUAY	793,591	908,662
REPUBLICA ORIENTAL DEL URUGUAY	7.625% 21 Mar 2036	URUGUAY	100,000	108,250
C8 CAP SPV LTD	1% 31 Dec 2049	VIRGIN ISLANDS, BRITISH	800,000	555,048
Total : EXHIBIT G - High Yield and Emerging Markets Bond Fund			\$	166,025,680

n / a - Cost is not applicable

Table of Contents**EXHIBIT H - International Real Estate Index Fund**

(Managed by BlackRock Institutional Trust Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	(d) Cost (n/a)	(e) Fair value
	ASX SPI 200 INDEX FUTURES	MAR10 XSFE	AUSTRALIA	175.00	\$
	AUD COLLATERAL		AUSTRALIA	182,075.42	163,750
	AUSTRALIAN DOLLAR		AUSTRALIA	70,374.60	63,291
	BGP HOLDINGS PLC	POST SPIN SHARES	AUSTRALIA	6,007,914.00	
	BUNNINGS WAREHOUSE	NPV	AUSTRALIA	262,148.00	438,519
	CFS RETAIL PROP	NPV	AUSTRALIA	1,173,776.00	2,005,708
	COMMONWEALTH PROPE	REAL ESTATE	AUSTRALIA	1,241,916.00	1,083,410
	DEXUS PROPERTY GP	REAL ESTATE	AUSTRALIA	3,006,671.00	2,298,442
	GOODMAN GROUP	NPV(SAPLED UNITS)	AUSTRALIA	3,791,721.00	2,165,404
	GPT GROUP	REAL ESTATE	AUSTRALIA	5,846,634.00	3,181,193
	ING INDUSTRIAL FD	REAL ESTATE	AUSTRALIA	1,354,463.00	584,706
	ING OFFICE FUND	UNITS NPV(STAPLED DFD)	AUSTRALIA	1,719,831.00	989,907
	MACQUARIE COUNTRYWIDE	UNITS NPV	AUSTRALIA	936,483.00	492,702
	MACQUARIE OFFICE	UNITS NPV	AUSTRALIA	2,995,180.00	835,052
	WESTFIELD GROUP	NPV STAPLED UNITS	AUSTRALIA	1,455,811.00	16,418,419
	CA IMMOBILIEN ANLA	NPV	AUSTRIA	54,989.00	623,274
	BEFIMMO	NPV SICAF IMMO COM	BELGIUM	10,581.00	938,191
	COFINIMMO SA	REAL ESTATE	BELGIUM	7,846.00	1,110,057
	INTERVEST OFFICES NPV	REAL ESTATE	BELGIUM	4,435.00	139,352
	LEASINVEST REAL ES	NPV	BELGIUM	1,026.00	86,807
	WAREHOUSES DE PAUW SCA	NPV	BELGIUM		
	WDP			5,493.00	267,405
	WERELDHAVE BELGIUM	NPV	BELGIUM	1,367.00	120,620
	HONG KONG LAND HLD	USD 0.10(SING QUOTE)	BERMUDA	1,063,000.00	5,261,850
	ALLIED PPTYS REAL ESTATE	UNIT	CANADA		
	INV			24,915.00	459,633
	ARTIS REAL ESTATE INVT TR	TR UNIT	CANADA	23,572.00	255,878
	BOARDWALK REAL ESTATE	TR UNIT	CANADA		
	INVT TR			30,564.00	1,080,170
	BROOKFIELD PPTYS CORP	COM	CANADA	236,713.00	2,890,186
	CALLOWAY REAL ESTATE	COMMON STOCK UNIT	CANADA		
	INVESTM			52,130.00	970,150
	CANADIAN APT PPTYS REIT	TR UNIT	CANADA	42,733.00	573,116
	CANADIAN DOLLAR		CANADA	50,104.44	47,794
	CANADIAN REAL ESTATE	UNIT BEN INT	CANADA		
	INVT TR			41,683.00	1,078,307
	CHARTWELL SENIORS HSG	TR UNIT	CANADA		
	REAL EST			73,216.00	490,970
	COMINAR REAL ESTATE INV	REIT	CANADA		
	TR U			34,332.00	633,686

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DUNDEE REAL ESTATE INVT TR	UNIT SER A NEW	CANADA		
			13,225.00	261,763
EXTENDICARE REAL ESTATE INVT	COMMON STOCK UNIT	CANADA	44,415.00	403,330
FIRST CAPITAL REALTY INC	COM	CANADA	24,092.00	497,766
H + R REAL ESTATE INVT TR	STAPLE UNIT	CANADA	92,937.00	1,369,654
INN VEST REAL ESTATE INVT TR	TR UNIT	CANADA		
			55,837.00	283,353
KILLAM PROPERTIES INC	COM NEW	CANADA	24,263.00	203,667
MORGUARD REAL ESTATE TR UTS	REIT	CANADA		
			27,667.00	344,666
NORTHERN PPTY REAL ESTATE INV	TR UNIT	CANADA	14,551.00	303,970
PRIMARIS RETAIL REAL ESTATE	UNIT	CANADA		
			39,320.00	605,356
RIOCAN REAL ESTATE INVT TR	UNIT	CANADA		
			151,318.00	2,865,133
CITYCON OYJ	NPV	FINLAND	105,378.00	444,502
SPONDA OYJ	EUR1	FINLAND	130,918.00	512,788
TECHNOPOLIS OYJ	NPV	FINLAND	36,639.00	162,960
FONCIERE DES REGIO	EUR2	FRANCE	22,015.00	2,254,609
FONCIERE DES REGIONS WTS	CALL EXP 31DEC10	FRANCE	22,344.00	18,882
GECINA	REAL ESTATE	FRANCE	11,767.00	1,285,448
ICADE	NPV	FRANCE	12,401.00	1,187,638
KLEPIERRE	EUR4	FRANCE	55,676.00	2,267,824
MERCIALYS	EUR1	FRANCE	28,505.00	1,004,034
SILIC	EUR4	FRANCE	8,196.00	999,532
TOUR EIFFEL	REAL ESTATE	FRANCE	3,320.00	250,982
UNIBAIL RODAMCO SE	EUR5	FRANCE	55,704.00	12,283,898
ALSTRIA OFFICE REI	NPV (BR)	GERMANY	17,895.00	192,561
COLONIA REAL ESTATE AG	NPV	GERMANY	18,187.00	113,508
DEUTSCHE EUROSHOP	NPV	GERMANY	23,829.00	809,245
DEUTSCHE WOHNEN AG BR	NPV (BR)	GERMANY	51,575.00	495,781
DIC ASSET AG	NPV	GERMANY	15,026.00	175,702
PATRIZIA IMMO AG	NPV (REGD)	GERMANY	16,893.00	74,166
BABIS VOVOS SA	EUR0.3(CR)	GREECE	15,487.00	97,546
EUROBANK PROPRTIE	EUR 2.13(CR)	GREECE	11,137.00	132,624
F+C COMMERCIAL PROPERTY TRUST	COMMON STOCK	GUERNSEY, C.I.		
			59,210.00	86,054
INVISTA FOUNDATION	ORD SHS NPV	GUERNSEY, C.I.	206,721.00	133,529
UK COMMERCIAL PROP	ORD GBP0.25	GUERNSEY, C.I.	189,852.00	240,667
CHAMPION REAL ESTA	REIT	HONG KONG	1,520,000.00	646,888

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HANG SENG INDEX FUTURES	JAN10 XHKF	HONG KONG	100.00	
HKD COLLATERAL		HONG KONG	1,237,412.80	159,583
HONG KONG DOLLAR		HONG KONG	60,921.45	7,857
HYSAN DEVELOPMENT	HKD5	HONG KONG	498,000.00	1,416,150
LINK REAL ESTATE I	NPV	HONG KONG	1,374,500.00	3,499,156
EURO CURRENCY		INTERNATIONAL	116,815.30	167,601
BENI STABILI SPA	EUR0.1	ITALY	244,730.00	201,898
IMMOBILIARE GRANDE DISTRIBUZO	EUR1	ITALY	79,042.00	176,799
AEON MALL CO	NPV	JAPAN	57,100.00	1,100,353
JAPAN PRIME REALTY	REIT	JAPAN	391.00	808,922
JAPAN REAL ESTATE	REIT	JAPAN	258.00	1,895,612
JAPAN RETAIL FUND	JAPAN RETAIL FUND INV REIT	JAPAN	244.00	1,092,948
JAPANESE YEN		JAPAN	6,036,586.00	64,843
JPY COLLATERAL		JAPAN	4,290,000.00	46,082
KENEDIX REALTY INVE	REIT	JAPAN	149.00	406,531
MORI TRUST SOGO REIT INC	MORI TRUST SOGO REIT	JAPAN	50.00	402,277
NIPPON BUILDING FD	REIT	JAPAN	342.00	2,593,609
NOMURA REAL ESTATE	(REIT)	JAPAN	191.00	1,034,041
ORIX JREIT INC	REAL ESTATE INVST TRUST(REIT)	JAPAN	158.00	784,102
PREMIER INV CORP	PREMIER REIT	JAPAN	84.00	274,300
TOKYU REIT INC	REAL ESTATE	JAPAN	80.00	427,950
TOP REIT INC	REIT	JAPAN	99.00	439,197
TOPIX INDEX FUTURES	MAR10 XTKS	JAPAN	60,000.00	
UNITED URBAN INVES	UNITED URBAN INVEST REIT	JAPAN	126.00	663,194
GAGFAH SA	EUR1.25	LUXEMBOURG	56,717.00	518,357
PROLOGIS EUROP PRO	PROLOGIS EUR PROPS INTL A1	LUXEMBOURG	36,330.00	224,656
CORIO NV	REAL ESTATE	NETHERLANDS	48,123.00	3,292,729
EUROCOMMERCIAL	CVA EUR0.5 REP 10 SHS).	NETHERLANDS	22,527.00	930,833
NIEUWE STEEN INVES	REAL ESTATE	NETHERLANDS	24,799.00	505,241
VASTNED OFFICES/IN	REAL ESTATE	NETHERLANDS	11,974.00	202,205
VASTNED RETAIL	NLG10	NETHERLANDS	11,699.00	769,346
WERELDHAVE NV	REAL ESTATE	NETHERLANDS	13,409.00	1,283,211
KIWI INC PROP TST	UNITS NPV	NEW ZEALAND	510,572.00	386,378
NEW ZEALAND DOLLAR		NEW ZEALAND	28,391.88	20,659
NORWEGIAN KRONE		NORWAY	34,532.54	5,978
NORWEGIAN PROPERTY	NOK0.50	NORWAY	285,646.00	667,536
ASCENDAS REAL ESTA	NPV (REIT)	SINGAPORE	1,178,200.00	1,863,032
CAPITACOMMERCIAL	NPV (REIT)	SINGAPORE	1,317,000.00	1,097,539
CAPITAMALL TRUST	NPV (REIT)	SINGAPORE	1,491,800.00	1,912,632
MAPLETREE LOGISTICS TRUST	NPV (REIT)	SINGAPORE	970,749.00	542,781
SINGAPORE DOLLAR		SINGAPORE	16,242.00	11,569
SUNTEC REIT	NPV (REIT)	SINGAPORE	1,026,000.00	986,574
CASTELLUM AB	NPV	SWEDEN	103,351.00	1,049,418
FABEGE AB	NPV (POST SPLIT)	SWEDEN	106,697.00	675,439
HUFVUDSTADEN AB	SER A SEK5	SWEDEN	51,916.00	394,454
KLOVERN AB	SEK5	SWEDEN	79,843.00	256,076
KUNGSLEDEN	NPV	SWEDEN	86,024.00	592,762
SWEDISH KRONA		SWEDEN	71,843.98	10,062
WIHLBORGS FAST AB	NPV	SWEDEN	23,794.00	441,549
PSP SWISS PROPERTY	CHF8.10(REGD)	SWITZERLAND	29,557.00	1,672,633
SWISS FRANC		SWITZERLAND	22,315.22	21,587
SWISS PRIME SITE	CHF18.80 (REG)	SWITZERLAND	25,171.00	1,412,254
ZUEBLIN HLDGS AG	CHF8.75 (REGD)	SWITZERLAND	24,809.00	97,196
BIG YELLOW GROUP	ORD GBP0.10	UNITED KINGDOM	81,233.00	464,374
BRITISH LAND CO	ORD GBP0.25	UNITED KINGDOM	544,303.00	4,219,042
CLS HOLDINGS	ORD GBP0.25	UNITED KINGDOM	15,418.00	124,177
DAEJAN HOLDINGS	ORD GBP0.25	UNITED KINGDOM	3,124.00	143,726
DERWENT LONDON PLC	ORD GBP0.05	UNITED KINGDOM	63,377.00	1,350,944
GRAINGER PLC	ORD GBP0.05	UNITED KINGDOM	198,783.00	410,886
GREAT PORTLAND EST	ORD GBP0.125	UNITED KINGDOM	197,042.00	913,532
HAMMERSON PLC	ORD GBP0.25	UNITED KINGDOM	439,267.00	3,007,643

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ING UK REAL ESTATE	ORD GBP0	UNITED KINGDOM	211,833.00	183,867
IRP PROPERTY INV	ORD GBP0.01	UNITED KINGDOM	50,435.00	69,228
ISIS PROPERTY TST	ORG GBP.01	UNITED KINGDOM	37,443.00	61,976
LAND SECS GP	ORD GBP.10	UNITED KINGDOM	476,387.00	5,269,657
LIBERTY INTERNATIONAL	ORD GBP0.50	UNITED KINGDOM	391,870.00	3,258,976
MUCKLOW(A+J)GROUP	ORD GBP0.25	UNITED KINGDOM	15,008.00	76,342
POUND STERLING		UNITED KINGDOM	167,479.64	270,454
PRIMARY HLTH PROP	ORD GBP0.50	UNITED KINGDOM	39,207.00	182,976
SEGRO PLC	REIT	UNITED KINGDOM	462,716.00	2,574,908
SHAFTESBURY	ORD GBP0.25	UNITED KINGDOM	142,008.00	902,609
ST MODWEN PROPS	ORD GBP0.10	UNITED KINGDOM	96,070.00	300,969
STD LIFE INV PROP	ORD GBP0.01	UNITED KINGDOM	72,167.00	75,168
UNITE GROUP	ORD GBP0.25	UNITED KINGDOM	101,778.00	492,246
WORKSPACE GROUP	ORD GBP0.10	UNITED KINGDOM	724,002.00	271,828
MSCI EAFE INDEX FUTURES	MAR10 XNYL	UNITED STATES	600.00	
* SSGA	G STIFF ERISA QUALIFIED	UNITED STATES	1,138,686.85	1,138,687
US DOLLAR		UNITED STATES	32,043.62	32,044
USD CASH COLLATERAL		UNITED STATES	163,214.95	163,215
Total : EXHIBIT H - International Real Estate Index Fund			\$	146,225,137

n / a - Cost is not applicable

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EXHIBIT I - Short-Term Investments - Collateral

(Held by Brokers)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value						
(a)	(b) Identity of issue, borrower, lessor, or similar party	Issuer Name Product	Coupon %	Maturity Date	(d) Cost (n / a)	(e) Fair value
	UNITED STATES DOLLAR	UNITED STATES			\$	9,158,183
	US T-BOND	UNITED STATES	8.750	15-Aug-20		580,000
	US T-BOND	UNITED STATES	5.000	15-May-37		800,000
	US T-NOTE	UNITED STATES	1.875	15-Jul-13		740,000
	US T-NOTE	UNITED STATES	1.125	15-Jan-12		1,785,000
	US T-BILL	UNITED STATES	0.000	1-Apr-10		340,000
	US T-BILL	UNITED STATES	0.000	10-Jun-10		340,000
	Total Collateral - Held by Brokers				\$	13,743,183

n / a - Cost is not applicable

Table of Contents**EXHIBIT J - Stable Value Fund**

(Managed by various investment companies)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2009**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Par Value		
	10 YR RTP 2.73 BRS7MP0E5	DEC11 2.73 PUT	(9,700,000)	\$ (1,642,210)
	10 YR RTR 2.73 BRS7MP0F2	DEC01 2.73 CALL	(9,700,000)	(64,209)
	10YR RTP 3.32 BRS7XJF9	MAR10 3.32 PUT	(20,000,000)	(1,280,000)
	10YR RTP 4.15 PUT SWAPTION	JUL10 4.15 PUT	(65,100,000)	(2,239,440)
	10YR RTR 3.32 BRS7XJFE1	MAR10 3.32 CALL	(20,000,000)	(22,720)
	10YR RTR 4.15 SWAPTION	JUL10 4.15 CALL	(65,100,000)	(1,770,720)
	10YR US TREASURY NOTE FUTURES	MAR10 XCBT	(14,400,000)	
	2YR US TREASURY NOTE FUTURES	MAR10 XCBT	(316,600,000)	
	30YR US TREASURY BOND FUTURES	MAR10 XCBT	4,400,000	
	5YR US TREASURY NOTE FUTURES	MAR10 XCBT	1,300,000	
	ACHMEA HYPOTHEKBANK NV	3.2% 03 Nov 2014	15,300,000	15,270,379
	AEP TEX CENT TRANSITION FDG	4.98% 01 Jul 2015	9,050,000	9,589,308
	AEP TEX CENT TRANSITION FGD II	5.17% 01 Jan 2020	6,300,000	6,739,928
	AES IRONWOOD LLC	8.857% 30 Nov 2025	134,310	132,967
	AES RED OAK LLC	9.2% 30 Nov 2029	130,000	121,875
	AMERICA MOVIL S A DE C V	6.375% 01 Mar 2035	250,000	258,072
	AMERICAN EXPRESS TR	4.02% 18 Jan 2011	8,810,000	8,847,626
	AMERICAN HOME MTG	1% 25 Dec 2046	1,016,461	495,362
	AMERICAN HOME MTG INVT TR	1% 25 Nov 2045	3,561,755	2,599,913
	AMERICAN HOME MTG INVT TR	5.294% 25 Jun 2045	1,834,916	1,250,172
	ANHEUSER BUSCH INBEV WOR	3% 15 Oct 2012	15,475,000	15,547,500
	AT+T BROADBAND CORP	8.375% 15 Mar 2013	5,555,000	6,403,232
	AT+T INC	5.5% 01 Feb 2018	6,150,000	6,417,008
	AT+T INC	6.3% 15 Jan 2038	2,250,000	2,285,402
	AUSTRALIAN DOLLAR		339	304
	BANC AMER ALTERNATIVE LN TR	5% 25 Jul 2019	1,183,706	1,118,602
	BANC AMER ALTERNATIVE LN TR	5% 25 Jun 2019	855,271	851,438
	BANC AMER COML MTG INC	7.197% 15 Sep 2032	2,648,839	2,664,140
	BANC AMER COML MTG INC	5.464% 11 Apr 2037	4,486,145	4,657,553
	BANC AMER COML MTG INC	6.186% 11 Jun 2035	4,130,000	4,325,545
	BANC AMER COML MTG INC	5.118% 11 Jul 2043	6,490,000	6,718,419
	BANK AMER FDG CORP	5.65% 01 May 2018	1,025,000	1,041,002
	BARCLAYS BK PLC	7.434% 29 Sep 2049	1,510,000	1,374,100
	BARCLAYS BK PLC	1% 29 Sep 2049	900,000	675,000
	BEAR STEARNS ARM TR	5.34888% 25 Mar 2035	2,446,419	1,989,927
	BEAR STEARNS COS INC	0.68406% 19 Jul 2010	805,000	806,379
	BELVOIR LD LLC	5.27% 15 Dec 2047	460,000	314,930
	BERKSHIRE HATHAWAY INC DEL	4.75% 15 May 2012	915,000	975,450
	BOEING CO	6% 15 Mar 2019	3,515,000	3,814,351
	BP CAP MKTS P L C	3.125% 10 Mar 2012	5,510,000	5,675,564
	BRISTOL MYERS SQUIBB CO	6.875% 01 Aug 2097	170,000	184,274

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BRS77TR54 IRS USD P F 4.64500	4.645% 15 Aug 2018	(4,300,000)	(4,653,890)
BRS77TR54 IRS USD R V 03MLIBOR	1% 15 Aug 2018	4,300,000	4,301,720
BRS7S2EZ8 IRS USD P F 2.94800	2.948% 04 Feb 2019	(30,000,000)	(28,248,000)
BRS7S2EZ8 IRS USD R V 03MLIBOR	0.48563% 04 Feb 2019	30,000,000	30,015,000
BRS7V76K5 CDS USD P F 5.00000	5% 20 Mar 2015	(610,000)	(617,076)
BRS7V76K5 CDS USD R V 00MEVENT	1% 20 Mar 2015	610,000	610,000
* BRS7VJE95 CDS USD P F 2.90000	2.9% 20 Dec 2011	(2,565,000)	(2,660,675)
* BRS7VJE95 CDS USD R V 00MEVENT	1% 20 Dec 2011	2,565,000	2,565,000
* BRS7VJEG9 CDS USD P F 5.04000	5.04% 20 Jun 2013	(3,735,000)	(4,121,199)
* BRS7VJEG9 CDS USD R V 00MEVENT	1% 20 Jun 2013	3,735,000	3,735,000
BRS7VJQU5 CDS USD P F 5.00000	5% 20 Sep 2013	(680,000)	(785,060)
BRS7VJQU5 CDS USD R V 00MEVENT	1% 20 Sep 2013	680,000	680,000
BRS7VJQY7 CDS USD P F 5.00000	5% 20 Sep 2013	(2,035,000)	(2,349,408)
BRS7VJQY7 CDS USD R V 00MEVENT	1% 20 Sep 2013	2,035,000	2,035,000
* BRS7W2C93 CDS USD P F 4.51000	4.51% 20 Jun 2012	(1,180,000)	(1,269,680)
* BRS7W2C93 CDS USD R V 00MEVENT	1% 20 Jun 2012	1,180,000	1,180,000
* BRS7W82A8 CDS USD P F 5.07000	5.07% 20 Sep 2014	(1,100,000)	(1,238,160)
* BRS7W82A8 CDS USD R V 00MEVENT	1% 20 Sep 2014	1,100,000	1,100,000

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*	BRS7WE4F2 CDS USD P F 6.92000	6.92% 20 Dec 2010	(1,895,000)	(2,020,449)
*	BRS7WE4F2 CDS USD R V 00MEVENT	1% 20 Dec 2010	1,895,000	1,895,000
	BRS7WE5W4 CDS USD P F 5.18000	2.6% 20 Sep 2013	(2,245,000)	(2,606,445)
	BRS7WE5W4 CDS USD R V 00MEVENT	1% 20 Sep 2013	2,245,000	2,245,000
*	BRS7WZLU3 CDS USD P F 5.00000	5.02% 20 Mar 2016	(2,465,000)	(2,415,454)
*	BRS7WZLU3 CDS USD R V 00MEVENT	1% 20 Mar 2016	2,465,000	2,465,000
	BRS7X66R0 CDS USD P F 1.80000	1.81% 06 Jan 2011	(2,625,000)	(2,654,400)
	BRS7X66R0 CDS USD R V 00MEVENT	1% 06 Jan 2011	2,625,000	2,625,000
*	BRS7X67A6 CDS USD P F 5.00000	5% 20 Mar 2016	(2,465,000)	(2,415,454)
*	BRS7X67A6 CDS USD R V 00MEVENT	1% 20 Mar 2016	2,465,000	2,465,000
	BRS7X6B29 CDS USD P F 5.76000	2.9% 20 Sep 2011	(4,520,000)	(4,793,460)
	BRS7X6B29 CDS USD R V 00MEVENT	1% 20 Sep 2011	4,520,000	4,520,000
	BRS7XQA3 CDS USD P F 5.00000	5% 20 Dec 2014	(1,245,000)	(1,263,053)
	BRS7XQA3 CDS USD R V 00MEVENT	1% 20 Dec 2014	1,245,000	1,245,000
	BRS7YBA51 CDS USD P F 5.86000	5.86% 20 Jun 2015	(1,775,000)	(1,996,875)
	BRS7YBA51 CDS USD R V 00MEVENT	1% 20 Jun 2015	1,775,000	1,775,000
	BRS7YBA85 CDS USD P F 2.00000	2% 20 Mar 2014	(1,110,000)	(1,140,969)
	BRS7YBA85 CDS USD R V 00MEVENT	1% 20 Mar 2014	1,110,000	1,110,000
	BRS7YMQS0 CDS USD P F 4.40000	4.4% 20 Dec 2013	(2,370,000)	(2,687,817)
	BRS7YMQS0 CDS USD R V 00MEVENT	1% 20 Dec 2013	2,370,000	2,370,000
	BRS7YPPV7 CDS USD P F 3.00000	3% 20 Mar 2012	(1,335,000)	(1,405,088)
	BRS7YPPV7 CDS USD R V 00MEVENT	1% 20 Mar 2012	1,335,000	1,335,000
	BRS7ZBSU6 CDS USD P F 5.00000	5% 20 Dec 2015	(1,175,000)	(1,072,658)
	BRS7ZBSU6 CDS USD R V 00MEVENT	1% 20 Dec 2015	1,175,000	1,175,000
	BRS7ZBTN1 CDS USD P F 5.00000	5.1% 20 Dec 2015	(930,000)	(848,997)
	BRS7ZBTN1 CDS USD R V 00MEVENT	1% 20 Dec 2015	930,000	930,000
	BRS7ZC539 CDS USD P F 5.00000	2.51% 20 Dec 2015	(620,000)	(565,998)
	BRS7ZC539 CDS USD R F .00000	0% 20 Dec 2015	620,000	620,000
	BRS843044 IRS USD P F 2.97500	2.975% 23 Apr 2019	(6,800,000)	(6,351,200)
	BRS843044 IRS USD R V 03MLIBOR	1% 23 Apr 2019	6,800,000	6,804,080
	BRS85E270 IRS USD P V 03MLIBOR	1.03% 05 May 2012	(83,000,000)	(83,041,500)
	BRS85E270 IRS USD R F 1.96000	1.715% 05 May 2012	83,000,000	83,830,000
	BRS8EUZ60 IRS USD P V 03MLIBOR	1% 06 Jul 2012	(26,400,000)	(26,418,480)
	BRS8EUZ60 IRS USD R F 2.00000	1.87% 06 Jul 2012	26,400,000	26,811,840
	BRS8KLZ71 2YR RTP SWAPTION	FEB10 2.75 PUT	(228,000,000)	(5,472)
	BRS8WHV71 IRS USD P V 03MLIBOR	0.29% 21 Oct 2011	(32,900,000)	(32,919,740)
	BRS8WHV71 IRS USD R F 1.36500	1.365% 21 Oct 2011	32,900,000	33,041,470
	BRS9224S9 CDS USD P F 1.00000	0.51% 20 Mar 2014	(1,565,000)	(1,494,888)
	BRS9224S9 CDS USD R V 03MEVENT	1% 20 Mar 2014	1,565,000	1,565,000
	BRS9224V2 CDS USD P F 1.00000	0.51% 20 Mar 2014	(1,590,000)	(1,518,768)
	BRS9224V2 CDS USD R V 03MEVENT	1% 20 Mar 2014	1,590,000	1,590,000
	BRS922L35 CDS USD P F 5.00000	2.51% 20 Dec 2015	(1,165,000)	(1,069,237)
	BRS922L35 CDS USD R V 03MEVENT	1% 20 Dec 2015	1,165,000	1,165,000
	BRS922QQ9 CDS USD P F 5.00000	2.51% 20 Dec 2015	(1,100,000)	(1,009,580)
	BRS922QQ9 CDS USD R V 03MEVENT	1% 20 Dec 2015	1,100,000	1,100,000
*	BRS960W33 10 YR RTP SWAPTION	JUN10 3.67 PUT	45,200,000	2,404,640
*	BRS960W41 10 YR RTR SWAPTION	JUN10 3.67 CALL	45,200,000	452,000
*	BRS960W58 10 YR RTP SWAPTION	DEC14 4.82 PUT	(22,500,000)	(1,167,568)
*	BRS960W66 10 YR RTR SWAPTION	DEC14 4.82 CALL	(22,500,000)	(1,958,455)
	BRS96D485 10 YR RTP SWAPTION	DEC14 4.89 PUT	(6,700,000)	(556,770)
	BRS96D4A0 10 YR RTR SWAPTION	DEC14 4.89 CALL	(6,700,000)	(363,140)
	BRS96G686 IRS USD P F 3.50000	3.5% 07 Dec 2019	(24,100,000)	(23,251,680)
	BRS96G686 IRS USD R V 03MLIBOR	1% 07 Dec 2019	24,100,000	24,104,820
	BRS977QV2 IRS USD P V 03MLIBOR	1% 09 Dec 2014	(43,000,000)	(43,008,600)
	BRS977QV2 IRS USD R F 2.60500	2.605% 09 Dec 2014	43,000,000	42,398,000
	BRS97FPD5 10 YR RTP SWAPTION	DEC14 4.95 PUT	(11,900,000)	(965,090)
	BRS97FPE3 10 YR RTR SWAPTION	DEC14 4.95 CALL	(11,900,000)	(667,590)
	CALIFORNIA ST	7.3% 01 Oct 2039	3,155,000	2,981,727
	CANADA GOVT	3.75% 01 Jun 2019	17,210,000	16,596,852
	CANADIAN DOLLAR		2,696,235	2,571,885
	CANADIAN NAT RES LTD	6.25% 15 Mar 2038	1,475,000	1,526,532
	CDP FINANCIAL	4.4% 25 Nov 2019	10,290,000	9,856,688
	CELLCO PART/VERI WIRELSS	8.5% 15 Nov 2018	3,050,000	3,783,165

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CENOVUS ENERGY INC	6.75% 15 Nov 2039	2,695,000	2,937,696
CENTERPOINT ENERGY INC	7.25% 01 Sep 2010	430,000	443,582
CENTERPOINT ENERGY TRANS BD CO	4.97% 01 Aug 2014	9,285,164	9,676,255
CENTEX CORP	5.125% 01 Oct 2013	2,370,000	2,411,475
CFAST 2009 A A2	1.85% 15 Jun 2011	9,910,000	9,974,393
CHAIT 2009 A7 A7	0.69375% 17 Sep 2012	14,550,000	14,567,370
CHEVRON CORP	3.95% 03 Mar 2014	3,655,000	3,815,882
CHL MTG PASS THRU TR	6.5% 25 Oct 2037	1,834,028	1,487,282
CHUBB CORP	6.375% 29 Mar 2067	1,600,000	1,488,000
CISCO SYSTEMS INC	4.45% 15 Jan 2020	5,950,000	5,836,855
CITIBANK NA	1.75% 28 Dec 2012	11,800,000	11,696,184

