

**JUNE 30, 2009 ASSET DETAIL METROPOLITAN GOVERNMENT OF NASHVILLE AND DAVIDSON COUNTY - METRO PLAN**

Account	Asset Description	Shares/Par	Market Value	Accrued Inc.	Book Value	Price	CUSIP	Symbol
2624903	United States dollar - Pending trade sales		1,754,248.26		1,754,248.26	1.00		
2624903	United States dollar - Pending trade purchases		(1,786,529.85)		(1,786,529.85)	1.00		
2624903	COLTV SHORT TERM INVT FD - Income	541,332.83	541,332.83	208.01	541,332.83	1.00	195998B16	
2624903	RLI CORP COM	-	-	3,051.00	-	44.80	749607107	2719070 RLI
2624903	BAKER MICHAEL CORP COM	3,400.00	144,024.00	-	123,064.08	42.36	057149106	2323200 BKR
2624903	INSIGHT ENTERPRISES INC COM	15,300.00	147,798.00	-	208,832.22	9.66	45765U103	2475060 NSIT
2624903	AMN HEALTHCARE SVCS INC COM	25,600.00	163,328.00	-	435,398.58	6.38	001744101	2813552 AHS
2624903	SKYWEST INC COM	16,400.00	167,280.00	656.00	423,155.83	10.20	830879102	2814210 SKYW
2624903	LIFE PARTNERS HLDGS INC COM STK	12,025.00	170,514.50	-	292,387.28	14.18	53215T106	2623159 LPHI
2624903	COMPASS DIVERSIFIED HOLDINGS FORMERLY	23,800.00	192,542.00	-	210,481.86	8.09	20451Q104	B14TC70 CODI
2624903	KENEXA CORP COM	18,300.00	211,731.00	-	408,375.94	11.57	488879107	B0C1FT4 KNXA
2624903	CIRRUS LOGIC INC COM	56,300.00	253,350.00	-	336,674.00	4.50	172755100	2197308 CRUS
2624903	DARLING INTL INC COM	40,400.00	266,640.00	-	348,005.60	6.60	237266101	2250289 DAR
2624903	MAGELLAN HLTH SVCS INC COM NEW	8,200.00	269,124.00	-	274,124.36	32.82	559079207	2307787 MGLN
2624903	AERCAP HOLDINGS N.V. EUR0.01	37,400.00	270,028.00	-	686,761.24	7.22	N00985106	B1HHKD3 AER
2624903	USA MOBILITY INC COM STK	21,800.00	278,168.00	-	580,272.40	12.76	90341G103	B045D78 USMO
2624903	TESORO CORP	23,600.00	300,428.00	-	340,689.60	12.73	881609101	2884569 TSO
2624903	AMERICAN COML LINES INC COM PAR \$0.01 CO	19,600.00	303,408.00	-	622,491.90	15.48	025195405	B064919 ACLI
2624903	WESTN REFNG INC COM	44,700.00	315,582.00	-	533,867.70	7.06	959319104	B0WHXR6 WNR
2624903	INVACARE CORP COM	18,400.00	324,760.00	230.00	360,180.00	17.65	461203101	2467971 IVC
2624903	FRONTIER OIL CORP COM	25,400.00	332,994.00	1,524.00	348,869.00	13.11	35914P105	2933847 FTO
2624903	RYDER SYS INC COM	12,000.00	335,040.00	-	396,488.40	27.92	783549108	2760669 R
2624903	CONS GRAPHICS INC COM	19,700.00	343,174.00	-	315,155.36	17.42	209341106	2222772 CGX
2624903	AMERISAFE INC COM	22,100.00	343,876.00	-	356,694.00	15.56	03071H100	B0PPHS6 AMSF
2624903	ANNTAYLOR STORES CORP COM	43,900.00	350,322.00	-	376,135.20	7.98	036115103	2038537 ANN
2624903	CUBIC CORP COM	9,900.00	354,321.00	-	386,565.30	35.79	229669106	2239266 CUB
2624903	EZCORP INC CL A NON VTG	33,100.00	356,818.00	-	279,420.29	10.78	302301106	2326287 EZPW
2624903	LSB INDS INC COM	22,300.00	360,591.00	-	385,633.90	16.17	502160104	2536882 LXU
2624903	HELEN TROY LTD COM STK	21,500.00	360,985.00	-	402,415.50	16.79	G4388N106	2419530 HELE
2624903	TESSERA TECHNOLOGIES INC COM STK	14,600.00	369,234.00	-	385,337.80	25.29	88164L100	2042914 TSRA
2624903	BJS WHSL CLUB INC COM STK	11,500.00	370,645.00	-	327,773.00	32.23	05548J106	2039916 BJ
2624903	STERIS CORP COM	14,300.00	372,944.00	-	444,891.59	26.08	859152100	2845113 STE
2624903	AMTRUST FINL SVCS INC COM	32,800.00	373,920.00	1,968.00	265,668.48	11.40	032359309	B1H4YP4 AFSI
2624903	CAL DIVE INTL INC DEL COM	43,900.00	378,857.00	-	384,212.80	8.63	12802T101	B1L5W93 DVR
2624903	FLEXTRONICS INTL LTD COM STK	93,800.00	385,518.00	-	368,915.40	4.11	Y2573F102	2353058 FLEX
2624903	SUNSTONE HOTEL INVS INC NEW COM	72,600.00	388,410.00	-	389,281.20	5.35	867892101	B034LG1 SHO

2624903	GENCO SHIPPING & TRADING LTD COM STK	17,900.00	388,788.00	-	367,018.60	21.72	Y2685T107	B0DPJS2	GNK
2624903	NTELOS HLDGS CORP COM	21,200.00	390,504.00	5,512.00	620,510.14	18.42	67020Q107	BOXGGR3	NTLS
2624903	FPIC INS GROUP INC COM	12,800.00	391,936.00	-	465,224.69	30.62	302563101	2362173	FPIC
2624903	ORIENTAL FINL GROUP INC COM	40,600.00	393,820.00	1,624.00	682,474.25	9.70	68618W100	2662453	OFG
2624903	ACXIOM CORP COM	44,800.00	395,584.00	-	603,667.13	8.83	005125109	2159773	ACXM
2624903	TEMPUR-PEDIC INTL INC COM	30,400.00	397,328.00	-	355,771.20	13.07	88023U101	2216991	TPX
2624903	CHEESECAKE FACTORY INC COM	23,000.00	397,900.00	-	375,636.00	17.30	163072101	2192392	CAKE
2624903	PATTERSON-UTI ENERGY INC COM	31,000.00	398,660.00	-	658,796.47	12.86	703481101	2672537	PTEN
2624903	TEL & DATA SYS INC COM STK NEW	14,100.00	399,030.00	-	409,731.90	28.30	879433100	2881430	TDS
2624903	RELIANCE STL & ALUM CO COM	10,400.00	399,256.00	-	403,699.20	38.39	759509102	2729068	RS
2624903	CEC ENTMT INC COM	13,700.00	403,876.00	-	383,830.50	29.48	125137109	2805719	CEC
2624903	PROVIDENT FINL SVCS INC COM	44,400.00	404,040.00	-	655,174.22	9.10	74386T105	2171603	PFS
2624903	DIONEX CORP COM	6,800.00	415,004.00	-	327,705.60	61.03	254546104	2270522	DNEX
2624903	JONES LANG LASALLE INC COM STK	12,800.00	418,944.00	-	341,452.80	32.73	48020Q107	2040640	JLL
2624903	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$	11,700.00	420,147.00	-	409,752.38	35.91	483007704	B15CJ33	KALU
2624903	CATO CORP NEW CL A CL A	24,100.00	420,304.00	-	361,620.50	17.44	149205106	2180438	CTR
2624903	URS CORP NEW COM	8,500.00	420,920.00	-	353,945.56	49.52	903236107	2910550	URS
2624903	CASH AMER INVTS INC COM	18,100.00	423,359.00	-	804,979.40	23.39	14754D100	2179425	CSH
2624903	HOUSTON WIRE & CABLE CO COM STK	35,800.00	426,378.00	-	747,851.47	11.91	44244K109	B171W40	HWCC
2624903	TIMBERLAND CO CL A	32,200.00	427,294.00	-	336,328.05	13.27	887100105	2892380	TBL
2624903	CHIQUITA BRANDS INTL INC COM	41,700.00	427,842.00	-	375,216.60	10.26	170032809	2855468	CQB
2624903	DYNCORP INTL INC COM CL A COM CL A	25,500.00	428,145.00	-	286,467.00	16.79	26817C101	B0WHT89	DCP
2624903	DECKERS OUTDOOR CORP COM	6,100.00	428,647.00	-	350,585.30	70.27	243537107	2267278	DECK
2624903	REP AWYS HLDGS INC COM USD0.001	65,800.00	429,674.00	-	755,148.70	6.53	760276105	2858348	RJET
2624903	OMNICARE INC COM	16,900.00	435,344.00	-	400,849.50	25.76	681904108	2659778	OCR
2624903	BIOVAIL CORP COM	32,600.00	438,470.00	2,934.00	346,300.02	13.45	09067J109	2096416	BVF
2624903	BERKLEY W R CORP COM	20,500.00	440,135.00	1,230.00	591,623.44	21.47	084423102	2093644	WRB
2624903	AMKOR TECHNOLOGY INC COM	94,800.00	448,404.00	-	383,750.40	4.73	031652100	2242929	AMKR
2624903	BOK FINL CORP COM NEW	12,000.00	452,040.00	-	483,000.00	37.67	05561Q201	2109091	BOKF
2624903	BANK OF THE OZARKS INC COM	20,900.00	452,067.00	-	479,968.50	21.63	063904106	2085856	OZRK
2624903	APOGEE ENTERPRISES INC COM	37,000.00	455,100.00	-	399,798.94	12.30	037598109	2046176	APOG
2624903	WORLD ACCEP CORP S C NEW COM	22,900.00	455,939.00	-	632,729.12	19.91	981419104	2981181	WRLD
2624903	ENDO PHARMACEUTICALS HLDGS INC COM	25,900.00	464,128.00	-	773,907.93	17.92	29264F205	2612287	ENDP
2624903	SUNOCO INC COM	20,200.00	468,640.00	-	547,807.50	23.20	86764P109	2859868	SUN
2624903	TRW AUTOMOTIVE HLDGS CORP COM	42,000.00	474,600.00	-	348,087.60	11.30	87264S106	2340801	TRW
2624903	SAFETY INS GROUP INC COM	15,800.00	482,848.00	-	731,194.01	30.56	78648T100	2958538	SAFT
2624903	SILICON LABORATORIES INC COM	12,800.00	485,632.00	-	354,048.00	37.94	826919102	2568131	SLAB
2624903	LENNOX INTL INC COM	15,200.00	488,072.00	2,128.00	557,810.74	32.11	526107107	2442053	LII
2624903	WABCO HLDGS INC COM STK	28,100.00	497,370.00	-	672,481.81	17.70	92927K102	B23CNQ3	WBC
2624903	ORTHOFIX INTL N.V COM STK USD0.10	20,100.00	502,701.00	-	292,863.96	25.01	N6748L102	2644547	OFIX
2624903	H & E EQUIP SVCS INC COM	54,200.00	506,770.00	-	620,500.17	9.35	404030108	B0WR848	HEES
2624903	AMERICAN PHYSICIANS CAP INC COM	13,200.00	516,912.00	-	455,449.87	39.16	028884104	2695857	ACAP

2624903	OVERSEAS SHIPHOLDING GROUP INC COM	15,200.00	517,408.00	-	839,180.40	34.04	690368105	2664749	OSG
2624903	EL PASO ELEC CO COM NEW	37,300.00	520,708.00	-	872,484.56	13.96	283677854	2851808	EE
2624903	CA PIZZA KITCHEN INC COM ISIN US13054D1090	39,200.00	520,968.00	-	587,185.78	13.29	13054D109	2615606	CPKI
2624903	FEDT INVESTORS INC CL B	21,700.00	522,753.00	-	665,864.50	24.09	314211103	2246288	FII
2624903	PANTRY INC COM ISIN #US6986571031	31,500.00	522,900.00	-	317,110.50	16.60	698657103	2427685	PTRY
2624903	HOLLY CORP COM PAR \$0.01	29,100.00	523,218.00	4,365.00	648,710.29	17.98	435758305	2432214	HOC
2624903	DIANA SHIPPING INC COM STK	40,600.00	540,792.00	-	438,638.85	13.32	Y2066G104	B06FL27	DSX
2624903	ALLIANT TECHSYSTEMS INC COM	6,600.00	543,576.00	-	554,696.34	82.36	018804104	2017677	ATK
2624903	SUPER VALU INC COM	42,900.00	555,555.00	-	480,592.03	12.95	868536103	2863610	SVU
2624903	MGE ENERGY INC COM .	16,600.00	556,930.00	-	518,285.20	33.55	55277P104	2554163	MGEE
2624903	OM GROUP INC COM	19,500.00	565,890.00	-	357,045.00	29.02	670872100	2653684	OMG
2624903	TRIUMPH GROUP INC NEW COM	14,300.00	572,000.00	-	778,528.38	40.00	896818101	2893071	TGI
2624903	CHARLOTTE RUSSE HLDG INC COM ISIN US1	44,500.00	573,160.00	-	536,178.43	12.88	161048103	2504511	CHIC
2624903	DYCOM INDS INC COM	52,000.00	575,640.00	-	365,560.00	11.07	267475101	2289841	DY
2624903	EARTHLINK INC COM STK	78,200.00	579,462.00	-	611,915.00	7.41	270321102	2543989	ELNK
2624903	SWS GROUP INC COM	41,500.00	579,755.00	3,735.00	637,270.51	13.97	78503N107	2857453	SWS
2624903	LANCASTER COLONY CORP COM	13,200.00	581,724.00	-	508,814.38	44.07	513847103	2503206	LANC
2624903	COMPUWARE CORP COM	84,900.00	582,414.00	-	916,820.59	6.86	205638109	2220884	CPWR
2624903	NISOURCE INC COM	50,100.00	584,166.00	-	963,812.00	11.66	65473P105	2645409	NI
2624903	LINCARE HLDGS INC COM	25,100.00	590,352.00	-	818,460.40	23.52	532791100	2515892	LNCR
2624903	SYBASE INC COM	18,900.00	592,326.00	-	504,788.57	31.34	871130100	2867753	SY
2624903	UNITED BANKSHARES INC W VA COM	30,400.00	594,016.00	8,816.00	664,018.80	19.54	909907107	2905794	UBSI
2624903	NETFLIX INC COM STK	14,400.00	595,296.00	-	384,984.00	41.34	64110L106	2857817	NFLX
2624903	INVT TECH GROUP INC NEW COM	29,300.00	597,427.00	-	1,051,781.20	20.39	46145F105	2472759	ITG
2624903	RENT A CTR INC NEW COM	33,800.00	602,654.00	-	647,295.50	17.83	76009N100	2733092	RCII
2624903	TAL INTL GROUP INC COM STK	55,800.00	608,220.00	-	539,530.20	10.90	874083108	B0LXSX6	TAL
2624903	MADDEN STEVEN LTD COM	23,900.00	608,255.00	-	615,543.04	25.45	556269108	2553911	SHOO
2624903	ATC TECHNOLOGY CORP COM	42,000.00	609,000.00	-	721,653.00	14.50	00211W104	2010825	ATAC
2624903	BANCO LATINOAMERICANO DE COMERCIO E	51,000.00	633,930.00	-	879,610.68	12.43	P16994132	2069485	BLX
2624903	ODYSSEY RE HLDGS CORP COM	15,900.00	635,682.00	-	662,462.65	39.98	67612W108	2764683	ORH
2624903	INFINITY PPTY & CAS CORP COM	17,600.00	641,696.00	-	710,055.20	36.46	45665Q103	2313739	IPCC
2624903	CORPORATE EXECUTIVE BRD CO COMMON S	31,200.00	647,712.00	-	1,046,765.39	20.76	21988R102	2392385	EXBD
2624903	CMS ENERGY CORP COM	53,800.00	649,904.00	-	524,496.20	12.08	125896100	2219224	CMS
2624903	CITY HLDG CO COM	21,500.00	652,740.00	-	629,928.50	30.36	177835105	2161778	CHCO
2624903	OPTIONSXPRESS HLDGS INC COM STK	42,100.00	653,813.00	-	932,669.90	15.53	684010101	B05QFX0	OXPS
2624903	AAON INC COM PAR \$0.004 COM PAR \$0.004	33,100.00	659,352.00	5,958.00	579,878.90	19.92	000360206	2268130	AAON
2624903	PORTLAND GEN ELEC CO COM NEW STK\	33,900.00	660,372.00	8,644.50	821,193.60	19.48	736508847	B125XQ6	POR
2624903	PK NATL CORP COM	11,900.00	672,112.00	-	673,629.08	56.48	700658107	2673251	PRK
2624903	NEWMARKET CORP COM	10,100.00	680,033.00	2,525.00	623,358.93	67.33	651587107	B01CGF1	NEU
2624903	WRIGHT EXPRESS CORP COM STK	26,800.00	682,596.00	-	638,631.40	25.47	98233Q105	B066PY0	WXS
2624903	J2 GLOBAL COMMUNICATONS INC COM NEW	30,400.00	685,824.00	-	669,234.40	22.56	46626E205	2724397	JCOM
2624903	HORACE MANN EDUCATORS CORP COM	69,100.00	688,927.00	-	539,942.90	9.97	440327104	2437112	HMN

2624903	NELNET INC CL A CL A	50,900.00	691,731.00	-	619,402.10	13.59	64031N108	2196190	NNI
2624903	WORTHINGTON INDS INC COM	54,500.00	697,055.00	-	959,820.80	12.79	981811102	2981932	WOR
2624903	FIRST CASH FINANCIAL SERVICES INC	40,000.00	700,800.00	-	620,807.49	17.52	31942D107	2350101	FCFS
2624903	PEPCO HLDGS INC COM	52,600.00	706,944.00	-	1,359,282.81	13.44	713291102	2971698	POM
2624903	OIL STS INTL INC COM ISIN#US6780261052	29,300.00	709,353.00	-	704,030.59	24.21	678026105	2724472	OIS
2624903	VALUECLICK INC COM STK ISIN#US92046N1028	67,500.00	710,100.00	-	569,539.30	10.52	92046N102	2572110	VCLK
2624903	KNIGHT CAP GROUP INC COM	41,700.00	710,985.00	-	683,178.81	17.05	499005106	2266275	NITE
2624903	TRUSTMARK CORP COM	36,900.00	712,908.00	-	757,529.30	19.32	898402102	2340210	TRMK
2624903	ENDURANCE SPECIALTY HOLDINGS LTD COM I	24,500.00	717,850.00	-	974,656.08	29.30	G30397106	2353014	ENH
2624903	IDACORP INC COM	27,900.00	729,306.00	-	776,894.10	26.14	451107106	2296937	IDA
2624903	P F CHANGS CHINA BISTRO INC COM STK	22,900.00	734,174.00	-	659,291.00	32.06	69333Y108	2321204	PFCB
2624903	ARRIS GROUP INC COM	60,400.00	734,464.00	-	565,987.70	12.16	04269Q100	2036434	ARRS
2624903	AEROPOSTALE COM	21,500.00	736,805.00	-	472,523.64	34.27	007865108	2872092	ARO
2624903	AMERIGROUP CORP COM	27,500.00	738,375.00	-	642,942.09	26.85	03073T102	2593683	AGP
2624903	TECH DATA CORP COM	22,700.00	742,517.00	-	706,015.40	32.71	878237106	2879532	TECD
2624903	NV ENERGY INC COM	69,800.00	753,142.00	-	1,202,820.62	10.79	67073Y106	2443799	NVE
2624903	NEWALLIANCE BANCSHARES INC COM	66,400.00	763,600.00	-	919,446.96	11.50	650203102	2263771	NAL
2624903	NEUSTAR INC CL A	34,600.00	766,736.00	-	732,584.17	22.16	64126X201	B0C8R66	NSR
2624903	EXTERRAN HLDGS INC COM STK	48,000.00	769,920.00	-	812,196.00	16.04	30225X103	B241SX1	EXH
2624903	PS BUSINESS PKS INC CAL COM	16,400.00	794,416.00	-	762,402.29	48.44	69360J107	2707956	PSB
2624903	OGE ENERGY CORP COM	28,200.00	798,624.00	-	927,070.56	28.32	670837103	2657802	OGE
2624903	HERCULES OFFSHORE INC COM STK	201,300.00	799,161.00	-	687,291.19	3.97	427093109	B0J2NQ3	HERO
2624903	NATL FUEL GAS CO COM	22,200.00	800,976.00	7,437.00	684,759.00	36.08	636180101	2626103	NFG
2624903	STANCORP FINL GROUP INC COM	28,000.00	803,040.00	-	1,260,037.50	28.68	852891100	2409575	SFG
2624903	TAUBMAN CTRS INC COM	30,000.00	805,800.00	-	810,060.00	26.86	876664103	2872252	TCO
2624903	WESCO INTL INC COM	32,400.00	811,296.00	-	1,055,919.57	25.04	95082P105	2416973	WCC
2624903	PLATINUM UNDERWRITERS HLDGS INC COM L	28,600.00	817,674.00	-	954,936.93	28.59	G7127P100	2958516	PTP
2624903	DELPHI FINL GROUP INC CL A	42,100.00	818,003.00	-	767,904.00	19.43	247131105	2261957	DFG
2624903	HANOVER INS GROUP INC COM	21,500.00	819,365.00	-	1,034,237.79	38.11	410867105	2020415	THG
2624903	OCWEN FINL CORP COM NEW COM NEW	64,500.00	836,565.00	-	776,160.79	12.97	675746309	B14PL71	OCN
2624903	TORCHMARK CORP COM	22,700.00	840,808.00	-	444,556.80	37.04	891027104	2896713	TMK
2624903	HERBALIFE LTD COM STK	26,900.00	848,426.00	-	822,312.42	31.54	G4412G101	B0539H3	HLF
2624903	LUBRIZOL CORP COM	18,000.00	851,580.00	-	970,519.26	47.31	549271104	2537302	LZ
2624903	LEXMARK INTL INC NEW CL A	54,200.00	859,070.00	-	896,291.40	15.85	529771107	2511908	LXK
2624903	GARDNER DENVER INC COM	34,500.00	868,365.00	-	760,837.30	25.17	365558105	2374178	GDI
2624903	CARPENTER TECH CORP COM	42,400.00	882,344.00	-	1,435,709.38	20.81	144285103	2177504	CRS
2624903	BEMIS CO INC COM	35,100.00	884,520.00	-	860,128.50	25.20	081437105	2090173	BMS
2624903	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	34,400.00	900,592.00	6,880.00	1,075,387.72	26.18	G0692U109	2677606	AXS
2624903	ONEOK INC COM STK	31,000.00	914,190.00	-	1,560,915.74	29.49	682680103	2130109	OKE
2624903	AVNET INC COM	43,600.00	916,908.00	-	962,088.86	21.03	053807103	2066505	AVT
2624903	SEACOR HLDGS INC COM	12,200.00	917,928.00	-	767,505.50	75.24	811904101	2797838	CKH
2624903	PHH CORP COM NEW COM NEW	51,500.00	936,270.00	-	843,216.01	18.18	693320202	B05JV20	PHH

2624903	ENERGEN CORP COM	25,500.00	1,017,450.00	-	710,659.50	39.90	29265N108	2012672	EGN
2624903	HEALTH NET INC COM	65,500.00	1,018,525.00	-	983,573.27	15.55	42222G108	2418623	HNT
2624903	AMER FINL GROUP INC OH COM STK	48,000.00	1,035,840.00	-	1,135,484.81	21.58	025932104	2134532	AFG
2624903	BALL CORP COM	23,800.00	1,074,808.00	-	803,019.83	45.16	058498106	2073022	BLL
2624903	ALLIANT ENERGY CORP COM ISIN #US018802101	43,200.00	1,128,816.00	-	1,181,496.94	26.13	018802108	2973821	LNT
2624903	INGRAM MICRO INC CL A	70,300.00	1,230,250.00	-	971,133.70	17.50	457153104	2489094	IM
2624916	COLTV SHORT TERM INVT FD - Income	8,830,537.81	8,830,537.81	3,331.50	8,830,537.81	1.00	195998B16		
2624916	SECURITIES LENDING LEHMAN ADJUSTMENT	46,918.99	(46,918.99)	-	(46,918.99)	1.00	999369986		
2624916	SECURITIES LENDING COLLATERAL FUND AD	2,779,369.55	(2,779,369.55)	-	-	1.00	999369994		
2624916	SL- CORE USA SUB FD	4,691.91	53,235.34	-	46,918.99	11.35	218999126	2A18FBU	
2624900	United States dollar - Pending trade sales		408,030.30		408,030.30	1.00			
2624900	COLTV SHORT TERM INVT FD - Income	3,007,865.41	3,007,865.41	1,297.29	3,007,865.41	1.00	195998B16		
2624900	KB HOME COM	50,000.00	684,000.00	-	1,706,355.67	13.68	48666K109	2485070	KBH
2624900	AMERICAN EXPRESS CO	30,000.00	697,200.00	5,400.00	748,006.79	23.24	025816109	2026082	AXP
2624900	ADR NOKIA CORP SPONSORED ADR	50,000.00	729,000.00	-	561,850.00	14.58	654902204	2640891	NOK
2624900	WYNDHAM WORLDWIDE CORP COM STK	65,000.00	787,800.00	-	1,797,777.85	12.12	98310W108	B198391	WYN
2624900	BEST BUY INC COM STK	25,000.00	837,250.00	-	633,744.93	33.49	086516101	2094670	BBY
2624900	SYSCO CORP COM	39,000.00	876,720.00	9,360.00	856,470.30	22.48	871829107	2868165	SYI
2624900	FIRST AMERN CORP CALIF COM	35,000.00	906,850.00	7,700.00	820,207.50	25.91	318522307	2356392	FAF
2624900	MERCK & CO INC COM	33,000.00	922,680.00	12,540.00	1,091,566.45	27.96	589331107	2578312	MRK
2624900	LINCOLN NATL CORP COM	58,740.00	1,010,915.40	-	3,042,812.10	17.21	534187109	2516378	LNC
2624900	KIMBERLY-CLARK CORP COM	21,000.00	1,101,030.00	12,600.00	1,150,197.80	52.43	494368103	2491839	KMB
2624900	VERY DENNISON CORP COM	43,000.00	1,104,240.00	-	2,331,496.24	25.68	053611109	2066408	AVY
2624900	KOHL'S CORP COM	27,000.00	1,154,250.00	-	1,468,171.56	42.75	500255104	2496113	KSS
2624900	FLEXTRONICS INTL LTD COM STK	324,602.00	1,334,114.22	-	3,516,615.61	4.11	Y2573F102	2353058	FLEX
2624900	GENERAL ELECTRIC CO	120,000.00	1,406,400.00	12,000.00	3,034,171.74	11.72	369604103	2380498	GE
2624900	SUPER VALU INC COM	110,000.00	1,424,500.00	-	1,720,068.02	12.95	868536103	2863610	SVU
2624900	HEWLETT PACKARD CO COM	37,000.00	1,430,050.00	2,960.00	1,171,674.04	38.65	428236103	2424006	HPQ
2624900	ADR ROYAL DUTCH SHELL PLC SPONSORED AD	30,000.00	1,505,700.00	-	1,823,761.10	50.19	780259206	B03MM62	RDS/A
2624900	MICROSOFT CORP COM	65,000.00	1,545,050.00	-	1,579,161.59	23.77	594918104	2588173	MSFT
2624900	INTERNATIONAL BUSINESS MACHS CORP COM	15,000.00	1,566,300.00	-	810,390.36	104.42	459200101	2005973	IBM
2624900	MACYS INC COM STK	134,000.00	1,575,840.00	6,700.00	4,029,369.40	11.76	55616P104	2345022	M
2624900	PFIZER INC COM STK \$.11 1/9 PAR	110,000.00	1,650,000.00	-	3,192,809.62	15.00	717081103	2684703	PFE
2624900	FEDEX CORP COM	30,000.00	1,668,600.00	3,300.00	916,208.77	55.62	31428X106	2142784	FDX
2624900	MCGRAW HILL COMPANIES INC COM	58,000.00	1,746,380.00	-	1,149,749.33	30.11	580645109	2551443	MHP
2624900	BJ SERVICES CO	130,000.00	1,771,900.00	6,500.00	2,390,093.03	13.63	055482103	2069065	BJS