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CITIBANK NA	1.375% 10 Aug 2011	15,000,000	15,039,765
CITIBANK NA	1.25% 15 Nov 2011	10,255,000	10,247,186
CITIGROUP FUNDING INC	1.875% 22 Oct 2012	8,585,000	8,552,566
CITIGROUP INC	2.125% 30 Apr 2012	12,580,000	12,714,707
CITIGROUP INC	1.375% 05 May 2011	15,070,000	15,166,373
CITIGROUP MTG LN TR	1% 25 Oct 2035	4,458,759	3,752,411
CITIGROUP MTG LN TR	1% 25 Jul 2036	1,616,067	1,150,331
CITIGROUP TR	4.9825% 25 Mar 2037	500,289	423,291
COCA COLA ENTERPRISES INC	3.75% 01 Mar 2012	4,385,000	4,557,493
COMCAST CORP	7.05% 15 Mar 2033	340,000	371,224
COMCAST CORP NEW	6.5% 15 Nov 2035	495,000	513,246
CONOCOPHILLIPS	4.6% 15 Jan 2015	5,835,000	6,196,712
CONSOLIDATED NAT GAS CO	5% 01 Mar 2014	550,000	576,334
COUNTRYWIDE ALT LN TR	1% 25 Aug 2046	1,037,256	514,040
COUNTRYWIDE FINL CORP	5.8% 07 Jun 2012	900,000	955,360
COX COMMUNICATIONS INC NEW	8.375% 01 Mar 2039	2,800,000	3,486,501
CREDIT SUISSE COML MTG TR	1% 15 Jan 2049	5,360,000	5,472,632
CREDIT SUISSE GUERNSEY BRH	5.86% 29 May 2049	2,720,000	2,366,400
CREDIT SUISSE N Y	5.75% 15 Feb 2018	2,560,000	2,678,625
CSMC MORTGAGE BACKED TR 2006 8	6% 25 Oct 2021	1,305,557	870,439
CSMC MTG BACKED TR	6% 25 Feb 2037	3,090,841	2,296,371
CURRENCY CONTRACT	SOLD CAD/BOUGHT USD		172,571
CURRENCY CONTRACT	SOLD EUR/BOUGHT USD		470,973
CWABS ASSET BACKED	1% 25 Feb 2037	222,368	220,274
CWABS TR	3.25688% 25 Jul 2036	271,593	270,164
CWALT	0.32063% 25 Nov 2036	599,499	578,721
CWALT ALT LN TR	1% 20 Mar 2047	2,839,880	1,522,805
CWABS INC	3.57625% 25 Apr 2046	1,161,812	563,695
D R HORTON INC	6.875% 01 May 2013	3,735,000	3,819,038
D R HORTON INC	5.625% 15 Sep 2014	1,100,000	1,064,250
DALLAS TEX AREA RAPID TRAN SAL	5.999% 01 Dec 2044	2,170,000	2,222,123
DEUTSCHE ALT A SECS INC	1.795% 25 Apr 2035	3,081,955	1,811,010
DOMINION RES INC VA NEW	5.95% 15 Jun 2035	1,875,000	1,864,943
DUKE ENERGY CORP	3.95% 15 Sep 2014	7,200,000	7,294,234
EKSPORTFINANS A S A	5.5% 26 Jun 2017	4,150,000	4,394,892
EKSPORTFINANS A/S	3% 17 Nov 2014	9,175,000	9,034,577
ELWOOD ENERGY LLC	8.159% 05 Jul 2026	194,700	179,036
ENTERPRISE PRODUCTS OPER	4.95% 01 Jun 2010	1,075,000	1,089,644
ENTRPRISE PRODUCTS OPER	6.125% 15 Oct 2039	1,650,000	1,594,020
EURO CURRENCY		5,447,325	7,815,545
EXPEDIA INC	7.456% 15 Aug 2018	4,960,000	5,412,600
FANNIE MAE	2.75% 05 Feb 2014	11,725,000	11,857,504
FANNIE MAE	3% 16 Sep 2014	10,265,000	10,395,129
FED HM LN PC POOL A32162	5% 01 Mar 2035	622,536	640,369
FED HM LN PC POOL C00748	6% 01 Apr 2029	3,383	3,626
FED HM LN PC POOL C56030	6% 01 Mar 2031	62,998	67,526
FED HM LN PC POOL E00543	6% 01 Apr 2013	2,766	2,923
FED HM LN PC POOL E00547	5.5% 01 Apr 2013	37,391	39,135
FED HM LN PC POOL E00565	6% 01 Aug 2013	4,997	5,277
FED HM LN PC POOL E00569	5.5% 01 Aug 2013	186,161	195,029
FED HM LN PC POOL E00570	6% 01 Sep 2013	4,903	5,177
FED HM LN PC POOL E00577	5.5% 01 Sep 2013	10,939	11,466
FED HM LN PC POOL E00975	6% 01 May 2016	33,152	35,507
FED HM LN PC POOL E01071	5.5% 01 Nov 2016	93,296	99,181
FED HM LN PC POOL E01143	5.5% 01 Apr 2017	104,384	111,080
FED HM LN PC POOL E01157	6% 01 Jun 2017	2,808	3,015
FED HM LN PC POOL E69529	6% 01 Mar 2013	4,428	4,733
FED HM LN PC POOL E69728	6% 01 Apr 2013	8,506	9,091
FED HM LN PC POOL E71222	5.5% 01 Jul 2013	31,770	33,780
FED HM LN PC POOL E71236	5.5% 01 Aug 2013	59,208	62,953
FED HM LN PC POOL E73095	5.5% 01 Nov 2013	137,000	145,666
FED HM LN PC POOL E75506	6% 01 Mar 2014	4,462	4,769
FED HM LN PC POOL E75722	6% 01 Mar 2014	2,367	2,531

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FED HM LN PC POOL E77295	6% 01 Jun 2014	182,537	195,196
FED HM LN PC POOL E84261	6% 01 Jul 2016	114,881	123,063
FED HM LN PC POOL E84308	5.5% 01 May 2014	346,214	368,113
FED HM LN PC POOL E84593	6% 01 Jul 2016	19,253	20,624
FED HM LN PC POOL E87958	6% 01 Feb 2017	13,249	14,176
FED HM LN PC POOL E88282	6% 01 Mar 2017	3,937	4,217
FED HM LN PC POOL E88512	6% 01 Mar 2017	7,486	8,019
FED HM LN PC POOL E88786	6% 01 Mar 2017	21,706	23,252
FED HM LN PC POOL E88982	6% 01 Apr 2017	20,072	21,501
FED HM LN PC POOL E88992	5.5% 01 Apr 2017	97,177	103,445
FED HM LN PC POOL E89201	6% 01 Apr 2017	9,926	10,633

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FED HM LN PC POOL E89245	6% 01 Apr 2017	132,839	142,301
FED HM LN PC POOL E89306	5.5% 01 Apr 2017	24,255	25,820
FED HM LN PC POOL E89336	6% 01 May 2017	13,511	14,473
FED HM LN PC POOL E89350	6% 01 Apr 2017	45,188	48,406
FED HM LN PC POOL E89435	6% 01 May 2017	14,878	15,937
FED HM LN PC POOL E89704	6% 01 May 2017	16,377	17,544
FED HM LN PC POOL E90063	5.5% 01 Jun 2017	13,369	14,232
FED HM LN PC POOL E90353	5.5% 01 Jun 2017	142,468	151,658
FED HM LN PC POOL E90431	6% 01 Dec 2014	3,208	3,430
FED HM LN PC POOL E91323	6% 01 Sep 2017	37,381	40,044
FED HM LN PC POOL G10784	5.5% 01 Jun 2011	12,145	12,568
FED HM LN PC POOL J00625	5% 01 Dec 2020	103,363	108,673
FED HM LN PC POOL M80806	4% 01 Mar 2010	468,501	471,515
FEDERAL HOME LN BK CHICAGO	5.625% 13 Jun 2016	5,575,000	5,620,687
FEDERAL HOME LN BKS	5.625% 11 Jun 2021	11,945,000	13,003,052
FEDERAL HOME LN MTG CORP	5.5% 15 Jan 2031	1,608,561	1,698,177
FEDERAL HOME LN MTG CORP	5% 25 Oct 2017	4,530,512	4,595,592
FEDERAL NATL MTG ASSN	5.25% 01 Aug 2012	5,650,000	6,029,285
FEDERAL NATL MTG ASSN	6% 25 Aug 2028	461,678	465,034
FEDERAL NATL MTG ASSN	6.5% 25 Jul 2034	739,975	782,988
FEDERAL NATL MTG ASSN	2.875% 11 Dec 2013	12,000,000	12,240,264
FEDERAL NATL MTG ASSN	2.75% 13 Mar 2014	33,975,000	34,263,550
FHLMC TBA JAN 30 GOLD SINGLE	5.5% 01 Dec 2009	57,900,000	60,650,250
FHLMC TBA JAN 30 GOLD SINGLE	6.5% 01 Dec 2009	800,000	856,250
FIRST DATA CORP	9.875% 24 Sep 2015	4,990,000	4,653,175
FIRST NATIONWIDE TRUST	5.435% 15 Sep 2034	8,249,507	8,501,887
FIRST NATIONWIDE TRUST	6.387% 15 Aug 2036	9,911,133	10,396,934
FLORIDA PWR + LT CO	5.625% 01 Apr 2034	400,000	401,755
FLORIDA PWR + LT CO	5.95% 01 Feb 2038	1,650,000	1,733,330
FLORIDA PWR CORP	5.9% 01 Mar 2033	525,000	535,572
FLORIDA PWR CORP	6.4% 15 Jun 2038	2,125,000	2,320,060
FNMA TBA JAN 15 SINGLE FAM	5.5% 01 Dec 2009	15,600,000	16,497,000
FNMA TBA JAN 15 SINGLE FAM	5% 01 Dec 2009	49,700,000	51,936,500
FNMA TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2009	(26,800,000)	(28,052,069)
FNMA TBA JAN 30 SINGLE FAM	6.5% 01 Dec 2009	1,800,000	1,927,688
FNMA TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2009	17,700,000	17,666,813
FNMA POOL 253800	7% 01 May 2016	6,437	7,005
FNMA POOL 254088	5.5% 01 Dec 2016	43,696	46,459
FNMA POOL 254402	5.5% 01 Aug 2017	276,049	293,940
FNMA POOL 254591	5.5% 01 Jan 2018	33,878	36,074
FNMA POOL 254693	5.5% 01 Apr 2033	2,939,491	3,089,527
FNMA POOL 254696	5.5% 01 Mar 2018	171,105	182,194
FNMA POOL 255583	5.5% 01 Jan 2020	53,865	57,423
FNMA POOL 255722	1% 01 Apr 2035	5,126,877	5,308,127
FNMA POOL 290478	9.5% 01 Dec 2024	464	529
FNMA POOL 290485	9.5% 01 Feb 2025	1,392	1,529
FNMA POOL 305049	9.5% 01 Feb 2025	5,741	6,659
FNMA POOL 305113	9.5% 01 Mar 2025	2,702	3,135
FNMA POOL 306419	9.5% 01 Mar 2025	23,932	27,759
FNMA POOL 306656	9.5% 01 Mar 2025	5,617	6,516
FNMA POOL 316338	9.5% 01 Jul 2025	4,427	5,133
FNMA POOL 323415	5.5% 01 Dec 2013	37,580	40,062
FNMA POOL 324556	9.5% 01 Aug 2025	1,075	1,247
FNMA POOL 357727	5.5% 01 Mar 2035	699,520	734,788
FNMA POOL 357908	5.5% 01 Jul 2035	401,782	422,038
FNMA POOL 418438	5.5% 01 May 2013	23,618	25,178
FNMA POOL 440780	5.5% 01 Feb 2014	25,973	27,688
FNMA POOL 440860	5.5% 01 Nov 2013	11,284	12,030
FNMA POOL 445872	5.5% 01 Oct 2013	52,212	55,661
FNMA POOL 448183	5.5% 01 Oct 2013	28,688	30,583
FNMA POOL 451777	5.5% 01 Nov 2013	70,470	75,125
FNMA POOL 459602	6% 01 Jan 2029	28,243	30,272
FNMA POOL 532892	7% 01 Apr 2015	4,495	4,876

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FNMA POOL 535675	7% 01 Jan 2016	86,244	93,560
FNMA POOL 545276	5.5% 01 Sep 2016	33,677	35,807
FNMA POOL 545412	5.5% 01 Jan 2017	101,220	107,622
FNMA POOL 545711	5.5% 01 May 2017	160,511	170,914
FNMA POOL 545968	5.5% 01 Oct 2017	221,983	236,370
FNMA POOL 555299	7% 01 Nov 2017	86,208	93,520
FNMA POOL 572156	7% 01 Jan 2016	29,223	31,702
FNMA POOL 572557	7% 01 Apr 2016	2,247	2,446
FNMA POOL 574112	5.5% 01 Apr 2016	40,813	43,395
FNMA POOL 584882	7% 01 May 2016	69,940	76,115
FNMA POOL 602836	7% 01 Sep 2016	360	366

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FNMA POOL 604436	7% 01 Sep 2016	54,863	59,517
FNMA POOL 605424	7% 01 Jul 2016	16,709	18,185
FNMA POOL 615327	5.5% 01 Dec 2016	13,260	14,099
FNMA POOL 626014	5.5% 01 Feb 2017	250,693	266,941
FNMA POOL 641787	5.5% 01 May 2017	51,280	54,603
FNMA POOL 642734	5.5% 01 Apr 2017	15,377	16,374
FNMA POOL 657369	5.5% 01 Sep 2017	1,267,440	1,349,583
FNMA POOL 657414	5.5% 01 Nov 2017	237,212	252,997
FNMA POOL 664188	5.5% 01 Sep 2017	39,781	42,360
FNMA POOL 665757	5.5% 01 Sep 2017	104,003	110,743
FNMA POOL 667012	5.5% 01 Nov 2017	37,314	39,733
FNMA POOL 668397	5.5% 01 Dec 2017	154,185	164,178
FNMA POOL 674152	5.5% 01 Nov 2017	34,090	36,299
FNMA POOL 690605	5.5% 01 Nov 2018	55,638	59,331
FNMA POOL 725068	5.5% 01 Jan 2019	16,759	17,845
FNMA POOL 725072	5.5% 01 Nov 2018	259,286	276,090
FNMA POOL 725206	5.5% 01 Feb 2034	4,920,132	5,171,264
FNMA POOL 725424	5.5% 01 Apr 2034	84,782	89,109
FNMA POOL 725946	5.5% 01 Nov 2034	2,311,962	2,429,968
FNMA POOL 735611	0.99% 18 May 2035	519,581	553,255
FNMA POOL 735925	5% 01 Oct 2035	10,498,653	10,794,475
FNMA POOL 735989	5.5% 01 Feb 2035	7,675,821	8,076,004
FNMA POOL 736903	5.5% 01 Jul 2019	131,284	139,956
FNMA POOL 745134	5.5% 01 Oct 2035	377,366	396,391
FNMA POOL 745192	5.5% 01 Jun 2020	258,927	276,113
FNMA POOL 745209	5.5% 01 Sep 2019	1,832,761	1,951,543
FNMA POOL 745412	5.5% 01 Dec 2035	7,219,052	7,587,525
FNMA POOL 745809	5.5% 01 Aug 2021	260,674	277,976
FNMA POOL 754777	5.5% 01 Feb 2019	109,384	116,644
FNMA POOL 785131	5.5% 01 Sep 2019	16,111	17,176
FNMA POOL 787559	5.5% 01 Feb 2020	437,417	465,766
FNMA POOL 787561	5.5% 01 Mar 2035	166,930	175,346
FNMA POOL 788003	5.5% 01 Aug 2019	29,819	31,789
FNMA POOL 797503	5.5% 01 Apr 2035	970,212	1,019,127
FNMA POOL 797644	5.5% 01 Aug 2035	463,409	486,772
FNMA POOL 797840	5.5% 01 Apr 2020	58,996	62,820
FNMA POOL 809647	5.5% 01 Feb 2035	798,320	838,568
FNMA POOL 811480	5.5% 01 Jul 2020	78,000	83,056
FNMA POOL 813860	5.5% 01 May 2020	78,441	83,525
FNMA POOL 813927	5.5% 01 Nov 2020	50,791	54,082
FNMA POOL 814506	5.5% 01 Mar 2035	870,729	914,629
FNMA POOL 814558	5.5% 01 Apr 2035	941,782	989,264
FNMA POOL 814911	5.5% 01 Feb 2035	93,125	97,878
FNMA POOL 815164	5.5% 01 May 2020	257,127	273,791
FNMA POOL 815486	5.5% 01 Mar 2035	920,345	967,321
FNMA POOL 815500	5.5% 01 Mar 2035	899,833	945,762
FNMA POOL 816627	5.5% 01 Feb 2035	922,154	968,646
FNMA POOL 817020	5.5% 01 Mar 2035	957,774	1,006,660
FNMA POOL 819031	5.5% 01 Apr 2035	953,552	1,001,627
FNMA POOL 819040	5.5% 01 Apr 2035	1,178,267	1,237,671
FNMA POOL 819162	5.5% 01 Mar 2035	959,858	1,008,851
FNMA POOL 819967	5.5% 01 Apr 2035	1,088,209	1,143,073
FNMA POOL 822978	5.5% 01 Mar 2035	619,120	650,721
FNMA POOL 825610	5.5% 01 Jun 2035	218,707	229,733
FNMA POOL 826202	5.5% 01 Jul 2035	120,457	126,530
FNMA POOL 828005	5.5% 01 Jun 2035	121,252	127,365
FNMA POOL 828377	5.5% 01 Jun 2035	128,506	134,984
FNMA POOL 830082	5.5% 01 Jun 2035	98,332	103,289
FNMA POOL 830760	5.5% 01 Aug 2035	300,092	315,221
FNMA POOL 830796	5.5% 01 Sep 2035	143,951	151,208
FNMA POOL 830998	5.5% 01 Aug 2035	148,332	155,811
FNMA POOL 833005	5.5% 01 Sep 2035	1,107,247	1,163,070
FNMA POOL 836647	5.5% 01 Oct 2020	79,685	84,850

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FNMA POOL 837971	5.5% 01 Sep 2035	677,256	711,401
FNMA POOL 838811	5.5% 01 Sep 2035	190,841	200,463
FNMA POOL 846563	5.5% 01 Dec 2035	771,286	810,172
FNMA POOL 880780	5.5% 01 Mar 2021	411,681	436,818
FNMA POOL 889145	5% 01 Mar 2023		
FNMA POOL 889620	5.5% 01 Aug 2037	25,352,707	26,630,907
FNMA POOL 891110	5.5% 01 Nov 2035	533,285	560,172
FNMA TBA JAN 30 SINGLE FAM	6% 01 Dec 2099	2,300,000	2,435,843
FORD CR AUTO OWNER TR	1% 15 Apr 2012	5,982,535	6,086,530
FORDO 2009 A A2B	2.34438% 15 Aug 2011	7,799,699	7,837,205
FORDO 2009 D A3	2.17% 15 Oct 2013	10,915,000	11,022,984

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FRANCE TELECOM	4.375% 08 Jul 2014	3,470,000	3,626,018
GCCFC 2006 GG7 A4	5.918147% 10 Jul 2038	1,007,280	918,379
GENERAL ELEC CAP CORP	5.875% 15 Feb 2012	515,000	551,758
GENERAL ELEC CAP CORP	5% 15 Nov 2011	7,865,000	8,307,453
GENERAL ELEC CAP CORP	5% 10 Apr 2012	580,000	610,934
GENERAL ELEC CAP CORP	5% 01 Dec 2010	6,350,000	6,604,038
GENERAL ELEC CAP CORP	6.15% 07 Aug 2037	180,000	169,978
GENERAL ELEC CAP CORP	1.8% 11 Mar 2011	13,285,000	13,434,855
GENERAL ELEC CAP CORP	2.125% 21 Dec 2012	25,350,000	25,373,499
GENERAL ELEC CAP CORP	1% 15 Nov 2067	1,550,000	1,344,625
GENERAL ELEC CAP CORP	2.625% 28 Dec 2012	13,450,000	13,697,655
GLAXOSMITHLINE CAP INC	4.85% 15 May 2013	2,575,000	2,764,131
GLDR 2008 2 A	4% 20 Oct 2016	3,442,427	4,982,977
GMAC COML MTG SEC INC	5.6666% 10 May 2040	4,880,000	5,047,003
GNMA I TBA JAN 30 SINGLE FAM	6.5% 01 Dec 2099	5,700,000	6,059,813
GNMA I TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099	6,800,000	7,123,000
GNMA II TBA JAN 30 JUMBOS	6.5% 01 Dec 2099	2,000,000	2,131,250
GNMA II TBA JUMBO JAN 30	5.5% 01 Dec 2099	3,000,000	3,144,360
GNMA POOL 345952	6.5% 15 Oct 2023	55,567	59,189
GNMA POOL 351469	6% 15 Mar 2024	14,787	15,756
GNMA POOL 352001	6.5% 15 Dec 2023	120,541	128,399
GNMA POOL 355176	6% 15 Dec 2023	165,932	176,938
GNMA POOL 368864	6% 15 Dec 2023	13,760	14,672
GNMA POOL 371257	6% 15 Jan 2024	87,145	92,859
GNMA POOL 385209	6% 15 Jan 2024	68,358	72,840
GNMA POOL 420663	6% 15 Jan 2011	2,525	2,698
GNMA POOL 462265	6% 15 Dec 2028	8,106	8,659
GNMA POOL 482959	6.5% 15 Feb 2029	7,581	8,190
GNMA POOL 491767	6% 15 Dec 2028	5,469	5,842
GNMA POOL 492131	6% 15 Jan 2029	6,212	6,636
GNMA POOL 492133	6% 15 Jan 2029	1,539	1,645
GNMA POOL 492165	6% 15 Feb 2029	3,112	3,324
GNMA POOL 503392	6.5% 15 Mar 2029	109,797	118,611
GNMA POOL 780733	7% 15 Mar 2013	23,343	24,320
GNMA POOL 780914	6% 15 Nov 2028	116,719	124,582
GOLDMAN SACHS CAPITAL II	5.793% 29 Dec 2049	1,090,000	844,750
GOLDMAN SACHS GROUP	5.95% 18 Jan 2018	805,000	850,058
GOLDMAN SACHS GROUP INC	5.25% 15 Oct 2013	3,805,000	4,040,959
GS MTG SECS CORP	5.250613% 25 Nov 2035	1,670,246	1,385,429
GS MTG SECS CORP	1% 25 Aug 2034	3,477,760	3,256,166
GS MTG SECS CORP II	4.761% 10 Jul 2039	2,125,000	1,924,368
GS MTG SECS TR	5.778% 10 Aug 2045	6,160,000	6,309,262
GSR MTG LN TR	0.42063% 25 Aug 2046	2,301,067	1,650,348
GSR MTG LN TR 2007 4F	6% 25 Jul 2037	5,876,853	4,872,278
GTE CORP	6.94% 15 Apr 2028	110,000	112,848
HARBORVIEW MTG LN TR	1% 19 Nov 2036	4,422,951	2,596,225
HAROT 2009 3 A3	2.31% 15 May 2013	11,245,000	11,390,597
HEWLETT PACKARD CO	2.25% 27 May 2011	5,070,000	5,142,004
HONDA AUTO RECEIVABLES OWNER T	5.13% 18 Mar 2011	2,568,416	2,587,133
HONDA AUTO RECIVABLESTR	5.46% 23 May 2011	3,531,207	3,569,378
HONEYWELL INTL INC	3.875% 15 Feb 2014	910,000	948,054
HUNTSMAN INTL LLC	7.875% 15 Nov 2014	1,245,000	1,216,988
HUNTSMAN INTL LLC	8.375% 01 Jan 2015	610,000	585,600
ICAHN ENTERPRISES	0%	340,000	346,800
INDYMAC INDX MTG LN TR	1% 25 Feb 2037	2,842,480	1,478,503
IRWIN LAND LLC	5.3% 15 Dec 2035	1,030,000	796,757
ISPAT INLAND ULC	9.75% 01 Apr 2014	250,000	262,500
ITT CORP	4.9% 01 May 2014	2,275,000	2,383,870
* J P MORGAN CHASE COML MTG SECS	6.429% 15 Apr 2035	3,295,000	3,431,728
* J P MORGAN CHASE COML MTG SECS	4.654% 12 Jan 2037	4,200,000	4,188,872
* J P MORGAN MTG TR	5.75% 25 Mar 2037	2,001,416	1,598,650
* J P MORGAN MTG TR	6.75% 25 Jun 2037	2,521,966	2,006,933
* J P MORGAN MTG TR	5.875% 25 Jul 2036	614,046	552,641

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*	J P MORGAN MTG TR 2006 S3	6.5% 25 Aug 2036	4,033,944	3,598,778
	JAPAN FINANCE CORP	2% 24 Jun 2011	6,070,000	6,143,198
	JAPANESE YEN		41	0
*	JP MORGAN CHASE BANK	6% 01 Oct 2017	3,600,000	3,854,426
*	JP MORGAN CHASE BK	6% 05 Jul 2017	2,450,000	2,596,287
*	JP MORGAN CHASE CAP XXV	6.8% 01 Oct 2037	4,025,000	3,999,087
*	JP MORGAN CHASE COML MTG SECS	5.05% 12 Dec 2034	10,630,000	10,952,730
*	JP MORGAN CHASE COML MTG SECS	4.158% 12 Jan 2039	1,001,025	956,969
*	JP MORGAN MTG TR 2007 S1	5.5% 25 Mar 2022	510,808	428,440
*	JPMORGAN CHASE + CO	1% 31 Dec 2049	5,200,000	5,363,592
*	JPMORGAN CHASE + CO FDIC	2.2% 15 Jun 2012	10,025,000	10,164,317

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*	JPMORGAN CHASE + CO FORMERLY	6% 15 Jan 2018	1,900,000	2,042,491
	KB HOME	6.375% 15 Aug 2011	943,000	943,000
	KFW	2.25% 16 Apr 2012	12,975,000	13,169,469
	KINDER MORGAN FIN CORP ULC	5.35% 05 Jan 2011	2,625,000	2,651,250
	KRAFT FOODS INC	6.5% 11 Aug 2017	1,880,000	2,039,905
	KRAFT FOODS INC	6.125% 01 Feb 2018	1,625,000	1,708,756
	KRAFT FOODS INC	6.875% 01 Feb 2038	1,350,000	1,416,662
	KREDITANSTALT FUR WIEDERAUFBAU	3.5% 10 Mar 2014	12,100,000	12,434,795
	L 3 COMMUNICATIONS CORP	5.875% 15 Jan 2015	280,000	279,650
	L 3 COMMUNICATIONS CORP	6.375% 15 Oct 2015	250,000	250,938
	LANDWIRTSCH RENTENBANK	1.875% 24 Sep 2012	5,800,000	5,783,139
	LB UBS COML MTG TR	1% 15 Jun 2010	3,265,713	3,314,780
	LB UBS COML MTG TR	5.156% 15 Feb 2031	5,675,000	5,493,809
	LB UBS COML MTG TR	5.43% 15 Feb 2040	3,175,000	2,742,531
	LB UBS COML MTG TR	1% 15 Sep 2030	6,255,000	6,061,128
	LB UBS COML MTG TR	5.588% 15 Sep 2045	6,175,000	6,254,252
	LB UBS WESTFIELD TR	6.53% 14 Jul 2016	5,325,000	5,607,111
	LEASEPLAN CORPORATION NV	3% 07 May 2012	1,505,000	1,540,998
	LEHMAN BROS HLDGS INC	5.857% 29 Nov 2049	330,000	99
	LEHMAN BROS HLDGS INC	6.75% 28 Dec 2017	3,250,000	975
	LENNAR CORP	5.6% 31 May 2015	1,775,000	1,626,344
	LILLY ELI + CO	3.55% 06 Mar 2012	2,635,000	2,742,208
	LINCOLN NATL CORP IN	1% 17 May 2066	795,000	659,850
	LUMINET MTG TR	0.70188% 25 Dec 2036	3,548,745	1,678,634
	MASSACHUSETTS ELECTRIC	5.9% 15 Nov 2039	1,995,000	2,025,551
	MASTR ALTERNATIVE LN TR	5.5% 25 May 2034	1,588,991	1,567,887
	MERCK AND CO INC	4% 30 Jun 2015	6,315,000	6,585,554
	MERRILL LYNCH MTG INVS TR	5.822953% 25 May 2036	4,665,699	2,897,108
	MET LIFE GLOB FUNDING I	5.125% 10 Jun 2014	4,500,000	4,762,337
	MET LIFE GLOB FUNDING I	2.875% 17 Sep 2012	1,600,000	1,612,555
	METLIFE INC	6.4% 15 Dec 2066	1,250,000	1,093,750
	METLIFE INC	7.717% 15 Feb 2019	1,875,000	2,203,378
	METROPOLITAN LIFE GLOBAL FDG I	5.125% 10 Apr 2013	5,400,000	5,720,706
	MEXICAN PESO (NEW)		623	48
	MIDAMERICAN ENERGY HLDGS CO	6.5% 15 Sep 2037	725,000	779,651
	MIDAMERICAN ENERGY HLDGS CO	5.95% 15 May 2037	800,000	800,897
	MORGAN STANLEY	1.6475% 09 Jan 2012	9,595,000	9,486,365
	MORGAN STANLEY	1% 12 Apr 2049	560,000	565,571
	MORGAN STANLEY	6% 13 May 2014	4,890,000	5,257,738
	MORGAN STANLEY	4.2% 20 Nov 2014	5,530,000	5,533,860
	MORGAN STANLEY	5.625% 23 Sep 2019	3,585,000	3,611,206
	MORGAN STANLEY GROUP INC	6.75% 15 Apr 2011	80,000	84,759
	NATIONWIDE BLDG SOC	4.25% 01 Feb 2010	205,000	205,061
	NATIONWIDE BLDG SOC GLOBAL	5.5% 18 Jul 2012	7,875,000	8,444,355
	NEW ENGLAND TEL + TELEG CO	7.875% 15 Nov 2029	125,000	136,751
	NEW JERSEY BELL TEL CO	7.85% 15 Nov 2029	70,000	74,444
	NEWS AMER HLDGS INC	8.15% 17 Oct 2036	415,000	481,288
	NEWS AMER HLDGS INC	7.75% 20 Jan 2024	395,000	405,814
	NEWS AMERICA INC	5.65% 15 Aug 2020	2,825,000	2,941,543
	NISSAN AUTO RECEIVABLES TR	3.8% 15 Oct 2010	583,740	584,482
	NISSAN AUTO RECEIVABLES TR	3.89% 15 Aug 2011	4,066,604	4,114,663
	NRG ENERGY	7.375% 01 Feb 2016	210,000	210,263
	OHANA MILITARY	1% 01 Apr 2049	650,000	524,537
	ONTARIO (PROVINCE OF)	1.875% 19 Nov 2012	15,900,000	15,741,604
	ONTARIO PROV CDA	4.1% 16 Jun 2014	14,050,000	14,662,791
	ORACLE CORP	4.95% 15 Apr 2013	1,255,000	1,346,692
	ORACLE CORP	3.75% 08 Jul 2014	11,250,000	11,607,896
	PETROBRAS INTL FIN CO	5.875% 01 Mar 2018	335,000	337,817
	PETROBRAS INTL FIN CO	5.75% 20 Jan 2020	7,545,000	7,675,430
	PFIZER INC	5.35% 15 Mar 2015	8,805,000	9,623,029
	PHILLIPS PETE CO	7% 30 Mar 2029	840,000	929,875
	PORT AUTH N Y + N J	5.859% 01 Dec 2024	2,110,000	2,152,221
	POUND STERLING		489	790

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PULTE HOMES INC	5.2% 15 Feb 2015	1,335,000	1,244,888
QUEST CORP	8.375% 01 May 2016	2,275,000	2,439,938
QWEST COMMUNICATIONS INTL INC	7.5% 15 Feb 2014	160,000	160,600
QWEST COMMUNICATIONS INTL INC	0%	70,000	70,263
QWEST CORP	8.61% 15 Jun 2013	300,000	288,750
REINSURANCE GROUP AMER INC	1% 15 Dec 2065	715,000	604,387
RESOLUTION FDG FBE CPN STRIPS	0% 15 Oct 2018	925,000	630,153
RESOLUTION FDG FBE CPN STRIPS	0% 15 Jul 2018	925,000	639,871
RFMSI	6% 25 Jun 2037	2,870,641	2,381,880
ROCHE HLDGS INC	5% 01 Mar 2014	5,625,000	6,017,833
ROGERS WIRELESS INC	7.5% 15 Mar 2015	420,000	490,558

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RYLAND GROUP INC	5.375% 15 May 2012	1,180,000	1,197,700
SABRE HLDGS CORP	1% 15 Mar 2016	4,930,000	4,492,463
SALOMON BROS COML MTG TR	6.592% 18 Dec 2033	2,948,026	2,999,764
SCOTTISH POWER PLC	4.91% 15 Mar 2010	950,000	957,875
SHELL INTERNATIONAL FIN	4% 21 Mar 2014	6,500,000	6,782,952
SLM CORP	5.4% 25 Oct 2011	2,785,000	2,782,541
SLM STUDENT LN TR	1.3822% 25 Oct 2016	10,640,000	10,802,899
SLM STUDENT LN TR	5.235% 25 Jul 2023	7,250,000	7,576,893
SLM STUDENT LOAN	4.835% 25 Jan 2018	2,690,000	2,765,429
SMALL BUSINESS ADMIN PARTN CTF	4.504% 10 Feb 2014	960,862	992,459
SOUTHERN CA EDISON CO	5.95% 01 Feb 2038	675,000	709,090
* SSGA	G STIFF ERISA QUALIFIED	54,322,856	54,322,856
STANFORD UNIVERSITY	4.25% 01 May 2016	1,950,000	2,005,419
STATE OF QATAR	6.55% 09 Apr 2019	1,810,000	2,013,625
STATE OF QATAR	4% 20 Jan 2015	8,125,000	8,145,313
STRUCTURED ADJ RATE MTG LN	1% 25 Apr 2037	4,489,324	2,880,722
STRUCTURED ADJ RATE MTG LN MT	1% 25 Apr 2037	2,551,671	1,715,999
STRUCTURED ASSET SECS CORP	3.356% 25 Jan 2031	1,715,883	1,277,377
SWAPTION BRS6X7203	MAY10 4.875 PUT	(9,800,000)	(73,500)
SWAPTION BRS6X7211	MAY10 4.875 CALL	(9,800,000)	(671,300)
SWB LOAN BACKED CERTIFICATE	7.375% 15 May 2025	297,688	250,058
TCI COMMUNICATIONS INC	7.125% 15 Feb 2028	700,000	727,131
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	2,205,000	2,279,392
TELEFONICA EMISIONES S A U	6.421% 20 Jun 2016	75,000	83,245
TELEFONICA EUROPE BV	7.75% 15 Sep 2010	590,000	617,204
TELEFONICA SA	4.949% 15 Jan 2015	4,650,000	4,970,571
TENNESSEE GAS PIPELINE CO	7% 15 Oct 2028	240,000	255,818
TEXAS COMPETITIVE ELEC HLDGS	10.5% 01 Nov 2015	816,000	660,960
TEXAS ST	5.517% 01 Apr 2039	3,075,000	2,999,324
TIME WARNER CABLE INC	6.2% 01 Jul 2013	3,585,000	3,937,965
TIME WARNER COS INC	7.57% 01 Feb 2024	1,060,000	1,151,090
TIME WARNER INC	6.625% 15 May 2029	125,000	130,338
TOLL BROS FIN CORP	4.95% 15 Mar 2014	1,110,000	1,081,267
TRAVELERS COS INC	6.25% 15 Mar 2067	2,215,000	2,017,843
TYSON FOODS INC	10.5% 01 Mar 2014	3,155,000	3,604,588
UNITED PARCEL SERVICE	3.875% 01 Apr 2014	2,475,000	2,571,461
UNITED PARCEL SVC INC	6.2% 15 Jan 2038	2,225,000	2,466,733
UNITED STATES TREAS BD STRIP	0.01% 15 Nov 2027	38,145,000	16,038,485
UNITED STATES TREAS BDS	8.75% 15 Aug 2020	11,135,000	15,752,551
UNITED STATES TREAS BDS	6.5% 15 Nov 2026	3,200,000	3,944,499
UNITED STATES TREAS BDS	3.5% 15 Feb 2039	10,625,000	8,702,534
UNITED STATES TREAS BDS	4.5% 15 Aug 2039	37,940,000	37,080,431
US CENTRAL FEDERAL CRED	1.25% 19 Oct 2011	11,330,000	11,326,907
US DOLLAR		5,460,614	5,460,614
US TREASURY BDS	8.125% 15 Aug 2019	13,610,000	18,318,216
US TREASURY N/B	4.25% 15 May 2039	16,050,000	15,056,906
US TREASURY N/B	4.375% 15 Nov 2039	19,850,000	19,000,182
US TREASURY N/B	2.625% 31 Dec 2014	30,535,000	30,446,754
VERIZON COMMUNICATIONS	6.35% 01 Apr 2019	2,200,000	2,427,106
VERIZON COMMUNICATIONS INC	8.75% 01 Nov 2018	6,550,000	8,181,074
VERIZON GLOBAL FDG CORP	7.75% 15 Jun 2032	360,000	422,674
VERIZON MARYLAND INC	5.125% 15 Jun 2033	590,000	466,791
VODAFONE AIRTOUCH PLC	7.75% 15 Feb 2010	795,000	801,074
VODAFONE GROUP PLC	4.15% 10 Jun 2014	7,000,000	7,201,488
WACHOVIA BK COML MTG TR	1% 15 Feb 2051	6,450,000	5,296,981
WAMU	1% 25 Jun 2047	2,398,246	1,292,105
WAMU MTG	5.292% 25 May 2047	1,390,350	768,064
WASHINGTON MUT ASSET SECS CORP	1% 25 May 2036	1,960,143	1,972,505
WELLS FARGO ALTERNATIVE LN TR	6% 25 Jun 2037	9,121,825	6,467,944
WELLS FARGO MTG BACKED SECS	1% 25 Jul 2034	3,800,021	3,638,914
WELLS FARGO MTG BACKED SECS TR	6% 25 Jul 2037	2,968,887	2,516,681
WELLS FARGO MTG BKD SECS TR	6% 25 Aug 2036	2,928,656	2,489,540
WENDYS INTL INC	6.25% 15 Nov 2011	2,565,000	2,654,775

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WI TREASURY N/B	3.375% 15 Nov 2019	86,290,000	83,000,625
WI TREASURY NB	2.125% 30 Nov 2014	14,042,000	13,709,626
WINDSTREAM CORP	8.625% 01 Aug 2016	445,000	452,788
WINDSTREAM CORP	8.125% 01 Aug 2013	475,000	492,813
ZFS FIN USA TR V	1% 09 May 2067	241,000	203,645
Sub-Total: Fund 5710 / BlackRock 1 of 12			\$ 1,662,483,377

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Par Value		
	317U173B9 IRO USD SWAPTION	JUN10 5Y 5.0 PUT	(25,000,000)	\$ (45,750)
	317U175B7 IRO USD SWAPTION	JUN10 5Y 5.0 PUT	(31,000,000)	(56,730)
	317U299B8 BOA 10Y IRO USD SWAP	APR10 4.25 PUT	(50,500,000)	(957,460)
	317U302B3 BOA 10YR SWAPTION	APR10 5 PUT	(1,900,000)	(9,232)
	317U307B8 IRO USD SWAPTION	APR10 10Y 4.25 PUT	(37,200,000)	(713,310)
	317U309B6 SWAPTION IRO USD 10Y	APR10 4.25 PUT	(3,500,000)	(67,113)
	317U324B7 SWAPTION BOA 10Y	APR10 3.25 CALL	(16,500,000)	(29,604)
	317U325B6 SWAPTION DUB 10YR	APR10 4.25 PUT	(13,300,000)	(255,028)
	317U326B5 SWAPTION DUB 10Y	APR10 3.25 CALL	(13,300,000)	(23,863)
	317U385B3 IRO USD 10Y C 3.2500	APR10 3.25 CALL	(3,500,000)	(6,280)
	317U392B4 IRO USD 10Y P 4.0	FEB10 4PUT	(18,700,000)	(313,214)
	317U393B3 IRO USD 10Y C 3.25	FEB10 3.25 CALL	(18,700,000)	(5,851)
	317U409B5 IRO USD 10Y P 10.0	JULY12 10.0 PUT	(7,000,000)	(32,011)
	317U428B2 IRO USD 10Y P 10.0	JUL12 10.0 PUT	(2,500,000)	(11,433)
	3MO EURIBOR INTEREST RATE FTRS	SEP10 XLIF	27,750,000	
	3MO EURIBOR INTEREST RATE FTRS	JUN10 XLIF	22,000,000	
	3MO STERLING INTEREST RATE FUT	JUN10 XLIF	29,500,000	
	90DAY EURODOLLAR FUTURES CME	MAR10 XCME	36,000,000	
	90DAY EURODOLLAR FUTURES CME	JUN10 XCME	93,500,000	
	AMER INTL GRP	4% 20 Sep 2011	1,000,000	1,335,169
	AMERICAN EXPR CENTURION	0.29188% 23 Mar 2010	300,000	299,782
	AMERICAN EXPRESS BK FSB	5.5% 16 Apr 2013	3,700,000	3,943,937
	AMERICAN EXPRESS CENTURION BK	0.38313% 12 Jun 2012	4,000,000	3,880,672
	AMERICAN EXPRESS CO	6.15% 28 Aug 2017	2,600,000	2,717,270
	AMERICAN EXPRESS CR CORP	0.41094% 02 Dec 2010	700,000	697,404
	AMERICAN EXPRESS CR CORP	1% 04 Oct 2010	800,000	797,914
	AMERICAN INTL GROUP	1% 15 May 2068	10,500,000	6,930,000
	AMERICAN INTL GROUP	8.25% 15 Aug 2018	4,700,000	4,412,595
	AMERICAN INTL GROUP	0.3533% 20 Mar 2012	3,000,000	2,602,047
	AMERICAN INTL GROUP INC	CORP UNIT	70,700	801,031
	AMERICAN INTL GROUP INC	5.375% 18 Oct 2011	200,000	198,624
	ANZ NATL INTL LTD MEDIUM TERM	6.2% 19 Jul 2013	2,300,000	2,476,031
	AUSTRALIAN DOLLAR		14,131	12,708
	BANC AMER COML MTG INC COML	5.451% 15 Jan 2049	1,880,000	1,657,884
	BANC AMER FDG	1% 20 Jan 2047	214,743	151,521
	BANK AMER FDG CORP	5.65% 01 May 2018	3,900,000	3,960,887
	BANK AMER N A CHARLOTTE N C	1.77688% 23 Jun 2010	5,300,000	5,311,517
	BANK OF AMERICA NA REPO	0.01% 04 Jan 2010	43,800,000	43,800,000
	BARCLAYS BANK PLC	10.179% 12 Jun 2021	4,000,000	5,162,680
	BARCLAYS BK PLC	5.45% 12 Sep 2012	7,200,000	7,786,332
	BARCLAYS BK PLC	7.434% 29 Sep 2049	1,500,000	1,365,000
	BARCLAYS BK PLC	6.05% 04 Dec 2017	4,600,000	4,681,429
	BEAR STEARNS + CO INC	5.7% 15 Nov 2014	1,100,000	1,210,366
	BEAR STEARNS ALT A TR 2006 6	1% 25 Nov 2036	1,799,385	1,039,972
	BEAR STEARNS ARM TR	1% 25 Mar 2035	1,494,126	1,307,481
	BEAR STEARNS ARM TR	1% 25 Aug 2035	362,063	318,305
	BEAR STEARNS COS INC	6.4% 02 Oct 2017	600,000	654,049
	BEAR STEARNS COS INC MED TERM	6.95% 10 Aug 2012	1,100,000	1,229,004
	BEAR STEARNS STRUCT PRODS INC	5.683% 25 Dec 2046	649,870	400,451
	BEAR STEARNS STRUCTURED PRODS	5.793% 25 Dec 2046	448,713	253,495
	BRAZILIAN REAL		3	2
	BUCKEYE OHIO TOB SETTLEMENT	5.875% 01 Jun 2047	1,100,000	826,969
	CALIFORNIA ST	7.55% 01 Apr 2039	1,600,000	1,550,512
	CALIFORNIA ST	7.5% 01 Apr 2034	800,000	776,488
	CAPITAL ONE FINL CORP	6.75% 15 Sep 2017	2,600,000	2,797,774
	CD MTG TR	5.886% 15 Nov 2044	900,000	805,708
	CD MTG TR	5.617% 15 Oct 2048	2,730,000	2,600,671
	CHICAGO ILL TRANSIT AUTH TRANS	6.899% 01 Dec 2040	6,900,000	7,319,382

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CHICAGO ILL TRANSIT AUTH TRANS	6.899% 01 Dec 2040	3,700,000	3,863,577
CHRYSLER FINCO	5% 03 Aug 2012	3,910,000	3,822,025
CITIGROUP COML MTG TR	5.700227% 10 Dec 2049	640,000	570,930
CITIGROUP INC	5.5% 11 Apr 2013	4,000,000	4,147,060
CITIGROUP INC	6.125% 21 Nov 2017	2,200,000	2,217,545
CITIGROUP MTG LN TR	1% 25 Aug 2035	757,894	674,658
CREDIT SUISSE SEC (USD) LLC	TBA CASH COLLATERAL	(130,000)	(130,000)
CURRENCY CONTRACT	BOUGHT BRL/SOLD USD		696,738
CURRENCY CONTRACT	BOUGHT CNY/SOLD USD		(159,341)
CURRENCY CONTRACT	BOUGHT GBP/SOLD USD		(178,522)
CURRENCY CONTRACT	BOUGHT MXN/SOLD USD		5
CURRENCY CONTRACT	BOUGHT SGD/SOLD USD		(13,387)
CURRENCY CONTRACT	SOLD BRL/BOUGHT USD		(301,052)

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CURRENCY CONTRACT	SOLD CAD/BOUGHT USD		(14)
CURRENCY CONTRACT	SOLD CNY/BOUGHT USD		30,617
CURRENCY CONTRACT	SOLD EUR/BOUGHT USD		95,304
CURRENCY CONTRACT	SOLD GBP/BOUGHT USD		508,316
CURRENCY CONTRACT	SOLD JPY/BOUGHT USD		1,464
CURRENCY CONTRACT	SOLD MYR/BOUGHT USD		217
CURRENCY CONTRACT	SOLD SGD/BOUGHT USD		13,183
DEUTSCHE BK AG LONDON	6% 01 Sep 2017	700,000	763,155
DOW CHEM CO	5.7% 15 May 2018	11,200,000	11,377,610
EURO CURRENCY		611,305	877,069
EXPORT IMPORT BK KOREA	8.125% 21 Jan 2014	10,400,000	12,073,235
FED HM LN PC POOL 1J1214	1% 01 Sep 2035	390,119	405,503
FED HM LN PC POOL 1J1219	4.913% 01 Oct 2035	2,082,809	2,140,887
FED HM LN PC POOL 785867	4.423% 01 Dec 2026	59,770	61,806
FED HM LN PC POOL 789758	1% 01 Sep 2032	142,697	146,923
FED HM LN PC POOL 789777	1% 01 Sep 2032	53,138	54,699
FEDERAL HOME LN BK CONS	0.092894% 29 Jan 2010	16,400,000	16,396,492
FEDERAL HOME LN MTG	5% 15 Apr 2030	1,785,615	1,831,460
FEDERAL HOME LN MTG CORP	4.25% 15 Feb 2025	1,074,807	1,083,151
FEDERAL HOME LN MTG CORP	5.5% 15 Mar 2017	278,621	288,584
FEDERAL HOME LN MTG CORP	4.5% 15 May 2024	86,453	86,445
FEDERAL HOME LN MTG CORP MULTI	5% 15 Nov 2024	496,301	504,655
FEDERAL HOME LN MTG DISC NTS	0.19% 04 May 2010	21,900,000	21,880,004
FEDERAL HOME LN MTG PC GTD	7% 15 May 2022	385,468	420,040
FEDERAL NATL MTG ASSN	PFD SER S	48,000	52,800
FEDERAL NATL MTG ASSN	5.5% 25 May 2027	1,759,319	1,779,448
FEDERAL NATL MTG ASSN	6.5% 25 Jun 2028	108,420	105,289
FEDERAL NATL MTG ASSN DISC NTS	0.055% 03 Feb 2010	56,500,000	56,489,065
FEDERAL NATL MTG ASSN REMIC	7.5% 20 Sep 2027	1,323,582	1,482,404
FEDERAL NATL MTG ASSN REMIC	7% 25 Oct 2022	331,099	361,923
FEDERAL NATL MTG ASSN REMIC	6.5% 25 Feb 2023	327,536	358,318
FEDERAL NATL MTG ASSN REMIC	6.39% 25 May 2036	388,050	414,531
FHA 221 D4	7.43% 01 Dec 2020	381,337	380,805
FHA 221/D4 GMAC 56 P8/01	7.43% 25 Oct 2022	54,908	55,063
FHA 232 236	6.69% 01 May 2016	53,314	52,710
FHA 253 P11 02 PJ HUNT PG 87	7.43% 01 Jan 2021	347,859	347,374
FHA INSD 23RD MTG	7.43% 01 Mar 2022	50,082	50,012
FHA INSD MTG P/T	7.43% 01 Jul 2024	75,807	75,702
FHA INSD MTG POOL	7.43% 01 Nov 2024	49,122	49,054
FHA INSD MTG POOL 56 GMAC	7.43% 25 Oct 2022	7,962	7,951
FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	43,738	43,677
FIRST HORIZON MTG	1% 25 Aug 2035	132,557	114,290
FNMA TBA JAN 15 SINGLE FAM	5.5% 01 Dec 2099	2,000,000	2,115,000
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	11,000,000	11,287,034
FNMA TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099	(30,000,000)	(31,401,570)
FNMA TBA FEB 30 SINGLE FAM	5.5% 01 Dec 2099	(96,000,000)	(100,154,976)
FNMA POOL 066414	1% 01 Sep 2028	259,380	269,406
FNMA POOL 190639	5.5% 01 Jan 2024	6,726	7,126
FNMA POOL 254794	5.5% 01 Jul 2033	4,269,079	4,486,980
FNMA POOL 255075	5.5% 01 Feb 2024	1,624,819	1,721,815
FNMA POOL 255179	5.5% 01 Apr 2034	13,645	14,341
FNMA POOL 255498	5.5% 01 Dec 2034	280,976	295,318
FNMA POOL 255813	5% 01 Aug 2035	6,357,328	6,536,459
FNMA POOL 256158	1% 01 Feb 2036	135,423	142,172
FNMA POOL 256636	5.5% 01 Mar 2037	417,441	437,443
FNMA POOL 357467	5.5% 01 Dec 2033	69,252	72,787
FNMA POOL 357539	5.5% 01 Apr 2034	11,857	12,462
FNMA POOL 401421	5.5% 01 Apr 2026	9,430	9,923
FNMA POOL 450838	5.5% 01 Dec 2028	20,500	21,684
FNMA POOL 544502	5.109% 01 Jul 2030	59,806	61,296
FNMA POOL 676867	5.5% 01 Jan 2033	2,000,002	2,104,273
FNMA POOL 694491	5.5% 01 Mar 2033	3,841,194	4,037,255
FNMA POOL 722120	5.5% 01 Jul 2033	49,140	51,648

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FNMA POOL 725027	5% 01 Nov 2033	477,633	492,137
FNMA POOL 725042	5.5% 01 Jan 2034	206,855	217,413
FNMA POOL 725425	5.5% 01 Apr 2034	173,576	182,831
FNMA POOL 725773	5.5% 01 Sep 2034	3,353,038	3,524,183
FNMA POOL 725946	5.5% 01 Nov 2034	5,700,456	5,991,418
FNMA POOL 730173	5.5% 01 Feb 2034	30,761	32,331
FNMA POOL 735224	5.5% 01 Feb 2035	500,503	526,050
FNMA POOL 735227	5.5% 01 Feb 2035	153,182	161,001
FNMA POOL 735388	0.99% 01 Mar 2035	72,242	75,929
FNMA POOL 735764	1% 01 Jul 2035	2,238,690	2,294,752
FNMA POOL 735965	1% 01 Oct 2035	2,426,164	2,522,587

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FNMA POOL 740173	5.5% 01 Sep 2033	54,475	57,256
FNMA POOL 740615	5.5% 01 Sep 2033	82,587	86,802
FNMA POOL 740775	5.5% 01 Sep 2033	19,967	20,986
FNMA POOL 741620	5.5% 01 Oct 2033	16,467	17,308
FNMA POOL 742263	5.5% 01 Nov 2033	5,612	5,899
FNMA POOL 743875	5.5% 01 Nov 2033	19,727	20,734
FNMA POOL 745275	5% 01 Feb 2036	2,955,241	3,038,511
FNMA POOL 745355	5% 01 Mar 2036	1,958,671	2,013,861
FNMA POOL 745515	5% 01 May 2036	982,637	1,010,325
FNMA POOL 747695	5.5% 01 Nov 2033	587,563	617,553
FNMA POOL 748579	5.5% 01 Nov 2033	551,471	579,619
FNMA POOL 748619	5.5% 01 Feb 2034	40,374	42,435
FNMA POOL 748792	5.5% 01 Nov 2033	136,003	142,945
FNMA POOL 749990	5.5% 01 Nov 2033	8,331	8,756
FNMA POOL 750985	5.5% 01 Nov 2033	69,220	72,910
FNMA POOL 751018	5.5% 01 Dec 2033	26,525	27,879
FNMA POOL 751098	5.5% 01 Nov 2033	11,839	12,443
FNMA POOL 754182	5.5% 01 Dec 2033	17,070	17,942
FNMA POOL 754727	5.5% 01 Feb 2034	300,646	315,991
FNMA POOL 756916	5.5% 01 Nov 2033	21,886	23,003
FNMA POOL 758343	5.5% 01 Mar 2034	37,782	39,710
FNMA POOL 763676	5.5% 01 Jan 2034	9,391	9,892
FNMA POOL 765952	5.5% 01 Feb 2034	7,700	8,093
FNMA POOL 766182	5.5% 01 Mar 2034	494,208	519,433
FNMA POOL 769569	5.5% 01 Mar 2034	34,608	36,374
FNMA POOL 769777	5.5% 01 Feb 2034	266,217	279,805
FNMA POOL 771297	5.5% 01 Mar 2034	293,114	308,076
FNMA POOL 772318	5.5% 01 Mar 2034	23,707	24,917
FNMA POOL 772651	5.5% 01 Mar 2034	43,287	45,496
FNMA POOL 773995	5.5% 01 Mar 2034	362,627	381,136
FNMA POOL 776236	5.5% 01 Apr 2034	9,930	10,437
FNMA POOL 777796	5.5% 01 Jun 2034	535,742	563,087
FNMA POOL 780397	5.5% 01 Jun 2034	11,251	11,825
FNMA POOL 782693	5.5% 01 Jul 2034	20,317	21,354
FNMA POOL 783610	1% 01 Jun 2035	2,587,232	2,640,351
FNMA POOL 796113	5.5% 01 Oct 2034	570,335	599,446
FNMA POOL 797585	6.5% 01 Jun 2035	193,700	207,986
FNMA POOL 797633	5% 01 Aug 2035	2,078,796	2,137,370
FNMA POOL 797663	5% 01 Sep 2035	234,404	241,009
FNMA POOL 808077	5.5% 01 Feb 2035	502,492	527,826
FNMA POOL 811514	5% 01 Oct 2020	2,877,918	3,024,866
FNMA POOL 813912	5% 01 Nov 2020	7,830,585	8,230,420
FNMA POOL 813939	5% 01 Dec 2020	6,409,469	6,736,741
FNMA POOL 814358	5.5% 01 Mar 2035	348,138	365,690
FNMA POOL 820291	5.5% 01 Aug 2035	669,299	703,043
FNMA POOL 820324	5% 01 Aug 2035	38,113	39,187
FNMA POOL 822101	1% 01 May 2035	2,329,159	2,411,229
FNMA POOL 825157	1% 01 Aug 2035	994,672	1,037,876
FNMA POOL 826129	1% 01 Jul 2035	3,593,571	3,731,150
FNMA POOL 828675	5.5% 01 Mar 2035	373,993	393,608
FNMA POOL 833671	5% 01 Aug 2035	6,554,335	6,739,018
FNMA POOL 833673	5% 01 Aug 2035	3,896,707	4,006,505
FNMA POOL 834670	5% 01 Aug 2035	196,269	201,799
FNMA POOL 835738	5% 01 Jul 2035	5,134,300	5,278,970
FNMA POOL 836071	5% 01 Oct 2035	179,293	184,345
FNMA POOL 838243	5% 01 Sep 2035	218,500	224,656
FNMA POOL 840001	5% 01 Sep 2035	17,226	17,711
FNMA POOL 889970	5% 01 Oct 2038	6,876,687	7,070,452
FNMA POOL 897717	1% 01 Aug 2036	686,973	735,061
FNMA POOL 904028	5.5% 01 Mar 2037	567,229	594,409
FNMA POOL 906442	5.5% 01 Feb 2037	32,500	34,083
FNMA POOL 909993	5.5% 01 Mar 2037	304,954	319,566
FNMA POOL 910333	5.5% 01 Mar 2037	395,692	414,652

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FNMA POOL 911364	5.5% 01 Feb 2037	443,981	465,255
FNMA POOL 912872	5.5% 01 Feb 2037	493,936	517,603
FNMA POOL 914025	5.5% 01 Mar 2037	309,238	324,055
FNMA POOL 914074	5.5% 01 Mar 2037	411,575	431,296
FNMA POOL 914899	5.5% 01 Apr 2037	394,115	412,999
FNMA POOL 915955	5.5% 01 Apr 2037	348,753	365,464
FNMA POOL 917272	5.5% 01 Apr 2037	388,416	407,027
FNMA POOL 919073	5.5% 01 Apr 2037	350,770	367,578
FNMA POOL 938289	5.5% 01 Jul 2037	12,710,743	13,319,800
FNMA POOL 940764	5.5% 01 Jun 2037	4,935,049	5,171,521
FNMA POOL 942133	6% 01 Aug 2037	75,686	80,286

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FNMA POOL 946833	6% 01 Sep 2037	394,999	419,007
FNMA POOL 967746	5.5% 01 Jul 2037	485,371	508,628
FNMA POOL 995021	5.5% 01 Feb 2038	3,313,377	3,474,732
FNMA POOL 995024	5.5% 01 Oct 2038	65,218,507	68,547,372
FNMA POOL 995112	5.5% 01 Nov 2038	13,995,040	14,709,371
FNMA POOL 995113	5.5% 01 Nov 2038	10,520,607	11,057,597
FNMA POOL AA1304	5.5% 01 Nov 2033	12,209,530	12,849,896
FNMA POOL AA7689	4.5% 01 Jun 2039	7,960,538	7,953,905
FNMA POOL AA9357	4.5% 01 Aug 2039	22,864,891	22,845,837
FNMA POOL AC1917	4.5% 01 Sep 2039	993,820	992,992
FNMA POOL AC1928	4% 01 Aug 2039	993,747	960,311
FNMA POOL AC2757	4.5% 01 Aug 2039	18,048,527	18,033,486
FNMA POOL AC3637	4.5% 01 Oct 2039	838,959	838,260
FNMA POOL AD0099	5.5% 01 Dec 2038	4,938,250	5,190,307
FNMA POOL AD0245	5% 01 Aug 2038	961,824	988,925
FNMA POOL AD0248	5.5% 01 Nov 2037	15,184,929	15,959,994
FORD MOTOR CO	1% 29 Nov 2013	2,609,167	2,418,176
FORD MTR CR CO	7.25% 25 Oct 2011	100,000	100,989
FORD MTR CR CO	7% 01 Oct 2013	1,600,000	1,597,590
FRANCE (GOVT OF)	3.75% 25 Oct 2019	800,000	1,157,546
GAZPROM O A O	7.343% 11 Apr 2013	2,800,000	2,950,500
GEN ELEC CAP CORP	1% 15 Sep 2067	2,900,000	3,816,695
GENERAL ELEC CAP CORP	6.875% 10 Jan 2039	4,500,000	4,647,083
GENERAL ELEC CAP CORP	1% 15 Nov 2067	9,000,000	7,807,500
GENERAL MTRS ACCEP CORP	7% 01 Feb 2012	3,400,000	3,331,398
GEORGIA PAC CORP	9.5% 23 Dec 2012	735,392	713,845
GERMAN EURO BOBL FUTURES	MAR10 XEUR	8,500,000	
GERMAN EURO BUND FUTURES	MAR10 XEUR	1,200,000	
GMAC LLC	6.625% 15 May 2012	1,000,000	978,775
GNMA I TBA JAN 30 SINGLE FAM	6% 01 Dec 2099	3,000,000	3,169,686
GNMA II POOL 002910	8.5% 20 Apr 2030	3,160	3,647
GNMA II POOL 002947	8.5% 20 Jul 2030	1,850	2,136
GNMA II POOL 003029	8.5% 20 Jan 2031	7,278	8,406
GNMA II POOL 003057	8.5% 20 Mar 2031	1,774	2,049
GNMA II POOL 780840	8.5% 20 Jul 2028	22,040	25,388
GNMA POOL 568045	6% 15 Jan 2039	2,635,410	2,787,345
GNMA POOL 696505	6% 15 Aug 2038	1,405,055	1,486,058
GNMA POOL 697459	6% 15 Sep 2038	5,368,996	5,678,525
GNMA POOL 699495	6% 15 Oct 2038	736,670	779,140
GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	2,200,000	2,355,098
GOLDMAN SACHS GROUP INC	6.25% 01 Sep 2017	5,500,000	5,898,277
GOLDMAN SACHS GROUP INC MTN	3.19063% 22 Jul 2015	600,000	532,852
GOVERNMENT NATL MTG ASSN	6.5% 20 May 2028	353,020	373,041
GS MTG SEC CORP	4.539823% 25 Sep 2035	2,646,023	2,294,381
HBOS PLC MEDIUM TERM SUB	1% 29 Nov 2049	310,000	251,100
INC BK NV NETH ST CR GTEE	2.625% 09 Feb 2012	25,500,000	26,058,552
INDYMAC MBS INC	1% 25 Dec 2034	85,891	59,257
* J P MORGAN CHASE COML MTG SECS	5.44% 12 Jun 2047	630,000	548,835
* J P MORGAN MTG TR	5.344925% 25 Feb 2036	2,109,478	1,935,955
* J P MORGAN MTG TR	5.020432% 25 Feb 2035	517,906	475,911
JAPANESE YEN		19	0
* JPMORGAN CHASE BK N A NEW YORK	1% 13 Jun 2016	900,000	820,469
LB UBS COML MTG TR 2007 C7	5.866% 15 Sep 2045	500,000	438,855
LEHMAN BROS HLDGS INC	6.75% 28 Dec 2017	3,100,000	930
LEHMAN BROS HLDGS INC	5.625% 24 Jan 2013	7,400,000	1,517,000
LEHMAN BROS HLDGS ING	6.875% 02 May 2018	900,000	186,750
LEHMAN BROTHERS INC	TBA CASH COLLATERAL	(500,000)	(500,000)
LEHMAN EXCESS COLLATERAL	0% 31 Dec 2060	(137,000)	(137,000)
LLOYDS TSB BANK PLC	1% 31 Dec 2049	10,900,000	10,702,586
LOS ANGELES CALIF UNI SCH DIST	4.5% 01 Jul 2023	4,100,000	4,136,285
LSI COLLATERAL ISDA ASSET	0% 31 Dec 2060	679,277	679,277
MERRILL FUTURES CASH COLLATER	CASH COLLATERAL	141,000	141,000
MERRILL LYNCH + CO INC	6.875% 25 Apr 2018	5,200,000	5,602,678

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MERRILL LYNCH + CO INC	6.4% 28 Aug 2017	3,500,000	3,683,323
MERRILL LYNCH + CO INC	6.05% 15 Aug 2012	300,000	321,370
MERRILL LYNCH MTG INVS INC	6.32% 25 Oct 2035	100,123	81,893
MERRILL LYNCH MTG INVS INC	1% 25 Nov 2035	88,208	62,282
MERRILL LYNCH MTG INVS INC	1% 25 Feb 2036	372,547	255,211
MEXICAN PESO (NEW)		9,855	755
MORGAN STANLEY	TBA CASH COLLATERAL	340,000	340,000
MORGAN STANLEY	5.95% 28 Dec 2017	5,700,000	5,879,208
MORGAN STANLEY	5.66% 09 Jan 2014	1,200,000	1,145,700
MORGAN STANLEY CAP I TR	5.8814258% 11 Jun 2049	400,000	356,578
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	500,000	500,000