2624900	HOME DEPOT INC COM	75,000.00	1,772,250.00	-	2,720,996.03	23.63	437076102	2434209	HD
2624900	AMGEN INC COM	35,000.00	1,852,900.00	-	1,776,292.00	52.94	031162100	2023607	AMGN
2624900	MASCO CORP COM	196,000.00	1,877,680.00	-	4,535,138.10	9.58	574599106	2570200	MAS
2624900	CVS CAREMARK CORP COM STK	61,000.00	1,944,070.00	-	1,730,182.64	31.87	126650100	2577609	CVS
2624900	COMPUTER SCI CORP COM	44,000.00	1,949,200.00	-	1,983,435.88	44.30	205363104	2215200	CSC
2624900	JPMORGAN CHASE & CO COM	58,000.00	1,978,380.00	-	1,324,099.72	34.11	46625H100	2190385	JPM
2624900	WAL-MART STORES INC COM	41,000.00	1,986,040.00	-	1,543,553.67	48.44	931142103	2936921	WMT
2624900	WILLIS GROUP HOLDINGS COM	80,000.00	2,058,400.00	20,800.00	1,845,748.49	25.73	G96655108	2764984	WSH
2624900	AVON PRODUCTS INC COM USD0.25	80,000.00	2,062,400.00	-	1,639,682.50	25.78	054303102	2066721	AVP
2624900	#REORG INGERSOLL-RAND CO CL A PLAN OF R	105,000.00	2,194,500.00	-	3,982,042.00	20.90	G4776G101	2831167	IR
2624900	COMERICA INC COM	107,000.00	2,263,050.00	5,350.00	2,192,976.55	21.15	200340107	2212870	CMA
2624900	JOHNSON & JOHNSON COM	40,000.00	2,272,000.00	-	1,428,162.79	56.80	478160104	2475833	JNJ
2624900	TRAVELERS COS INC COM STK	57,000.00	2,339,280.00	-	2,214,357.91	41.04	89417E109	2769503	TRV
2624900	WALGREEN CO COM	85,000.00	2,499,000.00	-	2,388,193.00	29.40	931422109	2934839	WAG
2624900	PIONEER NAT RES CO COM STK	100,000.00	2,550,000.00	-	3,984,405.31	25.50	723787107	2690830	PXD
2624900	CISCO SYSTEMS INC	145,000.00	2,702,800.00	-	3,167,841.00	18.64	17275R102	2198163	CSCO
2624900	SEALED AIR CORP NEW COM STK	150,000.00	2,767,500.00	-	3,343,678.84	18.45	81211K100	2232793	SEE
2624900	DELL INC COM STK	220,000.00	3,020,600.00	-	4,281,763.00	13.73	24702R101	2261526	DELL
2624900	WELLPOINT INC COM	67,000.00	3,409,630.00	-	3,361,308.69	50.89	94973V107	2794743	WLP
2624900	NOKIA CORP CALL OPTION W/STK \$17.00 PER S	150.00	(7,500.00)	-	(21,298.54)	50.00	6549020JH		NOK JH
2624900	LINCOLN NATIONAL CORP CALL OPTION W/STK \$	100.00	(12,000.00)	-	(25,820.22)	120.00	5341870AE		LNC AE
2624900	KOHL'S CORP CALL OPTION W/STK \$50.00 PER S	90.00	(22,500.00)	-	(43,828.32)	250.00	5002550AJ		KSS AJ
2624897	United States dollar - Pending trade sales		936,823.03		936,823.03	1.00			
2624897	United States dollar - Pending trade purchases		(1,682,319.65)		(1,682,319.65)	1.00			
2624897	COLTV SHORT TERM INVT FD - Income	1,455,822.87	1,455,822.87	865.00	1,455,822.87	1.00	195998B16		
2624897	MYRIAD PHARMACEUTICALS INC COM	8,125.00	37,781.25	-	34,038.85	4.65	62856H107	B5BPZM5	MYRX
2624897	PALM INC NEW COM	20,500.00	339,685.00	-	323,289.10	16.57	696643105	2026145	PALM
2624897	DIEDRICH COFFEE INC COM NEW	14,500.00	344,810.00	-	344,908.25	23.78	253675201	2757519	DDRX
2624897	CHINA HSG & LD DEV INC COM STK	86,500.00	498,240.00	-	502,616.90	5.76	16939V103	B0FGJM7	CHLN
2624897	KIRKLANDS INC COM	42,000.00	504,420.00	-	511,505.40	12.01	497498105	2960920	KIRK
2624897	APAC CUSTOMER SVCS INC COM	115,000.00	589,950.00	-	657,635.05	5.13	00185E106	2041955	APAC
2624897	NETFLIX INC COM STK	16,500.00	682,110.00	-	588,377.96	41.34	64110L106	2857817	NFLX
2624897	ADR LONGTOP FINL TECHNOLOGIES LTD ADR	31,000.00	761,360.00	-	598,910.70	24.56	54318P108	B28G1Z5	LFT
2624897	DOLAN MEDIA CO COM STK	67,500.00	863,325.00	-	984,424.50	12.79	25659P402	B23J687	DM
2624897	AARONS INC	29,000.00	864,780.00	493.00	967,016.60	29.82	002535201	2002907	AAN
2624897	MYLAN INC	81,500.00	1,063,575.00	-	1,006,304.19	13.05	628530107	2613804	MYL
2624897	AMERISTAR CASINOS INC COM STK USD0.01	56,000.00	1,065,680.00	-	1,060,852.55	19.03	03070Q101	2041717	ASCA
2624897	ICU MED INC COM	26,400.00	1,086,360.00	-	845,931.39	41.15	44930G107	2451918	ICUI
2624897	MYRIAD GENETICS INC COM	32,500.00	1,158,625.00	-	1,037,814.60	35.65	62855J104	2614153	MYGN

2624897	BUCKLE INC COM	36,500.00	1,159,605.00	-	1,312,224.10	31.77	118440106	2149934	BKE
2624897	WMS INDS INC COM STK	37,000.00	1,165,870.00	-	1,307,110.10	31.51	929297109	2931454	WMS
2624897	ORION MARINE GROUP INC COM STK	67,000.00	1,273,000.00	-	1,236,805.40	19.00	68628V308	B1WTHL1	ORN
2624897	ASIAINFO HLDGS INC COM	79,000.00	1,359,590.00	-	1,260,356.71	17.21	04518A104	2556396	ASIA
2624897	SOURCEFIRE INC COM	110,000.00	1,362,900.00	-	1,262,249.10	12.39	83616T108	B1TX675	FIRE
2624897	JAMES RIV COAL CO COM NEW STK	93,000.00	1,407,090.00	-	2,137,874.90	15.13	470355207	B01TY47	JRCC
2624897	HMS HLDGS CORP COM	34,800.00	1,417,056.00	-	1,109,436.60	40.72	40425J101	2418043	HMSY
2624897	SILVER WHEATON CORP COM	194,000.00	1,598,560.00	-	2,006,542.00	8.24	828336107	B059001	SLW
2624897	ADR PERFECT WORLD CO LTD SPONSORED ADF	57,000.00	1,630,200.00	-	1,625,508.90	28.60	71372U104	B23F975	PWRD
2624897	OCWEN FINL CORP COM NEW COM NEW	133,000.00	1,725,010.00	-	1,538,097.63	12.97	675746309	B14PL71	OCN
2624897	RIVERBED TECHNOLOGY INC COM	75,000.00	1,739,250.00	-	1,328,362.50	23.19	768573107	B1FH886	RVBD
2624897	STARENT NETWORKS CORP COM	71,800.00	1,752,638.00	-	1,205,585.63	24.41	85528P108	B1YBJ42	STAR
2624897	FUQI INTL INC COM NEW STK	86,500.00	1,791,415.00	-	1,455,578.10	20.71	36102A207	B28M8B8	FUQI
2624897	PEGASYSTEMS INC COM	68,000.00	1,793,840.00	2,040.00	1,472,211.77	26.38	705573103	2675860	PEGA
2624897	VISTAPRINT COM INC COM STK	43,000.00	1,833,950.00	-	1,207,564.92	42.65	G93762204	B0LMV34	VPRT
2624897	ADR E-HOUSE CHINA HLDGS LTD ADR	121,000.00	1,868,240.00	-	1,931,151.20	15.44	26852W103	B23F8Z6	EJ
2624897	ADR YINGLI GREEN ENERGY HLDG CO LTD ADR	138,000.00	1,869,900.00	-	2,024,046.00	13.55	98584B103	B1XG391	YGE
2624897	AEROPOSTALE COM	56,500.00	1,936,255.00	-	1,973,545.35	34.27	007865108	2872092	ARO
2624897	ADR SHANDA INTERACTIVE ENTMT LTD SPO	42,700.00	2,232,783.00	-	1,712,901.58	52.29	81941Q203	B00PV12	SNDA
2624897	ADR NETEASE COM INC SPONSORED	65,000.00	2,286,700.00	-	2,017,085.97	35.18	64110W102	2606440	NTES
2624897	#REORG/MACROVISION SOLUTIONS CORP N/C T	108,000.00	2,355,480.00	-	1,818,849.20	21.81	55611C108	B2R9T17	MVSN
2624897	SYNAPTICS INC COM	62,000.00	2,396,300.00	-	2,060,315.20	38.65	87157D109	2839268	SYNA
2624897	AMERICAN DAIRY INC COM STK	66,000.00	2,617,560.00	-	2,278,764.00	39.66	025334103	2650384	ADY
2624897	BROCADE COMMUNICATIONS SYS INC COM NEV	356,000.00	2,783,920.00	-	2,652,280.60	7.82	111621306	2422174	BRCD
2624897	NEUTRAL TANDEM INC COM STK	101,500.00	2,996,280.00	-	2,338,250.89	29.52	64128B108	B28ZSK6	TNDM
2624897	STEC INC COM STK	156,500.00	3,629,235.00	-	2,455,324.90	23.19	784774101	2641140	STEC
2624897	GREEN MTN COFFEE ROASTERS	63,000.00	3,724,560.00	-	1,973,898.00	59.12	393122106	2387596	GMCR
2693667	United States dollar - Pending trade sales		88,418.72		88,418.72	1.00			
2693667	COLTV SHORT TERM INVT FD - Income	132,357.46	132,357.46	203.71	132,357.46	1.00	195998B16		
2693667	COLTV SHORT TERM INVT FD - Principal	1,029,624.74	1,029,624.74	-	1,029,624.74	1.00	195998B16		
2693667	MYRIAD PHARMACEUTICALS INC COM	3,550.00	16,507.50	-	16,178.45	4.65	62856H107	B5BPZM5	MYRX
2693667	NETFLIX INC COM STK	4,800.00	198,432.00	-	177,196.61	41.34	64110L106	2857817	NFLX
2693667	AMERISTAR CASINOS INC COM STK USD0.01	13,000.00	247,390.00	-	264,218.36	19.03	03070Q101	2041717	ASCA
2693667	AARONS INC	8,300.00	247,506.00	141.10	276,766.82	29.82	002535201	2002907	AAN
2693667	PEGASYSTEMS INC COM	10,300.00	271,714.00	309.00	276,206.86	26.38	705573103	2675860	PEGA
2693667	MYLAN INC	21,000.00	274,050.00	-	260,120.70	13.05	628530107	2613804	MYL
2693667	ADR LONGTOP FINL TECHNOLOGIES LTD ADR	12,300.00	302,088.00	-	275,078.43	24.56	54318P108	B28G1Z5	LFT
2693667	DISCOVERY COMMUNICATIONS INC NEW COM S	13,500.00	304,425.00	-	282,748.05	22.55	25470F104	B3D7K31	DISCA
2693667	SOURCEFIRE INC COM	25,200.00	312,228.00	-	308,836.08	12.39	83616T108	B1TX675	FIRE

2693667	WMS INDS INC COM STK	10,500.00	330,855.00	-	370,936.65	31.51	929297109	2931454	WMS
2693667	JAMES RIV COAL CO COM NEW STK	23,000.00	347,990.00	-	561,791.10	15.13	470355207	B01TY47	JRCC
2693667	ADR E-HOUSE CHINA HLDGS LTD ADR	24,000.00	370,560.00	-	363,324.00	15.44	26852W103	B23F8Z6	EJ
2693667	BUCKLE INC COM	13,400.00	425,718.00	-	408,598.26	31.77	118440106	2149934	BKE
2693667	SILVER WHEATON CORP COM	55,300.00	455,672.00	-	571,967.90	8.24	828336107	B059001	SLW
2693667	PRICELINE COM INC COM NEW STK	4,100.00	457,355.00	-	451,005.33	111.55	741503403	2779063	PCLN
2693667	ADR PERFECT WORLD CO LTD SPONSORED ADF	16,400.00	469,040.00	-	467,690.28	28.60	71372U104	B23F975	PWRD
2693667	INTERCONTINENTALEXCHANGE INC COM	4,400.00	502,656.00	-	443,512.96	114.24	45865V100	B0PBS81	ICE
2693667	O REILLY AUTOMOTIVE INC COM	13,200.00	502,656.00	-	475,261.02	38.08	686091109	2658366	ORLY
2693667	MYRIAD GENETICS INC COM	14,200.00	506,230.00	-	493,266.85	35.65	62855J104	2614153	MYGN
2693667	VISTAPRINT COM INC COM STK	12,200.00	520,330.00	-	357,524.76	42.65	G93762204	B0LMV34	VPRT
2693667	ADR YINGLI GREEN ENERGY HLDG CO LTD ADR	39,500.00	535,225.00	-	579,346.50	13.55	98584B103	B1XG391	YGE
2693667	COGNIZANT TECHNOLOGY SOLUTIONS CORP CI	21,000.00	560,700.00	-	566,735.40	26.70	192446102	2257019	CTSH
2693667	AMERICAN DAIRY INC COM STK	14,700.00	583,002.00	-	541,571.52	39.66	025334103	2650384	ADY
2693667	RIVERBED TECHNOLOGY INC COM	25,500.00	591,345.00	-	452,480.47	23.19	768573107	B1FH886	RVBD
2693667	AEROPOSTALE COM	18,200.00	623,714.00	-	566,074.89	34.27	007865108	2872092	ARO
2693667	STARENT NETWORKS CORP COM	25,700.00	627,337.00	-	478,716.05	24.41	85528P108	B1YBJ42	STAR
2693667	ADR NETEASE COM INC SPONSORED	18,600.00	654,348.00	-	562,378.14	35.18	64110W102	2606440	NTES
2693667	#REORG/MACROVISION SOLUTIONS CORP N/C T	30,900.00	673,929.00	-	560,576.90	21.81	55611C108	B2R9T17	MVSN
2693667	ADR SHANDA INTERACTIVE ENTMT LTD SPO	13,800.00	721,602.00	-	524,712.31	52.29	81941Q203	B00PV12	SNDA
2693667	NEUTRAL TANDEM INC COM STK	26,600.00	785,232.00	-	730,479.90	29.52	64128B108	B28ZSK6	TNDM
2693667	BROCADE COMMUNICATIONS SYS INC COM NEV	102,000.00	797,640.00	-	759,804.19	7.82	111621306	2422174	BRCD
2693667	SYNAPTICS INC COM	21,500.00	830,975.00	-	711,362.60	38.65	87157D109	2839268	SYNA
2693667	GREEN MTN COFFEE ROASTERS	18,000.00	1,064,160.00	-	643,009.49	59.12	393122106	2387596	GMCR
2693667	STEC INC COM STK	48,300.00	1,120,077.00	-	871,176.62	23.19	784774101	2641140	STEC
2619534	United States dollar - Pending trade sales		3,900,331.43		3,900,331.43	1.00			
2619534	United States dollar - Pending trade purchases		(4,226,815.86)		(4,226,815.86)	1.00			
2619534	COLTV SHORT TERM INVT FD - Income	869,417.66	869,417.66	268.09	869,417.66	1.00	195998B16		
2619534	FEDEX CORP COM	-	-	1,226.50	-	55.62	31428X106	2142784	FDX
2619534	ENDO PHARMACEUTICALS HLDGS INC COM	12,700.00	227,584.00	-	349,985.30	17.92	29264F205	2612287	ENDP
2619534	MANPOWER INC WIS COM	6,700.00	283,678.00	-	205,183.39	42.34	56418H100	2562490	MAN
2619534	AUTOZONE INC COM	1,900.00	287,109.00	-	297,673.76	151.11	053332102	2065955	AZO
2619534	REYNOLDS AMERN INC COM	8,150.00	314,753.00	-	312,269.70	38.62	761713106	2429090	RAI
2619534	KINETIC CONCEPTS INC COM NEW COM NEW	11,900.00	324,275.00	-	461,380.81	27.25	49460W208	2384553	KCI
2619534	AETNA INC	13,350.00	334,417.50	-	519,643.16	25.05	00817Y108	2695921	AET
2619534	GAP INC COM	20,700.00	339,480.00	-	288,250.30	16.40	364760108	2360326	GPS
2619534	CEPHALON INC CON	6,000.00	339,900.00	-	405,903.60	56.65	156708109	2185143	CEPH
2619534	MONSANTO CO NEW COM	4,612.00	342,856.08	2,282.18	155,548.71	74.34	61166W101	2654320	MON
2619534	CLIFFS NAT RES INC COM STK	14,250.00	348,697.50	-	355,268.18	24.47	18683K101	2202707	CLF

2619534	AMERISOURCEBERGEN CORP COM	19,700.00	349,478.00	-	409,442.55	17.74	03073E105	2795393	ABC
2619534	DANAHER CORP COM	5,700.00	351,918.00	171.00	376,333.12	61.74	235851102	2250870	DHR
2619534	DU PONT E I DE NEMOURS & CO COM STK	13,950.00	357,399.00	-	655,366.50	25.62	263534109	2018175	DD
2619534	HARSCO CORP COM	13,100.00	370,730.00	-	530,155.85	28.30	415864107	2412700	HSC
2619534	QLOGIC CORP COM	29,350.00	372,158.00	-	488,791.66	12.68	747277101	2717320	QLGC
2619534	PFIZER INC COM STK \$.11 1/9 PAR	25,500.00	382,500.00	-	326,231.70	15.00	717081103	2684703	PFE
2619534	PACTIV CORP COM	17,800.00	386,260.00	-	380,998.32	21.70	695257105	2511328	PTV
2619534	EXELON CORP COM	7,750.00	396,877.50	-	395,857.60	51.21	30161N101	2670519	EXC
2619534	AKAMAI TECHNOLOGIES INC COM STK	20,700.00	397,026.00	-	1,002,015.06	19.18	00971T101	2507457	AKAM
2619534	CYPRESS SEMICONDUCTOR CORP COM	43,400.00	399,280.00	-	397,144.72	9.20	232806109	2244549	CY
2619534	TORO CO COM	13,450.00	402,155.00	2,017.50	401,536.30	29.90	891092108	2897040	TTC
2619534	VMWARE INC CL A COM CL A COM	14,750.00	402,232.50	-	324,666.68	27.27	928563402	B23SN61	VMW
2619534	WALGREEN CO COM	14,250.00	418,950.00	-	326,053.65	29.40	931422109	2934839	WAG
2619534	BEST BUY INC COM STK	12,700.00	425,323.00	-	503,104.15	33.49	086516101	2094670	BBY
2619534	CONSOL ENERGY INC COM	12,800.00	434,688.00	-	559,568.64	33.96	20854P109	2413758	CNX
2619534	ROCKWELL COLLINS INC COM	10,700.00	446,511.00	-	669,393.61	41.73	774341101	2767228	COL
2619534	CIGNA CORP COM	18,650.00	449,278.50	-	636,555.69	24.09	125509109	2196479	CI
2619534	APOLLO GROUP INC CL A	6,550.00	465,836.00	-	416,640.26	71.12	037604105	2043694	APOL
2619534	EMC CORP COM	36,165.00	473,761.50	-	616,657.21	13.10	268648102	2295172	EMC
2619534	DOLLAR TREE INC COM STK	11,550.00	486,255.00	-	438,003.55	42.10	256746108	2272476	DLTR
2619534	ZIMMER HLDGS INC COM	11,570.00	492,882.00	-	825,727.47	42.60	98956P102	2783815	ZMH
2619534	RAYTHEON CO USD0.01	11,100.00	493,173.00	-	517,977.94	44.43	755111507	2758051	RTN
2619534	MASTERCARD INC CL A	2,950.00	493,564.50	-	578,874.18	167.31	57636Q104	B121557	MA
2619534	HUMANA INC COM	15,400.00	496,804.00	-	835,558.86	32.26	444859102	2445063	HUM
2619534	WADDELL & REED FINL INC CL A COM	19,000.00	501,030.00	-	255,109.39	26.37	930059100	2156503	WDR
2619534	PRICELINE COM INC COM NEW STK	4,500.00	501,975.00	-	417,220.47	111.55	741503403	2779063	PCLN
2619534	LINEAR TECH CORP DEL	21,550.00	503,192.50	-	770,548.69	23.35	535678106	2516839	LLTC
2619534	MORGAN STANLEY COM STK USD0.01	17,700.00	504,627.00	-	500,936.55	28.51	617446448	2262314	MS
2619534	FOREST LABORATORIES INC	20,150.00	505,966.50	-	752,434.62	25.11	345838106	2346508	FRX
2619534	HONEYWELL INTL INC COM STK	16,250.00	510,250.00	-	949,518.72	31.40	438516106	2020459	HON
2619534	BUNGE LTD	8,550.00	515,137.50	-	604,852.82	60.25	G16962105	2788713	BG
2619534	ENSCO INTL INC COM	15,200.00	530,024.00	-	850,755.46	34.87	26874Q100	2105594	ESV
2619534	UNION PAC CORP COM	10,200.00	531,012.00	2,754.00	510,286.84	52.06	907818108	2914734	UNP
2619534	HERBALIFE LTD COM STK	16,950.00	534,603.00	-	707,884.70	31.54	G4412G101	B0539H3	HLF
2619534	INTEL CORP COM	33,150.00	548,632.50	-	468,271.94	16.55	458140100	2463247	INTC
2619534	DOLBY LABORATORIES INC CL A COM STK	15,450.00	575,976.00	-	469,158.67	37.28	25659T107	B04NJM9	DLB
2619534	BRINKS CO COM STOCK	20,150.00	584,954.50	-	526,621.77	29.03	109696104	2691305	BCO
2619534	TERRA INDS INC COM	24,350.00	589,757.00	-	633,461.54	24.22	880915103	2462619	TRA
2619534	MYLAN INC	45,400.00	592,470.00	-	617,639.76	13.05	628530107	2613804	MYL
2619534	WATSON WYATT WORLDWIDE INC CL A	16,100.00	604,233.00	1,207.50	738,818.13	37.53	942712100	2648259	WW
2619534	NOBLE CORPORATION (SWITZERLAND) COM	20,050.00	606,512.50	-	825,566.80	30.25	H5833N103	B65Z9D7	NE
2619534	EMERSON ELECTRIC CO COM	18,800.00	609,120.00	-	836,458.02	32.40	291011104	2313405	EMR