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MORGAN STANLEY GROUP INC	5.55% 27 Apr 2017	3,500,000	3,515,495
MORGAN STANLEY GROUP INC	1.845% 13 Apr 2016	3,500,000	4,550,242
NATL CITY BK CLEVELAND OH MTBN	1% 18 Jun 2010	2,400,000	2,396,347
NEW ZEALAND DOLLAR		116	84
NGPL PIPECO LLC	7.119% 15 Dec 2017	3,200,000	3,531,110
NGPL PIPECO LLC	7.768% 15 Dec 2037	1,300,000	1,497,839
NORWEGIAN KRONE		59,826	10,356
NOTA DO TESOURO NA	10% 01 Jan 2017	670,000	3,486,291
PALOMAR CALIF CMNTY COLLEGE	4.75% 01 May 2032	100,000	97,310
PIMCO FDS PAC INV MGMT	PRIVATE ACCT PORTFOLIO	6,376,435	51,457,828
PIMCO FDS PAC INVT MGMT SER	ASSET BKD SECS PORTFOLIO	5,865,193	53,431,908
PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO INSTL CL	13,625,469	57,090,714
PIMCO FDS PAC INVT MGMT SER	EMERGING MKTS PORTFOLIO	498,428	4,799,861
POUND STERLING		502,664	811,726
PRINCIPAL LIFE INC FUND TRS	5.3% 24 Apr 2013	800,000	844,718
RALI SER 2006 QO6 TR	3.315% 25 Jun 2046	654,521	254,507
RALI SER 2006 QS7 TR	6% 25 Jun 2036	3,238,054	1,645,751
REILLY FHA PROJ LOAN	7.43% 01 Aug 2020	218,038	217,734
RESIDENTIAL ACCREDIT LNS INC	1% 25 Apr 2046	383,803	142,461
ROYAL BK SCOTLAND GROUP PLC	7.64% 29 Mar 2049	400,000	216,000
SANTANDER PERP S A UNIPERSONAL	1% 29 Oct 2049	1,700,000	1,527,989
SEQUOIA MTG TR	1% 20 Apr 2035	2,267,909	2,024,147
SLH COLLATERAL DOM FWD ASSET	0% 31 Dec 2060	162,499	162,499
SLM STUDENT LN TR	1% 25 Apr 2023	15,768,997	16,391,703
SMALL BUSINESS ADMIN	5.6% 01 Mar 2029	8,530,446	9,092,280
SMALL BUSINESS ADMIN PARTN CTF	8.017% 10 Feb 2010	181,672	183,162
SMFG PFD CAP USD 3 LTD	1% 25 Jul 2049	4,800,000	4,983,984
SPRINT CAP CORP	7.625% 30 Jan 2011	5,008,000	5,126,940
* SSGA	G STIFF ERISA QUALIFIED	1,167,317	1,167,317
STRUCTURED ADJ RATE MTG LN TR	1% 25 Aug 2035	93,858	65,092
STRUCTURED ASSET MTG INVTS II	1% 19 Jul 2035	291,965	239,333
STRUCTURED ASSET MTG INVTS II	1% 25 May 2036	3,585,575	1,782,067
STRUCTURED ASSET MTG INVTS II	1% 19 Jul 2035	62,545	35,965
STRUCTURED ASSET MTG INVTS II	1% 19 Jul 2035	129,533	104,829
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	1,120,000	1,120,000
SWAP BARCLAYS BOC	SWAP CASH COLLATERAL USD	(420,000)	(420,000)
SWAP BARCLAYS COC	SWAP CASH COLLATERAL USD	210,000	210,000
SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(580,000)	(580,000)
SWAP DEUTSCHE COC	SWAP CASH COLLATERAL USD	600,000	600,000
SWAP GOLDMAN COC	SWAP CASH COLLATERAL USD	1,890,000	1,890,000
SWAP LEHMAN BOC	SWAP CASH COLLATERAL USD	(750,000)	(750,000)
SWAP UBS COC	SWAP CASH COLLATERAL USD	870,000	870,000
SWAPTION 317U153B3	IRO USD 10Y P 10.0 071012 BRC	(2,700,000)	(12,347)
SWAPTION 317U268B5	IRO USD 10Y P 10 071012 RYL	(5,500,000)	(25,152)
SWPC402E1 CDS USD P F 1.00000	1% 20 Sep 2017	(2,600,000)	(2,600,000)
SWPC402E1 CDS USD R V 03MEVENT	1% 20 Sep 2017	2,600,000	2,611,249
SWPC52925 CDS USD P V 00MEVENT	4.5% 25 Jul 2045	(356,497)	(356,497)
SWPC52925 CDS USD R F .54000	0.54% 25 Jul 2045	356,497	40,106
SWPC57700 CDS USD P V 0M EVENT	1% 20 Jun 2017	(1,500,000)	(1,500,000)
SWPC57700 CDS USD R F 1.28000	1.28% 20 Jun 2017	1,500,000	1,453,935
SWPC78748 CDS USD P V 00MEVENT	1% 25 May 2046	(2,977,572)	(2,977,572)
SWPC78748 CDS USD R F .11000	0.11% 25 May 2046	2,977,572	1,362,239
SWPC80348 CDS USD P F .80000	1% 20 Dec 2017	(4,259,200)	(4,259,200)
SWPC80348 CDS USD R F .00000	0% 20 Dec 2017	4,259,200	4,388,800
SWPC81239 CDS USD P F .80000	1% 20 Dec 2017	(3,678,400)	(3,678,400)
SWPC81239 CDS USD R V 03MEVENT	1% 20 Dec 2017	3,678,400	3,790,327
SWPC82310 CDS USD P F .80000	0.81% 20 Dec 2017	(4,646,400)	(4,646,400)
SWPC82310 CDS USD R V 00MEVENT	1% 20 Dec 2017	4,646,400	4,787,782
SWPC87756 CDS USD P V 00MEVENT	1% 20 Dec 2015	(10,700,000)	(10,700,000)
SWPC87756 CDS USD R F .46250	0.4625% 20 Dec 2015	10,700,000	9,383,527
SWPC87764 CDS USD P F .14250	0.1425% 20 Dec 2012	(15,000,000)	(15,000,000)
SWPC87764 CDS USD R V 00MEVENT	1% 20 Dec 2012	15,000,000	15,411,993
SWPC95N28 CDS USD P F 1.55000	1.55% 20 Jun 2013	(484,000)	(484,000)

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SWPC95N28 CDS USD R V 03MEVENT	1% 20 Jun 2013	484,000	476,652
SWPC95N51 CDS USD P F 1.55000	1.55% 20 Jun 2013	(15,294,400)	(15,294,400)
SWPC95N51 CDS USD R V 03MEVENT	1% 20 Jun 2013	15,294,400	15,062,216
SWPC95N69 CDS USD P F 1.55000	1.55% 20 Jun 2013	(2,613,600)	(2,613,600)
SWPC95N69 CDS USD R V 00MEVENT	1% 20 Jun 2013	2,613,600	2,573,923
SWPC95R32 CDS USD P F 1.50000	1.5% 20 Jun 2018	(24,587,200)	(24,587,200)
SWPC95R32 CDS USD R V 03MEVENT	1% 20 Jun 2018	24,587,200	24,183,790
SWPC95R73 CDS USD P F 1.50000	1.5% 20 Jun 2018	(5,808,000)	(5,808,000)
SWPC95R73 CDS USD R V 00MEVENT	1% 20 Jun 2018	5,808,000	5,712,706
SWPC96W83 CDS USD P F .80000	0.8% 20 Dec 2017	(1,258,400)	(1,258,400)
SWPC96W83 CDS USD R V 03MEVENT	1% 20 Dec 2017	1,258,400	1,296,691

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SWU005071 IRS BRL P V 00MBRCDI	1% 02 Jan 2012	(27,900,000)	(16,005,048)
SWU005071 IRS BRL R F 10.57500	10.575% 02 Jan 2012	27,900,000	15,535,392
SWU093168 IRS BRL P V 00MBRCDI	1% 02 Jan 2012	(3,300,000)	(1,893,070)
SWU093168 IRS BRL R F 11.02000	11.02% 02 Jan 2012	3,300,000	1,883,916
TOBACCO SETTLEMENT FIN AUTH WE	7.467% 01 Jun 2047	2,015,000	1,609,501
TOBACCO SETTLEMENT FING CORP N	5% 01 Jun 2041	2,300,000	1,584,493
U S TREAS NOTES 10YR FUTURE	MAR10 120 CALL	(32,000)	(1,500)
U S TREAS NOTES 10YR FUTURE	MAR10 115 PUT	(44,000)	(42,625)
U S TREAS NOTES 10YR FUTURE	MAR10 117.5 CALL	(19,000)	(7,125)
U S TREAS NOTES 10YR FUTURE	MAR10 114 PUT	(19,000)	(11,578)
UNITED AIRLS	8.31% 17 Jun 2015	1,299,376	3,508
UNITED AIRLS PASS THRU TRS	9.56% 19 Oct 2018	1,127,358	338,207
UNITED STATES TREAS BDS	4.375% 15 Feb 2038	2,000,000	1,920,000
UNITED STATES TREAS BDS	4.5% 15 Aug 2039	11,800,000	11,532,659
UNITED STATES TREAS BDS	7.625% 15 Nov 2022	4,800,000	6,402,749
UNITED STATES TREAS BDS	8.125% 15 May 2021	600,000	820,781
UNITED STATES TREAS BDS	7.875% 15 Feb 2021	12,000,000	16,128,744
UNITED STATES TREAS BDS	7.5% 15 Nov 2024	500,000	668,438
UNITED STATES TREAS BDS	7.25% 15 Aug 2022	8,200,000	10,622,846
UNITED STATES TREAS NTS	3.875% 15 May 2018	1,200,000	1,218,469
UNITED STATES TREAS NTS	2.375% 31 Aug 2014	500,000	496,328
US DOLLAR		(265,540)	(265,540)
US TRASURY N/B	2.375% 30 Sep 2014	10,400,000	10,312,224
US TREASURY BDS	8% 15 Nov 2021	8,000,000	10,893,752
US TREASURY N/B	3% 30 Sep 2016	10,000,000	9,814,840
US TREASURY N/B	4.25% 15 May 2039	5,300,000	4,972,063
US TREASURY N/B	1% 31 Jul 2011	2,022,000	2,025,080
WACHOVIA BK COML MTG TR COML	5.617% 15 Jan 2017	600,000	579,236
WACHOVIA BK NATL ASSN MTN SUB	3.14875% 15 Mar 2016	5,200,000	4,665,664
WAMU MTG CTFS	5.384% 25 Aug 2046	3,290,763	1,938,165
WAMU MTG PASS THROUGH CTFS	5.10813% 25 Oct 2045	1,781,931	1,276,116
WELLS FARGO + CO NEW	PERP PFD CONV CL A 7.5PCT	13,000	11,934,000
WELLS FARGO MTG BACKED SECS	1% 25 Apr 2036	2,137,065	1,886,498
WELLS FARGO MTG BKD SECS TR	4.935371% 25 Nov 2034	1,886,764	1,807,299
WI TREASURY N/B	3.375% 15 Nov 2019	900,000	865,692
WI TREASURY N/B	2.625% 31 Jul 2014	1,000,000	1,005,000
Sub-Total: Fund 5711 / PIMCO 2 of 12			\$ 938,137,888

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Par Value		
	ABBOTT LABS	5.125% 01 Apr 2019	2,015,000	\$ 2,107,626
	ABU DHABI NATL ENERGY CO PJSC	7.25% 01 Aug 2018	2,185,000	2,227,621
	AGILENT TECHNOLOGIES INC	6.5% 01 Nov 2017	3,015,000	3,190,615
	ALBERTSONS INC	6.625% 01 Jun 2028	115,000	87,544
	ALLTEL CORP	7.875% 01 Jul 2032	865,000	1,028,687
	ALTRIA GROUP INC	9.25% 06 Aug 2019	395,000	481,358
	ALTRIA GROUP INC	9.95% 10 Nov 2038	3,110,000	4,053,916
	AMERICAN TOWER CORP	4.625% 01 Apr 2015	1,194,000	1,207,677
	AMERICREDIT AUTOMOBILE REC TR	3.43% 06 Jul 2011	137,531	138,580
	ANHEUSER BUSCH COS INC	6.5% 01 May 2042	890,000	914,345
	ANHEUSER BUSCH COS INC	4.95% 15 Jan 2014	150,000	154,741
	ANHEUSER BUSCH INBEV WOR	4.125% 15 Jan 2015	4,495,000	4,564,003
	APACHE CORP	3% 15 Jan 2037	150,000	159,608
	ARGENTINE PESO		47,452	12,484
	AT+T CORP	6.5% 15 Mar 2029	145,000	144,338
	AT+T INC	5.8% 15 Feb 2019	1,700,000	1,812,134
	BA CR CARD TR	2.91438% 15 Jan 2016	545,000	469,737

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BA CR CARD TR	3.1075% 15 Jun 2014	635,000	587,675
BANK AMER CORP SER L	NON CUMULATIVE PERPETUAL CONV	54	47,466
BANK CORP AMER	4.75% 15 Aug 2013	990,000	1,006,153
BANK ONE ISSUANCE TR	4.77% 16 Feb 2016	715,000	716,137
BARCLAYS BANK PLC	5.2% 10 Jul 2014	2,000,000	2,120,016
BARCLAYS BANK PLC	5% 22 Sep 2016	1,400,000	1,430,537
BEAR STEARNS COML MTG SECS TR	5.331% 11 Feb 2044	650,000	560,933
BELL CANADA	6.1% 16 Mar 2035	385,000	341,313
BELL CDA MEDIUM TERM NTS CDS	6.55% 01 May 2029	120,000	112,216
BEMIS COMPANY INC	5.65% 01 Aug 2014	420,000	447,042
BOSTON SCIENTIFIC CORP	4.5% 15 Jan 2015	1,265,000	1,267,582
BOTTLING GROUP LLC	5.125% 15 Jan 2019	1,025,000	1,065,136

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CAMERON INTL CORP	7% 15 Jul 2038	244,000	258,418
CAMERON INTL CORP	6.375% 15 Jul 2018	69,000	73,595
CANADIAN PACIFIC RR CO	7.25% 15 May 2019	730,000	829,680
CAPITAL ONE MULTI ASS EXE TR	1% 20 Jun 2012	775,000	708,722
CATERPILLAR FINANCIAL SE	5.45% 15 Apr 2018	75,000	78,118
CD	1% 11 Dec 2049	2,070,000	1,796,308
CELLCO PART/VERI WIRELSS	5.55% 01 Feb 2014	1,930,000	2,094,587
CELLCO PART/VERI WIRELSS	8.5% 15 Nov 2018	1,700,000	2,108,649
CHESAPEAKE ENERGY CORP	6.5% 15 Aug 2017	50,000	49,000
CHESAPEAKE ENERGY CORP	7.625% 15 Jul 2013	2,300,000	2,409,250
CHEVRON PHILLIPS CHEMICA	7% 15 Jun 2014	1,392,000	1,531,229
CHEVRON PHILLIPS CHEMICA	8.25% 15 Jun 2019	696,000	819,155
CIGNA CORP	8.5% 01 May 2019	45,000	51,133
CIT EQUIP COLL	6.59% 22 Dec 2014	2,295,000	2,355,416
CITIBANK CR CARD ISSUANCE TR	1% 20 Jun 2014	4,355,000	4,496,170
CITIGROUP INC	0	4,455,000	4,294,727
CITIZENS COMMUNICATIONS CO	7.875% 15 Jan 2027	1,105,000	1,016,600
COLORADO INTST GAS CO	5.95% 15 Mar 2015	21,000	22,054
COLORADO INTST GAS CO	6.8% 15 Nov 2015	95,000	104,886
COLUMBIA / HCA HEALTHCARE CORP	7.58% 15 Sep 2025	90,000	80,100
COLUMBIA /HCA HEALTHCARE CORP	7.19% 15 Nov 2015	40,000	37,200
COLUMBIA HEALTHCARE CORP	7.5% 15 Dec 2023	125,000	114,218
COLUMBIA/HCA HEALTHCARE CORP	7.75% 15 Jul 2036	20,000	17,800
COLUMBIA/HCA HEALTHCARE CORP	7.69% 15 Jun 2025	305,000	279,289
COMCAST CORP NEW	6.95% 15 Aug 2037	3,565,000	3,885,469
COMCAST CORP NEW	6.4% 15 May 2038	850,000	874,674
COMCAST CORP NEW	5.65% 15 Jun 2035	520,000	486,059
COMCAST CORP NEW	6.45% 15 Mar 2037	440,000	453,671
COMM MTG TR	1% 10 Dec 2049	6,725,000	6,098,712
COMMERCIAL MTG TR	5.736% 10 Dec 2049	6,410,000	5,689,926
CONOCOPHILLIPS	4.75% 01 Feb 2014	2,510,000	2,694,967
CORNING INC	6.85% 01 Mar 2029	55,000	54,935
CORNING INC	7.25% 15 Aug 2036	195,000	198,690
CREDIT SUISSE N Y	5.75% 15 Feb 2018	2,840,000	2,971,600
CWABS INC	4.615% 25 Feb 2035	768,209	576,492
DEUTSCHE TELEKOM INT FIN	4.875% 08 Jul 2014	2,025,000	2,123,510
DEVON ENERGY CORP NEW	6.3% 15 Jan 2019	1,410,000	1,569,974
DISCOVER CARD	0.01% 16 Oct 2014	1,900,000	1,863,848
DUKE ENERGY CO	6.25% 15 Jan 2012	4,075,000	4,405,572
EMBARQ CORP	7.995% 01 Jun 2036	6,580,000	7,078,093
EQT CORP	8.125% 01 Jun 2019	702,000	811,072
EQUIFAX INC	7% 01 Jul 2037	905,000	889,822
ERAC USA FIN CO	6.375% 15 Oct 2017	1,055,000	1,065,621
ERAC USA FIN CO	7% 15 Oct 2037	185,000	181,079
EUROFIMA	11% 05 Feb 2010	60,500,000	484,783
EXPRESS SCRIPTS INC	7.25% 15 Jun 2019	245,000	278,365
FED HM LN PC POOL A37176	5% 01 Sep 2035	668,943	687,270
FED HM LN PC POOL A46049	5% 01 Jul 2035	2,436,435	2,503,183
FED HM LN PC POOL E01098	6% 01 Feb 2017	129,672	139,084
FED HM LN PC POOL E91955	5% 01 Oct 2017	101,844	107,363
FED HM LN PC POOL E97335	5% 01 Jul 2018	943,965	994,819
FED HM LN PC POOL G01843	6% 01 Jun 2035	1,903,245	2,034,093
FED HM LN PC POOL G02031	5.5% 01 Feb 2036	5,200,518	5,467,586
FED HM LN PC POOL G12403	5% 01 Oct 2021	3,167,510	3,330,234
FEDERAL HOME LN MTG	PFR STK USD1.00	51,010	53,561
FEDERAL HOME LN MTG	5% 15 Jan 2030	618,592	647,671
FEDERAL HOME LN MTG CORP	5% 15 Dec 2023	100,358	102,626
FEDERAL HOME LN MTG CORP	5% 15 Sep 2018	188,481	192,814
FEDERAL HOME LN MTG CORP	5% 15 Mar 2019	1,057,229	1,094,525
FEDERAL NATL MTG ASSN	PFD SER S	78,866	86,753
FLORIDA GAS TRANSMISSION CO	7.9% 15 May 2019	370,000	433,061
FNMA POOL 254195	5.5% 01 Feb 2017	209,550	222,804
FNMA POOL 254509	5% 01 Oct 2017	124,717	131,436

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FNMA POOL 255364	6% 01 Sep 2034	1,320,857	1,408,776
FNMA POOL 545904	5.5% 01 Sep 2017	334,068	355,719
FNMA POOL 604966	5.5% 01 Nov 2016	93,879	99,817
FNMA POOL 621102	5.5% 01 Jan 2017	318,814	339,477
FNMA POOL 631324	5.5% 01 Feb 2017	163,234	173,814
FNMA POOL 667032	5% 01 Nov 2017	184,337	194,268
FNMA POOL 705601	5% 01 May 2018	450,252	474,367
FNMA POOL 725690	6% 01 Aug 2034	266,161	283,877
FNMA POOL 745355	5% 01 Mar 2036	4,733,456	4,866,831
FNMA POOL 745418	5.5% 01 Apr 2036	23,507,870	24,693,060
FNMA POOL 745515	5% 01 May 2036	985,912	1,013,693

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FNMA POOL 821890	5% 01 Jun 2035	1,383,651	1,422,638
FNMA POOL 826495	5.5% 01 Jul 2035	67,559	70,965
FNMA POOL 829881	5% 01 Jul 2035	3,923,306	4,033,853
FNMA POOL 831400	6% 01 Apr 2036	436,076	463,194
FNMA POOL 832690	5% 01 Sep 2035	2,629,468	2,703,559
FNMA POOL 832799	5% 01 Sep 2035	3,690,113	3,794,089
FNMA POOL 872482	5.5% 01 Apr 2036	7,296,053	7,651,356
FNMA POOL 888102	5.5% 01 May 2036	324,957	341,340
FNMA POOL 888129	5.5% 01 Feb 2037	2,970,816	3,115,489
FNMA POOL 888131	5.5% 01 Feb 2037	1,267,950	1,329,696
FNMA POOL 898832	5.5% 01 Nov 2036	1,861,137	1,951,771
FNMA POOL 928075	6% 01 Feb 2037	1,613,237	1,713,560
FNMA POOL 933478	5% 01 Mar 2023	2,833,561	2,964,360
FNMA POOL 938446	5.5% 01 Jul 2022	236,781	250,906
FNMA POOL 956232	6.5% 01 Nov 2037	2,906,237	3,115,577
FNMA POOL 959604	6.5% 01 Nov 2037	556,851	596,962
FORD MTR CR CO	7.25% 25 Oct 2011	2,330,000	2,353,048
FORD MTR CR CO	7% 01 Oct 2013	490,000	489,262
GCCFC 2006 GG7 A4	5.918147% 10 Jul 2038	725,000	661,013
GENERAL ELEC CAP CORP	3.75% 14 Nov 2014	3,505,000	3,498,880
GEORGIA PAC CORP	7.25% 01 Jun 2028	190,000	176,700
GEORGIA PAC CORP	7.75% 15 Nov 2029	1,245,000	1,229,438
GEORGIA PAC CORP	8.875% 15 May 2031	610,000	646,600
GEORGIA PAC CORP	7.375% 01 Dec 2025	100,000	95,500
GMAC LLC	6.875% 15 Sep 2011	221,000	217,685
GMAC LLC	6.875% 28 Aug 2012	270,000	264,600
GMAC LLC	7.25% 02 Mar 2011	236,000	233,640
GMAC LLC	6% 15 Dec 2011	2,261,000	2,215,780
GMAC LLC	6% 15 May 2011	576,000	564,480
GNMA POOL 561294	5.5% 15 Feb 2033	476,667	502,980
GOLDMAN SACHS GROUP	5.95% 18 Jan 2018	2,220,000	2,344,260
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	965,000	991,911
GOLDMAN SACHS GROUP INC	4.75% 15 Jul 2013	1,640,000	1,715,827
GOLDMAN SACHS GROUP INC	5.125% 15 Jan 2015	3,917,000	4,115,800
GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	405,000	433,552
GOLDMAN SACHS GROUP INC	5.625% 15 Jan 2017	1,200,000	1,225,632
GREENWICH CAPITAL COMM FND	5.444% 10 Mar 2039	4,950,000	4,373,546
HALLIBURTON CO	6.15% 15 Sep 2019	1,535,000	1,714,151
HASBRO INC	6.3% 15 Sep 2017	810,000	857,191
HASBRO INC	6.125% 15 May 2014	505,000	549,818
HCA INC	6.375% 15 Jan 2015	295,000	278,406
HCA INC	5.75% 15 Mar 2014	20,000	18,800
HCA INC FORMERLY HCA	6.5% 15 Feb 2016	1,225,000	1,163,750
HERTZ 2009 2A A1	0% 25 Mar 2014	2,470,000	2,461,463
HESS CORP	8.875% 15 Jan 2015	505,000	568,155
HEWLETT PACKARD CO	4.75% 02 Jun 2014	3,800,000	4,057,857
HOME DEPOT INC	5.4% 01 Mar 2016	200,000	209,372
HOME DEPOT INC	5.875% 16 Dec 2036	3,985,000	3,846,549
HOSPIRA INC	6.05% 30 Mar 2017	725,000	758,796
INCITEC PIVOT FIN LLC	6% 10 Dec 2019	805,000	796,493
INGERSOLL RAND GLOBAL HLDG CO	6.875% 15 Aug 2018	1,015,000	1,125,022
INTERNATIONAL PAPER CO	7.95% 15 Jun 2018	1,525,000	1,758,950
* J P MORGAN CHASE COML MTG SECS	1% 12 Feb 2049	5,495,000	4,808,039
JC PENNEY CORPORATION INC	6.375% 15 Oct 2036	1,340,000	1,189,920
* JP MORGAN CHASE COML MTG SECS	5.875533% 15 Apr 2045	2,190,000	2,110,371
* JP MORGAN CHASE COML MTG SECS	5.42% 15 Jan 2049	3,025,000	2,551,757
KRAFT FOODS INC	6.5% 01 Nov 2031	455,000	457,059
KRAFT FOODS INC	6.5% 11 Aug 2017	1,250,000	1,356,320
KREDITANST FUR WIE	10.75% 01 Feb 2010	20,300,000	162,449
LB UBS COML MTG TR	1% 15 Mar 2039	1,180,000	1,093,118
LILLY ELI + CO	4.2% 06 Mar 2014	2,270,000	2,381,157
MACYS RETAIL HLDGS INC	5.35% 15 Mar 2012	1,165,000	1,189,756
MARATHON OIL CORP	6.5% 15 Feb 2014	1,165,000	1,288,681

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MBNA CR CARD MASTER NT TR	2.77438% 16 Aug 2021	1,635,000	1,479,008
MCDONALDS CORP MEDIUM TERM NTS	5% 01 Feb 2019	425,000	444,211
MCKESSON CORP	6.5% 15 Feb 2014	680,000	752,192
MERRILL LYNCH + CO INC	6.4% 28 Aug 2017	2,120,000	2,231,041
MERRILL LYNCH + CO INC	5.45% 05 Feb 2013	1,320,000	1,388,998
MERRILL LYNCH + CO INC	5% 15 Jan 2015	1,480,000	1,505,200
MERRILL LYNCH + CO INC	6.875% 25 Apr 2018	1,295,000	1,395,282
MERRILL LYNCH + CO INC	6.05% 16 May 2016	2,725,000	2,749,520
MERRILL LYNCH CO INC	6.11% 29 Jan 2037	710,000	654,565
MERRILL LYNCH MTG INVS INC	4.493406% 25 Feb 2035	751,833	647,877
MEXICAN PESO (NEW)		291,200	22,305

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MEXICO(UTD MEX ST)	8% 17 Dec 2015	7,200,000	561,202
ML CFC COML MGT	5.172% 12 Dec 2049	1,300,000	1,149,104
ML CFC COML MTG TR	5.485% 12 Mar 2051	250,000	203,371
MORGAN STANLEY	4.75% 01 Apr 2014	6,410,000	6,446,838
MORGAN STANLEY	5.375% 15 Oct 2015	615,000	635,452
MORGAN STANLEY	6.25% 09 Aug 2026	175,000	180,959
MORGAN STANLEY	5.45% 09 Jan 2017	775,000	783,305
MORGAN STANLEY GROUP INC	5.55% 27 Apr 2017	2,085,000	2,094,230
NABORS INDS INC	9.25% 15 Jan 2019	3,261,000	3,993,799
NABORS INDUSTRIES BP SWAP	6.15% 15 Feb 2018	415,000	431,327
NEWMONT MNG CORP	5.875% 01 Apr 2035	425,000	402,917
NEWS AMER INC	6.15% 01 Mar 2037	2,725,000	2,711,070
NEXTEL COMMUNICATIONS	7.375% 01 Aug 2015	365,000	354,963
NEXTEL COMMUNICATIONS INC	5.95% 15 Mar 2014	895,000	835,706
NEXTEL COMMUNICATIONS INC	6.875% 31 Oct 2013	595,000	577,150
NISOURCE FINANCE CORP	6.125% 01 Mar 2022	1,200,000	1,224,659
NORFOLK SOUTHN CORP	5.75% 15 Jan 2016	1,895,000	2,016,028
ONEOK PARTNERS L P	8.625% 01 Mar 2019	2,310,000	2,787,692
ORACLE CORP	5% 08 Jul 2019	3,210,000	3,310,457
OWENS CORNING NEW	7% 01 Dec 2036	380,000	354,404
PETROBRAS INTL FIN CO	5.875% 01 Mar 2018	4,120,000	4,154,649
PETROPLUS FIN LTD	6.75% 01 May 2014	210,000	197,400
PETROPLUS FIN LTD	7% 01 May 2017	210,000	189,000
PFIZER INC	6.2% 15 Mar 2019	4,040,000	4,490,953
QUEST DIAGNOSTIC INC	4.75% 30 Jan 2020	930,000	908,702
QWEST CORP	0	4,299,000	4,223,768
REED ELSEVIER CAP INC	7.75% 15 Jan 2014	2,670,000	3,039,862
REYNOLDS AMERN INC	7.25% 15 Jun 2037	2,440,000	2,457,270
RIO TINTO FIN USA LTD	6.5% 15 Jul 2018	2,235,000	2,455,103
RPM INTERNATIONAL INC	6.125% 15 Oct 2019	1,182,000	1,189,183
SIMON PROPERTY GROUP LP	6.75% 15 May 2014	936,000	997,476
SMITH INTL INC	8.625% 15 Mar 2014	1,815,000	2,098,665
SOUTHERN NAT GAS CO	7.35% 15 Feb 2031	230,000	251,112
SPRINT CAP CORP	6.875% 15 Nov 2028	5,500,000	4,571,875
* SSGA	G STIFF ERISA QUALIFIED	18,524,816	18,524,816
TALISMAN ENERGY	7.75% 01 Jun 2019	345,000	405,170
TALISMAN ENERGY INC	5.85% 01 Feb 2037	335,000	320,072
TALISMAN ENERGY INC	6.25% 01 Feb 2038	760,000	760,857
TELECOM ITALIA CAP	5.25% 15 Nov 2013	345,000	362,868
TELECOM ITALIA CAP	6.375% 15 Nov 2033	610,000	601,411
TELECOM ITALIA CAP	6% 30 Sep 2034	185,000	174,952
TELEFONICA SA	4.949% 15 Jan 2015	420,000	448,955
TELUS CORP	4.95% 15 Mar 2017	1,120,000	1,083,174
TENNESSEE GAS PIPELINE CO	7% 15 Oct 2028	195,000	207,852
TIME WARNER CABLE INC	6.55% 01 May 2037	1,871,000	1,906,542
TIME WARNER CABLE INC	5.85% 01 May 2017	360,000	378,243
TIME WARNER INC	6.875% 01 May 2012	1,700,000	1,861,063
TIME WARNER INC NEW	6.5% 15 Nov 2036	630,000	657,808
TYCO INTERNATIONAL FINAN	4.125% 15 Oct 2014	1,175,000	1,201,116
UNITED PARCEL SERVICE	3.875% 01 Apr 2014	1,930,000	2,005,220
UNITED STATES TREAS NTS	0% 28 Feb 2011	23,455,000	23,511,808
UNITED STATES TREAS NTS	2.25% 30 Sep 2010	4,250,000	4,300,469
UNITED STATES TREAS NTS	1.125% 15 Dec 2011	23,370,000	23,378,226
UNITED STS STL CORP NEW	6.65% 01 Jun 2037	1,380,000	1,110,185
UNITED TECHNOLOGIES CORP	6.125% 01 Feb 2019	2,130,000	2,353,752
UNITEDHEALTH GROUP INC	6% 15 Feb 2018	2,220,000	2,293,145
UNITES STATES TREAS NTS	3.75% 15 Nov 2018	3,730,000	3,729,709
US TREASURY N/B	1.375% 15 Sep 2012	12,086,000	12,029,341
US TREASURY SECURITY	2.625% 15 Jul 2017	7,733,919	8,505,501
USG CORP	9% 15 Jan 2018	2,155,000	2,219,650
VALE OVERSEAS LTD	6.875% 21 Nov 2036	655,000	654,450
VALERO ENERGY CORP	6.625% 15 Jun 2037	4,930,000	4,625,977
VERIZON COMMUNICATIONS INC	8.75% 01 Nov 2018	1,835,000	2,291,950

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VODAFONE GROUP	6.15% 27 Feb 2037	2,255,000	2,349,088
WAMU 2005 AR3 A2	4.63564% 25 Mar 2035	370,652	315,787
WASTE MANAGEMENT INC	6.375% 11 Mar 2015	760,000	842,181
WELLPOINT INC	6% 15 Feb 2014	1,885,000	2,044,266
WELLS FARGO MTG BKD SECS	1% 25 Oct 2035	1,598,258	1,314,436
WESTERN UN CO	5.93% 01 Oct 2016	1,325,000	1,429,308
WILLIS NORTH AMERICA INC	7% 29 Sep 2019	282,000	287,148
XEROX CORP	6.4% 15 Mar 2016	394,000	418,869
Sub-Total: Fund 5712 / Loomis Sayles 3 of 12			\$ 464,031,099