2619534	BRISTOL MYERS SQUIBB CO COM	30,350.00	616,408.50	-	614,997.23	20.31	110122108	2126335	BMY
2619534	PRUDENTIAL FINL INC COM	17,050.00	634,601.00	-	644,694.60	37.22	744320102	2819118	PRU
2619534	MERCK & CO INC COM	22,700.00	634,692.00	8,626.00	949,031.32	27.96	589331107	2578312	MRK
2619534	SEPRACOR INC COM	36,800.00	637,376.00	-	582,544.00	17.32	817315104	2796619	SEPR
2619534	BLOCK H & R INC COM	37,100.00	639,233.00	5,565.00	899,173.62	17.23	093671105	2105505	HRB
2619534	UNITED TECHNOLOGIES CORP COM	12,450.00	646,902.00	-	818,365.21	51.96	913017109	2915500	UTX
2619534	BECTON DICKINSON & CO COM	9,150.00	652,486.50	-	589,025.51	71.31	075887109	2087807	BDX
2619534	ADOBE SYS INC COM	23,800.00	673,540.00	-	1,001,182.40	28.30	00724F101	2008154	ADBE
2619534	SCHWAB CHARLES CORP COM NEW	38,950.00	683,183.00	-	643,201.06	17.54	808513105	2779397	SCHW
2619534	ALTRIA GROUP INC COM	42,000.00	688,380.00	13,440.00	813,611.92	16.39	02209S103	2692632	MO
2619534	3M CO COM	11,500.00	691,150.00	-	658,676.38	60.10	88579Y101	2595708	MMM
2619534	WARNER CHILCOTT LTD COM STK USD0.01 CL	54,450.00	716,017.50	-	745,697.14	13.15	G9435N108	B1FJRX0	WCRX
2619534	KIMBERLY-CLARK CORP COM	13,900.00	728,777.00	8,340.00	822,571.72	52.43	494368103	2491839	KMB
2619534	SEMPRA ENERGY INC COM STK	14,800.00	734,524.00	5,772.00	874,002.35	49.63	816851109	2138158	SRE
2619534	PEABODY ENERGY CORP COM STK	24,450.00	737,412.00	-	764,351.34	30.16	704549104	2753454	BTU
2619534	LOCKHEED MARTIN CORP COM	9,250.00	746,012.50	-	1,041,710.54	80.65	539830109	2522096	LMT
2619534	VISA INC COM CL A STK	12,500.00	778,250.00	-	664,407.00	62.26	92826C839	B2PZN04	V
2619534	AFLAC INC COM	25,350.00	788,131.50	-	1,056,759.33	31.09	001055102	2026361	AFL
2619534	COACH INC COM	31,300.00	841,344.00	-	981,449.53	26.88	189754104	2646015	COH
2619534	OCCIDENTAL PETE CORP COM	12,950.00	852,239.50	6,154.50	1,159,164.75	65.81	674599105	2655408	OXY
2619534	MEDTRONIC INC COM	25,250.00	880,972.50	-	1,132,215.79	34.89	585055106	2575465	MDT
2619534	ABBOTT LAB COM	18,750.00	882,000.00	-	986,235.07	47.04	002824100	2002305	ABT
2619534	ARCHER-DANIELS-MIDLAND CO COM	34,400.00	921,232.00	-	934,729.51	26.78	039483102	2047317	ADM
2619534	GENZYME CORP COM	17,050.00	949,173.50	-	1,022,550.59	55.67	372917104	2367598	GENZ
2619534	FAMILY DLR STORES INC COM	35,150.00	994,745.00	4,745.25	935,171.67	28.30	307000109	2331225	FDO
2619534	AMGEN INC COM	19,150.00	1,013,801.00	-	731,817.61	52.94	031162100	2023607	AMGN
2619534	FLUOR CORP NEW COM	20,050.00	1,028,364.50	2,506.25	1,461,051.42	51.29	343412102	2696838	FLR
2619534	SOHU COM INC COM	17,000.00	1,068,110.00	-	839,052.25	62.83	83408W103	2608123	SOHU
2619534	HEWLETT PACKARD CO COM	28,850.00	1,115,052.50	2,308.00	1,102,272.28	38.65	428236103	2424006	HPQ
2619534	QUALCOMM INC COM	25,450.00	1,150,340.00	-	958,573.93	45.20	747525103	2714923	QCOM
2619534	PHILIP MORRIS INTL INC COM	27,150.00	1,184,283.00	14,661.00	1,271,059.63	43.62	718172109	B2PKRQ3	PM
2619534	TEXAS INSTRS INC COM	62,100.00	1,322,730.00	-	1,799,853.81	21.30	882508104	2885409	TXN
2619534	COCA COLA CO COM	27,800.00	1,334,122.00	11,398.00	1,498,222.98	47.99	191216100	2206657	KO
2619534	PROCTER & GAMBLE CO COM	26,650.00	1,361,815.00	-	1,533,359.37	51.10	742718109	2704407	PG
2619534	JOHNSON & JOHNSON COM	26,850.00	1,525,080.00	-	1,679,531.46	56.80	478160104	2475833	JNJ
2619534	ACCENTURE LTD BERMUDA CLS A COM	45,850.00	1,534,141.00	-	1,573,414.37	33.46	G1150G111	2763958	ACN
2619534	ORACLE CORP COM	78,800.00	1,687,896.00	-	1,306,471.79	21.42	68389X105	2661568	ORCL
2619534	MC DONALDS CORP COM	30,500.00	1,753,445.00	-	1,594,435.38	57.49	580135101	2550707	MCD
2619534	EXXON MOBIL CORP COM	25,600.00	1,789,696.00	-	1,952,279.95	69.91	30231G102	2326618	XOM
2619534	GOOGLE INC CL A CL A	4,250.00	1,791,757.50	-	1,980,234.24	421.59	38259P508	B020QX2	GOOG
2619534	PEPSICO INC COM	33,650.00	1,849,404.00	-	2,073,520.05	54.96	713448108	2681511	PEP
2619534	WAL-MART STORES INC COM	41,700.00	2,019,948.00	-	2,435,074.62	48.44	931142103	2936921	WMT

2619534	CISCO SYSTEMS INC	126,050.00	2,349,572.00	-	3,503,103.50	18.64	17275R102	2198163	CSCO
2619534	INTERNATIONAL BUSINESS MACHS CORP COM	23,650.00	2,469,533.00	-	2,279,244.27	104.42	459200101	2005973	IBM
2619534	APPLE INC	22,400.00	3,190,432.00	-	1,762,696.49	142.43	037833100	2046251	AAPL
2619534	MICROSOFT CORP COM	142,200.00	3,380,094.00	-	3,584,795.68	23.77	594918104	2588173	MSFT
2624914	TCT TRAN SERVICES INC COM	2,147.00	2,147.00	-	24,905.20	1.00	99V013TF7		
2624914	NEW CASTLE INVESTMENT COM STK	45,390.00	152,218.08	-	-	3.35	99V013GU8	577490U	
2624902	United States dollar - Pending trade sales		8,569,216.26		8,569,216.26	1.00			
2624902	United States dollar - Pending trade purchases		(7,494,072.74)		(7,494,072.74)	1.00			
2624902	COLTV SHORT TERM INVT FD - Income	8,083.22	8,083.22	8,324.34	8,083.22	1.00	195998B16		
2624902	COLTV SHORT TERM INVT FD - Principal	23,056,953.20	23,056,953.20	-	23,056,953.20	1.00	195998B16		
2624902	UNITED STATES TREAS NTS 2.75 DUE 02-28-	-	-	(105.00)	-	102.85	912828HT0	B2Q3PZ6	
2624902	DUKE ENERGY CAROLINAS LLC 6% DUE 01-1	-	-	(279.17)	-	105.18	26442CAB0	B2NJB3	
2624902	ESC NPF XII INC VAR RATE 12/31/40	875,000.00	-	-	810,746.89	-	629ESC9W6	7A1JMUU	
2624902	UNITED STATES TREAS BDS DTD 08/15/1993 6.2%	5,000.00	6,090.62	117.40	5,918.12	121.81	912810EQ7	2933223	
2624902	FHLMC DTD 10/25/2000 6.75 03-15-2031	30,000.00	37,191.33	596.25	34,919.37	123.97	3134A4AA2	243625U	
2624902	UNITED STATES TREAS NTS UNITED STATES TI	125,000.00	125,615.25	1,630.59	122,793.28	100.49	912828HR4	B2PDWS9	
2624902	UNITED STATES TREAS NTS 4% NTS 15/08/18 US	140,000.00	145,217.24	2,103.86	150,232.03	103.73	912828JH4	B3CGDG3	
2624902	MERRILL LYNCH & CO INC SUB NT 6.22% DUE 09	235,000.00	193,221.70	4,303.89	235,366.91	82.22	59022CAB9	B1DWW69	
2624902	UNITED STATES TREAS BDS 00205 4.375% DUE0:	195,000.00	196,919.58	3,149.51	217,922.75	100.98	912810PW2	B2PKS37	
2624902	ENCANA CORP ENCANA CORP 6.625 DUE 08-	195,000.00	201,892.27	4,880.41	193,642.80	103.53	292505AE4	B23Y0M4	
2624902	ONEOK PARTNERS L P GTD SR NT 6.65% DUE 10	250,000.00	230,502.25	4,156.25	249,545.39	92.20	68268NAC7	B1FJV72	
2624902	DTE ENERGY CO DTE ENERGY CO NTS NCL 7.05	225,000.00	235,459.35	1,321.87	240,473.20	104.65	233331AE7	2762320	
2624902	QWEST CORP NT 8.875% DUE 03-15-2012 BEO	260,000.00	261,950.00	6,794.30	274,300.00	100.75	74913GAC9	B0CPXN6	
2624902	ANADARKO PETE CORP SR NT 5.95% DUE 09-	270,000.00	266,388.48	4,730.24	232,335.01	98.66	032511AX5	B1FGZH1	
2624902	HARTFORD FINL SVCS GROUP INC NT 5.25 DUE	310,000.00	299,611.28	3,435.83	309,668.30	96.65	416515AQ7	B1FQQR8	
2624902	VERIZON NT 5.35 DUE 02-15-2011	310,000.00	323,229.56	6,265.44	309,314.90	104.27	92343VAB0	B0YX3L6	
2624902	EXPRESS SCRIPTS 5.25% DUE 06-15-2012	315,000.00	325,443.51	1,010.62	314,754.30	103.32	302182AC4	B550151	
2624902	AT&T INC NT 6.8% DUE05-15-2036/05-18-2006 BEC	315,000.00	326,363.94	2,737.00	301,688.10	103.61	00206RAB8	B157TB6	
2624902	GEN ELEC CAP CORP 5.9% DUE 05-13-2014	345,000.00	352,128.04	2,714.00	344,617.05	102.07	36962G4C5	B4K9GH3	
2624902	TELEFONICA EUROPE B V U S NT 7.75 DUE 09-1	340,000.00	358,657.84	7,758.60	379,637.20	105.49	879385AC6	215771U	
2624902	CLOROX CO C CRP CLX 5.45 DUE 10-15-2012 BEC	340,000.00	360,030.76	3,911.89	339,537.60	105.89	189054AP4	B28BM13	
2624902	CREDIT SUISSE GUERNSEY BRANCH CORP BONI	580,000.00	377,000.00	4,342.91	580,000.00	65.00	225448AA7	B3K5PD3	
2624902	AMERICAN EXPRESS CO NT 8.15% DUE 03-15-	370,000.00	391,116.64	8,543.91	303,322.30	105.71	025816AZ2	B2QHS1	
2624902	ORACLE CORP 6.125% DUE 07-08-2039	400,000.00	397,336.00	-	397,336.00	99.33	68389XAH8	B3LR141	
2624902	EXELON CORP SR NT 4.9% DUE 06-15-2015 BEC	430,000.00	400,365.69	936.44	413,266.17	93.11	30161NAD3	B0BF2B8	
2624902	TELECOM ITALIA CAP ***TELECOM ITALIA CAPI	425,000.00	410,268.22	5,578.12	359,125.00	96.53	87927VAQ1	B2PHRC0	

2624902	KELLOGG CO KELLOGG CO 5.125% DUE 12-0	400,000.00	427,586.00	1,594.44	399,860.00	106.90	487836AZ1	B29QFB8
2624902	CALIFORNIA ST 7.55% 04-01-2039 BEO TAXABI	480,000.00	438,681.60	6,342.00	486,604.80	91.39	13063A5G5	B41WHL2
2624902	CITIGROUP INC SR NT 6.875% DUE03-05-2038 BE	505,000.00	445,998.83	11,187.15	488,885.45	88.32	172967EP2	748420U
2624902	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2	390,000.00	462,380.49	1,365.00	390,000.00	118.56	302570BC9	B3KG5W5
2624902	INGERSOLL-RAND GLOBAL HLDG CO LTD GTD SI	440,000.00	481,838.28	10,217.77	439,964.80	109.51	45687AAE2	B3T70L3
2624902	HSBC HLDGS PLC SUB NT 6.5% DUE09-15-2037 B	500,000.00	483,656.50	9,569.44	499,105.00	96.73	404280AH2	B24FY35
2624902	SUNCOR ENERGY INC NT 6.5% DUE 06-15-2038/0	520,000.00	489,549.32	1,502.22	515,632.00	94.14	867229AE6	B1Z7WM8
2624902	ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEC	430,000.00	492,971.78	5,908.91	477,093.60	114.64	02209SAD5	B3FF981
2624902	METLIFE INC 6.75% DUE 06-01-2016	540,000.00	549,749.70	3,240.00	538,720.20	101.81	59156RAU2	B4ZD1P3
2624902	RIO TINTO FIN USA 7.125% DUE 07-15-2028	580,000.00	553,452.24	19,055.41	576,050.20	95.42	767201AD8	B3B8V00
2624902	CITIGROUP INC 8.5% DUE 05-22-2019	545,000.00	554,395.25	5,018.53	554,019.75	101.72	172967EV9	B4R2N29
2624902	XEROX CORP SR NT 5.5 DUE 05-15-2012 BEO	570,000.00	568,439.91	4,005.83	565,094.27	99.73	984121BS1	B1XGTB5
2624902	ANALOG DEVICES INC 5% DUE 07-01-2014	575,000.00	575,982.10	79.86	572,562.00	100.17	032654AE5	B3LCT64
2624902	UNITED STATES TREAS NTS NT 4.25% DUE 08-	535,000.00	576,964.33	8,542.26	568,541.13	107.84	912828CT5	B02GYQ9
2624902	GOLDMAN SACHS GROUP INC BD 6.15% DUE 0-	610,000.00	593,881.97	9,378.75	608,877.60	97.36	38141GFM1	B2QKDK8
2624902	BARCLAYS BK PLC SR NT 6.75 DUE05-22-2019	605,000.00	600,022.06	4,424.06	603,699.25	99.18	06739FFS5	B4XGSW0
2624902	BANK AMER CORP SR NT 4.375% DUE 12-01-	630,000.00	631,615.32	2,296.87	610,887.41	100.26	060505BF0	2172695
2624902	UNITED STATES TREAS BDS DTD 02/15/1996 6%	525,000.00	633,199.35	11,834.25	631,927.74	120.61	912810EWA1	2888163
2624902	ENTERPRISE PRODUCTS OPER 6.3 DUE 09-1	635,000.00	638,149.60	11,779.25	635,446.00	100.50	29379VAA1	B246WY5
2624902	FHLMC PREASSIGN 00049 3.75 03-27-2019	660,000.00	648,545.04	6,462.50	658,198.20	98.26	3137EACA5	0A1FN7U
2624902	NEWS AMER INC 6.15% DUE 03-01-2037	765,000.00	648,820.21	15,682.50	773,935.20	84.81	652482BN9	B23D043
2624902	CITIGROUP INC NTS 6.125% DUE 05-15-2018 BEO	750,000.00	655,995.75	5,869.79	747,337.50	87.47	172967ES6	B2RB128
2624902	CITIGROUP INC FDIC GTD TLGP GTD NT 2.125	655,000.00	657,875.45	2,358.45	653,729.30	100.44	17313UAE9	B3Q77K4
2624902	BAE SYS HLDGS INC 4.95% DUE 06-01-2014	665,000.00	668,421.42	2,468.81	663,663.35	100.51	05523UAG5	B549F46
2624902	VERIZON COMMUNICATIONS INC NT 6.4% DUE 0	690,000.00	675,503.79	16,682.66	683,451.90	97.90	92343VAK0	B2PKS04
2624902	CVS CAREMARK CORP SR NT 6.25% DUE 06-0	685,000.00	695,301.71	3,567.70	674,044.97	101.50	126650BJ8	B1XQP39
2624902	US TSY 4.125 15AUG10	670,000.00	696,617.09	10,383.15	699,524.11	103.97	912828ED8	B0GYCX2
2624902	DELTA AIR LINES INC DEL PTHRU TRS CTF SER	735,000.00	701,925.00	6,645.82	753,111.76	95.50	247367AP0	2736325
2624902	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	725,000.00	713,976.37	15,921.80	723,383.25	98.48	17275RAD4	B4YDXD6
2624902	FIRSTENERGY CORP NT SER B 6.45% DUE 11-	685,000.00	714,975.60	5,645.54	720,230.27	104.38	337932AB3	B219679
2624902	TEPPCO PARTNERS L P TEPPCO PARTNERS 7	690,000.00	716,468.40	10,997.83	686,211.90	103.84	872384AF9	B2QK8S1
2624902	VODAFONE GROUP PLC 4.15% DUE 06-10-2014	745,000.00	733,310.20	1,803.51	744,500.85	98.43	92857WAT7	B5500T8
2624902	AMERN EXPRESS CO 8.125% DUE 05-20-2019	715,000.00	741,976.23	6,938.97	712,676.25	103.77	025816BB4	B4N3SZ4
2624902	FHLMC TRANCHE # TR 00797 5.05 01-26-2015/01-	690,000.00	756,084.06	15,002.71	692,645.46	109.58	3128X33E1	B05JX79
2624902	COMCAST CORP NEW SR NT 6.55 DUE 07-01	770,000.00	768,684.07	1,821.26	766,165.40	99.83	20030NAY7	B614024
2624902	GENERAL ELEC CAP CORP MEDIUM TERM NTS	990,000.00	783,473.13	26,980.93	976,130.10	79.14	36962G3P7	B2NJZ71
2624902	MERRILL LYNCH & CO INC MERRILL LYNCH + 7.7	850,000.00	789,569.25	8,600.35	849,804.50	92.89	59023VAA8	B2RFJL5
2624902	VERIZON NT 6.35 DUE 04-01-2019	765,000.00	795,822.61	12,684.12	753,662.70	104.03	92343VAV6	B3LP424
2624902	JPMORGAN CHASE & CO FORMERLY J P MORGAN	770,000.00	806,401.75	10,346.87	769,330.10	104.73	46625HGT1	B282744
2624902	COX COMMUNICATIONS INC NEW 6.75 DUE 03-	765,000.00	806,934.24	15,204.37	793,514.86	105.48	224044BD8	2739841
2624902	AT&T WIRELESS SVCS INC SR NT 7.875% DUE 03	775,000.00	835,810.37	20,343.75	869,132.52	107.85	00209AAE6	2846741
2624902	AOL TIME WARNER INC 6.75 DUE 04-15-2011/04-	820,000.00	858,188.22	11,685.00	848,847.19	104.66	00184AAB1	2750262

2624902	UNITED STATES TREAS BDS DTD 02/15/1993 7.1%	665,000.00	868,968.13	17,638.32	894,779.23	130.67	912810EP9	2912299	
2624902	CITIGROUP INC GLOBAL SR NT 6.5% DUE 08-11	915,000.00	888,810.87	21,807.49	914,460.15	97.14	172967EU1	B3CMKD7	
2624902	ALTRIA GROUP INC GTD NT 10.2% DUE 02-06-	760,000.00	897,990.92	31,223.33	759,718.80	118.16	02209SAH6	B4Y52N5	
2624902	ARCELORMITTAL SA NT 9.85 DUE 06-01-2019	865,000.00	933,518.38	9,703.62	843,565.30	107.92	03938LAM6	6A1HL8U	
2624902	ALTRIA GROUP INC NT 9.95% DUE 11-10-2038BEC	810,000.00	935,002.44	11,417.62	791,442.90	115.43	02209SAE3	B3FFY97	
2624902	BANK AMER FDG CORP 7.625% DUE 06-01-2019	960,000.00	964,282.56	5,896.66	952,742.40	100.45	06051GDZ9	B5009B8	
2624902	UNITED STATES TREAS NTS DTD 00103 3.875%D	950,000.00	987,258.05	10,803.66	988,937.16	103.92	912828EG1	B0KGS58	
2624902	UNITED STATES TREAS NTS NT 5.125% DUE 05-	945,000.00	1,059,876.09	6,185.51	1,095,989.03	112.16	912828FF2	B1444Z7	
2624902	UTD STATES TREAS NTS 0 TSY NT 15/11/2011USI	1,065,000.00	1,076,320.95	2,380.32	1,080,900.39	101.06	912828JU5	B3FG5R5	
2624902	GOLDMAN SACHS GROUP INC 5.3 DUE 02-14	1,065,000.00	1,102,208.97	21,480.45	1,063,510.68	103.49	38141GEV2	B1RBR23	
2624902	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039RE	1,040,000.00	1,107,010.32	27,754.99	1,025,024.00	106.44	20825CAQ7	B4T4431	
2624902	PFIZER INC NT 7.2 DUE 03-15-2039	980,000.00	1,163,662.78	19,012.00	979,431.60	118.74	717081CY7	B65HZL3	
2624902	GEN ELEC CAP CORP 1.8 FDIC GTD DUE 03-11	1,280,000.00	1,291,540.48	6,976.00	1,279,603.20	100.90	36967HAL1	B63QVX6	
2624902	ARCELORMITTAL SA LUXEMBOURG NT 5.375% I	1,425,000.00	1,364,846.47	6,382.81	1,308,103.60	95.78	03938LAC8	B3FFZ16	
2624902	UNITED STATES TREAS NTS DTD 00109 4.5% DU	1,285,000.00	1,397,237.04	7,385.25	1,430,683.76	108.73	912828EN6	B0NZ5C8	
2624902	MORGAN STANLEY 7.3% DUE 05-13-2019	1,350,000.00	1,399,882.50	13,139.99	1,348,331.20	103.70	61747YCG8	B4KXLQ9	
2624902	FHLMC NT 4.125 07-14-2011/07-14-2009	1,420,000.00	1,421,799.14	27,172.29	1,420,038.34	100.13	3128X7P57	3A15YQU	
2624902	TIME WARNER CABLE INC NT 8.25% DUE 04-0	1,325,000.00	1,503,367.52	28,846.34	1,322,648.50	113.46	88732JAS7	B66G241	
2624902	UNITED STATES TREAS NTS DTD 00230 1.375%D	1,550,000.00	1,541,289.00	2,779.89	1,541,705.08	99.44	912828KP4	B1KICZ5	
2624902	FHLMC BD 2.125 03-23-2012	1,635,000.00	1,649,783.67	12,654.97	1,647,399.77	100.90	3137EABY4	B55T5B2	
2624902	GOLDMAN SACHS GROUP INC GSINC 6.75 10 01	1,875,000.00	1,666,863.75	31,640.62	1,464,318.13	88.90	38141GFD1	B283338	
2624902	UNITED STATES TREAS NTS DTD 00092 4.125%D	1,570,000.00	1,674,502.34	8,271.29	1,658,090.27	106.66	912828DV9	B08T644	
2624902	US TREAS NTS BILLS OF EXCHANGE 15/01/12 1.1	1,715,000.00	1,704,013.71	8,900.71	1,716,540.82	99.36	912828KB5	B3KWNP2	
2624902	EUROPEAN INVT BK EUROPEAN INVT BK 2.625%I	1,690,000.00	1,733,517.50	5,545.31	1,684,152.60	102.58	298785EP7	2A11QAU	
2624902	TIME WARNER CABLE INC NT 6.75% DUE 07-0	1,750,000.00	1,822,745.75	59,062.50	1,733,899.74	104.16	88732JAL2	B3B1PC9	
2624902	EUROPEAN INVT BK 5 YR GLOBAL BD 3.125% DL	1,855,000.00	1,858,914.05	4,347.65	1,847,635.65	100.21	298785EY8	2A1JLHU	
2624902	FHLMC PREASSIGN 00051 1.75 06-15-2012	2,115,000.00	2,107,309.86	4,112.49	2,108,147.40	99.64	3137EACC1	B4XW0C2	
2624902	UNITED STATES TREAS NTS NT 4.25% DUE 11-	1,965,000.00	2,116,059.37	10,666.00	2,049,311.98	107.69	912828DC1	B03ZBB9	
2624902	GOLDMAN SACHS GROUP INC FDIC GTD TLGP I	2,205,000.00	2,281,952.29	3,184.99	2,196,444.60	103.49	38146FAA9	B3K5WZ4	
2624902	UNITED STATES TREAS NTS NT 3.5% DUE 05-3	2,300,000.00	2,423,266.20	6,810.17	2,474,150.51	105.36	912828JB7	B39KRB1	
2624902	UNITED STATES TREAS NTS DTD 00084 4% DUEC	2,350,000.00	2,496,691.70	35,574.59	2,498,710.93	106.24	912828DM9	B067BC3	
2624902	US TREAS NTS DTD 00234 2.375 DUE 03-31-21	2,870,000.00	2,734,797.17	17,319.98	2,737,038.28	95.29	912828KT6	B65Z960	
2624902	DOW CHEM CO 8.55% DUE 05-15-2019	3,370,000.00	3,375,998.60	38,418.00	3,363,057.80	100.18	260543BX0	B4JNXP3	
2624902	US TREAS NTS DTD 00163 4.75 DUE 05-31-20	3,235,000.00	3,527,159.32	13,015.11	3,557,335.32	109.03	912828GU8	B1Y4952	
2624902	UNITED STATES TREAS NTS DTD 00040 4.25% DL	3,390,000.00	3,663,318.75	18,400.88	3,765,156.75	108.06	912828BR0	2171982	
2624902	UNITED STATES TREAS NTS DTD 00150 4.75% DL	3,825,000.00	4,154,906.25	75,786.79	4,236,812.11	108.63	912828GF1	B1P8J42	
2624902	UNITED STATES TREAS BDS DTD 08/15/1995 6.8%	3,910,000.00	5,122,709.96	100,990.33	5,177,120.27	131.02	912810EV6	2935553	
2624902	FNMA POOL #745168 ADJ RT DUE 09-01-2035 BEC	-	-	227.88	-	102.74	31403CZ95	0A14Q0U	FNMA
2624902	FNMA PREASSIGN 00473 4.75 04-19-2010/04-19	-	-	(188.68)	-	103.23	31359MB28	B07G4N1	FNMA B
2624902	FNMA POOL #949021 ADJ RT DUE 08-01-2037 REC	0.02	0.02	512.16	0.02	104.70	31413LYS2	714611U	FNMA
2624902	FNMA POOL #420784 6.5% 06-01-2018 BEO	742.32	798.44	4.02	774.67	107.56	31379JM94	306632U	FNMA
2624902	FNMA POOL #412557 6.5% 01-01-2018 BEO	763.64	825.07	4.13	796.94	108.05	31378YJA3	307290U	FNMA

2624902	FEDERAL HOME LN MTG CORP POOL #C4-7992	1,141.88	1,202.20	5.70	1,179.72	105.28	31298G2Z2	307405U	GOLD1
2624902	FNMA POOL #428063 6.5% 05-01-2018 BEO	1,150.64	1,237.64	6.23	1,200.76	107.56	31379SQQ2	306668U	FNMA
2624902	FNMA POOL #323003 6.5% 02-01-2018 BEO	1,210.95	1,308.37	6.55	1,263.74	108.05	31374SX89	306665U	FNMA
2624902	FNMA POOL #503004 6.5% DUE 06-01-2029 REG	1,232.25	1,327.01	6.67	1,290.80	107.69	31383GX92		FNMA
2624902	SPECIALTY UNDERWRITING & RESDNTL FIN 20	4,853.89	1,538.99	0.80	4,853.89	31.71	84751PAA7	319195W	SPCL1
2624902	FNMA POOL #323287 6.5% DUE 09-01-2018 REG	1,524.90	1,640.19	8.25	1,591.35	107.56	31374TCY3	0A18J3U	FNMA
2624902	FNMA POOL #252023 6.5% DUE 10-01-2018 REG	1,655.31	1,780.47	8.96	1,727.45	107.56	31371G4G2	320379U	FNMA
2624902	FNMA POOL #252210 6.5% DUE 02-01-2019 REG	1,710.65	1,828.58	9.26	1,785.23	106.89	31371HDP0	5A18J1U	FNMA
2624902	FNMA POOL #590893 7% DUE 08-01-2031 REG	1,715.92	1,879.87	10.00	1,808.16	109.56	31387QNJ5		FNMA
2624902	FNMA POOL #440657 6.5% DUE 10-01-2028 REG	1,836.74	1,980.27	9.94	1,902.46	107.81	31380HQJ9	245481U	FNMA
2624902	FNMA POOL #428038 6.5% 06-01-2018 BEO	1,921.64	2,066.93	10.40	2,005.40	107.56	31379SPX8	306634U	FNMA
2624902	FNMA POOL #485577 6.5% DUE 03-01-2029 REG	1,947.31	2,099.49	10.54	2,016.99	107.82	31382LM29		FNMA
2624902	FNMA POOL #535708 6.5% DUE 02-01-2031 REG	2,109.66	2,271.89	11.42	2,199.96	107.69	31384WDM9	269899U	FNMA
2624902	FNMA POOL #509728 6.5% 04-01-2019 BEO	2,529.77	2,733.29	13.70	2,640.06	108.05	31383QHD9	306482U	FNMA
2624902	FNMA POOL #490105 6.5% DUE 03-01-2019 REG	2,551.74	2,748.12	13.82	2,662.99	107.70	31382RNW9	207691U	FNMA
2624902	FNMA POOL #411459 6.5% 03-01-2018 BEO	2,586.22	2,781.76	14.00	2,698.97	107.56	31378XB47	306677U	FNMA
2624902	FNMA POOL #605466 8% DUE 08-01-2031 REG	2,610.76	2,845.49	17.40	2,795.15	108.99	31388HTX7		FNMA
2624902	FNMA POOL #323809 6.5% 06-01-2019 BEO	2,648.43	2,852.25	14.34	2,763.90	107.70	31374TVA4	306658U	FNMA
2624902	FIRST FRANKLIN MTG LN TR SER 2004-FFH3 CL	2,959.01	2,853.26	0.34	2,967.33	96.43	32027NLM1	B02MGL6	SPCL1
2624902	FHLMC GOLD C69057 7 07-01-2032	2,707.81	2,932.01	15.79	2,841.52	108.28	31287VB25	5A18ZBU	GOLD1
2624902	FNMA POOL #448048 6.5% 10-01-2018 BEO	2,801.51	3,013.33	15.17	2,923.62	107.56	31380RWH4	306483U	FNMA
2624902	FNMA POOL #441518 6.5% DUE 08-01-2028 REG	3,023.51	3,259.79	16.37	3,131.69	107.82	31380JPB3		FNMA
2624902	PVTPL NEWCASTLE CDO IV LTD / CDO IV NT CL	335,000.00	3,364.23	332.84	334,799.00	1.00	65105YAE2	347259U	SPCL1
2624902	FNMA POOL #434837 6.5% 07-01-2018 BEO	3,250.96	3,496.76	17.60	3,392.69	107.56	31380BBE9	306555U	FNMA
2624902	FNMA POOL #452469 6.5% DUE 11-01-2028 REG	3,455.73	3,725.77	18.71	3,579.38	107.81	31380WT20	312504U	FNMA
2624902	FNMA POOL #252207 6.5% DUE 01-01-2019 REG	3,575.99	3,846.37	19.36	3,731.86	107.56	31371HDL9	558616W	FNMA
2624902	FNMA POOL #429195 6.5% 07-01-2018 BEO	3,648.54	3,924.40	19.76	3,807.58	107.56	31379TXY5	306641U	FNMA
2624902	FNMA POOL #446445 6.5% 09-01-2018 BEO	3,688.63	3,967.52	19.98	3,849.44	107.56	31380P5E5	306545U	FNMA
2624902	FNMA POOL #493511 6.5% DUE 04-01-2029 REG	3,734.86	4,022.07	20.23	3,868.50	107.69	31382VGU2		FNMA
2624902	FNMA POOL #323397 6.5% DUE 11-01-2028 REG	3,747.33	4,040.18	20.29	3,881.40	107.82	31374TGE3		FNMA
2624902	FNMA POOL #251787 6.5% DUE 06-01-2018 REG	3,770.11	4,055.17	20.42	3,934.45	107.56	31371GUL2	6A18J0U	FNMA
2624902	FNMA POOL #503934 6.5% DUE 07-01-2029 REG	4,003.22	4,311.06	21.68	4,028.23	107.69	31383HY73	415328U	FNMA
2624902	FNMA POOL #661333 6.5% 09-01-2032 BEO	4,078.74	4,382.19	22.09	4,238.07	107.44	31391AV22	297980U	FNMA
2624902	FNMA POOL #641746 6.5% DUE 04-01-2032 REG	4,116.07	4,422.30	22.29	4,339.24	107.44	31390B5F1	270214U	FNMA
2624902	FNMA POOL #252453 6.5% DUE 03-01-2029 REG	4,293.03	4,623.16	23.25	4,343.33	107.69	31371HMA3		FNMA
2624902	FNMA POOL #251507 6.5% 12-01-2017 BEO	4,473.89	4,833.81	24.23	4,668.94	108.05	31371GKU3	306467U	FNMA
2624902	FNMA POOL #425587 6.5% 04-01-2018 BEO	5,008.79	5,387.51	27.13	5,227.15	107.56	31379PXQ0	306657U	FNMA
2624902	SAXON AST SECS TR 2004-1 MTG LN AST BKD NT	11,461.90	5,414.25	1.63	11,461.90	47.24	805564PL9	B00KB51	SPCL1
2624902	FNMA POOL #429560 6.5% 06-01-2018 BEO	5,038.34	5,419.29	27.29	5,257.98	107.56	31379UE98	306557U	FNMA
2624902	FNMA POOL #441396 6.5% DUE 08-01-2028 REG	5,131.39	5,532.38	27.79	5,194.75	107.81	31380JKH5	580587U	FNMA
2624902	FNMA POOL #495508 6.5% DUE 04-01-2029 REG	5,216.81	5,617.98	28.25	5,249.42	107.69	31382XNZ9		FNMA
2624902	FNMA POOL #251729 6.5% DUE 05-01-2018 REG	5,245.83	5,642.47	28.41	5,474.53	107.56	31371GSS0	4A18J0U	FNMA

2624902	FNMA POOL #252342 6.5% DUE 04-01-2029	REG	5,541.27	5,967.36	30.01	5,606.20	107.69	31371HHT8	214952U	FNMA
2624902	FNMA POOL #456455 6.5% DUE 01-01-2029	REG	5,852.76	6,310.15	31.70	6,062.19	107.82	31381CBY2		FNMA
2624902	GNMA POOL #434986 SER 2030 9% DUE	12-15	6,240.21	7,001.95	46.80	6,503.87	112.21	36207LF37	315397U	GNMA
2624902	CMO RESDNTL AST MTG PRODS INC 2003-RS3	M	12,101.70	7,070.51	2.08	12,081.76	58.43	760985UC3	553283U	CMO1
2624902	FNMA POOL #252499 6.5% 06-01-2019	BEO	6,581.60	7,088.12	35.65	6,868.52	107.70	31371HNQ7	306715U	FNMA
2624902	RESDNTL AST SEC CORP MTG PA SER	2001	9,842.74	7,180.38	1.28	9,852.33	72.95	76110WLD6	245163U	SPCL1
2624902	FNMA POOL #527289 6.5% 11-01-2019	BEO	6,897.96	7,428.84	37.36	7,198.68	107.70	31384LXS8	306519U	FNMA
2624902	FHLMC GOLD POOL G10990 7 01-01-2015		7,029.06	7,481.09	41.00	7,155.35	106.43	31283KC30	244581U	GOLD1
2624902	FNMA POOL #441550 6.5% DUE 09-01-2028	REG	7,238.09	7,803.74	39.20	7,497.08	107.82	31380JQB2		FNMA
2624902	FHLMC GOLD GROUP C00835 6.5 07-01-2029		7,602.23	8,167.79	41.17	7,811.47	107.44	31292G4U7	213509U	GOLD1
2624902	FNMA POOL #252180 6.5% DUE 10-01-2028	REG	7,634.28	8,230.86	41.35	7,728.52	107.81	31371HCR7	3A18J1U	FNMA
2624902	FNMA POOL #514315 6.5% DUE 09-01-2029	REG	7,887.03	8,493.54	42.72	7,936.28	107.69	31383VK44	345010U	FNMA
2624902	FNMA POOL #252348 6.5% DUE 03-01-2019	REG	8,507.44	9,162.19	46.08	8,878.32	107.70	31371HHZ4	6A18J1U	FNMA
2624902	FHLMC GOLD C68290 7 06-01-2032		8,479.31	9,181.38	49.46	8,887.40	108.28	31287UF72	7A18ZBU	GOLD1
2624902	FNMA POOL #252059 6.5% DUE 08-01-2028	REG	8,592.00	9,263.42	46.54	8,698.05	107.81	31371G5U0	8A18J0U	FNMA
2624902	FNMA POOL #428002 6.5% DUE 05-01-2018	REG	8,725.74	9,385.51	47.26	9,106.15	107.56	31379SNT9	6A18J3U	FNMA
2624902	RESDNTL AST MTG PRODS INC 2003-RS2MTG	A	19,095.85	9,951.79	3.16	19,095.85	52.11	760985SU6	295289U	SPCL1
2624902	FNMA POOL #323835 6.5% DUE 05-01-2029	REG	9,697.29	10,455.08	52.52	10,044.25	107.81	31374TV48	B06CQM3	FNMA
2624902	FNMA POOL #517675 6.5% DUE 07-01-2029	REG	10,266.16	11,055.62	55.60	10,633.50	107.69	31384ACLO		FNMA
2624902	GNMA POOL #572371 SER 2031 7% DUE	10-15	10,141.78	11,083.44	59.16	10,736.01	109.29	36200T2C1		GNMA
2624902	FHLMC GOLD C01394 7 08-01-2032		10,306.15	11,168.66	60.11	10,802.11	108.37	31292HRP1	B12P7L9	GOLD1
2624902	FNMA POOL #252111 6.5% DUE 09-01-2028	REG	10,676.88	11,511.22	57.83	10,808.67	107.81	31371HAL2	1A18J1U	FNMA
2624902	ACE SECS CORP HOME EQTY LN TR SER 2006	C	11,712.27	11,528.63	0.69	11,712.27	98.43	00441VAB4	3A14P3U	SPCL1
2624902	REVOLVING HOME EQUITY LN TR 2005-1	ASSET	44,012.72	11,648.45	10.94	44,047.07	26.47	761545AD4	553279U	SPCL1
2624902	FHLMC GOLD C70091 7 08-01-2032		11,316.84	12,253.85	66.01	11,875.60	108.28	31287XC46	2A18ZBU	GOLD1
2624902	WACHOVIA AST SECURITIZATION INC 2003-H	SE	24,621.30	12,492.15	2.31	24,621.30	50.74	92975TAA2	370534U	SPCL1
2624902	FNMA POOL #591501 7% DUE 09-01-2031	REG	11,875.94	13,010.68	69.27	12,501.17	109.56	31387RDE5	B11J6B5	FNMA
2624902	FNMA POOL #601861 6.5% DUE 03-01-2031	REG	12,203.66	13,164.94	66.10	12,279.90	107.88	31388DTS7		FNMA
2624902	FNMA GRANTOR TRUST FR CMO 'A1'SER	200	16,262.46	13,405.01	1.71	16,262.46	82.43	31392A5E4	288520W	CMO1
2624902	FNMA POOL #251825 6.5 GTD MTG PASS THRU	C	12,464.20	13,406.61	67.51	13,007.55	107.56	31371GVS6		FNMA
2624902	FNMA POOL #252104 6.5% 11-01-2018	BEO	12,500.17	13,445.33	67.70	13,045.09	107.56	31371HAD0	306535U	FNMA
2624902	FHLMC GOLD E90532 6 07-01-2017		14,113.53	15,021.21	70.56	14,576.65	106.43	3128GUSV5	5A18YVU	GOLD1
2624902	GNMA POOL #587081 SER 2032 7% DUE	05-15	14,225.74	15,441.61	82.98	15,057.07	108.55	36201MFW7	314039U	GNMA
2624902	FNMA POOL #535078 6.5% DUE 02-01-2029	REG	14,819.56	15,977.70	80.27	15,349.78	107.82	31384VM33		FNMA
2624902	FNMA POOL #535834 6.5% 02-01-2020	BEO	14,869.41	16,013.79	80.54	15,517.64	107.70	31384WHK9	306465U	FNMA
2624902	FHLMC GOLD E90689 6 08-01-2017		15,862.69	16,882.86	79.31	16,383.19	106.43	3128GUSX6	280019U	GOLD1
2624902	FHLMC GOLD E90531 6 07-01-2017		16,348.11	17,399.50	81.74	16,884.55	106.43	3128GUSU7	8A18YVU	GOLD1
2624902	FHLMC GOLD A11229 5.5 07-01-2033		16,915.66	17,547.18	77.53	16,724.71	103.73	31296KLJ0	316212U	GOLD1
2624902	GNMA POOL #554732 SER 2031 7% DUE	04-15	17,446.15	19,066.02	101.76	18,468.41	109.29	36213HHH5		GNMA
2624902	FNMA POOL #607283 6.5% 10-01-2031	BEO	17,924.10	19,263.21	97.08	18,467.42	107.47	31388KUG5	312182U	FNMA
2624902	FNMA POOL #323621 6.5% DUE 01-01-2029	REG	18,276.92	19,705.26	99.00	18,798.12	107.82	31374TPE3		FNMA
2624902	FNMA POOL #254919 4% 09-01-2018	BEO	19,371.88	19,809.68	64.57	18,139.96	102.26	31371LDY2	314320U	FNMA

2624902	FNMA POOL #496119 6.5% DUE 04-01-2029	REG	19,544.66	21,047.64	105.86	19,666.83	107.69	31382YDY1		FNMA
2624902	CMO LB-UBS COML MTG TR 2001-C3 MTG	PAS	22,139.79	22,418.61	74.51	23,969.05	101.26	52108HFK5	249765U	CMO1
2624902	PVTP L CMO JPM CHASE COML MTG SECS SE	2	24,424.69	23,254.47	4.66	24,424.69	95.21	46625YKT9	437483U	CMO1
2624902	FNMA POOL #408204 6.5% DUE 01-01-2028	REG	21,726.24	23,437.61	117.68	22,656.40	107.88	31378TNV3	B121H40	FNMA
2624902	FHLMC GOLD E91434 6 09-01-2017		22,709.80	24,170.33	113.54	23,579.17	106.43	3128GVSX9	B12P786	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #A7-9306	€	23,829.05	24,896.83	119.14	24,071.06	104.48	3128LDKT0	1A16VWU	GOLD1
2624902	GNMA POOL #570522 SER 2032 7% DUE	01-15	23,377.98	25,376.09	136.37	24,747.76	108.55	36200RYT3		GNMA
2624902	GNMA POOL #781339 SER 2031 8% DUE	09-15	22,736.45	25,725.20	151.57	24,555.34	113.15	36225BPY8	263014U	GNMA
2624902	FNMA POOL #638462 6.5% 03-01-2032	BEO	24,231.40	26,034.21	131.25	24,965.91	107.44	31389XJF1	366134U	FNMA
2624902	FHLMC GOLD E90688 6 08-01-2017		25,883.23	27,547.78	129.41	26,732.58	106.43	3128GUXR8	441739U	GOLD1
2624902	ANTHRACITE CDO III LTD / COLL DEBT OBLIG	L	265,000.00	27,626.25	1,117.41	264,988.53	10.43	03702WAK0	8A18WWU	SPCL1
2624902	FNMA POOL #889424 6% 03-01-2038	BEO	28,039.18	29,339.35	140.19	28,643.78	104.64	31410KD50	6A12RKU	FNMA
2624902	CMO HARBORVIEW MTG LN TR SER 2004-4	CL 3-	66,454.73	30,185.79	59.70	65,359.27	45.42	41161PEM1	465129U	CMO1
2624902	CMO ARCAP 2004-RR3 TR 144A CL B	5.03999	175,000.00	31,381.00	735.00	176,745.98	17.93	03927PAE8	1A18WXU	CMO1
2624902	FNMA POOL #723415 4.5% 10-01-2018	BEO	31,122.65	32,288.50	116.70	30,266.77	103.75	31402AVG8	362570U	FNMA
2624902	FHLMC GOLD C01416 7 09-01-2032		29,912.63	32,389.33	174.49	31,379.78	108.28	31292HSD7	B12P7N1	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #A1-1348	€	31,521.55	32,698.37	144.47	31,165.70	103.73	31296KP98	481354U	GOLD1
2624902	FNMA POOL #743515 7% 10-01-2033	BEO	31,891.12	34,824.84	186.03	33,729.86	109.20	31403BAQ6	329056U	FNMA
2624902	FNMA POOL #254305 6.5% DUE 05-01-2022	REG	32,474.49	34,931.51	175.90	33,925.73	107.57	31371KNW7	7A18J1U	FNMA
2624902	FNMA POOL #555254 6.5% 01-01-2033	BEO	33,166.73	35,644.51	179.65	34,172.11	107.47	31385WZT9	B03P1P3	FNMA
2624902	FNMA POOL #254229 6.5% DUE 02-01-2022	REG	34,871.94	37,643.24	188.88	36,430.28	107.95	31371KLJ8	439417U	FNMA
2624902	FNMA POOL #655187 8% DUE 05-01-2032	REG	35,913.44	39,128.41	239.42	38,449.83	108.95	31390S2U4		FNMA
2624902	FNMA POOL #632452 7% DUE 06-01-2032	REG	37,390.38	40,927.13	218.11	38,991.23	109.46	31389QTH1		FNMA
2624902	FNMA SER 2003-T4 CL 1A VAR RT 09-26-2033	BEO	63,459.67	41,474.13	27.98	63,459.67	65.36	31393AU96	5A1431U	CMO1
2624902	FHLMC GOLD C0-1578 6.5 04-01-2033		38,693.51	41,475.57	209.58	40,561.68	107.19	31292HXF6	396029U	GOLD1
2624902	KLIO FDG LTD / KLIO FDG CORP NT CL A-1	FLTG	747,178.25	42,245.45	1,852.92	753,454.54	5.65	482492AA3	0A18ZKU	SPCL1
2624902	FNMA POOL #545579 4.5% DUE 03-01-2017	REG	40,951.69	42,316.28	153.56	40,951.69	103.33	31385JCQ9	1A18J8U	FNMA
2624902	CMO RALI SER 2006-QO7 TR MTG AST BKD	PAS	655,000.00	43,085.90	56.63	654,728.18	6.58	751150AH6	587649U	CMO1
2624902	GNMA POOL #506625 7% 03-15-2029	BEO	39,834.30	43,512.59	232.36	42,149.66	109.23	36210YYW9	331730U	GNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A1-4440	€	41,998.94	43,566.76	192.49	41,854.56	103.73	31296N4Z7	326240U	GOLD1
2624902	FNMA POOL #323412 6.5% DUE 12-01-2028	REG	41,367.53	44,600.40	224.07	42,547.14	107.82	31374TGV5		FNMA
2624902	FNMA POOL #323591 6.5% DUE 03-01-2029	REG	41,888.57	45,162.16	226.89	42,150.38	107.82	31374TNG0	B121GH6	FNMA
2624902	FNMA POOL #496113 6.5% DUE 04-01-2029	REG	42,091.79	45,328.43	227.99	42,354.88	107.69	31382YDS4	245712U	FNMA
2624902	FHLB BD 5.375 05-15-2019		45,000.00	48,583.75	309.06	44,543.30	107.96	3133X72S2	B01C5D2	FHLB1
2624902	FNMA POOL #588938 6.5% DUE 06-01-2031	REG	45,559.20	48,962.79	246.77	47,908.35	107.47	31387NHP5	7A18J8U	FNMA
2624902	FNMA POOL #555720 6.5% 06-01-2015	BEO	46,418.31	49,493.98	251.43	49,275.95	106.63	31385XK97	B11J7R8	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #C6-2298	€	48,525.72	50,392.35	222.40	48,008.24	103.85	31287MRT9	481327U	GOLD1
2624902	CMO JP MRGN CHASE COML MTG SECS TR	2C	70,000.00	52,710.42	317.33	67,046.88	75.30	46629YAC3	641168U	CMO1
2624902	FNMA POOL #535533 8% DUE 10-01-2030	REG	49,361.38	53,859.88	329.07	52,847.52	109.11	31384V4S8	244417U	FNMA
2624902	FNMA POOL #863898 4% DUE 11-01-2020	REG	55,334.88	55,496.45	184.44	51,815.93	100.29	31408XX39		FNMA
2624902	FNMA POOL #689115 5.5% DUE 02-01-2033	REG	53,727.24	55,749.85	246.24	54,277.08	103.76	31400JSC4	B108VF2	FNMA
2624902	FHLMC GOLD C75191 5.5 01-01-2033		53,875.94	55,937.82	246.93	53,707.57	103.83	31288DXU8	7A18ZAU	GOLD1