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Par Value		
*	SSGA	G STIFF ERISA QUALIFIED	\$ 607,302,224	607,302,224
		Sub-Total: Fund 5725 SSGA 4 of 12	\$ 607,302,224	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Par Value		
	ALTERNATIVE LN TR	6% 25 Apr 2037	\$ 11,000,000	6,564,235
	AMERICAN HOME MTG ASSETSTR	6.25% 25 Jun 2037	13,431,876	7,709,601
	BEAR STEARNS ALT A TR	6.15044% 25 May 2036	9,212,151	5,071,289
	BEAR STEARNS ARM TR	4.1836771% 25 Feb 2035	1,600,531	1,081,332
	BEAR STEARNS ASSET BACKED SECS	6.5% 25 Aug 2036	9,700,674	6,111,159
	CITIGROUP MTG LN TR	1% 25 Nov 2036	4,202,003	2,445,168
	COUNTRYWIDE HOME LOANS	6% 25 May 2037	9,607,979	7,293,056
	CREDIT SUISSE FIRST BOSTON	5.75% 22 Apr 2033	3,014,621	3,041,941
	CREDIT SUISSE FIRST BOSTON MTG	5.5% 25 Apr 2033	4,052,452	3,836,532
	CWALT INC	5.5% 25 Oct 2035	11,422,789	9,523,618
	FANNIE MAE	4.5% 25 Jul 2032	8,930,036	9,263,439
	FANNIE MAE BENCHMARK REMIC	5.5% 25 Jun 2037	14,403,732	14,544,637
	FED HM LN PC POOL B14914	5% 01 Jun 2019	72,284	76,178
	FED HM LN PC POOL B15130	5% 01 Jun 2019	818,481	861,552
	FED HM LN PC POOL B15170	5% 01 Jul 2019	260,779	274,502
	FED HM LN PC POOL B15591	5% 01 Jul 2019	287,040	302,145
	FED HM LN PC POOL E01479	3.5% 01 Sep 2018	8,562,768	8,502,616
	FED HM LN PC POOL G01827	4.5% 01 Jun 2035	13,631,868	13,650,328
	FEDERAL HOME LN BANK	1% 15 Jan 2032	1,765,311	1,866,773
	FEDERAL HOME LN MTG CORP	5.5% 15 Nov 2032	17,700,624	18,250,413
	FEDERAL HOME LN MTG CORP	5% 15 Aug 2031	16,547,000	17,264,718
	FEDERAL HOME LN MTG CORP	5% 15 Apr 2033	8,367,878	8,385,083
	FEDERAL HOME LN MTG CORP	1% 15 Oct 2033	4,180,064	3,619,935
	FEDERAL HOME LN MTG CORP	4% 15 Sep 2015	4,044,812	4,101,959
	FEDERAL HOME LN MTG CORP	1% 15 Nov 2033	10,539,324	8,446,775
	FEDERAL HOME LN MTG CORP	6% 15 Jul 2023	1,871,554	1,945,716
	FEDERAL HOME LN MTG CORP	5% 15 Aug 2023	13,343,000	13,699,243
	FEDERAL HOME LN MTG CORP	6.5% 15 Feb 2026	3,635,631	3,933,236
	FEDERAL HOME LN MTG CORP	5% 15 Jun 2032	10,330,697	10,715,043
	FEDERAL HOME LN MTG CORP	5% 15 Jul 2033	9,229,386	9,298,289
	FEDERAL HOME LN MTG CORP	5.75% 15 Nov 2034	10,200,694	9,869,564
	FEDERAL HOME LN MTG CORP	1% 15 May 2037	10,340,538	10,210,774
	FEDERAL HOME LN MTG CORP	5% 15 Apr 2032	11,718,355	12,005,284
	FEDERAL HOME LN MTG CORP	6% 15 Oct 2031	7,452,623	7,988,303
	FEDERAL HOME LN MTG CORP	0% 15 Apr 2034	2,645,473	1,872,107
	FEDERAL HOME LN MTG CORP	1% 15 Oct 2033	2,705,409	2,886,704
	FEDERAL HOME LN MTG CORP	4.5% 15 Nov 2028	4,307,338	4,420,208
	FEDERAL HOME LN MTG CORP	0% 15 Oct 2033	8,376,904	5,174,829
	FEDERAL HOME LN MTG CORP	5% 15 Feb 2033	8,250,000	8,566,722
	FEDERAL HOME LN MTG CORP			
	MLTCL	6% 15 Dec 2028	2,515,242	2,694,793
	FEDERAL HOME LN MTG CORPMIC	4.25% 15 Jan 2018	5,850,350	6,069,709
	FEDERAL HOME LN MTG DISC NTS	5.5% 15 Jul 2037	10,276,272	10,359,841
	FEDERAL NATIONAL MORTG ASSOC	5% 25 Mar 2035	10,714,458	10,840,762
	FEDERAL NATL MTG ASSN	1% 25 Jun 2037	69,296,592	7,972,774
	FEDERAL NATL MTG ASSN	0% 25 May 2037	20,697,053	2,615,840
	FEDERAL NATL MTG ASSN	5% 25 Aug 2037	20,000,000	20,406,414

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FEDERAL NATL MTG ASSN	4% 25 Oct 2017	5,535,150	5,713,649
FEDERAL NATL MTG ASSN	6% 25 Sep 2031	12,471,459	13,386,358
FEDERAL NATL MTG ASSN GTD	6.5% 25 Jul 2029	3,570,646	3,899,933
FEDERAL NATL MTG ASSN GTD	6.5% 25 Sep 2029	5,387,982	5,865,952
FEDERAL NATL MTG ASSN REMIC	5% 25 Dec 2030	5,597,079	5,736,344
FHR 3145 AJ	5.5% 15 Apr 2036	12,000,000	12,439,187
FHR 3323 SI	1% 15 May 2037	36,363,496	3,903,738
FNMA	0.67125% 25 May 2036	7,555,095	7,471,553
FNMA POOL 251890	6.5% 01 Aug 2018	212,535	230,370
FNMA POOL 254634	5.5% 01 Feb 2023	4,178,685	4,428,138
FNMA POOL 255059	5.5% 01 Dec 2033	6,857,945	7,186,495
FNMA POOL 255174	4% 01 Mar 2014	3,563,213	3,658,118

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FNMA POOL 429715	6.5% 01 Apr 2018	233,430	254,490
FNMA POOL 457274	1% 01 Oct 2028	34,681	35,733
FNMA POOL 499479	6.5% 01 Jun 2029	143,555	155,443
FNMA POOL 526993	1% 01 Nov 2028	746,063	762,199
FNMA POOL 555811	4% 01 Oct 2018	10,257,613	10,498,079
FNMA POOL 559810	1% 01 Aug 2040	214,562	213,976
FNMA POOL 745150	4.5% 01 Jun 2020	6,545,805	6,782,054
FNMA POOL 745390	5.24% 01 Feb 2036	12,426,132	13,003,908
FNMA POOL 785677	5% 01 Jul 2019	201,016	211,531
FNMA POOL 785721	5% 01 Jul 2019	2,211,893	2,327,598
FNMA POOL 899601	5.5% 01 Jul 2047	17,465,160	18,124,652
FNMA POOL AD0121	4.5% 01 Sep 2029	19,705,880	19,972,632
FNMA POOL MA0181	4.5% 01 Aug 2039	14,894,093	14,765,321
FNMA POOL MA0212	4.5% 01 Oct 2039	47,748,852	47,336,023
FNMA POOL MA0237	5% 01 Oct 2039	19,799,217	20,190,046
FNMA REMIC TRUST	1% 25 Jun 2036	4,871,915	5,241,581
FNMA REMIC TRUST	1% 25 Aug 2023	6,040,393	5,845,288
FNR 2007 102 SA	1% 25 Nov 2037	28,970,636	3,147,089
FNR 2007 14 Z	6.2763% 25 Feb 2037	42,585,634	5,066,903
FNR 2007 14 Z	1% 25 Mar 2037	32,485,720	3,219,881
FNR 2009 47 MT	7% 25 Jul 2039	13,668,490	14,776,316
FNW 2004 W10 A6	5.75% 25 Aug 2034	20,000,000	20,934,376
FNW 2007 W9 AC	7.11939% 25 Aug 2037	12,702,327	13,601,413
GNMA II POOL 080594	1% 20 Apr 2032	507,081	521,201
GNMA II POOL 080869	4.5% 20 Apr 2034	1,259,090	1,293,593
GNMA II POOL 080965	3.5% 20 Jul 2034	1,600,490	1,617,268
GNMA POOL 467128	6.5% 15 Aug 2028	22,775	24,603
GNMA POOL 604548	4.5% 15 Aug 2033	8,890,941	8,959,864
GOVERNMENT NATL MTG ASSN	1% 20 Mar 2038	28,772,525	1,947,900
GOVERNMENT NATL MTG ASSN	4.5% 20 Nov 2034	11,402,375	11,829,494
GOVERNMENT NATL MTG ASSN	5% 16 Mar 2033	16,000,000	16,568,648
GOVERNMENT NATL MTG ASSN	6% 16 Jun 2032	13,918,283	14,959,919
GOVERNMENT NATL MTG ASSN GTD	0% 20 Jan 2038	43,383,074	3,245,054
GS MTG SECS CORP	4.558607% 25 Sep 2035	13,806,423	11,812,986
GS MTG SECS CORP	4.5564% 25 Nov 2035	7,394,695	6,121,053
GS MTG SECS CORP	5.5% 25 Jul 2035	6,400,477	4,599,459
GSR MORTGAGE LOAN TRUST	1% 25 Oct 2035	10,000,862	8,481,272
INDYMAC INDX MTG LN TR	6.352% 25 May 2037	9,875,442	5,286,614
INDYMAC MBS INC	4.75% 25 Jun 2033	7,080,240	6,924,716
* J P MORGAN ALTERNATIVE LN TR	1% 25 Mar 2037	9,519,283	5,110,665
* J P MORGAN MTG TR	6% 25 Aug 2022	7,906,564	7,248,096
* J P MORGAN MTG TR 2007 S3	7.5% 25 Jul 2037	7,246,578	5,434,934
* JP MORGAN ALTERNATIVE LN TR	6.14737% 25 Mar 2037	7,835,099	4,804,564
* JP MORGAN ALTERNATIVE LN TR	5.95% 25 Sep 2036	4,619,960	4,335,666
LEHMAN XS	1% 25 Jul 2047	8,778,748	4,014,636
LEHMAN XS TR	0.42875% 25 Jul 2037	7,724,754	3,456,912
MASTR ADJ RATE MTG TR	4.852% 25 Jan 2036	7,042,334	5,675,853
MASTR ASSET SECURITIZATION TR	5.5% 25 Jul 2033	3,452,783	3,475,982
RALI	6% 25 Aug 2036	5,519,011	3,781,786
* SSGA	G STIFF ERISA QUALIFIED	22,744,473	22,744,473
STRUCTURED ADJ RATE MTG LN TR	6.089753% 25 Jan 2036	7,294,215	4,742,876
STRUCTURED ASSET SECS CORP	6% 25 Apr 2033	4,619,647	4,661,513
STRUCTURED DJ RATE MTG LN TR	1% 25 Apr 2036	9,135,592	6,064,435
TERWIN MTG TR	1% 25 Jan 2037	4,177,869	2,911,828
US DOLLAR		(1,667)	(1,667)
US TREASURY BDS	6.125% 15 Aug 2029	22,000,000	26,413,750
WAMU MTGE PASS THRU CERTS	5.79611% 25 Jul 2037	7,289,500	4,933,177
WASHINGTON MUT MTG SECS CORP	6.5% 25 Aug 2035	7,369,229	6,197,061
WELLS FARGO MTG BACKED SECS	3.387088% 25 Jul 2034	678,186	642,762
WELLS FARGO MTG BACKED SECS 20	6% 25 Aug 2037	2,992,749	2,653,668
Sub-Total: Fund 5727 / TCW 5 of 12			\$ 859,518,119

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Par Value	(d) Cost (n / a)	(e) Fair value
	0WP006653 WESTERN CDS PAY	1.05% 20 Mar 2010	(289,998)	\$	(290,385)
	0WP006653 WESTERN CDS REC	1% 20 Mar 2010	289,998		289,998
	0WP008394 WESTERN CDS PAY	1% 20 Mar 2010	(300,000)		(300,000)
	0WP008394 WESTERN CDS REC	1.25% 20 Mar 2010	300,000		298,424
	0WP008410 WESTERN CDS PAY	1% 20 Mar 2015	(400,000)		(400,000)

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OWP008410 WESTERN CDS REC	1.67% 20 Mar 2015	400,000	277,894
OWP008436 WESTERN CDS PAY	1% 20 Mar 2015	(400,000)	(400,000)
OWP008436 WESTERN CDS REC	1.67% 20 Mar 2015	400,000	277,894
OWP008451 WESTERN CDS PAY	1% 20 Mar 2010	(900,000)	(900,000)
OWP008451 WESTERN CDS REC	1.25% 20 Mar 2010	900,000	895,273
OWP009210 WESTERN CDS PAY	1.3% 25 Jan 2035	(143,049)	(3,112)
OWP009210 WESTERN CDS REC	1% 25 Jan 2035	143,049	143,049
OWP009236 WESTERN CDS PAY	1.25% 25 Jan 2035	(178,782)	(4,337)
OWP009236 WESTERN CDS REC	1% 25 Jan 2035	178,782	178,782
OWP009251 WESTERN CDS PAY	2.25% 25 Jun 2035	(451,000)	(20,196)
OWP009251 WESTERN CDS REC	1% 25 Jun 2035	451,000	451,000
OWP009277 WESTERN CDS PAY	2.2% 25 Jan 2035	(2,267)	(7)
OWP009277 WESTERN CDS REC	1077.92126153% 25 Jan 2035	2,267	2,267
OWP009293 WESTERN CDS PAY	2.25% 25 Jan 2035	(21,065)	(54)
OWP009293 WESTERN CDS REC	560% 25 Jan 2035	21,065	21,065
OWP009335 WESTERN CDS PAY	2.25% 25 Jun 2035	(439,073)	(11,145)
OWP009335 WESTERN CDS REC	0	439,073	439,073
OWP009350 WESTERN CDS PAY	2.25% 25 Oct 2035	(162,163)	(8,100)
OWP009350 WESTERN CDS REC	1% 25 Oct 2035	162,163	162,163
OWP009376 WESTERN CDS PAY	1.3% 25 Oct 2035	(161,389)	(8,845)
OWP009376 WESTERN CDS REC	1% 25 Oct 2035	161,389	161,389
OWP009434 WESTERN CDS PAY	1.4% 25 Jan 2035	(124,121)	(151)
OWP009434 WESTERN CDS REC	1% 25 Jan 2035	124,121	124,121
OWP009475 WESTERN CDS PAY	1.3% 25 Sep 2035	(153,065)	(8,276)
OWP009475 WESTERN CDS REC	1% 25 Sep 2035	153,065	153,065
OWP009491 WESTERN CDS PAY	2.25% 25 Jan 2035	(1)	
OWP009491 WESTERN CDS REC	525% 25 Jan 2035	1	1
OWP009517 WESTERN CDS PAY	1.35% 25 Jun 2035	(451,000)	(20,917)
OWP009517 WESTERN CDS REC	1% 25 Jun 2035	451,000	451,000
OWP009558 WESTERN CDS PAY	2.25% 25 Jun 2035	(451,000)	(14,679)
OWP009558 WESTERN CDS REC	1% 25 Jun 2035	451,000	451,000
OWP009574 WESTERN CDS PAY	1.3% 25 Feb 2035	(175,336)	(1,189)
OWP009574 WESTERN CDS REC	196.042984489% 25 Feb 2035	175,336	175,336
OWP009632 WESTERN CDS PAY	1.4% 25 Nov 2034	(163,963)	(986)
OWP009632 WESTERN CDS REC	1% 25 Nov 2034	163,963	163,963
OWP009715 WESTERN CDS PAY	2.25% 25 Nov 2034	(12,587)	(1)
OWP009715 WESTERN CDS REC	1403.6562256% 25 Nov 2034	12,587	12,587
OWP009756 WESTERN CDS PAY	1.25% 25 Dec 2034	(265,395)	(17,459)
OWP009756 WESTERN CDS REC	1% 25 Dec 2034	265,395	265,395
OWP009798 WESTERN CDS PAY	2.2% 25 Dec 2034	(238,476)	(8,954)
OWP009798 WESTERN CDS REC	1% 25 Dec 2034	238,476	238,476
OWP009939 WESTERN CDS PAY	1.25% 25 Feb 2035	(198,112)	(793)
OWP009939 WESTERN CDS REC	114.269709201% 25 Feb 2035	198,112	198,112
OWP009954 WESTERN CDS PAY	2.25% 25 Mar 2035	(192,881)	(7,693)
OWP009954 WESTERN CDS REC	1% 25 Mar 2035	192,881	192,881
OWP010010 WESTERN CDS PAY	2.25% 25 Jan 2036	(221,134)	(1,162)
OWP010010 WESTERN CDS REC	174.965348885% 25 Jan 2036	221,134	221,134
OWP010036 WESTERN CDS PAY	1.4% 25 Nov 2034	(171,838)	(4,345)
OWP010036 WESTERN CDS REC	1% 25 Nov 2034	171,838	171,838
OWP010093 WESTERN CDS PAY	1.35% 25 Jan 2036	(451,000)	(9,753)
OWP010093 WESTERN CDS REC	1% 25 Jan 2036	451,000	451,000
OWP010135 WESTERN CDS PAY	2.25% 25 Nov 2034	(147,410)	(2,661)
OWP010135 WESTERN CDS REC	170.362650059% 25 Nov 2034	147,410	147,410
OWP010150 WESTERN CDS PAY	1.3% 25 Mar 2035	(221,145)	(10,097)
OWP010150 WESTERN CDS REC	1% 25 Mar 2035	221,145	221,145
OWP010515 WESTERN CDS PAY	1.45% 25 Mar 2035	(62,729)	(71)
OWP010515 WESTERN CDS REC	1% 25 Mar 2035	62,729	62,729
OWP010531 WESTERN CDS PAY	2.25% 25 Mar 2035	(1)	
OWP010531 WESTERN CDS REC	1% 25 Mar 2035	1	1
OWP014459 WESTERN CDS PAY	1% 20 Jun 2010	(7,540,026)	(7,540,026)
OWP014459 WESTERN CDS REC	0.9% 20 Jun 2010	7,540,026	7,518,106
* OWP058050 CDS USD P V 03MUS000	0% 20 Jun 2012	(5,600,000)	(5,600,000)
* OWP058050 CDS USD R F .75000	0.75% 20 Jun 2012	5,600,000	5,459,857

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OWP058738 CDS USD P F .00000	0% 20 Sep 2017	(2,000,000)	(2,000,000)
OWP058738 CDS USD R F 3.65000	3.65% 20 Sep 2017	2,000,000	1,891,763
OWP058779 CDS USD P F .00000	1% 20 Sep 2017	(1,600,000)	(1,600,000)
OWP058779 CDS USD R F 3.65000	3.65% 20 Sep 2017	1,600,000	1,513,410
OWP059058 CDS USD P F .00000	0% 20 Sep 2017	(300,000)	(300,000)
OWP059058 CDS USD R F 3.77000	3.77% 20 Sep 2017	300,000	285,686
OWP059777 CDS USD P V 00MEVENT	1% 20 Sep 2017	(300,000)	(300,000)
OWP059777 CDS USD R F 3.95000	3.95% 20 Sep 2017	300,000	288,568
OWP060353 CDS USD P V 00MEVENT	1% 20 Sep 2017	(440,000)	(440,000)
OWP060353 CDS USD R F 4.28000	4.28% 20 Sep 2017	440,000	430,983
OWP061070 CDS USD P F .00000	0% 25 Jan 2038	(700,000)	(700,000)

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OWP061070 CDS USD R F .76000	0.76% 25 Jan 2038	700,000	243,250
OWP061179 CDS USD P V 00MEVENT	1% 25 May 2046	(1,885,796)	(1,885,796)
OWP061179 CDS USD R F .11000	0.11% 25 May 2046	1,885,796	862,751
OWP061757 CDS USD P F .00000	0% 25 May 2046	(1,091,776)	(1,091,776)
OWP061757 CDS USD R F .11000	0.11% 25 May 2046	1,091,776	499,488
OWP061799 CDS USD P F .00000	0% 25 Jan 2038	(900,000)	(900,000)
OWP061799 CDS USD R F .76000	0.76% 25 Jan 2038	900,000	312,750
OWP061815 CDS USD P F .00000	0% 25 Jan 2038	(200,000)	(200,000)
OWP061815 CDS USD R F .76000	0.76% 25 Jan 2038	200,000	69,500
OWP066715 CDS USD P V 00MUS00D	1% 20 Jun 2012	(1,210,000)	(1,210,000)
OWP066715 CDS USD R F .35000	0.35% 20 Jun 2012	1,210,000	1,188,934
OWP076318 CDS USD P V 00MEVENT	1% 20 Dec 2017	(358,160)	(358,160)
OWP076318 CDS USD R F .80000	0.8% 20 Dec 2017	358,160	347,262
OWP079072 CDS USD P V 00MEVENT	1% 20 Dec 2012	(5,420,800)	(5,420,800)
OWP079072 CDS USD R F .60000	0.6% 20 Dec 2012	5,420,800	5,346,705
OWP142573 CDS USD P V 03MEVENT	1% 20 Jun 2014	(2,899,980)	(2,899,980)
OWP142573 CDS USD R F 5.00000	5% 20 Jun 2014	2,899,980	3,330,169
OWP154396 IRS USD P F 4.22100	4.221% 02 Nov 2010	(12,500,000)	(12,500,000)
OWP154396 IRS USD R F 4.62100	4.621% 02 Nov 2010	12,500,000	12,511,586
OWP154412 IRS USD P F 4.22100	4.221% 02 Nov 2010	(23,000,000)	(23,000,000)
OWP154412 IRS USD R F 4.62100	4.621% 02 Nov 2010	23,000,000	22,952,184
OWP154719 IRS USD P F 4.31600	4.316% 08 Nov 2010	(8,000,000)	(8,000,000)
OWP154719 IRS USD R F 4.66600	4.666% 08 Nov 2010	8,000,000	8,011,339
* OWP155179 IRS USD P F 3.60000	3.6% 17 Mar 2020	(7,000,000)	(6,713,183)
* OWP155179 IRS USD R V 03MLIBOR	1% 17 Mar 2020	7,000,000	6,996,579
10YR US TREASURY NOTE FUTURES	MAR10 XCBT	30,200,000	
2YR US TREASURY NOTE FUTURES	MAR10 XCBT	84,600,000	
30YR US TREASURY BOND FUTURES	MAR10 XCBT	(10,100,000)	
5YR US TREASURY NOTE FUTURES	MAR10 XCBT	11,400,000	
90DAY EURODOLLAR FUTURES CME	MAR10 XCME	167,750,000	
90DAY EURODOLLAR FUTURES CME	SEP10 XCME	12,500,000	
90DAY EURODOLLAR FUTURES CME	JUN10 XCME	26,750,000	
* 9WP006928 SWAPTION PAYER 3.73	FEB10 3.73 PUT	(16,100,000)	(489,360)
* 9WR006264 SWAPTION RECEIVER	FEB10 3.73 CALL	(16,100,000)	(71,101)
AAC GROUP HOLDING CORP	10.25% 01 Oct 2012	90,000	90,225
ABBOTT LABS	5.125% 01 Apr 2019	3,220,000	3,368,017
AES CORP	8.75% 15 May 2013	966,000	990,150
AES CORP	8% 15 Oct 2017	3,000,000	3,078,750
AES CORP	7.75% 15 Oct 2015	540,000	548,100
AES CORPORATION	8% 01 Jun 2020	2,850,000	2,899,875
AIFUL CORP	5% 10 Aug 2010	1,200,000	1,032,000
ALCOA INC	6% 15 Jul 2013	1,740,000	1,832,972
ALLSTATE LIFE GBL FDG SECD	5.375% 30 Apr 2013	810,000	864,654
ALTERNATIVE LN TR	5.57% 25 Jun 2037	2,155,383	818,930
ALTRIA GROUP INC	8.5% 10 Nov 2013	1,230,000	1,421,425
AMER EXPRESS CREDIT CO	5.125% 25 Aug 2014	4,070,000	4,288,693
AMERADA HESS CORP	7.3% 15 Aug 2031	2,570,000	2,920,512
AMERICA MOVIL SAB DE CV	5.625% 15 Nov 2017	780,000	807,564
AMERICAN ACHIEVEMENT CORP	8.25% 01 Apr 2012	80,000	79,800
AMERICAN EXPRESS CO	1% 01 Sep 2066	850,000	760,750
AMERICAN EXPRESS CR CORP	5.875% 02 May 2013	650,000	697,553
AMERICAN GEN FIN CORP	6.9% 15 Dec 2017	570,000	395,782
AMERICAN HOME MTG ASSETS TR	2.66188% 25 Sep 2046	6,915,873	3,339,892
AMERICAN HOME MTG INVT TR	1% 25 Nov 2045	3,500,486	1,922,193
AMERICAN HOME MTG INVT TR	5.409382% 25 Sep 2035	2,053,013	906,435
AMERICAN HOME MTG INVT TR	5.294% 25 Jun 2045	7,127,496	4,856,135
AMERICAN INTL GROUP	8.25% 15 Aug 2018	230,000	215,936
AMERICAN INTL GROUP INC	6.25% 15 Mar 2037	1,180,000	649,000
AMERICAN INTL GROUP INC	5.85% 16 Jan 2018	1,770,000	1,452,336
AMRESO RESIDENTIAL SECURITES	5.13563% 25 Sep 2027	150,368	111,316
ANADARKO FIN CO	7.5% 01 May 2031	280,000	314,117
ANADARKO PETE CORP	8.7% 15 Mar 2019	1,070,000	1,330,990
ANADARKO PETE CORP	6.45% 15 Sep 2036	2,375,000	2,480,376

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ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	1,910,000	1,948,695
AOL TIME WARNER INC	7.7% 01 May 2032	35,000	41,102
APACHE CORP	6% 15 Sep 2013	1,610,000	1,781,496
ASIF GLOBAL FINANCNG XIX	4.9% 17 Jan 2013	210,000	193,253
AT+T INC	6.55% 15 Feb 2039	3,620,000	3,814,256
AT+T WIRELESS	8.125% 01 May 2012	415,000	468,922
BAC CAP TR XIV	5.63% 31 Dec 2049	70,000	48,300
BAKER HUGHES INC	7.5% 15 Nov 2018	2,190,000	2,614,168
BANC AMER COML MTG INC	5.115% 10 Oct 2045	140,000	137,227
BANC AMER FDG CORP	5.21369% 20 Sep 2035	545,050	241,085
BANC AMER MTG SECS INC	1% 25 Jan 2036	1,399,821	1,056,766

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BANK AMER CORP	5.75% 01 Dec 2017	720,000	737,293
BANK AMER CORP	5.42% 15 Mar 2017	1,100,000	1,085,812
BARCLAYS BANK PLC	5.2% 10 Jul 2014	710,000	752,606
BARCLAYS BK PLC	6.05% 04 Dec 2017	1,290,000	1,312,836
BARRICK GOLD CORP	6.95% 01 Apr 2019	810,000	912,014
BAYVIEW COML ASSET TR	5.855% 25 Aug 2035	2,763,040	1,770,480
BAYVIEW FINL	4.05875% 28 Apr 2037	5,361,680	3,265,653
BAYVIEW FINL ACQUISITION TR	1% 28 May 2044	1,414,770	1,144,121
BAYVIEW FINL MTG	1% 28 May 2037	2,714,241	2,746,400
BEAR STEARNS ALT A TR	1% 25 Jun 2034	1,993,786	1,606,488
BEAR STEARNS ALT A TR 2007 1	0.5975% 25 Jan 2047	7,125,510	3,288,209
BEAR STEARNS ARM TR	1% 25 Dec 2034	719,814	578,802
BEAR STEARNS COS INC	6.4% 02 Oct 2017	1,040,000	1,133,684
BEAR STEARNS COS INC	7.25% 01 Feb 2018	2,860,000	3,282,860
BEAR STEARNS MTG FDG TR	5.48% 25 Dec 2036	7,270,395	3,423,803
BELLSOUTH CORP	4.75% 15 Nov 2012	90,000	96,102
BHP BILLITON FIN USA LTD	6.5% 01 Apr 2019	2,590,000	2,970,878
BOEING CAPITAL CORP	4.7% 27 Oct 2019	740,000	721,938
BOEING CO	6% 15 Mar 2019	950,000	1,030,906
BOEING CO	4.875% 15 Feb 2020	480,000	481,301
BOYD GAMING CORP	6.75% 15 Apr 2014	155,000	139,694
BOYD GAMING CORP	7.125% 01 Feb 2016	30,000	26,100
BP CAP MKTS PLC	3.875% 10 Mar 2015	790,000	811,657
BP CAPITAL MARKETS PLC	5.25% 07 Nov 2013	2,380,000	2,592,365
BRITISH TELECOMMUNICATIONS PLC	8.375% 15 Dec 2010	690,000	739,211
CALIFORNIA ST	7.3% 01 Oct 2039	1,090,000	1,030,137
CALPINE CONSTRUCTION FIN	8% 01 Jun 2016	870,000	896,100
CATERPILLAR FINANCIAL SE	6.2% 30 Sep 2013	2,270,000	2,529,563
CDC MTG CAP TR	0.85063% 25 Jan 2033	369,263	281,708
CELLCO PART/VERI WIRELSS	8.5% 15 Nov 2018	2,450,000	3,038,936
CHASE FDG MTG LN	5.3294% 25 Oct 2032	489,735	341,934
CHESAPEAKE ENERGY CORP	6.25% 15 Jan 2018	300,000	288,000
CHESAPEAKE ENERGY CORP	7.25% 15 Dec 2018	855,000	861,413
CHS CMNTY HEALTH SYS INC	8.875% 15 Jul 2015	570,000	589,950
CITIGROUP	5.5% 15 Feb 2017	890,000	842,235
CITIGROUP INC	5.5% 15 Oct 2014	1,090,000	1,103,659
CITIGROUP INC	8.5% 22 May 2019	1,350,000	1,558,917
CITIGROUP INC	6.375% 12 Aug 2014	520,000	544,392
CITIGROUP INC	6.01% 15 Jan 2015	3,280,000	3,349,201
CITIGROUP INC	0	3,420,000	3,296,962
CITIGROUP INC	6.5% 19 Aug 2013	1,730,000	1,842,784
CITIGROUP INC	6.875% 05 Mar 2038	2,510,000	2,505,025
CITIGROUP MTG LN TR	1% 25 Dec 2033	291,284	193,928
CITIZENS COMMUNICATIONS CO	7.125% 15 Mar 2019	10,000	9,450
COLUMBIA / HCA HEALTHCARE CORP	7.5% 15 Nov 2095	1,630,000	1,287,896
COLUMBIA/HCA HEALTHCARE CORP	7.69% 15 Jun 2025	170,000	155,669
COMCAST CABLE COMMUNICATIONS	6.75% 30 Jan 2011	130,000	137,198
COMCAST CORP	6.5% 15 Jan 2015	685,000	767,442
COMCAST CORP NEW	6.5% 15 Jan 2017	470,000	520,320
COMCAST CORP NEW	5.7% 15 May 2018	1,920,000	2,018,400
COMMONWEALTH BANK AUST	5% 15 Oct 2019	550,000	546,057
COMMONWEALTH BANK AUST	3.75% 15 Oct 2014	1,280,000	1,283,113
COMMONWEALTH EDISON CO	6.15% 15 Mar 2012	1,410,000	1,521,074
COMPAGNIE GENERALE DE	7.5% 15 May 2015	415,000	411,888
COMPAGNIE GENERALE DE GEOPHYSI	7.75% 15 May 2017	580,000	575,650
COMPLETE PRODTN SVCS INC	8% 15 Dec 2016	540,000	532,575
CONOCO FDG CO	7.25% 15 Oct 2031	600,000	695,254
CONOCO FDG CO	6.35% 15 Oct 2011	570,000	620,138
CONOCOPHILLIPS	6.5% 01 Feb 2039	630,000	699,200
CONOCOPHILLIPS	7.79% 15 Jan 2020	2,780,000	3,080,287
CONOCOPHILLIPS	4.75% 15 Oct 2012	240,000	257,169
CONOCOPHILLIPS	5.9% 15 Oct 2032	10,000	10,201
CONOCOPHILLIPS	5.9% 15 May 2038	260,000	266,507