2624902	FNMA POOL #503226 6.5% DUE 07-01-2029	REG	52,249.96	56,267.98	283.02	52,576.53	107.69	31383HA38	223768U	FNMA
2624902	FNMA POOL #738582 7% 10-01-2032	BEO	51,642.42	56,576.85	301.24	54,531.18	109.56	31402URB0	325619U	FNMA
2624902	FNMA POOL #665647 6.5% 10-01-2032	BEO	53,078.98	57,028.05	287.51	55,168.94	107.44	31391FP85	304835U	FNMA
2624902	FNMA POOL #713560 5.5% 04-01-2033	BEO	56,251.22	58,368.85	257.81	56,598.41	103.76	31401NWW7	334170U	FNMA
2624902	FNMA POOL #776748 4.5% DUE 05-01-2034	REG	61,303.08	61,445.91	229.88	58,290.60	100.23	31404R5H6		FNMA
2624902	FNMA POOL #888564 5% 10-01-2021	BEO	59,058.77	61,528.19	246.07	57,508.46	104.18	31410GFD0	688407U	FNMA
2624902	FNMA POOL #755705 5.5% 03-01-2034	BEO	59,765.40	61,977.91	273.92	61,427.63	103.70	31403RR26	347239U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A2-4611	4	62,997.08	62,966.90	236.23	60,181.88	99.95	31297CDQ0	377615U	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #E0-1641	4	61,785.13	63,312.82	231.69	61,167.30	102.47	31294KZE8	B131Y93	GOLD1
2624902	FNMA POOL #572165 6.5% DUE 01-01-2031	REG	59,000.27	63,537.39	319.58	60,682.69	107.69	31386STW7		FNMA
2624902	FNMA SER 2002-T5 CL 1A 05-25-2032	BEO	75,455.78	63,598.96	34.81	75,455.78	84.29	31392CXY5	4A1431U	SPCL1
2624902	FNMA POOL #695905 4.5% 05-01-2018	BEO	62,251.13	64,583.05	233.44	62,192.76	103.75	31400SDJ5	B0C6NK6	FNMA
2624902	PVTPL CMO CSMC COML MTG TR 2006-TFL1	VAR	83,652.77	67,080.23	16.33	83,652.77	80.19	12638CAA6		CMO1
2624902	FNMA POOL #776739 4.5% 05-01-2034	BEO	70,083.82	70,247.11	262.81	68,101.78	100.23	31404R4Y0	420032U	FNMA
2624902	FNMA POOL #726938 4.5% 08-01-2033	BEO	70,249.23	70,468.05	263.43	66,956.29	100.31	31402ES33	317913U	FNMA
2624902	FHLMC GOLD C7-1288 5.5 09-01-2032		72,233.39	74,997.83	331.06	71,437.70	103.83	31287YND2	B03NBG8	GOLD1
2624902	FNMA POOL #745580 5% 06-01-2036	BEO	73,561.65	75,156.46	306.50	75,757.01	102.17	31403DJZ3	032487U	FNMA
2624902	FNMA REMIC SER 2003-W5 CL A VAR RT	04-25	86,727.01	75,734.27	7.71	86,727.01	87.32	31393AS40	7A18ZHU	REMIC5
2624902	FNMA POOL #814973 7% 04-01-2035	BEO	69,627.70	75,851.72	406.16	72,064.67	108.94	31406NMW1	454393U	FNMA
2624902	FNMA POOL #772377 4.5% DUE 05-01-2034	REG	76,127.86	76,305.54	285.47	72,386.90	100.23	31404MCN6	433569U	FNMA
2624902	FNMA POOL #735920 4.5% 10-01-2020	BEO	74,304.99	76,624.04	278.64	69,730.59	103.12	31402RSH3	624549W	FNMA
2624902	FNMA POOL #503553 6.5% 06-01-2029	BEO	73,673.96	79,339.48	399.06	77,668.45	107.69	31383HMA9	345295U	FNMA
2624902	CMO MLCFC COML MTG TR 07-5 PASSTHRU	CTF	120,000.00	79,800.84	537.80	120,654.24	66.50	55312YAE2	642553U	CMO1
2624902	FHLB TRANCHE # TR 00419 5 12-21-2015		75,000.00	81,053.85	104.16	75,605.25	108.07	3133XDTL5	B0P4V70	FHLB1
2624902	FHLMC GOLD C5-5132 6.5 07-01-2031		77,422.07	83,085.49	419.36	81,123.78	107.32	31298RVZ6		GOLD1
2624902	FHLMC GOLD C00785 6.5 06-01-2029		77,515.59	83,282.36	419.87	79,551.31	107.44	31292G2S4	B02YK65	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-2023	!	82,154.56	85,170.37	376.54	81,885.00	103.67	3128LXG87	488162U	GOLD1
2624902	FNMA POOL #713947 5.5% 05-01-2033	BEO	87,703.65	91,005.34	401.97	88,758.84	103.76	31401PEU4	381554U	FNMA
2624902	GNMA POOL #583998 SER 2032 7% DUE	07-15	84,329.13	91,536.74	491.91	89,257.11	108.55	36201HX32		GNMA
2624902	CMO HARBORVIEW MTG LN TR 2006-3 CL 1A-1A6		188,059.30	94,522.17	989.36	190,351.28	50.26	41161QAM3	552968U	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #C7-9389	!	91,554.92	94,972.66	419.62	90,521.35	103.73	31288JNE2	B03NBC4	GOLD1
2624902	FNMA POOL #711602 4.5% 09-01-2033	BEO	95,799.62	96,098.03	359.24	91,091.98	100.31	31401LRX3	426203U	FNMA
2624902	CMO J P MORGAN ALTERNATIVE LN TR 2006-A4C		111,864.35	99,697.31	7.15	111,864.35	89.12	46629EAD5	6A14Q2U	CMO1
2624902	FNMA POOL #849803 6.5% 05-01-2035	BEO	93,013.83	99,759.19	503.82	94,656.10	107.25	31408FDG1	581369U	FNMA
2624902	PVTPL CREST 2003-2 LTD /CREST 2003-2	CORP	680,000.00	101,974.50	323.48	680,000.00	15.00	22608UAH6	1A18ZHU	SPCL1
2624902	CMO J P MORGAN ALTERNATIVE LN TR 2006-A3C		109,134.36	102,553.34	6.98	109,134.36	93.97	46628UAB4	4A14Q2U	CMO1
2624902	GNMA POOL #571209 SER 2031 7% DUE	09-15	94,309.43	103,066.06	550.13	99,835.34	109.29	36200SR69	267203U	GNMA
2624902	FEDERAL HOME LN MTG CORP POOL #G0-1469	!	99,576.02	103,386.89	456.38	98,479.13	103.83	31283HT21	032096U	GOLD1
2624902	STRUCTURED ASSET SECS CORP 2005-1	LEHMA	191,098.76	105,006.85	288.04	189,904.39	54.95	86359DLE5	2A18J0U	SPCL1
2624902	FNMA POOL #392411 6.5% DUE 02-01-2028	REG	97,658.06	105,350.58	528.98	101,427.06	107.88	31377Z3U4	287616U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #G0-4538	!	102,774.45	106,242.06	471.04	102,549.62	103.37	3128M6LT3	5A17XMU	GOLD1
2624902	FNMA POOL #555515 6.5% 12-01-2017	BEO	102,823.49	109,157.82	556.96	108,157.43	106.16	31385XDU8	B115D89	FNMA

2624902	FHLB BD 5.625 06-11-2021	105,000.00	110,271.10	328.12	111,853.35	105.02	3133XFKF2	B14SK95	FHLB1
2624902	FNMA POOL #694448 5.5% 04-01-2033 BEO	106,328.34	110,331.17	487.33	104,658.66	103.76	31400QP98	033122U	FNMA
2624902	FNMA POOL #821020 5% DUE 05-01-2020 REG	109,001.59	113,558.94	454.17	106,923.73	104.18	31406VDZ6	8A1DFZU	FNMA
2624902	FNMA POOL #776738 4.5% 05-01-2034 BEO	113,882.34	114,147.68	427.05	108,286.06	100.23	31404R4X2	353177U	FNMA
2624902	FNMA POOL #257586 7% 02-01-2039 BEO	105,749.95	114,877.22	616.87	110,872.22	108.63	31371PCX6	7A1DM9U	FNMA
2624902	DISCOVER CARD 5.65000009537% DUE 03-16	115,000.00	115,213.78	288.77	114,770.19	100.19	254683AC9	B28BP25	SPCL1
2624902	FNMA POOL #357512 5.5% 03-01-2034 BEO	111,109.70	115,223.09	509.25	114,199.94	103.70	31376KDR4	348406U	FNMA
2624902	FNMA REMIC SER 2003-W9 CL A1 FLT RT 06-25	121,817.98	115,816.98	11.24	121,817.98	95.07	31393B6U4	1A14P9U	CMO1
2624902	FNMA POOL #894936 7% 08-01-2036 BEO	110,859.41	120,572.91	646.67	116,540.95	108.76	31410RHM4	0A14BHU	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #B1-4180 4	118,410.75	121,735.72	444.04	117,152.64	102.81	312966UD4	354869U	GOLD1
2624902	FNMA POOL #254950 5.5% DUE 11-01-2033 BEO	118,425.85	122,884.58	542.78	117,075.06	103.77	31371LEX3	325851U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A3-8960 5	120,528.47	124,953.07	552.42	119,831.66	103.67	31297U5V8	643819U	GOLD1
2624902	FNMA POOL #725162 6% 02-01-2034 BEO	121,635.24	128,099.54	608.17	122,794.58	105.31	31402CTT9	413780U	FNMA
2624902	FNMA POOL #649931 7% DUE 06-01-2032 REG	117,769.07	128,908.84	686.98	122,811.14	109.46	31390MA87	275122U	FNMA
2624902	FNMA POOL #972585 4.5% 03-01-2038 BEO	129,628.65	129,539.20	486.10	123,754.85	99.93	31414P6W4	5A1379U	FNMA
2624902	FNMA POOL #746379 4.5% 10-01-2018 BEO	125,547.61	130,250.62	470.80	122,095.02	103.75	31403EFU6		FNMA
2624902	CMO MORGAN STANLEY CAP I INC SER 2005	155,000.00	134,444.67	617.41	155,859.63	86.74	61745MW41	B08H2D9	CMO1
2624902	FNMA POOL #750711 6.5% 10-01-2033 BEO	125,476.44	134,575.99	679.66	128,456.51	107.25	31403KAL7		FNMA
2624902	FNMA POOL #745275 5% DUE 02-01-2036 REG	133,056.95	135,941.62	554.40	130,395.83	102.17	31403C6L0	581948U	FNMA
2624902	FNMA POOL #629041 7% DUE 03-01-2032 REG	128,276.07	140,532.84	748.27	135,170.93	109.56	31389LZE2	281698U	FNMA
2624902	CMO WACHOVIA BK COML MTG TR SER 2000	195,903.55	140,751.41	35.64	183,169.82	71.85	92976BHJ4	B1W8Q66	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-2741 1	140,685.12	145,936.89	644.80	139,256.26	103.73	3128M4LW1	660537U	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-8094 1	144,589.31	147,634.36	602.45	140,663.96	102.11	3128MJC81	031862U	GOLD1
2624902	FNMA POOL #711131 5% 06-01-2033 BEO	145,160.35	148,511.52	604.83	142,053.00	102.31	31401LA86	467830U	FNMA
2624902	FNMA POOL #602285 6.5% 08-01-2031 BEO	138,744.72	149,110.33	751.53	145,074.94	107.47	31388ECW4	382649U	FNMA
2624902	FNMA POOL #683378 5% 02-01-2018 BEO	143,622.74	150,390.96	598.42	146,540.09	104.71	31400CFT6	377616U	FNMA
2624902	DUKE ENERGY CORP SR NT 6.3% DUE 02-01	140,000.00	151,149.46	3,797.50	139,736.80	107.96	264399EQ5	B3L9B14	MTN1
2624902	GNMA POOL #704200 5.5% 01-15-2039 BEO	146,783.83	151,840.97	672.75	153,503.78	103.45	36296XKM5	5A1EEFU	GNMA
2624902	FNMA POOL #746378 4.5% 10-01-2018 BEO	147,946.93	153,489.02	554.80	143,878.41	103.75	31403EFT9		FNMA
2624902	FNMA POOL #752976 5.5% 10-01-2033 BEO	149,765.70	155,404.37	686.42	149,672.09	103.77	31403MQ51	467512U	FNMA
2624902	FNMA POOL #746347 4.5% 10-01-2018 BEO	150,825.82	156,475.45	565.59	146,678.13	103.75	31403EEU7	4A18K3U	FNMA
2624902	FNMA POOL #746359 4.5% 10-01-2018 BEO	150,941.40	156,595.36	566.03	146,790.50	103.75	31403EE86	7A18K3U	FNMA
2624902	FNMA POOL #776424 5% DUE 06-01-2034 REG	153,576.04	157,002.32	639.90	150,648.50	102.23	31404RSM0		FNMA
2624902	FNMA POOL #746279 4.5% 10-01-2018 BEO	152,670.62	158,389.35	572.51	148,472.14	103.75	31403ECQ8	3A18K3U	FNMA
2624902	FNMA NT 4.375 10-15-2015	150,000.00	158,530.95	1,385.41	161,298.01	105.69	31359MZC0	B0L4VQ3	FNMAB
2624902	FEDERAL HOME LN MTG CORP POOL #B1-0861 4	155,197.33	160,962.29	581.98	150,153.43	103.71	3129625W9	8A18J7U	GOLD1
2624902	CMO MORTGAGEIT TR 2005-3 MTG BKD NT CL A	291,602.41	161,995.92	29.82	291,602.41	55.55	61915RAK2	445003U	CMO1
2624902	FNMA POOL #753118 4.5% 12-01-2033 BEO	162,715.23	163,222.08	610.18	155,087.95	100.31	31403MVK2	453524U	FNMA
2624902	CMO BANC AMER FDG 2006-G TR MTG PASSTHR	421,497.50	165,291.08	68.90	421,497.50	39.22	05950MAB6	0A14P5U	CMO1
2624902	FNMA POOL #969062 4.5% 03-01-2038 BEO	172,102.48	171,983.72	645.38	160,848.59	99.93	31414LB72	1A12H4U	FNMA
2624902	S.W. AIRLS 2007-1 PASS THRU TR PASSTHRU CT	185,407.28	172,428.77	4,751.06	187,337.37	93.00	84474YAA4	B27ZWS3	SPCL1
2624902	FNMA POOL #809364 5% 02-01-2035 BEO	168,900.39	172,562.15	703.75	162,487.45	102.17	31406GFD6	539051U	FNMA

2624902	FEDERAL HOME LN MTG CORP POOL #G0-4968	166,151.55	173,596.80	830.75	169,838.04	104.48	3128M6Z92	5A1CTHU	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #A1-4258	168,629.22	174,924.14	772.88	170,394.60	103.73	31296NWT0	419265U	GOLD1
2624902	CMO INDYMAC ABS INC 2005-L1 MTG BKD CTF CI	224,047.39	175,893.33	19.18	224,047.39	78.51	456606HF2	1A18ZJU	CMO1
2624902	FNMA POOL #809199 4.5% DUE 01-01-2035 REG	178,332.13	178,581.79	668.74	173,428.00	100.14	31406F7L9	420020U	FNMA
2624902	FNMA POOL #962633 5% 04-01-2023 BEO	173,037.58	179,316.76	720.99	168,873.86	103.63	31414C4S4	5A1727U	FNMA
2624902	CMO CHASE MTG FIN TR SER 2006-A1 MTG PAS	244,461.41	180,393.45	1,217.76	244,327.74	73.79	16163CAA0	1A14P6U	CMO1
2624902	FNMA POOL #725072 5.5% 11-01-2018 BEO	172,431.34	182,227.16	790.30	171,165.04	105.68	31402CQZ8	B02RD32	FNMA
2624902	GNMA POOL #675063 6% 01-15-2038 BEO	175,643.61	183,183.99	878.21	181,681.36	104.29	36295M5Y1	8A18CWU	GNMA
2624902	CMO J P MORGAN MTG TR 2005-A2 CL 3-A-1 2.5 I	194,932.29	184,040.05	795.39	196,059.22	94.41	466247NP4	4A18ZJU	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-4837	178,814.02	184,931.06	819.56	178,366.99	103.42	3128M6V62	5A1924U	GOLD1
2624902	CMO ML-CFC COML MTG SER 2006-4CLA3 FLT R1	255,000.00	185,513.52	1,099.05	194,915.63	72.75	55312VAD0	621109U	CMO1
2624902	FNMA POOL #965873 5.5% DUE 11-01-2036 REG	181,974.95	188,228.51	834.05	183,368.19	103.44	31414GQ28	755939U	FNMA
2624902	FNMA POOL #667788 5% DUE 02-01-2018 REG	182,385.75	190,980.67	759.94	185,605.99	104.71	31391H2V5	7A18K0U	FNMA
2624902	CMO BANC AMER FDG 2006-G TR MTG PASSTHR	223,893.16	191,379.17	27.03	223,893.16	85.48	05950MAC4	578502U	CMO1
2624902	CMO CR SUISSE COML MTG TR SER 2007-C5 DL	245,000.00	192,045.94	1,162.52	245,861.33	78.39	22546BAD2	719068U	CMO1
2624902	FHLMC GOLD B1-2368 5 02-01-2019	189,561.25	197,783.46	789.83	185,607.14	104.34	312964TZ2	3A18J8U	GOLD1
2624902	FNMA POOL #694306 5.5% DUE 03-01-2033 REG	191,537.82	198,748.45	877.88	188,530.08	103.76	31400QKT9	B1GGM46	FNMA
2624902	FNMA POOL #754107 5.5% 12-01-2018 BEO	189,000.31	199,620.23	866.25	189,531.89	105.62	31403NYC5		FNMA
2624902	FNMA NT 5.625 07-15-2037	190,000.00	200,092.80	4,928.12	188,748.66	105.31	31398AFD9	B23G0S6	FNMA
2624902	PVTPL CMO INDYMAC ABS INC 2005-L2 MTG BK	279,938.73	200,376.22	24.90	279,938.73	71.58	456606HK1	6A18Q1U	CMO1
2624902	CMO GS MTG SECS TR 2007 GG10 MTG PASS TI	270,000.00	204,030.90	1,348.46	267,205.74	75.57	36246LAE1	B3K7Y43	CMO1
2624902	FNMA POOL #688129 5.5% DUE 03-01-2033 REG	200,745.12	208,302.37	920.08	197,592.80	103.76	31400HPN7	1A18K1U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #E9-7104	203,789.13	211,359.08	764.20	199,713.37	103.71	3128H43M9	7A18YUU	GOLD1
2624902	FNMA POOL #745959 5.5% 11-01-2036 BEO	205,168.82	212,219.44	940.35	211,067.41	103.44	31403DWU9	032518U	FNMA
2624902	FNMA POOL #776729 5% 05-01-2034 BEO	212,078.05	216,809.51	883.65	205,218.64	102.23	31404R4N4		FNMA
2624902	CMO J P MORGAN MTG TR 2005-A6 MTG PAS	259,805.77	218,867.39	1,077.04	259,927.38	84.24	466247TR4	5A18ZJU	CMO1
2624902	FHLMC GOLD G0-1771 5.5 02-01-2035	213,678.37	221,522.28	979.35	212,893.75	103.67	31283H6G5	B1631L7	GOLD1
2624902	GNMA POOL #782474 5.5% 12-15-2038 BEO	215,405.95	222,645.09	987.27	221,901.78	103.36	36241KXB9	B4Y62Z0	GNMA
2624902	FNMA POOL #626682 7% DUE 01-01-2032 REG	204,288.68	223,808.46	1,191.68	211,550.75	109.56	31389JFX7		FNMA
2624902	FNMA POOL #695156 5.5% 03-01-2033 BEO	218,634.90	226,865.62	1,002.07	221,162.86	103.76	31400RH95	381555U	FNMA
2624902	CMO BANC AMER FDG 2007-E TR MTG PASSTHR	363,890.31	228,369.55	1,762.24	364,772.03	62.76	05954DAG1	706410U	CMO1
2624902	FNMA POOL #560551 6.5% 11-01-2030 BEO	217,225.27	233,929.89	1,176.63	229,002.96	107.69	31386DWL0	302995U	FNMA
2624902	FNMA POOL #641859 6.5% DUE 04-01-2032 REG	228,615.86	245,624.88	1,238.33	235,545.81	107.44	31390CB47		FNMA
2624902	CMO BANC AMER FDG 2006-B TR CL 7-A-1 DUE0	403,253.41	245,654.31	1,979.26	400,512.54	60.92	058928AN2	8A14P4U	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-1740	237,922.19	246,656.07	1,090.47	232,624.70	103.67	31283H4Z5	449188W	GOLD1
2624902	FNMA POOL #555354 4.5% 03-01-2018 BEO	240,372.47	249,376.34	901.39	238,457.00	103.75	31385W5P0	418770U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #G0-4682	235,486.13	250,526.62	1,275.55	240,563.79	106.39	3128M6RB6	1A1BTUU	GOLD1
2624902	FNMA POOL #888019 5.5% 10-01-2021 BEO	239,032.35	251,342.51	1,972.01	235,036.01	105.15	31410FSG1	032543U	FNMA
2624902	FNMA POOL #782096 5% DUE 06-01-2034 REG	252,970.09	258,613.85	1,054.04	244,906.67	102.23	31404X3D4	388772U	FNMA
2624902	CMO J P MORGAN ALTERNATIVE LN TR 2006-S4C	272,508.13	260,752.94	17.88	272,508.13	95.69	466302AB2	1A14Q3U	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #A6-7245	255,224.36	266,674.49	1,276.12	263,240.00	104.49	3128KYBN8	6A12H3U	GOLD1
2624902	FEDERAL HOME LN BKS 5.125% DUE08-15-2019	250,000.00	268,391.25	4,840.27	251,137.80	107.36	3133X8AS1	B02KW89	FHLB1

2624902	FEDERAL HOME LN MTG CORP POOL #B1-4981	261,104.48	270,803.46	979.14	251,884.22	103.71	312967RA2	360222U	GOLD1
2624902	TENNESSEE VALLEY AUTH PWR BD 1998 SER B I	250,000.00	273,599.75	7,089.58	283,750.00	109.44	880591CP5	0A1432U	TVA1
2624902	FEDERAL HOME LN MTG CORP POOL #A1-6317	255,535.15	274,227.54	1,384.14	262,482.52	107.32	31296RAS7	340987U	GOLD1
2624902	FHLMC GOLD G0-1798 5.5 12-01-2032	265,994.41	276,174.28	1,219.14	263,334.48	103.83	31283H7K5	B15PVG9	GOLD1
2624902	FHLMC GOLD B1-0793 5.5 11-01-2018	264,900.57	279,536.32	1,214.12	272,102.40	105.53	3129623A9		GOLD1
2624902	CMO ML-CFC COML MTG TR 2007-8 MTG PASS T	335,000.00	282,183.56	1,697.87	342,249.61	84.23	60688BAC2	B27Z7K0	CMO1
2624902	CWABS INC SER 2006-BC1 CL 1A FLT RT 04-25-	420,437.47	283,702.37	35.99	420,897.19	67.48	126670XM5	6A14P5U	SPCL1
2624902	OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF C	1,165,000.00	290,777.01	91.98	1,165,000.00	24.96	69121TAD7	3A18ZKU	SPCL1
2624902	FNMA POOL #819360 4.5% DUE 03-01-2035 REG	290,522.23	290,928.96	1,089.45	269,640.96	100.14	31406TJD4	432663U	FNMA
2624902	WELLS FARGO HM EQTY AST BCKD SEC ASTBKI	590,000.00	294,983.48	45.60	436,600.00	50.00	9497EBAB5	6A11TSU	SPCL1
2624902	FNMA POOL #829187 5% 07-01-2035 BEO	290,501.97	296,800.05	1,210.42	295,676.54	102.17	31407FF47	447896U	FNMA
2624902	FNMA POOL #936470 6% 09-01-2036 BEO	287,442.80	301,102.08	1,437.21	289,778.27	104.75	31412V2B3	6A15ERU	FNMA
2624902	FNMA POOL #852732 4% 01-01-2021 BEO	301,246.30	302,125.93	1,004.15	282,088.92	100.29	31408JLM1	576476U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A3-9567	296,875.68	303,127.88	1,236.98	288,815.96	102.11	31297VTY4	474978U	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-2252	294,145.54	304,207.96	1,348.16	302,877.98	103.42	3128LXQD5	B2NTJN3	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-1644	293,983.77	304,959.36	1,347.42	297,015.48	103.73	31283HZH1	450063U	GOLD1
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	360,000.00	305,555.76	1,819.57	358,434.54	84.88	46628FAF8	B1VNWS6	CMO1
2624902	FNMA POOL #870614 5% 06-01-2036 BEO	305,876.59	312,077.62	1,274.48	292,924.63	102.03	31409GGX8	B198D13	FNMA
2624902	FNMA POOL #880087 6% 03-01-2036 BEO	300,000.49	314,256.51	1,500.00	305,625.51	104.75	31409VXQ1	6A18N1U	FNMA
2624902	FNMA POOL #816407 5% 07-01-2020 BEO	303,916.34	316,623.99	1,266.31	296,983.25	104.18	31406QAG2	469792U	FNMA
2624902	GNMA POOL #782336 6% 05-15-2038 BEO	309,401.13	322,140.41	1,547.00	324,581.12	104.12	36241KSZ2	0A18FZU	GNMA
2624902	PVTPL CMO GS MTG SECS CORP SER 2004-4 CL	442,166.44	324,192.45	52.60	443,029.47	73.32	36242DJQ7	B09KTP8	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #G1-1776	317,723.42	327,341.22	1,191.46	304,716.61	103.03	31283K6M5	2A18XUU	GOLD1
2624902	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/3	395,000.00	328,142.69	7,850.62	393,088.20	83.07	23311RAA4	B4K4RG4	PVTPL1
2624902	FNMA POOL #702916 5.5% 05-01-2033 BEO	322,080.49	334,507.64	1,476.20	324,068.35	103.86	31401A3Z8	0A18K3U	FNMA
2624902	ACE SECS CORP HOME EQTY LN TR SER 2006 C	890,000.00	334,589.27	59.88	890,000.00	37.59	00441VAC2	4A14P3U	SPCL1
2624902	CMO JP MORGAN MTG TR 2007-A4 MTG PAS	495,603.68	336,095.12	2,429.36	493,474.12	67.82	46631JAL2	2A14Q3U	CMO1
2624902	FNMA DTD 11/03/2000 6.625 11-15-2030	275,000.00	336,813.12	2,327.95	389,046.32	122.48	31359MGK3	276398U	FNMA
2624902	FNMA POOL #903132 6% DUE 10-01-2036 REG	323,107.04	338,461.08	1,615.53	325,075.98	104.75	31411BLM3	588744U	FNMA
2624902	CMO BANC AMER COML MTG TR 2007-2 MTG P	395,000.00	338,867.73	1,912.77	405,461.33	85.79	059511AD7	B23F3T5	CMO1
2624902	FNMA POOL #357805 5% 06-01-2020 BEO	326,228.85	339,869.45	1,359.28	322,660.71	104.18	31376KNW2	443953U	FNMA
2624902	FNMA POOL #793353 6% 08-01-2034 BEO	329,213.79	346,194.63	1,646.06	327,387.71	105.16	31405MMA2	388331U	FNMA
2624902	FNMA POOL #555677 5.5% 07-01-2033 BEO	335,924.96	348,571.19	1,539.65	337,604.58	103.76	31385XJW8	312790U	FNMA
2624902	CMO MORGAN STANLEY CAP TR I 2007-HQ12 DI	490,000.00	349,987.89	2,370.21	491,894.92	71.43	61755BAE4	B241KX5	CMO1
2624902	CMO CR SUISSE COML MTG TR SER 2007-C5 DL	510,000.00	350,196.09	2,420.37	512,550.00	68.67	22546BAF7	717586U	CMO1
2624902	PRUDENTIAL FINL INC MEDIUM TERM NTS BO	355,000.00	352,241.29	854.95	354,691.67	99.22	74432QAP0	B1L7051	MTN1
2624902	FNMA POOL #896344 6% DUE 10-01-2036 REG	337,299.87	353,328.36	1,686.49	339,407.99	104.75	31410SZH3	589045U	FNMA
2624902	FNMA POOL #708908 5.5% 06-01-2033 BEO	340,766.24	353,594.72	1,561.84	334,749.59	103.76	31401HR53	331035U	FNMA
2624902	CMO J P MORGAN MTG TR SER 2006-A2 CL 1-A	460,956.23	361,479.57	2,099.15	459,317.71	78.42	466247H89	B248371	CMO1
2624902	PVTPL CMO 1ST HORIZON ALT MTG SECS TR 20	787,929.93	361,866.27	4,278.42	799,379.54	45.93	32052CAA1	638350U	CMO1
2624902	CHASE ISSUANCE TR 2008-7 NT CL A FLTG RAT	365,000.00	365,279.59	157.25	365,000.00	100.08	161571CT9	B2RJFY2	SPCL1
2624902	CMO GMACM MTG LN TR 2006-AR1 CL 1A1 5.6	562,933.94	366,931.03	2,623.50	563,879.50	65.18	36185MDN9	B27Y4G2	CMO1

2624902	CMO ML-CFC COML MTG TR 2007-8 MTG PASS T	540,000.00	372,921.30	2,767.02	550,167.19	69.06	60688BAD0	B27Z7S8	CMO1
2624902	MORGAN STANLEY ABS CAP I INC TR 2007-HE5C	438,032.67	374,193.78	30.93	438,032.67	85.43	61753KAB2	8A18Q1U	SPCL1
2624902	FNMA POOL #949689 ADJ RT DUE 09-01-2037 REC	359,584.97	375,308.54	1,805.71	361,986.88	104.37	31413MRJ8	695035U	FNMA
2624902	CMO J P MORGAN MTG TR 2005-A3 MTG PAS	454,235.92	375,450.06	1,857.63	451,937.02	82.66	466247QH9	7A18Q1U	CMO1
2624902	FNMA PREASSIGN 00377 4.625 10-15-2014	350,000.00	377,525.75	3,255.48	361,744.26	107.86	31359MWJ8	376735U	FNMA
2624902	FNMA POOL #912666 5% 03-01-2037 BEO	376,870.64	384,336.44	1,570.29	355,318.34	101.98	31411N6B8	652976U	FNMA
2624902	PVTPL WEA FINANCE LLC / WT FIN AUST PTY LTI	390,000.00	386,695.53	2,356.25	386,022.00	99.15	92933DAA8	B4ZD5K6	PVTPL1
2624902	FFCB PREASSIGN 00787 5.125 08-25-2016	355,000.00	386,812.61	6,367.81	354,094.75	108.96	31331V2U9	B1CMQD5	FFCB1
2624902	FNMA POOL #725946 5.5% 11-01-2034 BEO	379,239.22	393,279.03	1,738.17	372,377.34	103.70	31402DP79	432985U	FNMA
2624902	FNMA POOL #953548 5.697% DUE 10-01-2037 REC	381,878.97	395,009.49	1,812.97	390,859.09	103.44	31413RZM1	710531U	FNMA
2624902	FNMA POOL #824605 6% 12-01-2034 BEO	377,670.00	397,150.97	1,888.35	375,575.14	105.16	31407ADJ7	433711U	FNMA
2624902	FHLB BD 5.375 08-15-2018	375,000.00	403,125.00	7,614.58	394,710.00	107.50	3133X0PFO	5A1HPVU	FHLB1
2624902	FNMA POOL #888890 6.5% 10-01-2037 BEO	383,974.87	409,601.35	2,079.86	397,473.97	106.67	31410GRK1	720888U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A4-7597	403,853.99	412,357.13	1,682.72	388,488.61	102.11	3128K8NN2	475878U	GOLD1
2624902	FNMA POOL #870920 ADJ RT DUE 12-01-2036 BEO	399,604.83	418,330.31	1,816.87	407,581.33	104.69	31409GSH0	6A1410U	FNMA
2624902	FHLMC POOL #1J-1821 ADJ RT 08-01-2038	404,972.70	420,368.54	3,361.94	405,937.67	103.80	3128NJAW9	7A17P4U	FHLMC
2624902	FNMA POOL #745017 4.5% 07-01-2020 BEO	406,450.50	421,040.44	1,524.18	391,272.11	103.59	31403CVJ7	032471U	FNMA
2624902	FNMA POOL #790212 6% DUE 08-01-2034 REG	400,933.20	421,613.33	2,004.66	398,709.29	105.16	31405H3V8		FNMA
2624902	FNMA POOL #555531 5.5% 06-01-2033 BEO	415,456.19	431,096.45	1,904.17	418,773.31	103.76	31385XEC7	B02K2X4	FNMA
2624902	FNMA POOL #735502 6% 04-01-2035 BEO	415,842.83	437,292.83	2,079.21	421,235.80	105.16	31402RDF3	B3CGCV1	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A3-6230	429,184.67	438,223.29	1,788.27	415,772.64	102.11	31297R4P9	447768U	GOLD1
2624902	HSBC HOME EQUITY LN TR USA 2006-2 HFCHC 0	632,110.68	441,230.95	89.85	632,110.68	69.80	40430YAA9	7A14Q1U	SPCL1
2624902	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP	505,000.00	445,468.07	2,154.66	507,525.00	88.21	225458N38	454545U	CMO1
2624902	CMO BANC AMER COML MTG TR 2006-3 MTG P	565,000.00	448,634.29	2,772.73	574,269.53	79.40	059500AD0	571736U	CMO1
2624902	C-BASS MTG LN AST BACKED CTFS SER 2007 C	506,631.98	448,927.10	39.15	506,631.98	88.61	1248MHAA0	3A18WXU	SPCL1
2624902	FNMA POOL #962435 4% DUE 04-01-2023 REG	448,638.94	449,431.68	1,495.46	428,169.78	100.18	31414CV47	753744U	FNMA
2624902	CMO CHASE MTG FIN TR 2005-A1 MC CL 2-A2 5.2	511,099.64	455,282.44	2,230.82	509,422.62	89.08	16162WPE3	B3N5SR5	CMO1
2624902	FNMA POOL #745154 6% 01-01-2036 BEO	436,084.43	457,488.32	2,180.42	438,196.72	104.91	31403CZT1	705129U	FNMA
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	550,000.00	460,150.35	2,607.00	553,115.23	83.66	46631QAE2	732891U	CMO1
2624902	FNMA POOL #975757 7% 09-01-2038 BEO	424,351.72	460,977.51	2,475.38	444,906.26	108.63	31414TQJ3	5A1DE1U	FNMA
2624902	CMO MORGAN STANLEY CAP I INC SER 2005	515,000.00	464,271.47	2,217.93	517,549.77	90.15	61745M3F8	422773U	CMO1
2624902	FNMA POOL #889842 5% 12-01-2036 BEO	461,946.17	471,961.16	1,924.77	450,541.87	102.17	31410KS70	3A17ZLU	FNMA
2624902	CMO BANC AMER COML MTG INC CL A-3 5.45 01	610,000.00	472,366.31	2,769.90	613,063.20	77.44	059497AV9	641276U	CMO1
2624902	CMO HARBORVIEW MTG LN TR 2006-14 MTG P	1,231,567.55	473,834.53	190.12	1,231,567.55	38.47	41162NAC1	B1LDTM9	CMO1
2624902	PRIN LIFE INC FUNDINGS TRS SECD TRANCHE #	475,000.00	474,421.92	1,188.82	474,629.50	99.88	74254PVP4	B2B0GP9	MTN1
2624902	CMO CR SUISSE 1ST BSTN MTG SECS CORP D	621,127.26	476,079.75	137.85	621,127.26	76.65	225451AA1	685322U	CMO1
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	645,000.00	483,021.15	3,161.57	648,200.04	74.89	46632HAD3	693221U	CMO1
2624902	FNMA POOL #888743 6% 01-01-2036 BEO	462,950.34	485,672.86	2,314.75	466,060.81	104.91	31410GLY7	718893U	FNMA
2624902	CMO CR SUISSE COML MTG TR 2008-C1 COML M	675,000.00	486,846.45	3,613.78	666,921.60	72.13	22546NAD6	4A11DTU	CMO1
2624902	FNMA POOL #735408 5% 02-01-2020 BEO	471,778.16	492,536.39	1,965.74	466,765.52	104.40	31402RAH2	476490U	FNMA
2624902	RESDNLT ACCREDIT LNS INC MTG PASS TH2006	957,482.10	496,726.39	4,738.64	969,675.18	51.88	761118TB4	BOYHYK4	SPCL1
2624902	FNMA POOL #834380 5.5% 08-01-2035 BEO	479,973.59	497,292.95	2,199.87	465,424.38	103.61	31407L6R3	462819U	FNMA

2624902	FHLMC POOL #1J-1680 ADJ RT 06-01-2037	476,307.13	500,627.37	4,578.89	482,688.91	105.11	3128NH2M4	715207U	FHLMC
2624902	FNMA POOL #931208 4.5% 05-01-2039 BEO	507,028.44	506,627.38	1,901.35	507,107.67	99.92	31412PR52	1A1JK0U	FNMA
2624902	FNMA POOL #910930 6.5% DUE 02-01-2037 REG	482,045.17	514,216.86	2,611.07	491,384.80	106.67	31411LA76	680300U	FNMA
2624902	CMO J P MORGAN CHASE COML MTG SECS COR	565,000.00	516,775.55	2,293.43	554,229.69	91.46	46625YTZ6	632850U	CMO1
2624902	CMO COML MTG PASS THRU CTFS SER 2007-C I	760,000.00	518,253.12	3,802.37	765,247.66	68.19	20173TAE5	695734U	CMO1
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	705,000.00	518,943.45	3,184.25	708,494.40	73.61	46630JAC3	B1VWJ04	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #A6-7374 €	500,408.38	522,858.20	2,502.04	507,406.27	104.49	3128KYFP9	3A18J7U	GOLD1
2624902	FNMA POOL #555783 4.5% 10-01-2033 BEO	526,500.70	528,140.75	1,974.37	488,000.36	100.31	31385XM87	B03NX17	FNMA
2624902	FNMA 5% DUE 04-26-2017	520,000.00	528,594.56	4,694.44	518,512.80	101.65	31359MB69	B07T548	FNMA
2624902	CMO J P MORGAN CHASE COML MTG SECS COR	550,000.00	532,710.20	1,758.62	527,075.78	96.86	46625MZ93	1A14Q2U	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-3290 !	515,831.01	534,282.80	2,364.22	507,206.97	103.58	3128M47B3	708552U	GOLD1
2624902	CMO CR SUISSE 1ST BSTN MTG SECS CORP D	1,220,000.00	538,307.92	319.57	1,220,000.00	44.12	225451CS0	685321U	CMO1
2624902	GNMA POOL #658132 6% 10-15-2036 BEO	524,127.54	546,791.86	2,620.63	542,472.01	104.32	36294SED5	032636U	GNMA
2624902	FNMA POOL #735500 5.5% 05-01-2035 BEO	530,414.39	549,553.86	2,431.06	513,258.80	103.61	31402RDD8	636506U	FNMA
2624902	GEN ELEC CAP CORP MEDIUM TERM NTS BO T	525,000.00	551,874.75	1,400.00	545,055.25	105.12	36962GYY4	2956286	MTN1
2624902	CMO CWABS INC 2005-IM2 ASSET BKD CTF CL A-	781,792.43	553,143.16	76.06	783,013.99	70.75	126670FB9	731636U	CMO1
2624902	FNMA POOL #735230 5.5% 02-01-2035 BEO	535,618.17	555,447.29	2,454.91	520,553.90	103.70	31402QY39	432964U	FNMA
2624902	CMO CWABS INC 2006-IM1 ASSET BKD CTF CL A-	1,566,109.95	556,567.28	144.53	1,564,397.03	35.54	126670SP4	6A18WXU	CMO1
2624902	FNMA POOL #831679 6.5% 08-01-2036 BEO	521,974.41	556,810.98	2,827.36	532,548.69	106.67	31407H6Q4	592100U	FNMA
2624902	FNMA SEMI ANNUAL 5.375 06-12-2017	500,000.00	557,851.50	1,453.49	556,913.94	111.57	31398ADM1	B1YPZ91	FNMA
2624902	CMO COBALT CMBS COML MTG TR 2007-C3 DUE	640,000.00	558,665.60	3,165.43	648,375.00	87.29	19075DAB7	706500U	CMO1
2624902	FNMA POOL #743823 4.5% DUE 11-01-2018 REG	541,548.81	561,835.22	2,030.80	542,310.41	103.75	31403BLC5		FNMA
2624902	PVTPL NEWS AMER INC SR NT 144A 6.9 DUE 03-	540,000.00	562,690.80	14,283.00	517,444.20	104.20	652482BR0	B526TL4	PVTPL1
2624902	FHLMC GOLD C01418 5.5 10-01-2032	553,293.53	574,468.62	2,535.92	547,609.29	103.83	31292HSF2	B03M8H5	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #A6-6150 €	541,860.36	576,468.98	2,935.07	556,253.51	106.39	3128KWZP1	6A11YEU	GOLD1
2624902	FNMA POOL #725690 6% 08-01-2034 BEO	548,859.28	577,170.53	2,744.29	563,699.45	105.16	31402DF70	B3BR8D9	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #G0-1931 !	565,559.31	585,789.93	2,592.14	550,227.35	103.58	3128LXEC0	031706U	GOLD1
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	810,000.00	588,460.95	3,908.25	828,193.36	72.65	46630DAC6	733614U	CMO1
2624902	CMO CR SUISSE COML MTG TR SER 2007-C3 M	865,000.00	588,750.14	4,261.80	859,262.46	68.06	22544QAE9	B1Z6FY8	CMO1
2624902	CMO COMMERCIAL MTG TR 2007-GG11 MTG P.	750,000.00	603,032.25	3,585.00	753,723.00	80.40	20173VAE0	B2PJXW8	CMO1
2624902	PVTPL CMO J P MORGAN CHASE COML MTG SEC	690,000.00	606,369.93	3,157.32	693,447.93	87.88	46625YC50	2A14Q2U	CMO1
2624902	FNMA POOL #688345 5.5% 03-01-2033 BEO	596,530.02	618,989.37	2,734.09	600,304.97	103.77	31400HWE9	370492U	FNMA
2624902	CMO WELLS FARGO MTG BKD SECS 2005-AR16	1,045,000.00	620,724.77	4,347.30	1,028,957.62	59.40	94981QAJ7	B0LN0X0	CMO1
2624902	FNMA POOL #702459 5.5% 06-01-2033 BEO	601,788.96	624,446.31	2,758.19	605,503.12	103.77	31401AMG9	568964U	FNMA
2624902	CMO NOMURA AST ACCEP CORP ALTERNATIVE I	1,113,100.90	624,543.10	80.46	1,113,100.90	56.11	655378AA5	1A18ZKU	CMO1
2624902	CMO BANC AMER FDG 2006-A TR MTG PASSTHR	1,356,637.25	628,576.16	6,586.01	1,371,422.50	46.33	058927AG9	493655U	CMO1
2624902	CMO WBCMT COML MTG PASS TH MTG PASSTHR	955,000.00	633,406.61	4,384.24	959,739.67	66.33	92978TAE1	B3D08H0	CMO1
2624902	PVTPL COX COMMUNICATIONS INC NEW NT 144	570,000.00	635,540.31	17,371.14	567,794.10	111.50	224044BV8	B527QK5	PVTPL1
2624902	FNMA POOL #959885 6% DUE 11-01-2037 REG	607,557.66	635,857.69	3,037.78	620,658.12	104.66	31413Y2S9	720690U	FNMA
2624902	FEDERAL HOME LN MTG CORP POOL #A4-3850 €	637,223.13	650,643.04	2,655.09	613,725.55	102.11	3128K4H32	539458U	GOLD1
2624902	MORGAN STANLEY GLOBAL MEDIUM TERM NT S	675,000.00	672,911.55	11,179.68	648,105.19	99.69	6174466Q7	B2QNZZ6	MTN1
2624902	CMO WAMU MTG PASS THRU CTFS SER 2006 A	1,049,839.13	675,501.14	5,186.59	1,037,013.01	64.34	93363EAA3	B4Y5K42	CMO1

2624902	MERRILL LYNCH & CO INC MEDIUM TERM NTS B	735,000.00	680,283.66	9,264.06	734,367.90	92.56	59018YN64	B2R46W2	MTN1
2624902	CMO WACHOVIA BK COML MTG TR COML MTG	750,000.00	683,920.50	3,780.08	763,564.45	91.19	92978NAB0	690148U	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #1B-7279	667,677.26	693,701.31	5,664.12	663,817.25	103.90	3128QPPP1	651084U	FHLMC
2624902	FNMA POOL #937182 5.5% DUE 05-01-2037	REG 674,763.30	697,529.81	3,092.66	652,411.75	103.37	31412WUF1	709820U	FNMA
2624902	PVTPL BRIT SKY BROADCASTING GROUP SR NT	585,000.00	699,199.02	7,101.25	584,028.90	119.52	111013AH1	B3FM6H0	PVTPL1
2624902	CMO WELLS FARGO MTG BACKED SECS 200	918,698.44	720,273.35	4,296.66	911,767.91	78.40	94983WAG8	691331U	CMO1
2624902	FNMA POOL #902318 6% DUE 11-01-2021	REG 683,444.81	724,836.27	3,417.22	695,191.52	106.06	31411APB5	622874U	FNMA
2624902	FNMA POOL #788275 5% 07-01-2019	BEO 701,990.48	732,878.06	2,924.96	689,321.75	104.40	31405FXC1	B02GKY9	FNMA
2624902	FNMA POOL #735795 5% 06-01-2035	BEO 717,588.45	733,594.26	2,989.95	697,182.06	102.23	31402RNL9	033136U	FNMA
2624902	FNMA POOL #843432 5% 08-01-2033	BEO 724,809.60	742,833.44	3,020.04	693,552.17	102.49	31407XA92	474282U	FNMA
2624902	CMO CR SUISSE COML MTG TR SER 2007-C1	SE 1,110,000.00	746,798.01	4,979.27	1,115,550.00	67.28	22545XAD5	642934U	CMO1
2624902	CMO WACHOVIA BK COML MTG TR COML MTG	820,000.00	752,642.74	3,704.35	816,796.88	91.79	92978TAB7	B1XG131	CMO1
2624902	WACHOVIA CORP GLOBAL MEDIUM TERM SR NT	735,000.00	765,901.60	17,456.25	733,530.00	104.20	92976WBA3	B19NHG1	MTN1
2624902	FNMA POOL #888146 5.5% 03-01-2035	BEO 743,931.21	771,472.28	3,409.68	739,514.14	103.70	31410FWF8	643427U	FNMA
2624902	FHLMC GOLD G0-2976 5.5 06-01-2037	756,135.37	781,647.37	3,465.61	730,025.06	103.37	3128M4T94	674928U	GOLD1
2624902	PVTPL B A T INTL FIN PLC NT 144A 9.5% DUE 11	670,000.00	787,478.47	8,133.05	663,675.20	117.53	05530QAB6	4A1AKSU	PVTPL1
2624902	FNMA POOL #689289 5% 03-01-2033	BEO 770,436.81	788,226.19	3,210.15	754,065.04	102.31	31400JXS3	467832U	FNMA
2624902	ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.	770,000.00	801,221.19	15,271.66	768,968.20	104.05	68233JAB0	B4NTHZ5	MTN1
2624902	FEDERAL HOME LN MTG CORP POOL #G0-4156	678,877.25	819,002.79	3,919.38	791,961.00	104.48	3128M55R7	6A16XQU	GOLD1
2624902	FEDERAL HOME LN MTG CORP POOL #A7-9949	678,496.46	820,142.89	3,924.84	792,940.79	104.48	3128LEBS0	2A16VWU	GOLD1
2624902	CWABS ASSET-BACKED CTFS TR 2006-BC4	AS 1,085,000.00	833,258.30	85.67	1,085,000.00	76.80	12667NAC2		SPCL1
2624902	FNMA POOL #888538 5.5% DUE 01-01-2037	REG 815,566.17	844,995.06	3,738.00	800,083.16	103.61	31410GEK5	677446U	FNMA
2624902	FNMA POOL #984979 6% 08-01-2038	BEO 822,574.33	860,717.10	4,112.87	827,972.47	104.64	31415PFU7	4A16XVU	FNMA
2624902	CMO BEAR STEARNS ALT-A TR MTG PASS-THRU	1,982,060.92	895,770.63	10,593.26	2,004,823.70	45.19	073871BN4	572925U	CMO1
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	1,190,000.00	908,725.65	5,950.61	1,189,625.81	76.36	46631BAE5	676747U	CMO1
2624902	CMO WACHOVIA BK COML MTG TR 2005-C22 CL /	1,025,000.00	921,915.75	4,663.41	1,029,983.55	89.94	92976BBL5	5A14Q4U	CMO1
2624902	GE DEALER FLOORPLAN MASTER NT TR 2006-3 /	965,000.00	963,661.54	95.89	965,000.00	99.86	36159LAU0	8A18ZHU	SPCL1
2624902	FNMA POOL #888130 5% DUE 10-01-2034	BEO 960,847.82	983,033.79	4,003.53	948,837.23	102.31	31410FVX0	629612U	FNMA
2624902	PVTPL VERIZON WIRELESS CAP LLC / CELLCO P.	835,000.00	997,902.65	9,069.02	826,107.25	119.51	92344SAG5	B3FMRN3	PVTPL1
2624902	CMO J P MORGAN CHASE CL A-2 5.827 DUE 0	1,130,000.00	1,002,349.55	5,487.08	1,145,140.23	88.70	46632HAB7	704784U	CMO1
2624902	CMO CREDIT SUISSE COML MTG TR SER 200	1,090,000.00	1,004,671.53	4,948.60	1,092,488.67	92.17	22545YAB7	B1Z4DH1	CMO1
2624902	FNMA PREASSIGN 00192 4.75 11-19-2012	955,000.00	1,038,617.89	5,292.29	981,389.51	108.76	31398AHZ8	B28Q638	FNMA
2624902	CMO MERRILL LYNCH MTG INVS INC ML SER 20	1,941,374.77	1,054,812.97	9,386.19	1,952,902.89	54.33	59020U5U5	543847U	CMO1
2624902	FEDERAL HOME LN MTG CORP POOL #G01864 5%	1,054,957.56	1,078,817.53	4,395.66	1,037,155.18	102.26	3128LXB90	452192U	GOLD1
2624902	CMO CHASE MTG FIN TR SER 2007-A1 CL 5-A1VA	1,278,351.45	1,084,869.12	4,411.05	1,257,778.01	84.86	161630AQ1	661416U	CMO1
2624902	CMO INDYMAC MBS INC 2006-AR3 MTG BACKED	2,611,480.23	1,102,031.60	13,861.50	2,647,755.40	42.20	45660L5S4	499742U	CMO1
2624902	CONTINENTAL AIRLS PASSTHRU TR 2007-1A 5.5	1,370,000.00	1,130,250.00	16,393.42	1,334,241.21	82.50	21079NAA9	B1VTZF2	MTN1
2624902	PVTPL NGPL PIPECO LLC SR NT 144A 6.514% DU	1,090,000.00	1,142,527.10	3,155.66	1,090,000.00	104.82	62912XAA2	B2B2387	PVTPL1
2624902	FNMA POOL #190377 5% 11-01-2036	BEO 1,139,638.26	1,164,345.61	4,748.49	1,099,476.30	102.17	31368HM26	635978U	FNMA
2624902	FNMA POOL #555800 5.5% 10-01-2033	BEO 1,131,308.54	1,173,897.78	5,185.16	1,136,485.91	103.76	31385XNR4	B11PFM7	FNMA
2624902	FNMA POOL #735503 6% 04-01-2035	BEO 1,123,630.45	1,183,345.79	5,618.15	1,143,000.95	105.31	31402RDG1	433507U	FNMA
2624902	CMO SALOMON BROS COML MTG TR SBMS VII	1,204,643.80	1,193,311.71	4,484.28	1,188,832.21	99.06	79548CCP9	B08H4W2	CMO1

2624902	FEDERAL HOME LN MTG CORP POOL #G0-3054	1,227,000.00	1,249,766.98	5,112.50	1,149,737.36	101.86	3128M4WP4	679577U	GOLD1
2624902	GEN ELEC CAP CORP MEDIUM TERM NTS BO T	1,230,000.00	1,264,411.71	12,915.00	1,229,200.50	102.80	36962G3K8	B28QXT3	MTN1
2624902	FEDERAL HOME LN MTG CORP POOL #A4-0032	1,306,880.98	1,334,397.35	5,445.34	1,271,401.24	102.11	3128K0A94	474987U	GOLD1
2624902	DELTA AIR LINES 6.821% DUE 08-10-2022	1,619,995.74	1,344,596.46	43,279.12	1,622,967.99	83.00	247367BH7	B2R0761	SPCL1
2624902	SLM STUDENT LN TR 2008-6 STUDENT LN BKD N	1,395,752.62	1,388,921.80	3,880.61	1,395,752.62	99.51	78445CAA0	7A13W6U	SPCL1
2624902	MERRILL LYNCH & CO INC MEDIUM TERM NTS B	1,445,000.00	1,406,414.16	31,938.51	1,443,121.50	97.33	59018YM40	B2PDTL1	MTN1
2624902	FNMA NT 4.625 10-15-2013	1,305,000.00	1,408,854.51	12,741.87	1,432,837.80	107.96	31359MTG8	324146U	FNMAB
2624902	AMERN EXPRESS CR CORP MEDIUM TERM NTS	1,430,000.00	1,419,945.67	13,768.71	1,396,447.85	99.30	0258M0CW7	B39Q9Z7	MTN1
2624902	FNMA POOL #725232 5% 03-01-2034 BEO	1,617,435.59	1,654,775.70	6,739.32	1,585,323.77	102.31	31402CVZ2	B03QMZ3	FNMA
2624902	PVTPL ERAC USA FIN CO ERAC FIN 144A 7 DUE	2,085,000.00	1,658,173.39	30,811.67	1,708,971.04	79.53	26882PBE1	B28HLT2	PVTPL1
2624902	FNMA POOL #735224 5.5% 02-01-2035 BEO	1,642,254.25	1,704,078.55	7,526.99	1,624,807.44	103.76	31402QYV7	432994U	FNMA
2624902	FNMA POOL #725221 5.5% 01-01-2034 BEO	1,760,583.21	1,826,862.12	8,069.33	1,771,260.37	103.76	31402CVN9	B03QP54	FNMA
2624902	FNMA PREASSIGN 00490 1.875 04-20-2012	1,845,000.00	1,852,501.77	6,822.66	1,843,416.99	100.41	31398AWK4	B3SRNT3	FNMAB
2624902	FEDERAL HOME LN MTG CORP POOL #G0-1563	1,797,260.50	1,864,359.42	8,237.43	1,789,959.14	103.73	31283HWY7	316050U	GOLD1
2624902	PVTPL ANHEUSER BUSCH INBEV WORLDWIDE IN	1,785,000.00	1,952,175.96	64,941.76	1,783,625.55	109.37	03523TAB4	B3KWPQ7	PVTPL1
2624902	CMO J P MORGAN CHASE COML MTG SECS TR	2,218,823.41	2,052,615.78	9,770.21	2,229,831.01	92.51	46629PAL2	3A12KGU	CMO1
2624902	CMO BANC AMER COML MTG TR 2007-5 5.62 DU	3,465,000.00	2,599,051.45	16,227.73	3,484,014.71	75.01	05952CAC4	B2NSNP0	CMO1