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CONSECO FIN SECURITATIONS CO	8.31% 01 May 2032	1,062,377	827,581
CONSECO FIN SECURITIZATIONS	7.27% 01 Sep 2031	2,040,106	1,903,025
CONSECO FIN SECURITIZATIONS	8.5% 01 Mar 2033	2,485,132	78,947
CONTINENTAL AIRLS	6.703% 15 Dec 2022	771,170	717,188
CONTINENTAL AIRLS	5.983% 19 Apr 2022	2,400,000	2,316,000
CONTINENTAL AIRLS PASS THRU	6.648% 15 Mar 2019	843,030	813,524
CONTINENTAL AIRLS PASS THRU TR	6.545% 02 Aug 2020	801,690	785,657
CORPORACION NACIONAL DEL COBRE	4.75% 15 Oct 2014	590,000	631,709
CORTS FORD	CORPORATE BKD TR SECS 7.4	22,900	456,397
COUNTRYWIDE FINL CORP	6.25% 15 May 2016	520,000	528,926
CREDIT AGRICOLE SA	8.375% 31 Dec 2049	2,870,000	3,042,200

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CREDIT SUISSE	5.383% 15 Feb 2040	7,060,000	5,698,692
CREDIT SUISSE FIRST BOSTON MTG	4.832% 15 Apr 2037	1,080,000	1,039,778
CSC HLDGS INC	8.625% 15 Feb 2019	125,000	134,531
CSMS COML MTG TR	5.022% 15 May 2008	5,866,449	5,158,778
CVS CAREMARK CORP	6.6% 15 Mar 2019	3,530,000	3,862,840
CVS CAREMARK CORP	9.35% 10 Jan 2023	4,700,000	4,579,727
CWABS	1% 25 Sep 2037	3,741,755	2,099,098
CWABS ASSET BACKED CTFS TR	1% 25 Aug 2037	4,638,177	2,977,509
CWABS INC	1% 25 Feb 2033	131,850	104,238
CWABS INC	1% 15 Nov 2028	290,661	186,857
CWALT ALTERNATIVE LN TR	5.665% 25 Feb 2047	11,921,293	5,841,706
CWALT INC	2.80188% 20 Nov 2035	4,985,524	2,616,798
CWALT INC	1% 25 Nov 2035	4,111,325	2,126,461
CWALT INC	1% 25 Aug 2035	2,163,278	1,087,932
CWALT INC	5.549144% 20 Jul 2035	2,632,347	1,390,874
CWALT INC	2.67125% 25 Jul 2046	3,254,330	1,604,858
CWALT INC	1% 25 Dec 2034	396,085	280,206
CWALT INC	1% 25 Dec 2034	326,144	201,546
CWALT INC	3.4925% 25 Feb 2036	3,748,053	2,455,551
CWALT INC	1% 25 Jan 2036	1,531,147	809,787
CWHEQ INC	1% 15 Dec 2035	1,886,078	533,595
CWMBS INC	0.63125% 25 Sep 2035	8,713,923	6,536,151
CWMBS INC	0.65688% 20 Mar 2046	598,236	292,785
DAVITA INC	7.25% 15 Mar 2015	290,000	290,725
DAVITA INC	6.625% 15 Mar 2013	5,000	5,013
DELHAIZE GROUP SA	6.5% 15 Jun 2017	780,000	847,105
DELTA AIR LINES INC	7.379% 18 Nov 2011	105,188	104,925
DELTA AIR LINES INC	1% 10 Feb 2024	875,352	801,525
DELTA AIRLINES INC DEL	7.57% 18 May 2012	1,600,000	1,622,000
DEPFA ACS BK	5.125% 16 Mar 2037	1,700,000	1,249,466
DEUTSCHE MTG SECS INC	5.77% 25 Jun 2034	1,418,212	1,054,978
DEUTSCHE TELEKOM INTL FIN B V	5.75% 23 Mar 2016	1,040,000	1,104,327
DI FIN SUB LLC	9.5% 15 Feb 2013	190,000	192,375
DIAGEO CAP PLC	7.375% 15 Jan 2014	3,400,000	3,933,164
DISH DBS CORP	7.875% 01 Sep 2019	545,000	571,569
DOMINION RES INC DEL	5.7% 17 Sep 2012	1,490,000	1,610,109
DOMINION RES INC VA NEW	4.75% 15 Dec 2010	410,000	422,031
DOMINION RES INC VA NEW	8.875% 15 Jan 2019	1,510,000	1,881,783
DR PEPPER SNAPPLE GROUP INC	6.82% 01 May 2018	850,000	953,545
DUKE ENERGY CO	5.625% 30 Nov 2012	100,000	109,171
DYNEGY HOLDINGS INC	7.75% 01 Jun 2019	790,000	685,325
EAST LANE RE LTD	1% 06 May 2011	350,000	349,855
EASTMAN KODAK CO	7.25% 15 Nov 2013	2,195,000	1,810,875
ECHOSTAR DBS CORP	7% 01 Oct 2013	20,000	20,575
ECHOSTAR DBS CORP	6.625% 01 Oct 2014	320,000	322,800
ECHOSTAR DBS CORP	7.75% 31 May 2015	165,000	172,838
EDISON MISSION ENERGY	7.75% 15 Jun 2016	270,000	229,500
EDISON MISSION ENERGY	7.2% 15 May 2019	620,000	469,650
EDISON MISSION ENERGY	7% 15 May 2017	200,000	158,000
EDISON MISSION ENERGY	7.625% 15 May 2027	220,000	149,050
EL PASO CORP	6.7% 15 Feb 2027	650,000	518,688
EL PASO CORP	7% 15 Jun 2017	1,780,000	1,765,390
EL PASO ENERGY	7.8% 01 Aug 2031	977,000	919,780
EL PASO ENERGY CORP MTN	7.75% 15 Jan 2032	206,000	194,796
EL PASO NAT GAS CO	8.375% 15 Jun 2032	1,040,000	1,235,082
EMAC OWNER TRUST	1% 15 Oct 2025	10,746	6,981
EMERALDS TR	5.5925% 04 Aug 2020	209,934	156,401
ENERGY FUTURE HLDGS CORP	11.25% 01 Nov 2017	11,022,516	7,798,430
ENERGY FUTURE HLDGS CORP	10.875% 01 Nov 2017	40,000	32,700
ENERGY TRANSFER PARTNERS L P	6.7% 01 Jul 2018	2,430,000	2,601,801
ENTERPRISE PRODS OPER LLC	9.75% 31 Jan 2014	3,040,000	3,628,173
EURO CURRENCY		181,431	260,308
EURODOLLAR FUTURE	MAR10 98.75 PUT	(140,000)	(350)

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EURODOLLAR FUTURE	SEP10 99.125 PUT	(402,500)	(175,088)
EURODOLLAR FUTURES	MAR10 99.375 PUT	(145,000)	(2,900)
EURODOLLAR FUTURES	JUN10 99.375 PUT	(342,500)	(75,350)
EURODOLLAR FUTURES	JUN10 99.375 CALL	(342,500)	(56,513)
EURODOLLAR FUTURES	MAR10 99 CALL	(235,000)	(153,338)
EURODOLLAR FUTURES	MAR10 98.875 PUT	(95,000)	(475)
EURODOLLAR FUTURES	SEP10 99.125 CALL	(402,500)	(84,525)
FANNIE MAE	2.625% 20 Nov 2014	1,500,000	1,488,369
FANNIE MAE	1.75% 10 Aug 2012	2,340,000	2,339,530
FED HM LN PC POOL 1G2403	5.555% 01 Jan 2038	7,619,374	8,064,680
FED HM LN PC POOL 1G2603	5.552% 01 Oct 2036	5,832,469	6,146,043

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FED HM LN PC POOL 1J1534	5.739998% 01 Mar 2037	6,914,367	7,314,896
FED HM LN PC POOL 1J2919	5.826% 01 Aug 2037	4,627,755	4,926,321
FED HM LN PC POOL A39586	5.5% 01 Nov 2035	3,063,420	3,220,740
FED HM LN PC POOL C00860	7% 01 Sep 2029	11,190	12,363
FED HM LN PC POOL G01737	5% 01 Dec 2034	110,096	113,250
FED HM LN PC POOL G03092	5.5% 01 Jul 2037	1,454,710	1,525,552
FED HM LN PC POOL G03695	5.5% 01 Nov 2037	11,241,096	11,797,297
FED HM LN PC POOL G03696	5.5% 01 Jan 2038	21,168,330	22,199,184
FEDERAL HOME LN MTG	PFR STK USD1.00	110,325	90,467
FEDERAL HOME LN MTG CORP	5.625% 23 Nov 2035	2,610,000	2,567,324
FEDERAL NATL MTG ASSN	0% 09 Oct 2019	3,470,000	1,884,210
FEDERAL NATL MTG ASSN	5.25% 01 Aug 2012	5,950,000	6,349,424
FEDERAL NATL MTG ASSN	PFD SER S	80,425	88,468
FEDERAL NATL MTG ASSN DISC NTS	0.01% 25 Jan 2010	1,450,000	1,449,652
FFCA 1999 1A IO	1.7594% 18 Nov 2011	906,205	18,029
FFCA SECD LENDING CORP	1% 18 Sep 2020	3,398,211	67,366
FHLMC TBA JAN 30 GOLD SINGLE	5% 01 Dec 2099	4,300,000	4,408,842
FINANCING CORP PRINC FICO STRP	0.01% 03 Aug 2018	740,000	501,665
FINANCING CORP PRINC FICO STRP	0.01% 03 Aug 2018	700,000	474,548
FINANCING CORP PRINC FICO STRP	0.01% 26 Sep 2019	90,000	56,518
FINANCING CORP PRINC FICO STRP	0.01% 11 May 2018	1,720,000	1,184,112
FINANCING CORP PRINC FICO STRP	0% 03 Aug 2018	1,640,000	1,111,797
FINANCING CORP PRINC FICO STRP	0.01% 07 Mar 2019	680,000	442,197
FINANCING CORP PRINC FICO STRP	0% 02 Nov 2018	1,620,000	1,079,589
FINANCING CORP PRINC FICO STRP	0.01% 03 Aug 2018	1,330,000	901,640
FINANCING CORP PRINC FICO STRP	0.01% 06 Jun 2019	220,000	140,861
FINANCING CORP PRINC FICO STRP	0% 06 Apr 2018	1,390,000	962,236
FINANCING CORP PRINCIPAL FICO	0.01% 08 Feb 2018	450,000	314,355
FIRST ENERGY CORP	7.375% 15 Nov 2031	2,990,000	3,240,867
FIRST HORIZON ALT MTG SECS	0.84125% 25 Feb 2037	760,791	376,143
FIRSTENERGY CORP	6.45% 15 Nov 2011	17,000	18,228
FMC FIN III SA	6.875% 15 Jul 2017	340,000	337,450
FNMA TBA JAN 15 SINGLE FAM	5.5% 01 Dec 2099	35,900,000	37,964,250
FNMA TBA JAN 15 SINGLE FAM	6% 01 Dec 2099	1,100,000	1,173,391
FNMA POOL 190353	5% 01 Aug 2034	264,301	272,079
FNMA POOL 190357	5% 01 Mar 2035	225,725	232,368
FNMA POOL 190360	5% 01 Aug 2035	184,323	189,517
FNMA POOL 190377	5% 01 Nov 2036	679,782	698,937
FNMA POOL 313046	9% 01 Aug 2026	20,037	23,189
FNMA POOL 535460	8% 01 Sep 2015	19,645	21,176
FNMA POOL 542564	8% 01 Aug 2015	18,482	20,235
FNMA POOL 555350	5.5% 01 Mar 2018	1,046,119	1,113,919
FNMA POOL 631364	5.5% 01 Feb 2017	15,214	16,177
FNMA POOL 691215	6.5% 01 Jan 2037	1,102,953	1,183,607
FNMA POOL 745000	6% 01 Oct 2035	341,090	363,911
FNMA POOL 745275	5% 01 Feb 2036	1,310,041	1,346,954
FNMA POOL 745755	5% 01 Dec 2035	18,048,644	18,579,764
FNMA POOL 880622	5.5% 01 Apr 2036	14,774,531	15,494,020
FNMA POOL 888160	1% 01 Feb 2037	3,776,034	3,966,384
FNMA POOL 888893	5.5% 01 Aug 2037	3,406,571	3,578,319
FNMA POOL 889697	6% 01 Jul 2038	230,831	244,717
FNMA POOL 889852	5.5% 01 May 2035	236,064	248,372
FNMA POOL 892570	6.5% 01 Jul 2036	541,854	581,477
FNMA POOL 892988	6.5% 01 Sep 2036	612,683	657,486
FNMA POOL 894044	6.5% 01 Oct 2036	762,246	817,985
FNMA POOL 898835	6.5% 01 Nov 2036	755,362	810,597
FNMA POOL 899589	6.5% 01 Jun 2037	900,180	965,021
FNMA POOL 903858	6.5% 01 Oct 2036	420,002	450,715
FNMA POOL 904000	6% 01 Jan 2037	1,977,676	2,100,663
FNMA POOL 918030	6.5% 01 May 2037	225,624	241,876
FNMA POOL 918088	6.5% 01 May 2037	752,850	807,079
FNMA POOL 918357	6% 01 May 2037	4,091,445	4,340,128
FNMA POOL 922285	6.5% 01 Dec 2036	831,620	892,432

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FNMA POOL 926050	5% 01 Apr 2038	16,312,205	16,758,174
FNMA POOL 928416	6.5% 01 May 2037	435,644	467,024
FNMA POOL 929622	5% 01 Jun 2038	833,131	855,908
FNMA POOL 933753	5% 01 Apr 2038	777,407	798,661
FNMA POOL 939416	1% 01 May 2037	8,296,153	8,779,045
FNMA POOL 942126	6.5% 01 Jul 2037	688,238	737,813
FNMA POOL 942478	6% 01 Aug 2037	1,600,996	1,698,306
FNMA POOL 944510	1% 01 Jul 2037	4,037,910	4,223,129
FNMA POOL 946208	6.5% 01 Aug 2037	497,109	532,917
FNMA POOL 946585	6.5% 01 Sep 2037	703,477	754,150
FNMA POOL 948526	6.5% 01 Aug 2037	664,924	712,820

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FNMA POOL 948696	6% 01 Aug 2037	5,482,448	5,815,678
FNMA POOL 950184	6.5% 01 Sep 2037	298,571	320,077
FNMA POOL 950189	6.5% 01 Sep 2037	1,139,323	1,221,389
FNMA POOL 952445	4.5% 01 Sep 2037	978,444	977,727
FNMA POOL 953610	5% 01 Mar 2038	659,560	677,593
FNMA POOL 963147	5% 01 May 2038	840,282	863,255
FNMA POOL 963339	5% 01 May 2038	824,191	846,724
FNMA POOL 963939	5% 01 Jun 2038	886,946	911,195
FNMA POOL 968274	5% 01 Mar 2038	832,218	854,971
FNMA POOL 969791	5% 01 Feb 2038	953,442	979,508
FNMA POOL 970014	5% 01 Jun 2038	894,682	919,142
FNMA POOL 970038	5% 01 May 2038	845,239	868,347
FNMA POOL 972580	5% 01 Mar 2038	6,120,241	6,287,566
FNMA POOL 973585	5% 01 Mar 2038	942,665	968,490
FNMA POOL 974963	4.5% 01 Apr 2038	2,872,889	2,870,782
FNMA POOL 981186	5% 01 Apr 2038	736,640	756,780
FNMA POOL 981689	5% 01 Jun 2038	793,375	815,065
FNMA POOL 981706	5% 01 Jun 2038	781,588	802,956
FNMA POOL 981802	5% 01 Jun 2038	941,637	967,381
FNMA POOL 981856	5% 01 Jun 2038	895,389	919,868
FNMA POOL 981908	5% 01 Jun 2038	962,272	988,580
FNMA POOL 983275	5% 01 May 2038	764,001	784,888
FNMA POOL 983470	5% 01 May 2038	22,197,583	22,804,457
FNMA POOL 983617	5% 01 May 2038	891,664	916,042
FNMA POOL 984594	5% 01 Jun 2038	830,278	852,978
FNMA POOL 984867	5% 01 Jun 2038	980,852	1,007,668
FNMA POOL 984902	5% 01 Jun 2038	803,342	825,305
FNMA POOL 985555	5% 01 Jun 2038	823,585	846,101
FNMA POOL 986518	5% 01 Jun 2038	848,420	871,615
FNMA POOL 986651	5% 01 Jul 2038	968,289	994,762
FORD MTR CR CO	5.7% 15 Jan 2010	350,000	350,013
FORD MTR CR CO	12% 15 May 2015	2,710,000	3,142,592
FORD MTR CR CO	0.01% 15 Jun 2011	2,118,000	2,096,820
FOREST CITY ENTERPRISES INC	6.5% 01 Feb 2017	197,000	149,720
FREDDIE MAC	3% 28 Jul 2014	3,890,000	3,942,554
FREEMPORT MCMORAN COPPER + GOLD	8.375% 01 Apr 2017	2,835,000	3,104,325
FREESCALE SEMICONDUCTOR INC	8.875% 15 Dec 2014	50,000	45,875
FRESENIUS MED CARE CAP TR IV	7.875% 15 Jun 2011	490,000	507,763
GE COML MTG CORP TR	5.543% 10 Dec 2049	940,000	762,482
GEN MOTORS CORP	8.375% 05 Jul 2033	460,000	135,297
GENERAL ELEC CAP CORP	2.125% 21 Dec 2012	4,740,000	4,744,394
GENERAL ELEC CAP CORP	5.9% 13 May 2014	250,000	270,268
GENERAL ELEC CAP CORP	6% 07 Aug 2019	30,000	31,141
GENERAL ELEC CAP CORP	5.45% 15 Jan 2013	370,000	393,341
GENERAL ELEC CAP CORP	1% 15 Nov 2067	3,140,000	2,723,950
GENERAL ELEC CAP CORP	6.875% 10 Jan 2039	4,160,000	4,295,970
GENERAL ELEC CO	5% 01 Feb 2013	2,310,000	2,443,888
GENERAL MTRS CORP	1% 15 Mar 2036	680,000	91,800
GENERAL MTRS CORP	9.4% 15 Jul 2021	52,000	13,585
GENERAL MTRS CORP	8.1% 15 Jun 2024	28,000	7,280
GENERAL MTRS CORP	SR DEB CONV SER C	56,295	318,067
GENERAL MTRS CORP	SR DEB CONV SER A	1,928	10,797
GENERAL MTRS CORP	SR DEB CONV SER D	33,473	189,122
GENERAL MTRS CORP MTN BK ENT	9.45% 01 Nov 2011	192,000	50,400
GEORGIA PAC CORP	8.125% 15 May 2011	8,000	8,400
GLAXOSMITHLINE CAP INC	5.65% 15 May 2018	3,010,000	3,246,565
GLITNIR BANKI HF	6.375% 25 Sep 2012	1,260,000	264,600
GLITNIR BANKI HF	6.693% 15 Jun 2016	2,100,000	210
GLITNIR BANKI HF GLOBAL	6.33% 28 Jul 2011	1,060,000	222,600
GLITNIR NAMKI HF	7.451% 14 Dec 2049	200,000	20
GMAC INC		1,207	795,564
GMAC LLC	6.875% 15 Sep 2011	2,311,000	2,276,335
GMAC LLC	7.25% 02 Mar 2011	2,570,000	2,544,300

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GMAC LLC	7.5% 31 Dec 2013	343,000	330,995
GMAC LLC	8% 31 Dec 2018	83,000	73,040
GMAC LLC	7.75% 19 Jan 2010	978,000	978,000
GMACM HOME CORP LOAN TR	6.07% 25 Feb 2031	5,551,150	3,350,036
GMACM HOME EQUITY LN TR	1.605% 25 Nov 2036	2,363,913	894,224
GMACM MTG LN TR	1% 25 May 2035	340,519	265,445
GNMA I TBA JAN 30 SINGLE FAM	6% 01 Dec 2099	10,600,000	11,199,557
GNMA II POOL 003474	6% 20 Nov 2033	141,923	151,677
GNMA II TBA JAN 30 JUMBOS	6% 01 Dec 2099	2,800,000	2,965,374
GNMA II TBA JAN 30 JUMBOS	5% 01 Dec 2099	6,100,000	6,268,732
GNMA POOL 403388	5% 15 Sep 2033	13,436	13,922

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GNMA POOL 403456	5% 15 Nov 2033	427,053	442,519
GNMA POOL 486470	6.5% 15 Aug 2028	10,589	11,439
GNMA POOL 486516	6.5% 15 Sep 2028	23,172	25,032
GNMA POOL 488303	7.5% 15 Dec 2028	1,146	1,290
GNMA POOL 566505	5% 15 Dec 2033	25,761	26,694
GNMA POOL 583048	5% 15 Sep 2034	44,380	45,946
GNMA POOL 586311	5% 15 Dec 2034	13,831	14,319
GNMA POOL 586345	5% 15 Jan 2035	161,644	167,094
GNMA POOL 592160	5% 15 Aug 2033	156,668	162,342
GNMA POOL 602430	5% 15 Jan 2035	25,547	26,408
GNMA POOL 602870	5% 15 Jan 2035	415,197	429,195
GNMA POOL 603246	5% 15 Apr 2034	108,708	112,543
GNMA POOL 604945	5% 15 Jan 2034	271,554	281,133
GNMA POOL 605098	5% 15 Mar 2034	4,138,829	4,284,835
GNMA POOL 606212	5% 15 Aug 2033	176,409	182,797
GNMA POOL 607449	5% 15 Dec 2033	452,498	468,885
GNMA POOL 612813	5% 15 Jun 2033	355,551	368,427
GNMA POOL 613871	5% 15 Sep 2033	278,127	288,199
GNMA POOL 615430	5% 15 Aug 2033	201,623	208,925
GNMA POOL 615655	5% 15 Oct 2033	129,533	134,224
GNMA POOL 616413	5% 15 May 2034	779,419	806,915
GNMA POOL 617327	6% 15 Dec 2036	2,637,688	2,794,287
GNMA POOL 617567	6% 15 Jun 2037	51,039	54,013
GNMA POOL 619279	5% 15 Dec 2034	27,549	28,521
GNMA POOL 620569	5% 15 Sep 2033	143,099	148,281
GNMA POOL 626676	5% 15 May 2034	335,647	347,487
GNMA POOL 633552	5% 15 Aug 2034	112,357	116,321
GNMA POOL 635949	5% 15 Nov 2034	298,498	309,028
GNMA POOL 635988	5% 15 Dec 2034	249,672	258,480
GNMA POOL 636294	5% 15 Apr 2035	22,165	22,912
GNMA POOL 636484	5% 15 Mar 2035	292,439	302,298
GNMA POOL 636868	5% 15 Dec 2034	119,682	123,904
GNMA POOL 637029	5% 15 Dec 2034	25,980	26,896
GNMA POOL 637062	5% 15 Dec 2034	32,807	33,964
GNMA POOL 637285	5% 15 Nov 2034	271,234	280,802
GNMA POOL 637381	5% 15 Dec 2034	391,668	405,485
GNMA POOL 637422	5% 15 Jan 2035	242,308	250,477
GNMA POOL 637869	5% 15 Mar 2035	23,114	23,893
GNMA POOL 637934	5% 15 Jan 2035	173,435	179,282
GNMA POOL 638114	5% 15 Nov 2034	294,169	304,547
GNMA POOL 638198	5% 15 Dec 2034	7,275	7,531
GNMA POOL 644753	5% 15 May 2035	16,501	17,058
GNMA POOL 661534	6% 15 Dec 2036	307,547	325,806
GNMA POOL 662583	6% 15 Sep 2037	2,631,706	2,785,071
GNMA POOL 780851	7.5% 15 Dec 2027	20,238	22,752
GNMA POOL 781001	7.5% 15 Mar 2029	27,352	30,770
GNMA POOL 781887	5% 15 Mar 2035	1,844,302	1,906,068
GNMA POOL 781905	5% 15 Apr 2035	561,075	579,767
GOLDMAN SACHS CAPITAL II	5.793% 29 Dec 2049	110,000	85,250
GOLDMAN SACHS GROUP INC	5.45% 01 Nov 2012	410,000	440,823
GOLDMAN SACHS GROUP INC MTN	6% 01 May 2014	3,600,000	3,937,565
GOVERNMENT NATL MTG ASSN	1% 20 Aug 2031	76,559	76,033
GREENPOINT MTG FDG TR	2.67125% 25 Apr 2036	13,056,350	7,102,350
GREENPOINT MTG FDG TR 2006 AR4	5.424001% 25 Sep 2046	1,924,296	1,848,489
GS MTG SECS CORP II	4.68% 10 Jul 2039	3,400,000	3,414,236
GSRPM MTG LN TR 2007 1	0.685% 25 Mar 2037	5,258,254	2,472,340
HARBORVIEW MTG LN TR	5.57083% 25 Feb 2036	413,866	259,485
HBOS CAP FDG NO 2 L P	6.071% 30 Jun 2049	440,000	286,000
HCA INC	7.5% 06 Nov 2033	190,000	166,162
HCA INC	6.25% 15 Feb 2013	637,000	619,483
HCA INC	6.3% 01 Oct 2012	27,000	27,000
HCA INC	9.625% 15 Nov 2016	139,000	150,468
HCA INC	9.25% 15 Nov 2016	970,000	1,041,538

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HCA INC FORMERLY HCA HEALTHCAR	9.125% 15 Nov 2014	120,000	126,600
HESS CORP	8.125% 15 Feb 2019	1,380,000	1,664,221
HESS CORP	7.875% 01 Oct 2029	660,000	791,574
HOUSEHOLD FIN CORP	8% 15 Jul 2010	715,000	740,969
HOUSEHOLD FIN CORP	6.375% 27 Nov 2012	170,000	185,136
HOUSEHOLD FIN CORP	7% 15 May 2012	650,000	706,785
HSBC CAP FDG DLR 2 L P	1% 31 Dec 2049	520,000	443,866
HSBC FIN CORP	6.75% 15 May 2011	805,000	850,787
ICICI BANK LIMITED	6.375% 30 Apr 2022	1,222,000	1,097,005
ICICI BANK LTD	1% 30 Apr 2022	376,000	328,086
ILFC E CAPITAL TR	6.25% 21 Dec 2065	720,000	374,400

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IMPAC CMB TR	1.03125% 25 Mar 2033	293,949	219,661
IMPAC SECD ASSETS CORP	2.742502% 25 Aug 2036	165,864	131,702
IMPAC SECD ASSETS CORP	5.639116% 25 Mar 2036	3,083,276	1,187,104
INDYMAC INDX MTG LN TR	0.35063% 25 Jul 2036	5,264,288	2,443,984
INN OF THE MTN GODS RESORT + C	12% 15 Nov 2010	310,000	128,263
INTELSAT CORP	9.25% 15 Aug 2014	420,000	431,550
INTELSAT JACKSON HLDG	8.5% 01 Nov 2019	345,000	355,350
INTELSAT JACKSON HLDGS LTD	9.5% 15 Jun 2016	95,000	101,650
* J P MORGAN CHASE + CO	5.75% 02 Jan 2013	2,950,000	3,146,140
* JP MORGAN CHASE COML MTG	4.895% 12 Sep 2037	380,000	366,604
* JP MORGAN CHASE COML MTG SECS	5.42% 15 Jan 2049	1,830,000	1,543,708
* JP MORGAN CHASE COML MTG SECS	5.2945% 12 Jan 2043	1,900,000	1,808,956
* JPMORGAN CHASE BK NA STRUCT	1% 11 Feb 2011	3,544,000	3,549,971
KANSAS CITY SOUTHERN MEX	12.5% 01 Apr 2016	375,000	431,250
KAUPTHING BANK	7.625% 28 Feb 2015	5,090,000	1,259,775
KAUPTHING BK	7.125% 19 May 2016	700,000	70
KAUPTHING BK HF MED TRM SR BK	5.75% 04 Oct 2011	510,000	126,225
KERR MCGEE CORP	6.95% 01 Jul 2024	540,000	584,813
KERR MCGEE CORP	7.875% 15 Sep 2031	2,350,000	2,740,887
KINDER MORGAN ENERGY PARTNERS	5% 15 Dec 2013	390,000	409,426
KINDER MORGAN ENERGY PARTNERS	7.125% 15 Mar 2012	60,000	65,427
KINDER MORGAN ENERGY PARTNERS	6.75% 15 Mar 2011	230,000	243,233
KINDER MORGAN ENERGY PARTNERS	6% 01 Feb 2017	1,260,000	1,322,892
KINDER MORGAN ENERGY PARTNERS	5.85% 15 Sep 2012	70,000	75,332
KINDER MORGAN ENERGY PARTNERS	6.95% 15 Jan 2038	1,420,000	1,513,383
KINDER MORGAN ENERGY PARTNERS	5.95% 15 Feb 2018	490,000	519,015
KROGER CO	5% 15 Apr 2013	1,700,000	1,797,776
L 3 COMMUNICATIONS CORP	6.375% 15 Oct 2015	150,000	150,563
LA HIPOTECARIA PANAMANINAN MTG	5.5% 23 Dec 2036	8,086,621	7,115,228
LAMAR MEDIA CORP	6.625% 15 Aug 2015	30,000	28,800
LANDSBANKI IS HF	6.1% 25 Aug 2011	2,970,000	133,650
LB UBS COML MTG TR	1% 15 Jun 2036	9,549,563	101,871
LEHMAN BROS HLDGS INC	6.75% 28 Dec 2017	3,500,000	1,050
LEHMAN BROS HLDGS INC	5.857% 29 Nov 2049	1,400,000	420
LEHMAN BROTHERS HLDGS INC	5.25% 06 Feb 2012	510,000	99,450
LEHMAN BROTHERS HLDGS INC	6.2% 26 Sep 2014	610,000	118,950
LEHMAN XS TR	2.69188% 25 Apr 2046	3,179,967	1,459,868
LEHMAN XS TR	5.5339992% 25 Sep 2046	8,865,982	3,550,536
LEHMAN XS TR	2.89875% 25 Dec 2035	1,761,797	469,829
LEVEL 3 FING INC	9.25% 01 Nov 2014	380,000	359,100
MASTR ADJ RATE MTG TR	5.705% 25 May 2047	7,435,761	3,516,453
MASTR ADJ RATE MTGS TR	1% 25 Apr 2034	141,835	84,429
MASTR SPECIALIZED LN TR 2006 3	0.49125% 25 Jun 2046	5,044,393	2,788,788
MCDONALDS CORP	5.35% 01 Mar 2018	1,200,000	1,286,663
MERNA REINS LTD 2007 1	1% 30 Jun 2012	3,900,000	3,841,890
MERRILL LYNCH MTG INVS	1% 25 Apr 2035	114,116	66,154
MERRILL LYNCH MTG INVS INC	2.883% 25 Jan 2029	309,779	277,255
MERRILL LYNCH MTG INVS INC	0% 25 Jan 2029	9,297,700	376,572
MERRILL LYNCH MTG TR	5.2447% 12 Nov 2037	320,000	316,768
METLIFE CAP TR IV	7.875% 15 Dec 2067	700,000	696,500
METLIFE INC	6.4% 15 Dec 2066	310,000	271,250
METROPOLITAN LIFE GLOBAL FDG I	5.125% 10 Apr 2013	1,470,000	1,557,303
MGM MIRAGE	7.625% 15 Jan 2017	40,000	31,100
MGM MIRAGE	6.75% 01 Sep 2012	170,000	151,725
MGM MIRAGE FORMERLY GRAND	8.5% 15 Sep 2010	45,000	44,775
MGM MIRAGE INC	11.125% 15 Nov 2017	260,000	287,950
MGM MIRAGE INC	10.375% 15 May 2014	110,000	119,350
ML CFC COML MTG TR	1% 14 Aug 2048	890,000	697,927
ML CFC COML MTG TR	5.81% 12 Jun 2050	2,000,000	1,676,524
MOHEGAN TRIBAL GAMING AUTH	8% 01 Apr 2012	140,000	119,175
MORGAN STANLEY	5.82438% 18 Oct 2016	660,000	611,357
MORGAN STANLEY CAP I INC	4.989% 13 Aug 2042	3,370,000	3,262,076
MORGAN STANLEY CAP I INC	5.491761% 25 Jul 2035	3,354,150	2,250,205