2618935	COLTV SHORT TERM INVT FD - Income	560,202.52	560,202.52	236.24	560,202.52	1.00	195998B16		
2618935	US TREAS BILLS 07-02-2009 DTD 00468	1,500,000.00	1,499,998.50	-	1,499,999.17	100.00	912795Q87	B3BRPQ1	
2618935	MFO PIMCO HI YIELD PORTFOLIO FD #477	607,023.70	3,660,352.91	-	4,727,064.00	6.03	722005865	242318U	
2618935	MFO PIMCO AST BACKED SEC PORTFOLIO FD #	510,079.00	3,907,205.14	-	5,261,288.25	7.66	72200Q109	237619U	
2618935	MFO PIMCO FDS PAC INVT MGMT SER REAL RE	581,999.59	5,005,196.47	-	4,772,184.59	8.60	722005832	237259U	
2618935	MFO PIMCO FDS PAPS EMERGING MKTS POI	642,356.46	5,761,937.44	-	5,962,344.56	8.97	722005840	233819U	
2618935	MFO PIMCO FDS PAC INVT MGMT SER SHOF	908,886.65	7,171,115.66	-	8,705,238.77	7.89	722005402	255114U	
2618935	MFO PIMCO FDS PAC INVT MGMT SER PVT ACCT	1,099,532.49	8,378,437.57	-	8,593,153.25	7.62	722005824	259868U	
2618935	MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL C	4,065,778.36	17,889,424.78	-	18,873,327.28	4.40	722005857	235945U	
2618935	MFO PIMCO FDS PAC INVT MGMT SER U S GOVT	3,835,694.81	35,748,675.62	-	39,923,734.30	9.32	722005600	237258U	
2618935	MFO PIMCO FDS PAC INVT MGMT SER INVT GR	4,334,699.86	39,185,686.73	-	42,180,002.87	9.04	722005873	237256U	
2618935	MFO PIMCO PAPS MORTGAGE PORTFOLIO INSTI	11,583,083.11	121,506,541.82	-	121,219,459.23	10.49	722005808	237257U	

NDC07	CASH HELD AT JPMORGAN	2,072,935.91	2,907,603.67	-	2,729,020.20	1.00	629691U		
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NDC01	Euro - Recoverable Taxes	-	-	127,800.58	-	1.00			
NDC01	Swiss franc - Recoverable Taxes	-	-	336,752.77	-	1.00			
NDC01	Japanese yen - Recoverable Taxes	-	-	15,465.74	-	1.00			

NDC01	Swedish krona - Recoverable Taxes	-	-	3,194.11	-	1.00			
NDC01	United States dollar - Recoverable Taxes	-	-	301.10	-	1.00			
NDC01	British pound sterling - Cash	-	662.84	-	662.84	1.00			
NDC01	Japanese yen - Cash	-	771.93	-	771.93	1.00			
NDC01	United States dollar - Pending Foreign Exchange Pur	-	774.62	-	774.62	1.00			
NDC01	Canadian dollar - Pending Trade Sales	-	21,419.35	-	21,972.76	1.00			
NDC01	Euro - Pending Foreign Exchange Purchases	-	145,217.81	-	146,392.78	1.00			
NDC01	United States dollar - Invested Cash	-	1,954,857.71	740.25	1,954,857.71	1.00			
NDC01	Japanese yen - Pending Foreign Exchange Sales	-	(771.93)	-	(774.62)	1.00			
NDC01	Canadian dollar - Cash	-	(21,419.35)	9.72	(21,419.35)	1.00			
NDC01	Euro - Pending Trade Purchases	-	(145,217.71)	-	(145,549.01)	1.00			
NDC01	United States dollar - Pending Foreign Exchange Sale	-	(146,392.78)	-	(146,392.78)	1.00			
NDC01	TELUS CORPORATION COM NPV(NON CANADIAN	35,000.00	933,052.05	12,446.08	1,688,107.79	30.96	87971M996	393558U	
NDC01	GLAXOSMITHKLINE ORD GBP0.25	-	-	15,193.84	-	10.69	G3910J112	0925288	GLAXF
NDC01	T&D HOLDINGS INC NPV	9,400.00	269,865.78	-	536,873.88	2,770.00		6744294	8795.T
NDC01	INFORMA PLC ORD GBP0.001	87,200.00	314,495.67	-	320,019.44	2.19		B3WJHK4	INF.L
NDC01	TOKIO MARINE HOLDINGS INC NPV	12,200.00	337,606.88	-	275,825.57	2,670.00	J86298106	6513126	TKOMF
NDC01	QINETIQ GROUP ORD GBP0.01	144,100.00	340,541.43	-	352,409.75	1.44		B0WMWDO	QQ.L
NDC01	BT GROUP ORD GBP0.05	210,700.00	352,196.19	-	352,271.12	1.02	G16612106	3091357	BTGOF
NDC01	CAIRN ENERGY PLC ORD GBP0.061538	12,900.00	497,543.06	-	437,090.87	23.42		B1RZDL6	CNE.L
NDC01	NATIONAL GRID ORD GBP0.11395	56,748.00	511,668.59	21,494.75	582,178.62	5.48	G6375K151	B08SNH3	NGGTF
NDC01	UBS AG CHF0.10	45,400.00	554,793.80	-	970,642.38	13.29		B18YFJ4	UBSN.VX
NDC01	ESPRIT HOLDINGS HKD0.10	100,000.00	558,060.92	-	528,053.22	43.25		6321642	0330.HK
NDC01	KURITA WATER INDS NPV	18,000.00	582,059.39	-	415,453.15	3,120.00		6497963	6370.T
NDC01	DEUTSCHE BANK AG NPV(REGD)	10,600.00	642,227.17	-	657,859.60	43.20	D18190898	5750355	DB
NDC01	BOUYGUES EUR1	17,400.00	654,083.77	-	685,044.98	26.80		4002121	BOUY.PA
NDC01	DAIMLERCHRYSLER ORD NPV(REGD)	18,200.00	658,117.80	-	1,023,035.06	25.78	D1668R123	5529027	DAI
NDC01	ATLANTIA S.P.A	32,800.00	662,499.67	-	474,049.23	14.40		7667163	ATL.MI
NDC01	MERCK KGAA NPV	6,630.00	674,218.82	-	519,206.28	72.50	D5357W103	4741844	MKGAF
NDC01	FANUC LTD NPV	8,400.00	675,586.88	-	665,712.40	7,760.00		6356934	6954.T
NDC01	NOVO-NORDISK AS DKK1 SER'B'	12,700.00	686,525.28	-	589,113.28	287.00	K7314N152	7077524	NONOF
NDC01	BG GROUP ORD GBP0.10	41,500.00	695,744.77	-	923,974.68	10.18		0876289	BG.L
NDC01	BRIT AMER TOBACCO ORD GBP0.25	25,490.00	702,295.45	-	777,400.95	16.73		0287580	BATS.L
NDC01	DANONE EUR0.25	14,700.00	725,374.87	-	1,127,806.17	35.18		B1Y9TB3	DANO.PA
NDC01	OPAP(ORG OF FOOTB) EUR0.30 (CR)	27,313.00	727,901.04	-	1,047,915.04	19.00		7107250	OPAr.AT
NDC01	RECKITT BENCKISER GROUP PLC ORD GBP0.10	16,379.00	746,094.15	-	617,402.36	27.66	G74079107	B24CGK7	RBGPF
NDC01	INPEX CORPORATION NPV	94.00	752,116.91	-	1,141,142.71	772,000.00		B10RB15	1605.T
NDC01	CRH ORD EUR0.32(DUBLIN LISTING)	33,747.00	771,564.27	-	965,263.75	16.30		4182249	CRH.I
NDC01	KEYENCE CORP NPV	3,900.00	796,289.58	-	736,173.03	19,700.00	J32491102	6490995	KYCCF
NDC01	HOYA CORP NPV	40,100.00	804,618.33	-	1,003,795.09	1,936.00		6441506	7741.T
NDC01	ERICSSON(LM)TEL SER'B' NPV	89,180.00	871,328.95	-	1,206,675.94	75.70	W26049119	5959378	ERIXF
NDC01	TESCO ORD GBP0.05	153,042.00	891,203.66	21,145.92	892,432.73	3.54		0884709	TSCO.L

NDC01	MITSUBISHI CORP NPV	48,700.00	902,478.11	-	1,473,824.47	1,788.00	6596785	8058.T		
NDC01	TNT NV EUR0.48	47,802.00	928,300.02	-	790,415.51	13.85	5481558	TNT.AS		
NDC01	KDDI CORP NPV	178.00	944,561.33	-	995,417.65	512,000.00	6248990	9433.T		
NDC01	NOVARTIS AG CHF0.50(REGD)	23,718.00	960,453.06	-	1,229,174.17	44.04	H5820Q150	7103065	NVSEF	
NDC01	IMPERIAL TOBACCO ORD GBP0.10	37,782.00	981,851.98	13,066.47	991,631.63	15.78		0454492	IMT.L	
NDC01	SECOM CO NPV	25,300.00	1,027,890.35	-	1,000,994.28	3,920.00		6791591	9735.T	
NDC01	VODAFONE GROUP ORD USD0.11428571	533,692.00	1,030,083.37	53,059.50	1,460,252.23	1.17		B16GWD5	VOD.L	
NDC01	BANCO SANTANDER EUR0.50(REGD)	86,737.00	1,041,423.79	-	1,467,258.93	8.56		5705946	SAN.MC	
NDC01	MITSUBISHI ESTATE CO LTD	63,000.00	1,051,904.44	-	902,032.54	1,611.00		6596729	8802.T	
NDC01	ZURICH FINL SVCS CHF0.10	6,007.00	1,057,183.39	-	1,061,263.33	191.40		5983816	ZURN.VX	
NDC01	BARCLAYS ORD GBP0.25	237,600.00	1,107,355.19	-	1,071,124.70	2.83	G08036124	3134865	BCLYF	
NDC01	JAPAN TOBACCO INC NPV	385.00	1,205,057.78	-	1,966,870.14	302,000.00	J27869106	6474535	JAPAF	
NDC01	BAE SYSTEMS ORD GBP0.025	216,300.00	1,205,783.31	-	1,506,613.96	3.39	G06940103	0263494	BAESF	
NDC01	ROCHE HLDGS AG GENUSSCHEINE NPV	8,900.00	1,208,707.65	-	1,636,847.65	147.70		7110388	ROG.VX	
NDC01	ANHEUSER-BUSCH INBEV NV	34,100.00	1,231,153.64	-	618,607.06	25.74	B6399C107	4755317	AHBIF	
NDC01	PRUDENTIAL ORD GBP0.05	187,700.00	1,278,185.43	-	1,871,104.36	4.14		0709954	PRU.L	
NDC01	GDF SUEZ EUR1	34,900.00	1,299,199.00	-	1,627,198.39	26.54		B0C2CQ3	GSZ.PA	
NDC01	DAITO TRUST CONST NPV	27,500.00	1,299,683.89	-	1,388,075.31	4,560.00		6250508	1878.T	
NDC01	NESTLE SA COMSTK	34,920.00	1,313,894.90	-	1,162,651.51	40.92		7123870	NESN.VX	
NDC01	CANON INC NPV	42,300.00	1,385,375.97	19,728.46	1,643,246.69	3,160.00		6172323	7751.T	
NDC01	SINGAPORE TELECOMMUNICATIONS NEW COM	669,000.00	1,386,672.19	-	1,269,501.81	3.00		B02PY22	STEL.SI	
NDC01	ALLIANZ SE (SE SOCIETAS EUROPEAE)	15,200.00	1,399,250.03	-	1,930,833.64	65.63		5231485	ALVG.DE	
NDC01	BP ORD USD0.25	180,950.00	1,423,832.19	-	1,838,316.32	4.78	G12793108	0798059	BPAQF	
NDC01	UNILEVER PLC ORD GBP0.031111	62,000.00	1,453,971.03	-	1,853,869.34	14.24		B10RZP7	ULVR.L	
NDC01	SIEMENS AG NPV(REGD)	21,258.00	1,465,830.01	-	2,494,162.83	49.16		5727973	SIEGn.DE	
NDC01	BNP PARIBAS EUR2	24,135.00	1,565,699.36	-	1,378,670.46	46.25		7309681	BNPP.PA	
NDC01	HSBC HLDGS ORD USD0.50(UK REG)	191,333.00	1,583,361.30	30,613.28	2,249,400.89	5.03		0540528	HSBA L	
NDC01	E.ON AG COM STK	46,050.00	1,629,011.12	-	2,553,593.01	25.22		4942904	EONGn.DE	
NDC01	ENI SPA EUR1	70,287.00	1,661,208.89	-	1,817,593.90	16.85		7145056	ENI.MI	
NDC01	CREDIT SUISSE AG CHF0.04(REGD)	36,800.00	1,678,341.23	-	1,430,241.39	49.60	H3698D419	7171589	CSGKF	
NDC01	SANOFI-AVENTIS EUR2	29,871.00	1,754,292.70	-	2,541,930.87	41.87		5671735	SASY.PA	
NDC01	NOKIA OYJ EUR0.06	123,120.00	1,802,928.23	-	2,056,738.96	10.44	X61873133	5902941	NOKBF	
NDC01	TOTAL EUR2.5	38,556.00	2,081,020.55	-	1,614,983.89	38.48		B15C557	TOTF.PA	
NDC01	MFO LAZARD FDS INC EMERGING MKTS	POF	1,490,509.69	21,269,573.20	-	22,376,013.86	14.27	52106N889	2236609	LZEMX
2640397	ALINDA INFRASTRUCTURE FUND II	6,166,275.00	5,423,935.00	-	6,166,275.00	5,423,935.00	9951GE990			
2624904	FCA VENTURE PARTNERS II, LP	269,936.49	300,640.00	-	269,936.49	300,640.00	000293985			

2624905	FCA VENTURE PARTNERS III, LP	3,273,094.50	1.00	-	3,273,094.50	1.00	000293993	
NDC06	HARBOURVEST INTERNATIONAL PRIVATE EQUIT	200,000.00	195,983.88	-	274,590.02	0.70		1A1F86U
2670276	HARBOURVEST PARTNERS VIII - MEZZANINE & D	1,126,265.00	920,160.00	-	1,126,265.00	920,160.00	000473504	
2670276	HARBOURVEST PARTNERS VIII - VENTURE FUI	2,101,822.00	1,894,429.00	-	2,101,822.00	1,894,429.00	000473520	
2670276	HARBOURVEST PARTNERS VIII - BUYOUT FUND	7,545,902.00	6,084,128.00	-	7,545,902.00	6,084,128.00	000473512	
2640358	DOVER STREET VII, LP	2,458,226.74	2,303,261.00	-	2,458,226.74	2,303,261.00	000618975	
2624919	CF JPMCB STRATEGIC PROPERTY FUND	39,359.18	55,237,381.67	-	56,623,267.73	1,403.42	99089IWA0	UIT
NDC03	Polish zloty - Recoverable Taxes	-	-	540.16	-	1.00		
NDC02	Australian dollar - Cash	-	-	(137.24)	-	1.00		
NDC02	Euro - Recoverable Taxes	-	-	283,344.40	-	1.00		
NDC02	Swiss franc - Recoverable Taxes	-	-	448,244.04	-	1.00		
NDC02	Japanese yen - Recoverable Taxes	-	-	42,216.50	-	1.00		
NDC02	Swedish krona - Recoverable Taxes	-	-	2,501.20	-	1.00		
NDC02	United States dollar - Recoverable Taxes	-	-	14,451.62	-	1.00		
NDC02	British pound sterling - Pending Foreign Exchange Pu	-	153,910.33	-	154,552.00	1.00		
NDC02	Japanese yen - Pending Trade Sales	-	333,593.18	-	334,095.27	1.00		
NDC02	United States dollar - Pending Foreign Exchange Pur	-	338,253.39	-	338,253.39	1.00		
NDC02	Euro - Cash	-	1,282,573.67	(0.24)	1,282,573.67	1.00		
NDC02	Euro - Pending Foreign Exchange Purchases	-	1,361,132.05	-	1,365,926.60	1.00		
NDC02	Japanese yen - Pending Foreign Exchange Purchase	-	1,426,462.71	-	1,446,390.02	1.00		
NDC02	United States dollar - Invested Cash	-	7,125,841.72	1,399.87	7,125,841.72	1.00		

NDC02	Brazilian real - Pending Trade Purchases	-	(145,423.00)	-	(144,772.94)	1.00			
NDC02	British pound sterling - Pending Trade Purchases	-	(153,910.33)	-	(152,288.83)	1.00			
NDC02	Japanese yen - Pending Foreign Exchange Sales	-	(333,593.18)	-	(338,253.39)	1.00			
NDC02	Japanese yen - Pending Trade Purchases	-	(1,426,462.71)	-	(1,428,609.66)	1.00			
NDC02	Euro - Pending Trade Purchases	-	(2,643,705.72)	-	(2,621,914.22)	1.00			
NDC02	United States dollar - Pending Foreign Exchange Sale	-	(2,966,868.62)	-	(2,966,868.62)	1.00			
NDC02	CREDIT SUISSE NASS CALL WTS/CT22/08/11(992	257,700.00	631,880.40	-	519,663.24	2.45		3A1EQPU	
NDC02	TINGYI(CAYMAN ISL) USD 0.005	-	-	7,363.77	-	12.78	G8878S103	6903556	0322.HK
NDC02	PEACE MARK(HLDGS) HKD0.10	872,000.00	-	-	884,432.16	-		6433774	0304stat.HK
NDC02	BRASILEIRA DE MEIO COM NPV	19,000.00	163,358.51	-	144,772.94	16.85		B614LY3	VNET3.SA
NDC02	HOGY MEDICAL CO NPV	4,600.00	233,611.44	1,096.54	240,687.72	4,900.00		6439040	3593.T
NDC02	LAMPRELL PLC ORD GBP0.05	133,758.00	251,118.49	-	669,673.21	1.14		B1CL524	LAM.L
NDC02	MIZUHO SECURITIES CO LTD NPV	94,000.00	295,196.14	-	235,798.87	303.00		6631501	8606.T
NDC02	SCOR SE EUR7.876972	15,227.00	312,042.61	-	291,671.30	14.61		B1LB9P6	SCOR.PA
NDC02	SUMITOMO MITSUI FINANCIAL GROUP NPV	8,510.00	346,626.94	-	595,274.52	3,930.00	J7771X109	6563024	SMFNF
NDC02	LUMENA RES CORP COMSTK	1,210,000.00	359,094.46	-	315,353.81	2.30		B51Z6D3	0067.HK
NDC02	TSUMURA & CO NPV	12,000.00	374,358.71	-	336,716.71	3,010.00		6906919	4540.T
NDC02	KIRIN HOLDINGS COM NPV	27,000.00	377,778.93	3,218.12	469,631.14	1,350.00	497350108	6493745	2503.T
NDC02	ALLIED WORLD ASSURANCE COM STK	9,500.00	387,885.00	-	342,584.75	40.83	G0219G203	B18S7H8	AWH
NDC02	TORISHIMA PUMP MFG NPV	27,000.00	396,248.12	-	474,053.19	1,416.00		6896924	6363.T
NDC02	BROWN(N)GROUP ORD GBP0.1105263	113,357.00	400,899.58	11,966.31	398,250.75	2.15		B1P6ZR1	BWNG.L
NDC02	WELLSTREAM HLDGS COMMON STK	47,663.00	402,280.82	-	966,120.73	5.13		B1VWM16	WSML.L
NDC02	GOLDEN EAGLE RETAI HKD0.10	358,000.00	415,739.25	-	328,100.01	9.00		B10S7M1	3308.HK
NDC02	SECOM CO NPV	10,400.00	422,532.00	-	532,175.35	3,920.00		6791591	9735.T
NDC02	MOUNT GIBSON IRON NPV	588,987.00	428,549.88	-	210,066.70	0.90		6963743	MGX.AX
NDC02	AUTOGRILL SPA EUR0.52	51,537.00	434,091.70	-	452,065.11	6.01		5256206	AGL.MI
NDC02	RONA INC COM NPV	40,200.00	441,339.82	-	397,006.25	12.75	776249104	2037288	RON.TO
NDC02	CAPSTONE MNG CORP COM	201,200.00	445,243.90	-	456,867.69	2.57	14068G104	2759162	CS.TO
NDC02	AZIMUT HLDG S.P.A NPV	47,668.00	451,649.59	-	394,391.49	6.76		B019M65	AZMT.MI
NDC02	PIGEON CORP NPV	14,200.00	451,821.53	-	369,834.10	3,070.00		6688080	7956.T
NDC02	NUTRECO HOLDING NV EUR0.24	11,658.00	454,342.94	-	422,185.32	27.79		5183359	NUTR.AS
NDC02	PRONOVA BIOPHARMA NOK0.02	171,500.00	455,624.52	-	617,563.73	17.10		B28CR55	PRON.OL
NDC02	HENGAN INTL COMMON STOCK	99,000.00	463,700.23	-	353,161.09	36.30		6136233	1044.HK
NDC02	T&D HOLDINGS INC NPV	16,200.00	465,087.84	-	980,676.87	2,770.00		6744294	8795.T
NDC02	OKUMA CORPORATION NPV	100,000.00	471,575.89	-	428,724.08	455.00		6657789	6103.T
NDC02	HUABAO INTL HLDG HKD0.10	490,000.00	474,190.49	-	362,132.24	7.50		B00HLY1	0336stat.HK
NDC02	PARTNERS GROUP HLG CHF0.01 (REGD)	4,913.00	476,143.81	-	315,462.17	105.40		B119QG0	PGHN.S
NDC02	PALADIN ENERGY LTD NPV	119,522.00	476,373.87	-	404,681.76	4.93	Q7264T104	6668468	PALAF
NDC02	HYFLUX NPV	318,000.00	483,366.15	-	396,302.34	2.20		6320058	HYFL.SI
NDC02	TOKIO MARINE HOLDINGS INC NPV	17,600.00	487,039.44	-	581,343.35	2,670.00	J86298106	6513126	TKOMF
NDC02	ABC-MART INC NPV	19,000.00	488,366.07	-	497,220.50	2,480.00		6292102	2670.T
NDC02	BQE CANT VAUDOISE CHF30.00(REGD)	1,557.00	490,700.89	-	474,888.78	342.75		7520794	BCVN.S

NDC02	MIZUHO FINANCIAL GROUP NPV	210,000.00	491,889.93	-	1,114,304.65	226.00	6591014	8411.T	
NDC02	WIRECARD AG NPV	51,537.00	502,404.21	-	490,874.28	6.95	7508927	WDIG.DE	
NDC02	RESTAURANT GROUP ORD GBP0.28125	221,655.00	521,996.57	20,324.93	512,780.88	1.43	BOYG1K0	RTN.L	
NDC02	TOWA PHARMACEUTICAL CO. LTD NPV	10,500.00	526,714.00	-	414,186.50	4,840.00	6899581	4553.T	
NDC02	POINT INC NPV	9,940.00	533,649.79	-	364,431.83	5,180.00	6300016	2685.T	
NDC02	UNICHARM PETCARE C NPV	18,000.00	538,218.38	-	528,239.63	2,885.00	B02VH32	2059.T	
NDC02	ROTORK ORD GBP0.05	39,652.00	540,364.96	-	493,809.87	8.28	0750695	ROR.L	
NDC02	ASICS CORP NPV	60,000.00	547,235.32	-	652,505.62	880.00	6057378	7936.T	
NDC02	SEVEN BANK NPV	209.00	547,816.76	-	517,121.68	252,900.00	B2NT8S1	8410.Q	
NDC02	WESTERN AREAS NL NPV	114,951.00	548,299.59	-	568,845.05	5.90	6261243	WSA.AX	
NDC02	NEXANS EUR1	10,326.00	548,427.74	-	937,037.45	37.87	7130836	NEXS.PA	
NDC02	UMICORE COMMON STOCK NPV	24,344.00	552,142.65	-	555,537.61	16.17	4005001	UMI.BR	
NDC02	GRIFOLS SA EUR0.5	31,292.00	552,596.82	-	609,353.49	12.59	B01SPF2	GRLS.MC	
NDC02	SNAM RETE GAS EUR1	127,662.00	560,026.14	-	707,583.26	3.13	7251470	SRG.MI	
NDC02	CHINA MOBILE LTD HKD0.10	57,000.00	570,731.80	-	597,295.12	77.60	Y14965100	6073556	0941.HK
NDC02	RPS GROUP ORD GBP0.03	173,328.00	571,604.09	-	843,709.03	2.00	0759476	RPS.L	
NDC02	OUTOTEC OYJ NPV	24,150.00	572,470.58	-	996,566.44	16.90	B1FN8X9	OTE1V.HE	
NDC02	SGL CARBON SE ORD NPV	19,069.00	588,704.42	-	881,096.62	22.01	D6949M108	4818351	SGCG.DE
NDC02	ASOS PLC ORD GBP0.035	105,275.00	589,682.01	-	505,717.08	3.40	3092725	ASOS.L	
NDC02	FIELMANN AG NPV	8,940.00	590,494.07	-	562,913.56	47.09	4409205	FIEG.DE	
NDC02	VICTREX ORD GBP0.01	63,956.00	592,458.45	5,476.95	761,686.22	5.63	0929224	VCTX.L	
NDC02	STARHUB LTD NPV	408,000.00	603,254.22	-	803,827.73	2.14	B1CNDB5	STAR.SI	
NDC02	SONY CORP NPV	23,100.00	604,524.02	-	555,299.97	2,525.00	6821506	6758.T	
NDC02	CHEMRING GROUP ORD GBP0.05	16,942.00	605,450.28	-	794,788.08	21.70	0190462	CHG.L	
NDC02	ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST	24,538.00	613,430.00	-	915,612.87	15.18	B03MLX2	RDSa.L	
NDC02	LOOMIS AB SER'B'NPV	62,156.00	615,715.71	-	484,850.40	76.75	B3K7KL2	LOOMb.ST	
NDC02	CHINA LIFE INSURAN 'H'CNV1	168,000.00	617,802.47	5,663.45	567,952.26	28.50	6718976	2628.HK	
NDC02	JULIUS BAER HLDG CHF0.05 (REGD)	16,056.00	622,722.71	-	1,104,243.05	42.18	B1WHVV3	BAER.VX	
NDC02	BABCOCK INTL GROUP ORD GBP0.60	78,620.00	622,776.46	-	888,041.52	4.81	0969703	BAB.L	
NDC02	ANSALDO STS EUR0.5	33,876.00	623,412.19	-	576,276.12	13.12	B118XB1	STS.MI	
NDC02	JUMBO SA EUR1.40	64,257.00	629,107.99	-	759,819.40	6.98	7243530	BABr.AT	
NDC02	ZTE CORP 'H'CNV1	182,800.00	634,488.81	-	664,095.17	26.90	B04KP88	0763.HK	
NDC02	NTT URBAN DEVELOPM NPV	663.00	642,488.47	-	692,629.36	93,500.00	B031SG1	8933.T	
NDC02	CHINA YURUN FOOD HKD0.1	430,000.00	649,157.10	-	677,729.02	11.70	B0D01C5	1068.HK	
NDC02	TENCENT HLDGS LTD COMMON STOCK	56,200.00	655,904.16	-	375,666.93	90.45	B01CT30	0700.HK	
NDC02	MERRILL LYNCH INTL C/WTS 03/12/12(WISTR	460,120.00	656,315.17	-	595,727.27	1.43	B29SNZ4	033497334_t.LU	
NDC02	CHINA POWER INTL HKD1	2,056,000.00	660,568.64	-	512,557.68	2.49	B02ZKQ8	2380.HK	
NDC02	UNI-CHARM CORP NPV	8,800.00	672,187.39	-	666,144.35	7,370.00	6911485	8113.T	
NDC02	TELEFONICA SA EUR1	29,825.00	674,364.69	-	735,446.15	16.12	879382109	5732524	TEF.MC
NDC02	JFE HOLDINGS INC NPV	20,400.00	687,153.44	-	698,771.88	3,250.00	6543792	5411.T	
NDC02	DANA PETROLEUM ORD GBP0.15	29,871.00	689,686.70	-	438,502.85	14.02	G26503113	3325205	DNPXF
NDC02	MAANSHAN IRON&STL 'H'CNV1	1,112,000.00	700,196.77	-	542,593.33	4.88	Y5361G109	6600879	0323.HK