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MORGAN STANLEY FDIC GTD TLGP	3.25% 01 Dec 2011	800,000	829,860
MORGAN STANLEY GROUP INC	5.75% 31 Aug 2012	510,000	547,014
MORGAN STANLEY GROUP INC	6.625% 01 Apr 2018	2,860,000	3,092,140
MOTORS LIQUIDATION CO	SR DEB CONV SER B	447,114	2,548,550
MSDWCC HELOC TR	5.14938% 25 Jul 2017	345,266	161,069
MUFG CAPITAL FINANCE 1 LIMITED	6.346% 25 Jul 2049	900,000	819,131
NELNET STUDENT LN TR	1% 25 Apr 2024	1,590,000	1,659,952
NEWS AMER INC	6.75% 09 Jan 2038	1,330,000	1,379,633
NEWS AMER INC	6.2% 15 Dec 2034	60,000	60,301
NEWS AMER INC	6.65% 15 Nov 2037	100,000	105,631
NOBLE ENERGY INC	8.25% 01 Mar 2019	1,590,000	1,902,246

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NORDEA BANK AB	3.7% 13 Nov 2014	2,000,000	1,996,144
NORTHROP GRUMMAN CORP	7.125% 15 Feb 2011	600,000	635,146
NRG ENERGY	7.375% 01 Feb 2016	150,000	150,188
NRG ENERGY INC	7.375% 15 Jan 2017	50,000	50,125
NRG ENERGY INC	7.25% 01 Feb 2014	605,000	612,563
NTL CABLE PLC	9.125% 15 Aug 2016	140,000	147,525
OCCIDENTAL PETE CORP	7% 01 Nov 2013	2,790,000	3,205,663
OMI TR	0% 15 Aug 2010	2,903,147	87,310
OPTI CDA INC	8.25% 15 Dec 2014	380,000	313,025
OPTI CDA INC	7.875% 15 Dec 2014	460,000	377,200
ORIGEN MANUFACTRD HSG CONTRACT	5.91% 15 Jan 2037	200,000	177,435
ORIGEN MANUFACTURED HSG CONTRA	6.48% 15 Jan 2037	100,000	79,535
OWNIT MTG LN TR	5.29% 25 Dec 2036	4,070,173	2,233,063
PACIFIC GAS + ELEC CO	6.05% 01 Mar 2034	1,000,000	1,044,034
PACIFIC GAS + ELEC CO	5.8% 01 Mar 2037	40,000	40,540
PACIFIC GAS + ELEC CO	8.25% 15 Oct 2018	1,020,000	1,245,469
PACIFIC LIFE GLOBAL FDG	5.15% 15 Apr 2013	1,000,000	1,044,897
PEABODY ENERGY CORP	6.875% 15 Mar 2013	45,000	45,506
PEGASUS AVIATION LEASE SECS II	8.37% 25 Mar 2030	1,290,000	412,791
PEMEX FIN LTD	9.03% 15 Feb 2011	120,000	123,600
PEMEX PROJ FDG MASTER TR	6.625% 15 Jun 2035	1,121,000	1,067,361
PENNEY J C INC	7.4% 01 Apr 2037	130,000	129,025
PEPSICO INC	7.9% 01 Nov 2018	1,640,000	2,012,698
PETROBRAS INTL FIN CO	5.75% 20 Jan 2020	636,000	646,995
PETROBRAS INTL FIN CO	6.125% 06 Oct 2016	830,000	890,175
PFIZER INC	6.2% 15 Mar 2019	2,160,000	2,401,104
POUND STERLING		49,116	79,315
PPG INDS INC	6.65% 15 Mar 2018	245,000	266,694
PPG INDS INC	5.75% 15 Mar 2013	245,000	261,584
PRIDE INTL INC DE	7.375% 15 Jul 2014	370,000	382,025
PRIME MTG TR	7.5% 25 Jul 2034	1,787,849	1,783,380
PROVIDENT FDG MTG LN TR	1% 25 May 2035	1,807,898	1,427,226
QUEBEC PROV CDA MTN	7.97% 22 Jul 2036	280,000	357,642
QWEST COMMUNICATIONS INTL INC	0	260,000	260,975
RAAC	1% 25 Sep 2037	2,670,030	1,712,032
RABOBANK NEDERLAND	1% 30 Jun 2019	2,030,000	2,475,086
RAILAMERICA INC	9.25% 01 Jul 2017	1,071,000	1,139,276
RBSGC MTG LN TR 2007 B	0.83938% 25 Jan 2037	2,614,541	1,286,103
REALOGY CORP	12.375% 15 Apr 2015	1,530,000	1,189,575
REED ELSEVIER CAP INC	8.625% 15 Jan 2019	1,350,000	1,642,638
RESIDENTIAL ACCREDIT LNS INC	3.295% 25 Oct 2045	2,812,751	1,445,522
RESIDENTIAL ASSET MTG PRODS	8.5% 25 Oct 2031	606,587	575,499
RESIDENTIAL ASSET MTG PRODS	1% 25 Aug 2032	67,899	50,508
RESIDENTIAL ASSET MTG PRODS	1% 25 Sep 2032	204,371	107,668
RESIDENTIAL ASSET MTG PRODS	8% 25 May 2032	3,263,169	2,965,405
RESIDENTIAL ASSET SEC MTG PASS	2.04375% 25 Jun 2031	252,757	140,223
RESIDENTIAL FDG MTG SECS I INC	1% 25 Aug 2035	3,603,087	2,331,471
RESIDENTIAL FDG MTG SECS I INC	1% 25 Nov 2035	3,989,997	2,945,672
RESONA PFD GLOBAL SECS CAYMAN	7.191% 29 Dec 2049	2,860,000	2,339,283
REYNOLDS AMERN INC	7.25% 01 Jun 2012	780,000	857,464
REYNOLDS AMERN INC	6.75% 15 Jun 2017	670,000	693,856
REYNOLDS GROUP ESCROW	7.75% 15 Oct 2016	1,205,000	1,232,113
RIO TINTO FIN USA LTD	9% 01 May 2019	3,330,000	4,214,408
RIO TINTO FIN USA LTD	6.5% 15 Jul 2018	2,040,000	2,240,899
RIVER ROCK ENTMT AUTH	9.75% 01 Nov 2011	80,000	75,400
ROCHE HLDGS INC	6% 01 Mar 2019	1,240,000	1,362,575
ROGERS CABLE INC	6.75% 15 Mar 2015	170,000	192,193
ROGERS WIRELESS INC	6.375% 01 Mar 2014	170,000	188,223
ROYAL BK SCOTLAND GROUP	6.375% 01 Feb 2011	80,000	80,222
ROYAL BK SCOTLAND GROUP PLC	5% 12 Nov 2013	600,000	538,851
ROYAL BK SCOTLAND GROUP PLC	5% 01 Oct 2014	1,590,000	1,405,186
ROYAL BK SCOTLAND GROUP PLC	7.64% 29 Mar 2049	500,000	270,000
ROYAL BK SCOTLAND GROUP PLC	5.05% 08 Jan 2015	740,000	641,922

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ROYAL BK SCOTLND GRP PLC	6.4% 21 Oct 2019	2,200,000	2,192,938
ROYAL KPN NV	8% 01 Oct 2010	350,000	367,500
RUSSIAN FEDERATION	1% 31 Mar 2030	5,489,600	6,196,386
SACO I TR	5.48% 25 Jul 2036	2,321,388	329,513
SAFEWAY INC	6.35% 15 Aug 2017	440,000	481,563
SANDRIGE ENERGY INC	9.875% 15 May 2016	780,000	820,950
SBC COMMUNICATIONS INC	5.1% 15 Sep 2014	1,160,000	1,247,766
SECURITIZED ASSET BACKED SECS	1% 25 May 2036	1,934,974	1,529,611
SERVICE CORP INTL	7.5% 01 Apr 2027	370,000	329,300
SERVICE CORP INTL	7.625% 01 Oct 2018	20,000	19,800
SHELL INTL FIN B V	6.375% 15 Dec 2038	1,450,000	1,634,698

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SHINSEI FIN CAYMAN LTD	6.418% 29 Jan 2049	1,840,000	1,071,800
SLM CORP	5.375% 15 May 2014	2,605,000	2,402,774
SLM CORP	5% 01 Oct 2013	2,440,000	2,244,654
SLM CORP MEDIUM TERM NTS	5.625% 01 Aug 2033	300,000	226,188
SLM CORP MTN	5.05% 14 Nov 2014	370,000	333,732
SLM CORP MTN	5% 15 Apr 2015	70,000	60,979
SONAT INC	7.625% 15 Jul 2011	2,610,000	2,690,130
SOUTHERN NAT GAS CO	8% 01 Mar 2032	570,000	655,483
SOUTHERN NATURAL GAS CO	5.9% 01 Apr 2017	240,000	246,465
SPECIALTY UNDERWRITING	1% 25 Nov 2034	2,800,000	1,951,153
SPRINT CAP CORP	6.9% 01 May 2019	40,000	36,800
SPRINT CAP CORP	8.75% 15 Mar 2032	390,000	367,575
SPRINT CAP CORP	8.375% 15 Mar 2012	40,000	41,400
* SSGA	G STIFF ERISA QUALIFIED	75,321,850	75,321,850
STATION CASINOS INC	6% 01 Apr 2012	360,000	54,450
STATION CASINOS INC	6.875% 01 Mar 2016	30,000	150
STATION CASINOS INC	7.75% 15 Aug 2016	585,000	91,406
STEEL DYNAMICS INC	7.375% 01 Nov 2012	145,000	149,350
STEEL DYNAMICS INC	6.75% 01 Apr 2015	435,000	431,194
STRUCTURED ADJ RATE MTG LN TR	5.06% 25 Jul 2035	1,342,321	954,194
STRUCTURED ASSET INVTS II TR	5.7% 25 Jul 2036	6,779,831	3,386,236
STRUCTURED ASSET MTG INVTS II	5.53% 25 Aug 2036	5,938,501	2,871,810
STRUCTURED ASSET SECS CORP	1.66% 01 Jan 2032	110,121	55,085
STRUCTURED ASSET SECS CORP	3.4275% 25 Jul 2032	440,505	284,204
STRUCTURED ASSET SECS CORP	8.8% 25 Dec 2029	1,594,830	1,218,407
STRUCTURED ASSET SECS CORP	1% 25 Nov 2035	2,374,891	1,492,870
SUBURBAN PROPANE PARTNERS LP	6.875% 15 Dec 2013	390,000	390,000
SUMITOMO MITSUI BK CORP	8% 15 Jun 2012	1,710,000	1,904,295
SUN MEDIA CORP CDA	7.625% 15 Feb 2013	320,000	291,600
SUNTRUST PFD CAP I	1% 31 Dec 2049	81,000	54,270
* SW 9WP006761	AUG14 4.7 PUT	(5,400,000)	(272,689)
* SW 9WP006803	SEP14 4.7 PUT	(1,640,000)	(82,838)
* SW 9WR006041	AUG14 4.7 CALL	(5,400,000)	(173,453)
* SW 9WR006082	SEP14 4.7 CALL	(1,640,000)	(52,670)
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	800,000	800,000
SWAP BARCLAYS COC	SWAP CASH COLLATERAL USD	100,000	100,000
SWAP CSFB COC	SWAP CASH COLLATERAL USD	800,000	800,000
SWAP GOLDMAN COC	SWAP CASH COLLATERAL USD	300,000	300,000
SWAP JPM CHASE COC	SWAP CASH COLLATERAL USD	1,100,000	1,100,000
SYSTEMS 2001 A T LLC	6.664% 15 Sep 2013	1,457,223	1,490,768
TBA WESTERN/LEHMAN RECEIVABLE	LBI LEHESC R(LEH ESCROW REC)	956,648	1
TCI COMMUNICATIONS INC	7.125% 15 Feb 2028	130,000	135,039
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	1,890,000	1,953,765
TECK CORPORATION	9.75% 15 May 2014	95,000	109,606
TECK RESOURCES LIMITED	10.25% 15 May 2016	80,000	93,200
TECK RESOURCES LIMITED	0	160,000	191,200
TEEKAY SHIPPING CORP	8.875% 15 Jul 2011	706,000	731,593
TELE COMMUNICATIONS INC	9.8% 01 Feb 2012	942,000	1,066,160
TELECOM ITALIA CAP	4.95% 30 Sep 2014	740,000	766,993
TELECOM ITALIA CAP	5.25% 15 Nov 2013	500,000	525,896
TELECOM ITALIA CAP	6.999% 04 Jun 2018	1,220,000	1,342,355
TENET HEALTHCARE CORP	9% 01 May 2015	524,000	565,920
TENET HEALTHCARE CORP	10% 01 May 2018	524,000	586,880
TENET HEALTHCARE CORP	8.875% 01 Jul 2019	1,503,000	1,623,240
TENET HEALTHCARE CORP	9.25% 01 Feb 2015	321,000	341,865
TENNESSEE GAS PIPELINE CO	7.625% 01 Apr 2037	470,000	527,816
TENNESSEE VALLEY AUTHORITY	5.25% 15 Sep 2039	1,030,000	1,020,581
TFM A DE C V	9.375% 01 May 2012	380,000	394,250
TIME WARNER CABLE INC	8.25% 01 Apr 2019	1,760,000	2,096,325
TIME WARNER CABLE INC	6.75% 15 Jun 2039	860,000	900,682
TIME WARNER CABLE INC	8.75% 14 Feb 2019	2,650,000	3,229,751
TIME WARNER ENTMT CO L P	8.375% 15 Jul 2033	50,000	59,772
TIME WARNER INC	6.875% 01 May 2012	1,115,000	1,220,638

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TNK BP FIN SA SR MED TRM NTS	7.5% 18 Jul 2016	1,580,000	1,619,500
TNK BP FINANCE SA	7.5% 18 Jul 2016	100,000	102,875
TRAVELERS COS INC	6.25% 15 Mar 2067	770,000	701,462
TRUMAN CAP MTG LN TR	4.23% 25 Aug 2034	693,113	609,202
TXU CORP	6.55% 15 Nov 2034	2,115,000	980,558
TXU CORP	6.5% 15 Nov 2024	230,000	108,035
TXU CORP	5.55% 15 Nov 2014	360,000	255,311
TYCO INTL GROUP S A	6.75% 15 Feb 2011	1,050,000	1,102,031
TYCO INTL GROUP S A	6.375% 15 Oct 2011	6,330,000	6,787,659
TYCO INTL LTD	6.875% 15 Jan 2021	1,135,000	1,273,409
U S TREAS NOTES 10YR FUTURE	FEB10 116.5 PUT	372,000	523,125

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U S TREAS NOTES 10YR FUTURE	FEB10 115 PUT	(372,000)	(215,063)
U S TREAS NOTES 10YR FUTURE	MAR10 116 PUT	(61,000)	(87,688)
UNILEVER CAPITAL	7.125% 01 Nov 2010	570,000	600,832
UNITED MEXICAN STS	6.75% 27 Sep 2034	2,231,000	2,353,705
UNITED PARCEL SVC INC	4.5% 15 Jan 2013	2,610,000	2,774,947
UNITED STATES TREAS BDS	4.5% 15 Aug 2039	8,080,000	7,896,940
UNITED STATES TREAS BDS	3.5% 15 Feb 2039	13,890,000	11,376,771
UNITED STATES TREAS BDS	3.875% 15 Apr 2029	1,393,858	1,793,612
UNITED STATES TREAS BDS	3.625% 15 Apr 2028	18,684,689	23,094,575
UNITED STATES TREAS BDS	2.375% 15 Jan 2027	632,439	665,543
UNITED STATES TREAS BDS	2% 15 Jan 2026	1,709,950	1,717,297
UNITED STATES TRES BD STRP PRN	0% 15 Nov 2021	10,260,000	6,041,468
UNITED STATES TRES BD STRP PRN	9.125% 15 May 2018	2,050,000	1,493,741
UNITED STATES TRES BD STRP PRN	0.01% 15 May 2030	11,190,000	4,193,710
UNITEDHEALTH GROUP INC	4.875% 01 Apr 2013	280,000	293,418
UNITEDHEALTH GROUP INC	4.875% 15 Feb 2013	250,000	261,566
UNITEDHEALTH GROUP INC	6% 15 Feb 2018	1,210,000	1,249,867
US DOLLAR		(458)	(458)
US TREASURY N/B	3.125% 31 Oct 2016	9,560,000	9,439,754
US TREASURY N/B	4.375% 15 Nov 2039	18,860,000	18,052,566
US TREASURY N/B	2.625% 31 Dec 2014	17,250,000	17,200,148
US TREASURY N/B	3.125% 15 May 2019	2,054,000	1,945,202
US TREASURY N/B	4.25% 15 May 2039	24,270,000	22,768,294
US TREASURY N/B	3.625% 15 Aug 2019	11,970,000	11,768,006
VALE OVERSEAS LTD	8.25% 17 Jan 2034	10,000	11,455
VALE OVERSEAS LTD	6.875% 21 Nov 2036	1,731,000	1,729,548
VEDANTA RES PLC	8.75% 15 Jan 2014	960,000	981,600
VENTAS REALTY LP	6.75% 01 Apr 2017	100,000	96,750
VENTAS RLTY LTD PARTNERSHIP	9% 01 May 2012	100,500	105,023
VERIZON COMMUNICATIONS INC	6.4% 15 Feb 2038	1,280,000	1,338,124
VERIZON COMMUNICATIONS INC	5.5% 15 Feb 2018	130,000	135,664
VERIZON COMMUNICATIONS INC	6.1% 15 Apr 2018	1,215,000	1,320,594
VERIZON GLOBAL FDG CORP	4.375% 01 Jun 2013	280,000	293,813
VERIZON NEW YORK INC	6.875% 01 Apr 2012	110,000	119,682
VIACOM INC	7.875% 30 Jul 2030	610,000	657,910
WACHOVIA BK COML MTG TR	5.118% 15 Jul 2042	1,750,000	1,690,674
WACHOVIA BK COML MTG TR	4.935% 15 Apr 2042	1,800,000	1,749,902
WACHOVIA CAP TR III	1% 29 Mar 2049	1,190,000	910,350
WAMU	0.67% 25 Jun 2044	1,080,048	698,428
WAMU	1% 25 Mar 2037	2,166,255	1,493,802
WAMU	1% 25 Jun 2047	5,360,291	2,887,968
WAMU MTG	1% 25 Aug 2045	4,603,975	3,211,370
WAMU MTG PASS CTF	5.60225% 25 Nov 2036	1,366,768	1,005,485
WAMU MTG PASS THROUGH CTFS	5.10813% 25 Oct 2045	2,703,619	1,936,176
WAMU MTG PASS THROUGH CTFS	5.61% 25 Dec 2045	3,206,843	2,038,329
WAMU MTG PASS THROUGH CTFS	3.175% 25 Nov 2045	3,390,077	1,988,640
WAMU MTG PASS THRU CTFS	5.492% 25 Feb 2037	3,409,464	2,411,381
WAMU MTG PASS THRU CTFS	5.7116% 25 Feb 2037	3,047,789	1,939,373
WASTE MGMT INC DEL	7.375% 01 Aug 2010	1,555,000	1,610,769
WASTE MGMT INC DEL	6.375% 15 Nov 2012	2,740,000	3,014,310
WELLPOINT INC	7% 15 Feb 2019	750,000	838,821
WELLPOINT INC	5.875% 15 Jun 2017	130,000	133,933
WELLS FARGO + CO NEW	5% 15 Nov 2014	455,000	467,336
WELLS FARGO CAP X	5.95% 01 Dec 2086	410,000	356,700
WELLS FARGO CAP XV	9.75% 29 Dec 2049	3,160,000	3,381,200
WELLS FARGO MTG BACKED SECS	1% 25 Jun 2035	4,183,777	1,286,418
WESTLAKE CHEM CORP	6.625% 15 Jan 2016	191,000	182,644
WI TREASURY N B	1.125% 15 Dec 2012	3,770,000	3,709,605
WI TREASURY N/B	3.375% 15 Nov 2019	29,880,000	28,740,974
WI TREASURY N/B	2.75% 30 Nov 2016	12,800,000	12,325,000
WI TREASURY NB	2.125% 30 Nov 2014	11,640,000	11,364,481
WI TREASURY SEC	3.25% 31 Dec 2016	19,040,000	18,879,340
WILLIAMS COS INC	7.625% 15 Jul 2019	855,000	958,436

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WILLIAMS COS INC	8.75% 15 Mar 2032	1,456,000	1,742,353
WILLIAMS COS INC	7.75% 15 Jun 2031	1,540,000	1,688,789
WILLIAMS COS INC	7.5% 15 Jan 2031	41,000	44,228
WINDSTREAM CORP	8.625% 01 Aug 2016	965,000	981,888
XTO ENERGY INC	6.75% 01 Aug 2037	180,000	212,021
XTO ENERGY INC	5.5% 15 Jun 2018	2,352,000	2,508,801
Sub-Total: Fund 5728 / Western 6 of 12			\$ 1,213,311,725

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
	EURO CURRENCY		152,409	\$ 218,669
	POUND STERLING		1	2
		Sub-Total: Fund 5732 / Western 7 of 12		\$ 218,671

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
	MASS MUTUAL INSURANCE	POLICY 5200648	333,028	\$ 415,529,385
		Sub-Total: Fund 5733 / Mass Mutual 8 of 12		\$ 415,529,385

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
	JPMCB MORTGAGE PRIVATE	PLACEMENT FD	12,221,892	\$ 313,491,522
		Sub-Total: Fund 5734 / JPMCB 9 of 12		\$ 313,491,522

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
	PRIVEST PRUDENTIAL AST MGMT		19,325	\$ 415,934,148
		Sub-Total: Fund 5735 / Prudential 10 of 12		\$ 415,934,148

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
	2YR US TREASURY NOTE FUTURES	MAR10 XCBT	71,400,000	\$
	317U226B6 IRO USD SWAPTION	AUG10 6.0 PUT	(41,000,000)	(232,860)
	317U299B8 BOA 10Y IRO USD SWAP	APR10 4.25 PUT	(27,800,000)	(533,065)
	317U307B8 IRO USD SWAPTION	APR10 10Y 4.25 PUT	(8,000,000)	(153,400)
	317U309B6 SWAPTION IRO USD 10Y	APR10 4.25 PUT	(7,900,000)	(151,483)
	317U324B7 SWAPTION BOA 10Y	APR10 3.25 CALL	(13,100,000)	(23,504)
	317U325B6 SWAPTION DUB 10YR	APR10 4.25 PUT	(29,500,000)	(565,663)
	317U326B5 SWAPTION DUB 10Y	APR10 3.25 CALL	(29,500,000)	(52,929)
	317U367B5 IRO USD 7Y 4.0	APR10 4.0 PUT	(1,000,000)	(11,201)
	317U368B4 IRO USD 7Y C 2.75	APR10 2.75 CALL	(1,000,000)	(979)
	317U385B3 IRO USD 10Y C 3.2500	APR10 3.25 CALL	(7,900,000)	(14,174)
	317U392B4 IRO USD 10Y P 4.0	FEB10 4PUT	(4,200,000)	(70,347)
	317U393B3 IRO USD 10Y C 3.25	FEB10 3.25 CALL	(4,200,000)	(1,314)
	317U403B1 IRO BOA 10Y USD SWAP	FEB10 4 PUT	(15,000,000)	(251,241)

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317U404B0 IRO BOA 10Y USD SWAP	FEB10 3.25 CALL	(15,000,000)	(4,694)
90DAY EURODOLLAR FUTURES CME	DEC10 XCME	308,250,000	
AB SVENSK EXPORTKREDIT SWEDISH	4.5% 27 Sep 2010	14,100,000	14,507,236
AIG MATCHED FDG CORP	1% 29 Jan 2010	2,000,000	1,998,626
ALTERNATIVE LN TR	6.1402% 25 Aug 2036	1,598,890	1,514,030
ALTERNATIVE LN TR 2006 30T1	6.25% 25 Nov 2036	489,905	315,742
ALTERNATIVE LN TR 2006 41CB	6% 25 Jan 2037	1,075,526	708,839
AMCAR 2008 1 A2	1% 06 Jun 2012	4,497,525	4,562,577
AMER INTL GRP	4% 20 Sep 2011	2,200,000	2,937,371
AMER INTL GRP	5% 26 Apr 2023	1,000,000	1,097,148
AMERICAN EXPRESS BK	0.44625% 12 Jun 2012	3,000,000	2,919,681
AMERICAN EXPRESS CENTURION BK	0.38313% 12 Jun 2012	1,100,000	1,067,185
AMERICAN EXPRESS CR ACCOUNT TR	3.6675% 15 Aug 2012	3,400,000	3,400,782
AMERICAN HOME MTG ASSETS TR	5.442% 25 Nov 2046	1,127,262	528,327
AMERICAN INTERNATION GROUP INC	0.883% 26 Apr 2011	3,000,000	3,932,119

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AMERICAN INTL GROUP	1% 15 May 2068	1,300,000	858,000
AMERICAN INTL GROUP	8.25% 15 Aug 2018	8,300,000	7,792,455
AMERICAN INTL GROUP INC	5.6% 18 Oct 2016	1,000,000	827,536
AMERICAN INTL GROUP INC	4.7% 01 Oct 2010	1,600,000	1,598,858
ANZ NATL INTL LTD MEDIUM TERM	6.2% 19 Jul 2013	5,900,000	6,351,557
AUSTRALIAN DOLLAR		124,945	112,369
AUTOZONE INC	7.125% 01 Aug 2018	6,000,000	6,641,538
BAAT 2009 1A A2	1.7% 15 Dec 2011	10,100,000	10,151,781
BACM 2007 4 A4	5.744803% 10 Feb 2051	1,000,000	882,005
BANC AMER MTG SECS INC	3.853087% 25 Feb 2034	1,827,683	1,532,774
BANK AMER FDG CORP	5.0035% 20 Sep 2034	980,407	984,082
BANK AMER FDG CORP	1% 25 May 2035	1,412,241	1,327,530
BANK OF AMERICA CORP	7.375% 15 May 2014	5,000,000	5,673,570
BANK OF AMERICA NA REPO	0.01% 04 Jan 2010	29,400,000	29,400,000
BANK OF SCOTLAND PLC	5.4% 08 Dec 2010	6,100,000	5,988,651
BARCLAYS BK PLC	1% 29 Sep 2049	4,900,000	4,508,000
BEAR STEARNS ALT A TR	1% 25 Sep 2035	309,044	206,747
BEAR STEARNS ALT A TR 2006 6	1% 25 Nov 2036	709,617	398,431
BEAR STEARNS ALT A TR 2006 6	1% 25 Nov 2036	580,447	335,475
BEAR STEARNS ARM TR	5.036% 25 Oct 2034	726,794	552,413
BEAR STEARNS ARM TR	4.4726% 25 May 2033	968,873	929,825
BEAR STEARNS ARM TR	1% 25 Oct 2035	471,188	400,878
BEAR STEARNS ARM TR	1% 25 Aug 2033	390,655	370,181
BNP PARIBAS	1% 27 Apr 2017	5,000,000	4,807,640
BRAZIL FEDERATIVE REP	10.25% 10 Jan 2028	4,000,000	2,294,630
BSCH ISSUANCES LTD	7.625% 14 Sep 2010	1,000,000	1,048,258
CALIFORNIA ST	5.25% 01 Apr 2014	900,000	911,574
CANADIAN DOLLAR		40,000	38,155
CAPITAL AUTO RECEIVABLES ASSET	1.19875% 15 Dec 2010	114,326	114,362
CD	1% 11 Dec 2049	2,000,000	1,735,563
CELLO PART/VERI WIRELSS	3.025% 20 May 2011	8,900,000	9,202,030
CHAIT 2009 A8 A8	0.65625% 17 Sep 2012	8,600,000	8,603,483
CHRYSLER FINCO	5% 03 Aug 2012	4,899,750	4,789,505
CIT GROUP, INC	1% 18 Jan 2012	1,700,000	1,746,750
CITIGROUP FDG INC	0.56% 03 May 2010	10,000,000	9,981,022
CITIGROUP INC	5.125% 14 Feb 2011	4,900,000	5,055,737
CITIGROUP INC	0	3,605,000	3,475,307
CITIGROUP INC	4.125% 22 Feb 2010	5,967,000	5,988,702
CITIGROUP MORTGAGE LOAN TRUST	1% 25 May 2037	921,961	812,589
CITIGROUP MTG LN TR	4.7475% 25 Aug 2035	302,465	267,826
CITIGROUP MTG LN TR	1% 25 Oct 2035	1,088,239	915,843
COMMONWEALTH BANK AUST	1% 27 Aug 2014	10,000,000	10,001,070
COUNTRYWIDE ALTERNATIVE LN TR	6% 25 Feb 2037	413,178	329,156
COUNTRYWIDE FINL CORP	5.8% 07 Jun 2012	3,910,000	4,150,508
CURRENCY CONTRACT	SOLD BRL/BOUGHT USD		(548,744.91)
CURRENCY CONTRACT	SOLD DKK/BOUGHT USD		(299,675.26)
CURRENCY CONTRACT	BOUGHT CNY/SOLD USD		(386,307.51)
CURRENCY CONTRACT	SOLD GBP/BOUGHT USD		(7,177.47)
CURRENCY CONTRACT	BOUGHT DKK/SOLD USD		(659.68)
CURRENCY CONTRACT	BOUGHT MXN/SOLD USD		775.06
CURRENCY CONTRACT	SOLD DKK/BOUGHT USD		7,132.98
CURRENCY CONTRACT	SOLD CNY/BOUGHT USD		50,309.89
CURRENCY CONTRACT	SOLD GBP/BOUGHT USD		53,076.60
CURRENCY CONTRACT	SOLD EUR/BOUGHT USD		279,268.25
CURRENCY CONTRACT	SOLD AUD/BOUGHT USD		468,356.41
CURRENCY CONTRACT	BOUGHT AUD/SOLD USD		1,150,086.56
CWABS TR	3.3387% 25 Jun 2037	1,344,860	1,292,384
CWALT INC	3.665% 25 Nov 2035	659,496	346,771
CWMBS INC	1% 25 Jul 2034	1,482,190	1,454,429
CWMBS INC	6% 25 Mar 2035	1,897,429	1,678,881
CWMBS INC	1% 25 Jun 2035	1,087,620	956,877
CWMBS INC	6.25% 25 Dec 2033	574,698	575,237
CWMBS INC	6.5% 25 Jan 2034	703,557	662,003

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CWMBS INC PASS THRU CTFS	3.55861% 19 Jun 2031	38,019	35,911
DAIMLERCHRYSLER AUTO TR	4.98% 08 Feb 2011	124,738	124,905
DEUTSCHE ALT A SECS INC	5.5% 25 Dec 2035	700,000	497,385
DEUTSCHE ALT B SECS MTG LN TR	6.3% 25 Jul 2036	675,947	340,012
DEXIA CREDIT LOCAL	1% 23 Sep 2011	3,000,000	3,025,359
DONNELLEY R R+ SONS	11.25% 01 Feb 2019	9,700,000	12,105,222
ENCANA HLDGS FIN CORP	5.8% 01 May 2014	2,000,000	2,183,396
EURO CURRENCY		2,485,803	3,566,504
EXPORT IMPORT BK KOREA	8.125% 21 Jan 2014	9,700,000	11,260,614
FED HM LN PC POOL 1L0185	4.669% 01 Aug 2035	17,369,424	17,964,612
FED NATL MTG ASSOC	0.63594% 25 Nov 2033	6,007,811	5,967,108

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FEDERAL FARM CR BKS	1% 01 Jul 2011	20,200,000	20,221,048
FEDERAL FARM CR BKS	0.4575% 27 Aug 2012	4,600,000	4,619,062
FEDERAL HOME LN BK CONS DSC NT	0.05% 22 Jan 2010	54,100,000	54,095,616
FEDERAL HOME LN MTG CORP	4% 15 Aug 2016	738,647	758,472
FEDERAL HOME LN MTG CORP	1% 25 Jul 2044	4,506,660	4,292,258
FEDERAL HOME LN MTG CORP	5% 15 Jun 2034	3,947,397	3,863,145
FEDERAL HOME LN MTG CORP	2.05% 09 Mar 2011	10,000,000	10,026,170
FEDERAL HOME LN MTG DISC NTS	0.140486% 23 Feb 2010	306,000	305,743
FEDERAL HOME LN MTG DISC NTS	0.05% 22 Feb 2010	23,001,000	22,997,304
FEDERAL HOME LN MTG DISC NTS	0.250613% 22 Mar 2010	21,400,000	21,378,481
FEDERAL HOME LOAN BANK	0.5% 29 Oct 2010	20,950,000	20,939,714
FEDERAL HOME LOAN MTG CORP	5% 15 Sep 2027	4,762,790	4,821,361
FEDERAL NATL MTG ASSN	2.66125% 27 Oct 2037	4,100,000	3,895,000
FEDERAL NATL MTG ASSN	0	4,238,310	4,665,452
FEDERAL NATL MTG ASSN DISC NTS	0.01% 24 Feb 2010	302,000	301,746
FEDERAL NATL MORTGAGE ASSN	6.5% 25 Dec 2045	5,735,171	6,208,537
FIRST HORIZON ALTERNATIVE MTG	6.25% 25 Aug 2037	461,362	360,848
FNMA POOL 735697	4.709% 01 Jun 2035	14,852,777	15,322,266
FNMA POOL 795297	5.864% 01 Jul 2044	741,308	728,395
FNMA POOL 841068	1% 01 Nov 2034	15,132,044	15,614,176
FORD CR AUTO OWNER	3.36688% 15 Jan 2011	404,083	404,237
FORD CR AUTO OWNER TR	1% 15 Jun 2012	7,300,000	7,348,722
FORD CREDIT AUTO OWNER TR	1% 15 Dec 2010	134,065	134,138
FORD MTR CR CO	5.7% 15 Jan 2010	5,000,000	5,000,180
FORD MTR CR CO	9.75% 15 Sep 2010	1,000,000	1,031,849
FORD MTR CR CO	7.875% 15 Jun 2010	4,000,000	4,060,428
FORDO 2009 A A3B	2.745% 15 May 2013	1,900,000	1,947,998
FORDO 2009 C A1	0.79626% 15 Jul 2010	2,697,754	2,697,888
FORDO 2009 E A1	0.29487% 15 Dec 2010	9,879,986	9,880,771
FREDDIE MAC	0.4019% 05 Aug 2011	30,000,000	29,994,240
FREDDIE MAC	0.3497% 01 Apr 2011	20,000,000	20,028,460
FREDDIE MAC	1% 07 Apr 2011	30,000,000	30,039,450
FREDDIE MAC	0.92625% 04 May 2011	40,000,000	40,035,400
FREDDIE MAC	0.11% 09 Nov 2011	15,000,000	14,968,875
FREDDIE MAC DISCOUNT NT	0.115% 24 Mar 2010	37,100,000	37,087,118
GAZPROM O A O	7.343% 11 Apr 2013	700,000	731,500
GEN ELEC CAP CORP	1% 15 Sep 2066	3,400,000	3,634,219
GENERAL ELEC CAP CORP	0.60875% 21 Dec 2012	43,000,000	43,016,211
GENERAL MTRS ACCEP CORP	7.25% 02 Mar 2011	1,200,000	1,197,696
GEORGIA PAC CORP	8.125% 15 May 2011	1,500,000	1,575,000
GOLDMAN SACHS GROUP INC	4.5% 15 Jun 2010	4,000,000	4,072,092
GOVERNMENT NATL MTG ASSN	6.112% 16 Sep 2042	3,080,161	3,127,008
GOVERNMENT NATL MTG ASSN	6% 16 Jun 2034	2,448,000	2,598,605
GREENWICH CAPITAL COMM FND	5.444% 10 Mar 2039	4,900,000	4,329,369
HARBORVIEW MTG LN TR	3.23% 19 Sep 2046	498,709	254,714
HAROT 2009 3 A2	1.5% 15 Aug 2011	4,350,000	4,371,423
HBOS PLC	0.23% 08 Dec 2010	5,800,000	5,699,892
HBOS PLC MEDIUM TERM SR NTS	1% 28 Jun 2010	4,000,000	3,950,160
HOUSEHOLD FIN CORP	7.625% 17 May 2032	2,000,000	2,045,524
HSBC FIN CORP	1% 19 Jul 2012	4,000,000	3,857,256
HSBC FIN CORP	6.75% 15 May 2011	1,143,000	1,208,012
HSBC FIN CORP	0.55219% 24 Apr 2012	7,600,000	7,330,078
HSI ASSET SEC CORP TR 2006 HE2	0.29375% 25 Dec 2036	225,056	163,137
HSI ASSET SECURITIZATION CORP	0.35875% 25 Oct 2036	289,191	186,983
ING BANK NV	3.9% 19 Mar 2014	3,200,000	3,293,667
INTESA SANPAOLO NEW YORK	2.375% 21 Dec 2012	3,000,000	2,973,567
J P MORGAN MTG TR 2007 A1	4.16703% 25 Jul 2035	2,783,425	1,287,080
J P MORGAN CHASE COML MTG SECS	4.575% 15 Jul 2042	849,150	850,166
JAPANESE YEN		2,060,357	22,132
* JP MORGAN CHASE COML MTG SECS	5.42% 15 Jan 2049	11,500,000	9,700,895
* JPMORGAN CHASE BK N A NEW YORK	1% 13 Jun 2016	1,700,000	1,549,774
KINDER MORGAN FIN CORP ULC	5.35% 05 Jan 2011	3,000,000	3,030,000
LB UBS COML MTG TR	5.156% 15 Feb 2031	550,000	532,440

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LEHMAN BROS HLDGS INC	5.625% 24 Jan 2013	4,100,000	840,500
LEHMAN BROTHERS HLDGS INC	1% 23 Jan 2049	5,300,000	1,033,500
LEHMAN BROTHERS INC	TBA CASH COLLATERAL	1,700,000	1,700,000
LEHMAN XS TR	3.065% 25 Apr 2046	349,862	293,653
LLOYDS TSB BANK PLC SER 144A	1% 01 Apr 2011	5,000,000	5,035,175
LLOYDS TSB BANK PLC SER 144A	1% 02 Apr 2012	10,000,000	10,167,080
LONG BEACH MTG LN TR	1% 25 Oct 2034	3,092	2,385
LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	173,183	51,955
MASSACHUSETTS EDL FING AUTH	4.485% 25 Apr 2038	2,349,994	2,369,631
MASTR ALTERNATIVE LN TR	1% 25 Mar 2036	609,204	293,589
MERRILL LYNCH+ CO INC	6.15% 25 Apr 2013	3,900,000	4,173,612

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MERRILL LYNCH+ CO INC	5.45% 15 Jul 2014	3,000,000	3,135,042
MERRILL LYNCH+ CO INC	1% 15 Jan 2015	700,000	641,654
MERRILL LYNCH+ CO INC	5.45% 05 Feb 2013	8,105,000	8,528,656
MERRILL LYNCH+ CO INC	2.43125% 05 Jun 2012	5,600,000	5,432,661
MEXICAN PESO (NEW)		79,728	6,107
ML CFC COML MGT	5.172% 12 Dec 2049	7,626,000	6,740,823
MORGAN STANLEY ABS CAP I INC T	5.665% 25 Jul 2037	1,909,329	1,720,327
MORGAN STANLEY CAP I TR	5.616% 12 Dec 2049	1,800,000	1,533,686
MORGAN STANLEY GROUP INC	0.50125% 18 Jan 2011	4,000,000	3,981,004
MORGAN STANLEY GROUP INC	1.845% 13 Apr 2016	6,700,000	8,710,463
MORGAN STANLEY MTG LN TR	5.75% 25 Apr 2037	491,258	374,517
MORGAN STANLEY MTG LN TR	6% 31 Dec 2037	453,763	336,723
NATIONAL AUSTRALIA BANK	3.375% 08 Jul 2014	20,000,000	20,168,340
NATIONAL AUSTRALIA BANK	4.25% 26 Mar 2012	4,700,000	4,139,051
NATIONWIDE BLDG SOCIETY	1% 17 May 2012	8,100,000	8,078,851
NEW YORK LIFE GLOBAL FDG	1% 16 Jun 2011	600,000	596,770
NYKREDIT	4% 01 Jan 2010	102,500,000	19,763,799
POUND STERLING		738,957	1,193,303
QWEST CORP	7.875% 01 Sep 2011	1,000,000	1,047,500
RALI SER 2006 QO6 TR	3.315% 25 Jun 2046	1,047,234	407,211
RALI SER 2006 QS7 TR	6% 25 Jun 2036	2,066,843	1,050,479
RESIDENTIAL ACCREDIT LNS INC	3.295% 25 Oct 2045	439,492	225,863
RESIDENTIAL ASSET SECS TR	1% 25 Jan 2046	1,315,473	609,766
RESIDENTIAL FDG MTG SEC 1	5.25% 25 Mar 2034	803,831	793,339
ROYAL BK OF SCOTLAND	0.6% 03 May 2010	10,000,000	9,969,667
ROYAL BK SCOTLAND GRP PLC	1% 30 Mar 2012	8,800,000	8,772,535
ROYAL KPN NV	8% 01 Oct 2010	3,700,000	3,885,000
SLC STUDENT LN TR	3.71875% 15 Jun 2021	5,600,000	5,597,829
SLH COLLATERAL DOM FWD LIBAILI	0.01% 31 Dec 2060	(1,700,000)	(1,700,000)
SLH OPEN POSITION NET ASSET	0.01% 31 Dec 2060	745,897	223,769
SLM CORP	5% 01 Oct 2013	900,000	827,946
SLM CORP	1.123% 15 Nov 2011	700,000	868,741
SLM CORP	8.45% 15 Jun 2018	1,500,000	1,480,130
SLM CORP MEDIUM TERM NTS	0.44219% 26 Jul 2010	1,800,000	1,761,628
SLM STUDENT LN TR	1% 25 Apr 2023	8,162,775	8,485,117
SLM STUDENT LN TR 2007 7	3.865% 25 Jan 2022	3,000,000	2,922,668
SLM STUDENT LN TR 2008 7	4.035% 25 Oct 2017	4,600,000	4,579,435
SMALL BUSINESS ADMIN PARTN CTF	5.725% 10 Sep 2018	1,090,852	1,163,040
* SOCIETE GENERALE SCF COVERED E	1.1278% 19 Jun 2013	2,000,000	1,993,422
* SSGA	G STIFF ERISA QUALIFIED	2,298,856	2,298,856
STANDARD CHARTERED PLC	5.5% 18 Nov 2014	9,200,000	9,828,231
STRUCTURED ASSET MTG INVTS II	3.46875% 25 Apr 2036	1,215,035	696,209
STRUCTURED ASSET MTG INVTS II	1% 25 May 2046	2,340,686	1,104,716
SUNCORP METWAY LTD	1% 16 Jul 2012	10,000,000	10,340,460
SVENSKA HANDELSBANKEN AB	2.875% 14 Sep 2012	6,700,000	6,741,332
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	1,750,000	1,750,000
SWAP BARCLAYS BOC	SWAP CASH COLLATERAL USD	(1,430,000)	(1,430,000)
SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(440,000)	(440,000)
SWAP DEUTSCHE COC	SWAP CASH COLLATERAL USD	790,000	790,000
SWAP GOLDMAN BOC	SWAP CASH COLLATERAL USD	(260,000)	(260,000)
SWAP HSBC BOC	SWAP CASH COLLATERAL USD	(2,420,000)	(2,420,000)
SWAP JPM CHASE BOC	SWAP CASH COLLATERAL USD	(650,000)	(650,000)
SWEDBANK AB	1.31% 20 Jan 2011	8,000,000	8,076,152
SWPC01Y24 CDS USD P V 03MEVENT	1% 20 Jun 2010	(5,000,000)	(5,000,000)
SWPC01Y24 CDS USD R F 1.10000	1.1% 20 Jun 2010	5,000,000	5,012,046
SWPC06R39 CDS USD P V 03MEVENT	1% 20 Jun 2010	(1,400,000)	(1,400,000)
SWPC06R39 CDS USD R F 1.02000	1.02% 20 Jun 2010	1,400,000	1,402,839
* SWPC176E5 CDS USD P V 00MEVENT	1% 20 Dec 2010	(4,600,000)	(4,600,000)
* SWPC176E5 CDS USD R F 1.00000	1% 20 Dec 2010	4,600,000	4,614,355
* SWPC177E4 CDS USD P V 03MEVENT	1% 20 Dec 2010	(1,700,000)	(1,700,000)
* SWPC177E4 CDS USD R F .77000	0.77% 20 Dec 2010	1,700,000	1,703,389
SWPC184E5 CDS USD P V 00MEVENT	1% 20 Dec 2010	(2,800,000)	(2,800,000)
SWPC184E5 CDS USD R F 1.00000	1% 20 Dec 2010	2,800,000	2,808,738

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SWPC40417 CDS USD P V 00MEVENT	1% 20 Dec 2012	(9,530,829)	(9,530,829)
SWPC40417 CDS USD R F 2.05250	2.0525% 20 Dec 2012	9,530,829	9,864,511
SWPC555C0 CDS USD P V 03MEVENT	1% 20 Jun 2010	(1,000,000)	(1,000,000)
SWPC555C0 CDS USD R F 5.00000	5% 20 Jun 2010	1,000,000	1,020,983
SWPC556C9 CDS USD P V 03MEVENT	1% 20 Jun 2010	(500,000)	(500,000)
SWPC556C9 CDS USD R F 5.00000	5% 20 Jun 2010	500,000	510,492
SWPC645B4 CDS USD P F 3.50000	3.5% 20 Mar 2019	(9,700,000)	(9,700,000)
SWPC645B4 CDS USD R V 03MEVENT	1% 20 Mar 2019	9,700,000	8,659,271
SWPC691B7 CDS USD P F 1.20000	1.2% 20 Sep 2018	(6,000,000)	(6,000,000)
SWPC691B7 CDS USD R V 00MEVENT	1% 20 Sep 2018	6,000,000	5,757,327
SWPC95J72 CDS USD P V 03MEVENT	1% 20 Mar 2010	(4,000,000)	(4,000,000)

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SWPC95J72 CDS USD R F 8.25000	8.25% 20 Mar 2010	4,000,000	4,071,254
SWU0035K2 IRS MXN P V 01MMXNTI	1% 07 Feb 2019	(55,100,000)	(4,220,476)
SWU0035K2 IRS MXN R F 8.30000	8.3% 07 Feb 2019	55,100,000	4,230,720
SWU015757 IRS BRL P V 00MBRCDI	1% 02 Jan 2012	(9,400,000)	(5,392,382)
SWU015757 IRS BRL R F 13.84500	13.845% 02 Jan 2012	9,400,000	5,707,041
SWU022084 IRS BRL P F 1.00000	1% 02 Jan 2012	(53,700,000)	(30,805,415)
SWU022084 IRS BRL R F 14.76500	14.765% 02 Jan 2012	53,700,000	33,141,482
* SWU091378 IRS BRL P F 11.65000	11.65% 02 Jan 2012	(3,900,000)	(2,237,265)
* SWU091378 IRS BRL R V 01MCETIC	1% 02 Jan 2012	3,900,000	2,259,175
* SWU0936J5 IRS MXN P V 01MTIIE	4.9575% 31 Jan 2019	(4,900,000)	(375,324)
* SWU0936J5 IRS MXN R F 8.66000	8.66% 31 Jan 2019	4,900,000	385,363
SWU095742 IRS BRL P F .00000	0% 02 Jan 2012	(17,300,000)	(9,924,277)
SWU095742 IRS BRL R F .00000	0% 02 Jan 2012	17,300,000	11,257,988
SWU0975J7 IRS MXN P V 01MTIIE	1% 31 Jan 2019	(3,900,000)	(298,727)
SWU0975J7 IRS MXN R F 8.66000	8.66% 31 Jan 2019	3,900,000	306,718
TELECOM ITALIA CAP	4.875% 01 Oct 2010	5,000,000	5,117,485
TELECOM ITALIA CAP	4% 15 Jan 2010	6,200,000	6,204,774
TELECOM ITALIA CAP	0.89406% 18 Jul 2011	500,000	497,917
TRANSCONTINENTAL GAS PIPE LINE	8.875% 15 Jul 2012	1,000,000	1,146,167
TREASURY BILL	0.079559% 18 Mar 2010	686,000	685,289
TXU	1% 10 Oct 2014	1,959,900	1,588,303
UBS AG STAMFORD CT	1.53313% 29 Sep 2011	6,500,000	6,483,971
UBS PFD FDG TR 11	1% 29 Jun 2049	5,000,000	4,415,710
UNION PLANTERS CORP	7.75% 01 Mar 2011	1,000,000	994,248
UNITED STATES TREAS BILLS	0.045763% 11 Mar 2010	681,000	680,879
UNITED STATES TREAS NTS	0% 28 Feb 2011	20,000,000	20,048,440
US DOLLAR		3,059	3,059
US TREASURY N/B	1% 31 Jul 2011	5,000,000	5,007,615
VERIZON GLOBAL FDG CORP	7.25% 01 Dec 2010	3,000,000	3,170,328
VODAFONE AIRTOUCH PLC	7.75% 15 Feb 2010	3,000,000	3,022,920
WACHOVIA CORP	5.5% 01 May 2013	4,500,000	4,780,499
WACHOVIA CORP NEW	5.25% 01 Aug 2014	1,300,000	1,345,839
WACHOVIA CORP NEW	5.3% 15 Oct 2011	2,300,000	2,441,496
WACHOVIA CORP NEW	0.63938% 15 Oct 2011	3,250,000	3,213,639
WAMU MTG CTFS	5.384% 25 Aug 2046	1,548,595	912,078
WAMU MTG PASS THROUGH CTFS	3.665% 25 Jul 2047	684,759	347,881
WAMU MTG PASS THRU CTFS	2.21% 25 Aug 2046	2,072,552	1,143,359
WASHINGTON MUTUAL	2.8817% 25 Sep 2033	770,179	762,714
WELLS FARGO+ CO NEW	4.625% 09 Aug 2010	4,000,000	4,102,340
WELLS FARGO BK NATL ASSN	1.4475% 16 May 2016	5,400,000	4,781,554
WELLS FARGO MORTGAGED BACKED	4.70627% 25 Dec 2033	1,183,647	1,157,353
WELLS FARGO MTG BACKED SEC	1% 25 Mar 2036	1,094,195	904,541
WELLS FARGO MTG BACKED SECS TR	4.583% 25 Dec 2033	2,904,104	2,893,872
WEST CORP FED CRED UNION	1.75% 02 Nov 2012	8,500,000	8,461,835
WESTPAC BANKING CORP	2.9% 10 Sep 2014	13,700,000	13,520,626
WI TREASURY N/B	2.375% 31 Oct 2014	32,300,000	31,949,222
Sub-Total: Fund 5736 / PIMCO LTD Duration 11 of 12			\$ 1,160,433,219

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
	ABBOTT LABS	5.6% 15 May 2011	2,500,000	\$ 2,651,583
	AFRICAN DEVELOPMENT BANK	1% 23 Nov 2011	5,470,000	5,434,768
	ALLTEL CORP	7% 01 Jul 2012	8,080,000	8,913,048
	AMERITRADE HOLDING CO	2.95% 01 Dec 2012	4,000,000	3,954,344
	ANADARKO FIN CO	6.75% 01 May 2011	2,945,000	3,112,076
	ANHEUSER BUSCH COS INC	6% 15 Apr 2011	2,000,000	2,108,972
	ANHEUSER BUSCH INBEV WOR	3% 15 Oct 2012	3,095,000	3,109,500
	ANZ NATIONAL INTL LTD	2.375% 21 Dec 2012	5,755,000	5,713,081

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APACHE CORP	6.25% 15 Apr 2012	1,980,000	2,158,748
AT+T WIRELESS	8.125% 01 May 2012	9,825,000	11,101,592
BANK AMER CORP MEDIUM TERM	2.1% 30 Apr 2012	7,435,000	7,503,632
BARCLAYS BANK PLC	2.5% 23 Jan 2013	4,465,000	4,459,861
BAXTER FINCO BV	4.75% 15 Oct 2010	2,160,000	2,229,308
BEAR STEARNS COS INC	5.35% 01 Feb 2012	5,000,000	5,312,870
* BLACKROCK INC	2.25% 10 Dec 2012	5,690,000	5,665,089
BP CAP MKTS P L C	3.125% 10 Mar 2012	2,500,000	2,575,120
BURLINGTON NORTHN SANTA FE	7.125% 15 Dec 2010	1,000,000	1,061,351
CANADIAN NATL RY CO	6.375% 15 Oct 2011	620,000	673,334
CARGILL INC	6.375% 01 Jun 2012	500,000	544,687

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CATERPILLAR FINANCIAL SE	1.9% 17 Dec 2012	1,735,000	1,728,232
CATERPILLAR FINANCIAL SE	1.35438% 24 Jun 2011	1,685,000	1,698,935
CISCO SYS INC	5.25% 22 Feb 2011	2,000,000	2,098,654
CITIGROUP FUNDING INC	1.875% 15 Nov 2012	25,940,000	25,873,127
CITIGROUP FUNDING INC	2% 30 Mar 2012	13,155,000	13,261,937
CITIGROUP INC	6.5% 18 Jan 2011	3,505,000	3,665,231
CITIGROUP INC	5.3% 17 Oct 2012	3,000,000	3,125,229
CITIGROUP INC	2.125% 30 Apr 2012	10,000,000	10,107,080
CLOROX CO	5.45% 15 Oct 2012	2,955,000	3,177,107
COCA COLA ENTERPRISES INC	3.75% 01 Mar 2012	2,350,000	2,442,442
COMCAST CABLE COMMUNICATIONS	6.75% 30 Jan 2011	3,340,000	3,524,926
CONAGRA INC	6.75% 15 Sep 2011	105,000	113,366
CONOCOPHILLIPS	4.75% 15 Oct 2012	2,595,000	2,780,641
CREDIT SUISSE FIRST BOSTON	5% 15 May 2013	2,500,000	2,666,088
CREDIT SUISSE FIRST BOSTON USA	6.125% 15 Nov 2011	1,800,000	1,941,091
CREDIT SUISSE FIRST BOSTON USA	6.5% 15 Jan 2012	3,000,000	3,264,570
CREDIT SUISSE USA INC	5.25% 02 Mar 2011	1,000,000	1,047,626
DAIMLER CHRYSLER NA HLDG CORP	7.3% 15 Jan 2012	495,000	538,135
DAIMLERCHRYSLER NORTH AMER HLD	5.875% 15 Mar 2011	3,000,000	3,136,725
DETROIT EDISON CO	5.2% 15 Oct 2012	745,000	799,923
DEUTSCHE TELEKOM INTL	8.5% 15 Jun 2010	4,070,000	4,206,044
DEVON FING CORP U L C	6.875% 30 Sep 2011	1,700,000	1,846,736
DOMINION RES INC VA NEW	4.75% 15 Dec 2010	1,600,000	1,646,949
DOW CHEM CO	6% 01 Oct 2012	900,000	968,136
DR PEPPER SNAPPLE GROUP	2.35% 21 Dec 2012	7,000,000	7,007,455
DUKE ENERGY FIELD SVCS LLC	7.875% 16 Aug 2010	1,160,000	1,205,964
EKSPORTFINANS A S A	5% 14 Feb 2012	1,270,000	1,353,657
ENTERPRISE PRODUCTS OPER	4.6% 01 Aug 2012	2,995,000	3,162,966
EUROPEAN INVESTMENT BANK	3.25% 14 Oct 2011	10,000,000	10,346,300
EUROPEAN INVESTMENT BANK	2% 10 Feb 2012	3,000,000	3,032,226
EUROPEAN INVESTMENT BANK	5.25% 15 Jun 2011	3,300,000	3,494,000
EXPRESS SCRIPTS INC	5.25% 15 Jun 2012	5,055,000	5,371,448
FANNIE MAE	1.375% 28 Apr 2011	8,400,000	8,461,774
FEDERAL HOME LN BKS	3.5% 10 Dec 2010	17,480,000	17,950,544
FEDERAL HOME LN MTG CORP	2.75% 11 Apr 2011	9,690,000	9,928,287
FEDERAL HOME LN MTG CORP	3.875% 29 Jun 2011	9,030,000	9,420,981
FEDERAL HOME LN MTG CORP	2.125% 23 Mar 2012	21,835,000	22,169,621
FEDERAL HOME LOAN BANK	1.75% 22 Aug 2012	20,000,000	20,020,600
FEDERAL NATL MTG ASSN	2.875% 12 Oct 2010	20,000,000	20,356,160
FEDERAL NATL MTG ASSN	1.75% 23 Mar 2011	1,600,000	1,619,552
FINANCEMENT QUE	5% 25 Oct 2012	2,000,000	2,110,260
FIRSTENERGY CORP	6.45% 15 Nov 2011	49,000	52,540
FRANCE TELECOM SA	1% 01 Mar 2011	3,630,000	3,890,525
FREDDIE MAC	1.625% 26 Apr 2011	10,000,000	10,107,590
FREDDIE MAC	1.75% 15 Jun 2012	20,000,000	20,088,580
GE GLOBAL INS HLDG CORP	7.5% 15 Jun 2010	2,750,000	2,821,684
GENERAL DYNAMICS CORP	1.8% 15 Jul 2011	3,305,000	3,341,781
GENERAL ELEC CAP CORP	0.6131% 01 Nov 2012	15,000,000	14,466,075
GENERAL ELEC CAP CORP	1.8% 11 Mar 2011	8,000,000	8,090,240
GMAC LLC	1.75% 30 Oct 2012	18,790,000	18,667,677
GOLDMAN SACHS GROUP INC	6.6% 15 Jan 2012	1,800,000	1,956,850
GOLDMAN SACHS GROUP INC FDIC	1.625% 15 Jul 2011	18,750,000	18,917,700
GOLDMAN SACHS GROUP INC MTN	3.625% 01 Aug 2012	6,650,000	6,851,528
HOME DEPOT INC	4.625% 15 Aug 2010	3,645,000	3,731,416
HSBC FIN CORP MED TRM NTS	0.48531% 09 Aug 2011	4,000,000	3,922,932
* JPMORGAN CHASE + CO FDIC	2.2% 15 Jun 2012	1,890,000	1,916,265
KINDER MORGAN ENERGY PARTNERS	6.75% 15 Mar 2011	1,000,000	1,057,536
KRAFT FOODS INC	5.625% 01 Nov 2011	1,000,000	1,062,065
KREDITANSTALT FUR WIEDERAUFBAU	4.75% 15 May 2012	10,000,000	10,714,680
KROGER CO	6.8% 01 Apr 2011	2,000,000	2,123,778
LANDWIRTSCHAFTLICHE RENTENBANK	5.25% 02 Jul 2012	3,420,000	3,695,050
MASSMUTUAL GLOBAL FUNDING	3.625% 16 Jul 2012	5,068,000	5,200,807
MERCK + CO INC	1.875% 30 Jun 2011	5,000,000	5,047,110

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MERRILL LYNCH + CO INC	6.05% 15 Aug 2012	3,900,000	4,177,805
MERRILL LYNCH + CO INC	5.45% 05 Feb 2013	2,700,000	2,841,132
MIDAMERICAN ENERGY HLDGS	3.15% 15 Jul 2012	5,000,000	5,093,170
MORGAN STANLEY	5.05% 21 Jan 2011	2,000,000	2,074,372
MORGAN STANLEY	2.25% 13 Mar 2012	7,355,000	7,471,025
MORGAN STANLEY GROUP INC	5.3% 01 Mar 2013	4,150,000	4,374,079
NATIONAL CITY BK	6.2% 15 Dec 2011	3,650,000	3,886,750
NATIONAL RURAL UTILS COOP	2.625% 16 Sep 2012	3,415,000	3,436,204
NATIONAL RURAL UTILS COOP FIN	4.375% 01 Oct 2010	1,620,000	1,663,218
NATIONWIDE FINL SVCS INC	5.9% 01 Jul 2012	2,990,000	3,121,013
NEVADA POWER CO	8.25% 01 Jun 2011	4,260,000	4,604,864

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NEW YORK LIFE GLOBAL FDG	2.25% 14 Dec 2012	3,285,000	3,266,184
NORDEA BANK AB	2.5% 13 Nov 2012	4,625,000	4,607,869
NORTH FORK BANCORPORATION INC	5.875% 15 Aug 2012	4,000,000	4,150,548
NOVA SCOTIA PROV CDA	5.75% 27 Feb 2012	1,875,000	2,009,490
ONCOR ELEC DELIVERY CO	6.375% 01 May 2012	3,165,000	3,418,346
ONTARIO PROV CDA	2.625% 20 Jan 2012	5,000,000	5,102,690
ORACLE CORP / OZARK HLDG INC	5% 15 Jan 2011	1,000,000	1,039,904
PACIFICORP	6.9% 15 Nov 2011	2,395,000	2,621,941
PFIZER INC	4.45% 15 Mar 2012	3,490,000	3,691,195
PLAINS ALL AMER PIPELINE	4.25% 01 Sep 2012	4,445,000	4,587,169
ROYAL KPN NV	8% 01 Oct 2010	2,900,000	3,045,000
* SSGA	G STIFF ERISA QUALIFIED	10,231,868	10,231,868
STAPLES INC	7.75% 01 Apr 2011	2,000,000	2,149,220
SYSTEMS 2001 A T LLC	7.156% 15 Dec 2011	4,185,924	4,359,891
THERMO FISHER SCIENTIFIC	2.15% 28 Dec 2012	4,670,000	4,605,526
TIME WARNER INC NEW	5.5% 15 Nov 2011	2,570,000	2,728,510
TYCO INTL GROUP S A	6.375% 15 Oct 2011	1,430,000	1,533,389
U S BK NATL ASSN MINNEAPOLIS	6.375% 01 Aug 2011	1,300,000	1,397,479
UNITED HEALTH GROUP INC	5.25% 15 Mar 2011	2,000,000	2,072,416
UNITED MEXICAN STS MTN	7.5% 14 Jan 2012	3,000,000	3,322,500
UNITED STATES TREAS NTS	1.75% 15 Nov 2011	9,000,000	9,113,553
UNITED STATES TREAS NTS	1.125% 15 Dec 2011	49,485,000	49,502,419
UNITED STATES TREAS NTS	1.125% 15 Jan 2012	195,000	194,817
UNITED STATES TREAS NTS	4.625% 31 Aug 2011	7,555,000	8,011,254
UNITED STATES TREAS NTS	4.5% 30 Sep 2011	47,400,000	50,255,092
UNITED STATES TREAS NTS	4.5% 30 Nov 2011	65,000,000	69,209,790
UNITED STATES TREAS NTS	0% 28 Feb 2011	50,755,000	50,877,929
UNITED STATES TREASURY NTS	1.375% 15 Feb 2012	28,100,000	28,181,237
US CENTRAL FEDERAL CRED	1.9% 19 Oct 2012	8,655,000	8,648,232
US DOLLAR		(0)	(0)
US TREASURY N/B	1% 31 Aug 2011	83,795,000	83,837,568
US TREASURY N/B	1% 30 Sep 2011	33,670,000	33,660,808
US TREASURY NTS	0.875% 31 Mar 2011	24,520,000	24,565,019
US TREASURY SEC.	0.875% 30 Apr 2011	36,400,000	36,448,339
VERIZON GLOBAL FDG CORP	7.25% 01 Dec 2010	3,810,000	4,026,317
VERIZON GLOBAL FDG CORP	6.875% 15 Jun 2012	2,340,000	2,590,670
VIVENDI	5.75% 04 Apr 2013	1,540,000	1,619,074
VODAFONE GROUP PLC NEW	5.35% 27 Feb 2012	2,250,000	2,400,586
WASTE MGMT INC DEL	7.375% 01 Aug 2010	2,350,000	2,434,280
WELLS FARGO + CO NEW	4.625% 09 Aug 2010	1,730,000	1,774,262
WELLS FARGO CO NEW	5.3% 26 Aug 2011	4,100,000	4,342,240
WESTPAC BANKING CORP	2.25% 19 Nov 2012	5,125,000	5,112,915
WI TREASURY N B	1.125% 15 Dec 2012	73,290,000	72,115,894
Sub-Total: Fund 5737 / NISA 12 of 12			\$ 1,130,285,157
Sub-Total: Stable Value Fund-Underling Investments at Fair Value (12 funds)			\$ 9,180,676,533

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n / a)	(e) Fair value
		Par Value		
*	Bank of America	Synthetic GIC Wrapper Contract, 4.00%	\$	11,336,768
*	JPMorgan Chase	Synthetic GIC Wrapper Contract, 4.00%		11,336,768
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, 4.00%		10,628,220
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, 4.00%		10,628,220

Sub-Total : Synthetic Wrapper Contracts at Fair Value	\$	43,929,976
TOTAL : Stable Value Fund- at Fair Value	\$	9,224,606,509
Adjustment from fair value to contract value for fully benefit-responsive investment contracts	\$	(116,576,588)
Stable Value Fund - at Contract Value	\$	9,108,029,921

n / a - Cost is not applicable