NDC02	WORLEYPARSONS LIMITED NPV	36,378.00	700,247.18	-	604,558.65	23.81	6562474	WOR.AX
NDC02	MINTH GRP HKD0.1	850,000.00	703,027.72	-	660,081.76	6.41	B0RJCG9	0425.HK
NDC02	CRODA INTL ORD GBP0.10	81,892.00	719,498.64	-	960,569.43	5.34	0233527	CRDA.L
NDC02	BCO EST R GDE SUL PRF CLASS 'B' NPV	180,700.00	728,405.96	-	969,191.14	7.90	B23F8S9	BRSR6.SA
NDC02	STADA ARZNEIMITTEL NPV(REGD) (VINKULIERT)	29,470.00	736,195.89	-	1,413,649.78	17.81	5386750	STAGn.DE
NDC02	INGENICO EUR1	38,753.00	739,253.81	-	1,111,852.12	13.60	4196897	INGC.PA
NDC02	IG GROUP HLDGS ORD GBP0.00005	163,162.00	753,041.17	-	951,736.47	2.80	B06QFB7	IGG.L
NDC02	UBS AG CHF0.10	62,223.00	760,373.01	-	909,640.08	13.29	B18YFJ4	UBSN.VX
NDC02	EDF EUR0.5	15,644.00	760,875.52	-	1,601,315.88	34.68	B0NJJ17	EDF.PA
NDC02	PETROFAC ORD USD0.025	69,316.00	764,825.52	-	506,741.33	6.70	B0H2K53	PFC.L
NDC02	SHANDONG WEIGAO GP 'H'CNV0.1	304,000.00	780,588.51	-	561,627.18	19.90	6742340	8199.HK
NDC02	UNIT 4 AGRESSO NV EUR0.05	48,426.00	791,323.12	-	920,539.03	11.65	7131947	UNI4.AS
NDC02	IBERDROLA SA EUR0.75	98,601.00	799,389.59	-	1,421,428.20	5.78	B288C92	IBE.MC
NDC02	CHINA GREEN HLDGS HKD0.1	771,000.00	801,834.83	-	924,018.05	8.06	6728555	0904.HK
NDC02	MAIRE TECNIMONT SP NPV	249,831.00	814,739.22	-	1,164,097.95	2.33	B298VS3	MTCM.MI
NDC02	RHOEN-KLINIKUM AG ORD NPV	37,223.00	821,798.67	-	1,068,127.61	15.74	4717629	RHKG.DE
NDC02	EDF ENERGIES NOUV EUR1.6	16,894.00	837,903.64	-	1,044,903.60	35.36	B1HL121	EEN.PA
NDC02	HSBC HLDGS ORD USD0.50(HONGKONG REG)	100,300.00	849,632.58	16,048.00	1,223,994.01	65.65	G4634U169	HBCYF
NDC02	TRANSOCEAN LTD	11,600.00	861,764.00	-	635,833.12	74.29	H8817H100	B3KFWW1
NDC02	FRANCE TELECOM EUR4	38,052.00	862,518.02	-	993,907.67	16.16	F4113C103	5176177
NDC02	MINITUBISHI ELEC CP NPV	139,000.00	880,230.09	-	1,325,295.94	611.00	6597045	6503.T
NDC02	OSAKA GAS CO NPV	277,000.00	884,241.07	-	1,004,004.55	308.00	6661768	9532.T
NDC02	ANHUI CONCH CEMENT 'H'CNV1	142,000.00	888,639.43	-	637,062.78	48.50	6080396	0914.HK
NDC02	BRIDGESTONE CORP NPV	57,000.00	895,009.59	4,726.12	831,035.39	1,515.00	6132101	5108.T
NDC02	UNILEVER PLC ORD GBP0.031111	38,962.00	913,703.54	-	1,139,851.77	14.24	B10RZP7	ULVR.L
NDC02	AISIN SEIKI CO NPV	42,500.00	922,811.84	-	822,891.21	2,095.00	6010702	7259.T
NDC02	GDF SUEZ EUR1	25,013.00	931,142.25	-	1,492,487.76	26.54	B0C2CQ3	GSZ.PA
NDC02	ADR TOYOTA MTR CORP ADR FOR 2 COM	12,500.00	944,125.00	9,069.23	870,468.75	75.53	892331307	2898957
NDC02	EVS BROADCAST EQUI NPV	19,056.00	960,369.36	-	1,296,324.23	35.93	B08CHG2	EVSB.BR
NDC02	DBS GROUP HLDGS NPV	118,000.00	962,034.06	-	956,197.82	11.80	6175203	DBSM.SI
NDC02	SIEMENS AG NPV(REGD)	14,293.00	985,563.48	-	1,981,381.04	49.16	5727973	SIEGn.DE
NDC02	CSL NPV	38,688.00	1,005,565.61	-	745,501.05	32.15	6185495	CSL.AX
NDC02	TOYO TANSO CO LTD NPV	27,000.00	1,032,595.74	5,596.72	1,961,798.30	3,690.00	B0ZV9X3	5310.T
NDC02	RIO TINTO LIMITED NPV	25,096.00	1,059,078.53	-	826,897.83	52.20	6220103	RIO.AX
NDC02	HSBC HLDGS ORD USD0.50(UK REG)	128,101.00	1,060,089.82	20,496.16	892,255.89	5.03	0540528	HSBA.L
NDC02	NOMURA HOLDINGS NPV	127,200.00	1,073,128.47	-	2,381,134.45	814.00	J59009159	6643108
NDC02	SYNGENTA AG REG CHF0.1	4,773.00	1,107,065.65	-	905,902.30	252.25	4356646	SYNN.VX
NDC02	EAST JAPAN RAILWAY NPV	18,400.00	1,107,985.70	-	1,452,862.32	5,810.00	6298542	9020.T
NDC02	TOYOTA MOTOR CORP NPV	29,300.00	1,114,484.12	-	1,147,188.67	3,670.00	6900643	7203.T
NDC02	SSL INTERNATIONAL ORD GBP0.10	132,656.00	1,131,646.37	-	1,354,609.66	5.18	0798112	SSL.L
NDC02	NOKIA OYJ EUR0.06	79,019.00	1,157,127.89	-	1,195,246.33	10.44	X61873133	5902941
NDC02	MERRILL LYNCH INTL C/WT 17/03/11(BHARTI TV)	69,849.00	1,169,523.72	-	674,861.61	16.74	B125TD5	024884767_t.LU

NDC02	INTL POWER ORD GBP0.50	302,113.00	1,184,132.90	42,738.25	2,161,745.43	2.38		0632016	IPR.L
NDC02	BAYER AG NPV (BR)	22,335.00	1,197,363.38	-	1,381,250.61	38.22	D07112119	5069211	BAYZF
NDC02	ING GROEP NV CVA EUR0.24	121,885.00	1,226,139.48	-	1,245,720.41	7.17	N4578E413	7154182	INGVF
NDC02	ROGERS COMMS INC CLASS'B'COM CAD1.62478	47,700.00	1,228,079.39	11,290.26	1,638,906.64	29.90	775109200	2169051	RG
NDC02	E.ON AG COM STK	35,086.00	1,241,161.44	-	2,114,403.81	25.22		4942904	EONGn.DE
NDC02	FANUC LTD NPV	15,500.00	1,246,618.65	-	1,275,789.85	7,760.00		6356934	6954.T
NDC02	HONDA MOTOR CO NPV	45,300.00	1,248,878.06	3,756.02	1,526,271.73	2,660.00		6435145	7267.T
NDC02	RWE AG (NEU) NPV	16,012.00	1,259,738.36	-	1,817,974.52	56.09		4768962	RWEG.DE
NDC02	CANON INC NPV	38,700.00	1,267,471.63	18,049.44	1,261,946.34	3,160.00		6172323	7751.T
NDC02	TOKYO ELEC POWER NPV	50,600.00	1,300,595.95	-	1,405,908.56	2,480.00		6895404	950100
NDC02	CREDIT SUISSE AG CHF0.04(REGD)	29,182.00	1,330,906.35	-	1,162,342.26	49.60	H3698D419	7171589	CSGKF
NDC02	MITSUBISHI ESTATE CO LTD	80,000.00	1,335,751.67	-	1,253,756.40	1,611.00		6596729	8802.T
NDC02	SAIPEM EUR1	55,418.00	1,347,873.93	-	1,973,217.20	17.34		4768768	SPMI.MI
NDC02	HYUNDAI MOTOR CO KRW5000	23,210.00	1,350,022.37	-	1,356,520.39	74,100.00		6451055	005380.KS
NDC02	INCITEC PIVOT NPV	708,233.00	1,362,718.88	12,023.99	1,512,706.67	2.38		6673042	IPL.AX
NDC02	ANHEUSER-BUSCH INBEV NV	37,910.00	1,368,710.69	-	1,162,887.50	25.74	B6399C107	4755317	AHBIF
NDC02	ADR PETROLEO BRASILEIRO SA PETROBRAS	33,900.00	1,389,222.00	9,721.47	1,027,691.75	40.98	71654V408	2616580	PBR
NDC02	GEMALTO EUR1	40,193.00	1,390,249.76	-	1,352,736.47	24.66		B011JK4	GTO.PA
NDC02	MARKS & SPENCER GP ORD GBP0.25	277,164.00	1,396,729.55	-	1,307,353.52	3.06	G5824M107	3127489	MAKSF
NDC02	KUBOTA CORP NPV	171,000.00	1,412,520.08	-	1,428,609.66	797.00		6497509	6326.T
NDC02	BP ORD USD0.25	183,101.00	1,440,757.66	-	2,024,447.69	4.78	G12793108	0798059	BPAQF
NDC02	CHINA SHENHUA ENERGY CO 'H'	395,500.00	1,456,961.57	-	1,430,223.88	28.55		B09N7M0	1088.HK
NDC02	IMPERIAL TOBACCO ORD GBP0.10	58,276.00	1,514,435.60	20,154.09	2,140,038.11	15.78		0454492	IMT.L
NDC02	VODAFONE GROUP ORD USD0.11428571	785,120.00	1,515,366.66	67,234.70	2,589,744.44	1.17		B16GWD5	VOD.L
NDC02	SAP AG ORD NPV	38,116.00	1,532,795.95	-	2,107,310.47	28.67		4846288	SAPG.DE
NDC02	ADR TEVA PHARMACEUTICAL INDS	31,100.00	1,534,474.00	-	1,472,713.79	49.34	881624209	2883878	TEVA
NDC02	BHP BILLITON LTD NPV	55,693.00	1,563,268.17	-	1,305,305.35	34.72		6144690	BHP.AX
NDC02	BARRICK GOLD CORP COM NPV CAD	47,100.00	1,587,777.16	-	1,393,354.70	39.15	067901108	2024644	ABX
NDC02	WHARF(HLDGS) HKD1	381,000.00	1,614,937.97	-	1,337,362.32	32.85	Y8800U127	6435576	WARFF
NDC02	BG GROUP ORD GBP0.10	97,332.00	1,631,764.58	-	2,200,639.51	10.18		0876289	BG.L
NDC02	MITSUBISHI UFJ FIN NPV	266,300.00	1,650,488.68	-	2,593,424.38	598.00	J44497105	6335171	MBFJF
NDC02	RECKITT BENCKISER GROUP PLC ORD GBP0.10	37,462.00	1,706,464.31	-	1,995,542.22	27.66	G74079107	B24CGK7	RBGPF
NDC02	ALSTOM EUR7.0	29,130.00	1,718,333.49	-	2,025,508.68	42.06	F0259M475	B0DJ8Q5	AOMFF
NDC02	ADR VALE S A ADR	99,600.00	1,755,948.00	-	2,012,521.92	17.63	91912E105	2857334	VALE
NDC02	DIAGEO ORD GBX28.935185	122,556.00	1,758,960.33	-	2,560,262.67	8.72		0237400	DGE.L
NDC02	COCHLEAR LTD NPV	38,015.00	1,773,307.15	-	1,317,360.20	57.70		6211798	COH.AX
NDC02	ADR ICON PUB LTD CO	83,000.00	1,791,140.00	-	2,009,105.19	21.58	45103T107	2246385	ICLR
NDC02	ACE LTD COM STK	44,500.00	1,968,235.00	-	2,301,120.46	44.23	H0023R105	B3BQMF6	ACE
NDC02	BNP PARIBAS EUR2	30,889.00	2,003,848.66	-	2,461,804.29	46.25		7309681	BNPP.PA
NDC02	USIMINAS USI SD MG PRF'A'NPV	94,875.00	2,014,363.07	-	1,964,086.49	41.61		2386009	USIM5.SA
NDC02	ARM HLDGS ORD GBP0.0005	1,075,102.00	2,120,211.91	-	1,838,958.68	1.20		0059585	ARM.L
NDC02	TOTAL EUR2.5	39,386.00	2,125,818.94	-	2,560,807.20	38.48		B15C557	TOTF.PA

NDC02	STANDARD CHARTERED ORD	130,000.00	2,516,112.80	-	2,370,925.55	150.00	6558484	2888.HK
NDC02	FRESENIUS MED CARE NPV	58,414.00	2,612,888.03	-	2,593,408.81	31.89	5129074	FMEG.DE
NDC02	JAPAN STEEL WORKS NPV	215,000.00	2,656,164.17	-	2,163,197.71	1,192.00	6470685	5631.T
NDC02	HONG KONG ELECTRIC HOLDINGS HKD1	479,500.00	2,666,621.51	-	2,706,372.00	43.10	6435327	0006.HK
NDC02	NESTLE SA COMSTK	78,627.00	2,958,408.20	-	3,053,549.01	40.92	7123870	NESN.VX
NDC02	ROCHE HLDGS AG GENUSSSCHEINE NPV	22,185.00	3,012,941.47	-	3,504,575.41	147.70	7110388	ROG.VX
NDC02	BRIT AMER TOBACCO ORD GBP0.25	115,069.00	3,170,358.36	-	3,842,576.17	16.73	0287580	BATS.L
NDC02	KONINKLIJKE KPN	249,438.00	3,428,417.52	-	3,719,573.43	9.80	N4297B146	5956078
NDC02	MFO NICHOLAS-APPLEGATE INSTL FDS EME	2,200,565.99	15,205,911.02	-	18,538,926.93	6.91	653700393	B1VN1S9
2624917	MFB NTGI-QM COLTV DAILY S&P 500 EQTY IND	98,972.44	260,493,977.49	-	318,496,763.92	2,631.99	658991310	
NDC05	United States dollar - Invested Cash	-	837.53	0.30	837.53	1.00		
NDC05	PANTHEON EUROPE FUND VI, L.P.	3,200,000.00	3,672,959.68	-	4,370,439.85	0.82	8A18KWU	
2624920	PANTHEON USA FUND IV, LP	4,975,533.28	14,209,899.00	-	4,975,533.28	14,209,899.00	000294074	
2668132	PANTHEON USA FUND VII, LP	7,375,000.00	5,844,734.00	-	7,375,000.00	5,844,734.00	000489815	
NDC08	United States dollar - Invested Cash	-	515,690.05	309.77	515,690.05	1.00		
NDC08	United States dollar - Pending Trade Sales	-	3,512,752.36	-	3,512,752.36	1.00		
NDC08	United States dollar - Cash	-	(34,375.00)	-	(34,375.00)	1.00		
NDC08	United States dollar - Pending Trade Purchases	-	(1,828,000.00)	-	(1,828,000.00)	1.00		
NDC08	CDS BOFAUS6S SELL PROT ON SLM CORP SA	500,000.00	-	-	-	-	9A35ZZU	
NDC08	UNITED STATES TREAS BILLS 07-16-2009 DTD004	69,000.00	68,996.90	-	68,993.83	100.00	912795N23	B3L3LG1
NDC08	CIT GROUP INC MEDIUM TERM SR NTS BOOK E	150,000.00	84,045.00	42.03	94,500.00	56.03	12560PEP2	B170HMO
NDC08	JPMORGAN CHASE & CO C CRF JPM DUE 04-	200,000.00	175,020.00	2,677.22	180,000.00	87.51	46625HHA1	B2R0JX2
NDC08	CIT GROUP INC NEW CIT FLOAT 02/13/12 5.6100	300,000.00	177,014.40	477.75	189,000.00	59.00	125581CU0	B235HD7
NDC08	UTD STATES TREAS .875% DUE 04-30-2011	184,000.00	183,460.88	271.25	183,719.18	99.71	912828KL3	B4124K0
NDC08	DOW CHEM CO 8.55% DUE 05-15-2019	200,000.00	200,356.00	2,280.00	199,024.00	100.18	260543BX0	B4JNXP3
NDC08	SIMON PPTY GROUP L 6.75% DUE 05-15-2014	300,000.00	301,441.20	2,587.50	296,880.00	100.48	828807CB1	B4NH4X6
NDC08	RIO TINTO FIN USA 9% DUE 05-01-2019	400,000.00	444,601.60	7,400.00	444,000.00	111.15	767201AH9	B3YB054

NDC08	CITIGROUP INC 8.5% DUE 05-22-2019	500,000.00	508,619.50	4,604.17	491,295.00	101.72	172967EV9	B4R2N29
NDC08	FHLMC PREASSIGN 00025 5.125 11-17-2017	500,000.00	548,764.00	3,131.96	528,728.37	109.75	3137EABA6	B28K7D7
NDC08	DIAMOND OFFSHORE SR NT 5.875 DUE 05-01	600,000.00	611,375.40	5,581.25	600,528.00	101.90	25271CAK8	B41N0X8
NDC08	CONOCOPHILLIPS 4.6% DUE 01-15-2015	600,000.00	616,587.00	3,066.67	599,466.00	102.76	20825CAT1	B4X2Q80
NDC08	POTASH CORP SASK 5.25% DUE 05-15-2014	600,000.00	619,195.80	5,250.00	618,630.00	103.20	73755LAE7	B41N0C7
NDC08	HOSPIRA INC 6.4% DUE 05-15-2015	600,000.00	631,593.60	5,653.33	615,996.00	105.27	441060AK6	6A1HPPU
NDC08	ONCOR ELEC SR SECD NT 6.8 DUE 09-01-2018	700,000.00	748,025.60	15,866.67	704,305.00	106.86	68233JAD6	1A1HR9U
NDC08	ROGERS COMMUNICATIONS INC SR NT 6.8% DUE	700,000.00	750,418.20	17,982.22	735,434.00	107.20	775109AK7	7A16CQU
NDC08	CONSUMERS ENERGY CO 1ST MTG BD 6.7% DUE	700,000.00	761,889.80	14,981.95	752,486.00	108.84	210518CS3	B60T8F9
NDC08	BARRICK GOLD CORP NT 6.95 DUE 04-01-2019	700,000.00	784,004.20	13,108.47	753,655.00	112.00	067901AB4	B65Z9T3
NDC08	TELECOM ITALIA CAP 6.999% DUE 06-04-2018	800,000.00	809,324.80	4,199.40	775,728.00	101.17	87927VAU2	B39NTH0
NDC08	VODAFONE GROUP PLC NEW BD 5.625% DUE C	800,000.00	812,539.20	15,500.00	822,144.00	101.57	92857WAP5	B241P74
NDC08	TN GAS PIPELN CO 8% DUE 02-01-2016	800,000.00	838,000.00	27,377.78	804,000.00	104.75	880451AY5	B5ZMVJ1
NDC08	TELEFONICA EMISIONES S A U TELEFONICA EM	800,000.00	846,372.00	24,607.51	842,992.00	105.80	87938WAG8	B1Z5545
NDC08	PROGRESS ENERGY SR NT 7.05 DUE03-15-2019	800,000.00	887,600.00	15,980.00	873,024.00	110.95	743263AN5	B65YB05
NDC08	BHP BILLITON FIN USA LTD GTD SR NT 6.5% DUE	800,000.00	888,420.00	13,866.67	880,792.00	111.05	055451AH1	B65R7F1
NDC08	CONSOLIDATED EDISON CO N Y INC DEB SER 21	800,000.00	889,537.60	14,186.67	883,848.00	111.19	209111EX7	B66G1V1
NDC08	TOLEDO EDISON CO 7.25% DUE 05-01-2020	800,000.00	890,733.60	10,794.45	838,728.00	111.34	889175BE4	B468FB1
NDC08	TRANSCANADA 7.125% DUE 01-15-2019	800,000.00	902,905.60	27,233.33	879,568.00	112.86	8935268Y2	B3KXW47
NDC08	MFO PIMCO DEVELOPING LOCAL MARKETS	170,391.06	913,296.08	-	915,000.00	5.36	722005246	383692U
NDC08	ENERGY TRANSFER PARTNERS L P SR NT 9.7% I	800,000.00	918,436.00	40,524.45	921,480.00	114.80	29273RAK5	B3KN1F1
NDC08	APPALACHIAN PWR CO SR NT 7.95% DUE 01-1	800,000.00	922,384.00	19,786.67	883,592.00	115.30	037735CP0	B61Q9B2
NDC08	ENCANA CORP 6.5% DUE 05-15-2019	900,000.00	964,805.40	9,262.50	921,672.00	107.20	292505AH7	B41KD63
NDC08	HSBC HLDGS PLC NT 6.5% DUE 05-02-2036 BEO	1,000,000.00	976,534.00	10,652.78	909,930.00	97.65	404280AG4	B13VN63
NDC08	ALTRIA GROUP INC NT 9.25% DUE 08-06-2019BEC	900,000.00	1,010,619.90	33,531.25	1,007,766.00	112.29	02209SAJ2	B4VWZ95
NDC08	KINDER MORGAN ENERGY PARTNERS L P SR NT	900,000.00	1,023,646.50	43,200.00	1,003,356.00	113.74	494550AZ9	B3KLB4
NDC08	CDN NAT RES LTD NT 5.7 DUE 05-15-2017 REG	1,046,000.00	1,057,725.66	7,618.37	1,023,542.38	101.12	136385AK7	645712U
NDC08	DEUTSCHE TELEKOM INTL FIN B V DEUTSCHE L	1,000,000.00	1,061,314.00	24,562.50	1,055,220.00	106.13	25156PAL7	B3CMDY9
NDC08	ROCHE HLDGS INC 6% DUE 03-01-2019	1,000,000.00	1,066,281.00	21,000.00	1,055,590.00	106.63	771196AS1	B57H9C3
NDC08	XTO ENERGY INC SR NT 6.5% DUE 12-15-2018BEI	1,100,000.00	1,180,125.10	3,177.78	1,149,038.00	107.28	98385XAT3	B3CGKJ5
NDC08	PFIZER INC NT 6.2 DUE 03-15-2019	1,100,000.00	1,202,986.40	18,376.11	1,199,550.00	109.36	717081DB6	B65HZ24
NDC08	COMCAST CORP NEW NT 5.875% DUE02-15-2018.	1,200,000.00	1,216,408.80	26,633.33	1,199,868.00	101.37	20030NAR2	B1HL897
NDC08	PACIFIC GAS & ELEC CO 8.25% DUE 10-15-20	1,000,000.00	1,220,328.00	17,416.67	1,208,590.00	122.03	694308GN1	B3F1398
NDC08	AMERN EXPRESS CO 7.25% DUE 05-20-2014	1,400,000.00	1,448,207.60	12,123.61	1,403,108.00	103.44	025816BA6	B4N3SX2
NDC08	WACHOVIA CORP GLOBAL MEDIUM TERM SR NT	1,500,000.00	1,549,506.00	13,750.00	1,488,405.00	103.30	92976WBJ4	B2R4TZ6
NDC08	MFO PIMCO FDS PAPS EMERGING MKTS POI	202,889.69	1,819,920.52	-	1,828,000.00	8.97	722005840	233819U
NDC08	CITIGROUP INC GLOBAL SR NT 5.5% DUE 04-1	2,000,000.00	1,874,490.00	24,444.44	1,897,120.00	93.72	172967EQ0	B2QTB5
NDC08	AT&T CORP USD SR NT VAR RATE DUE 11-15	2,000,000.00	2,308,362.00	20,444.44	2,255,260.00	115.42	001957BD0	B0BFSH6
NDC08	BK AMER FDG CORP SR NT 7.375 DUE 05-15-	2,500,000.00	2,582,540.00	24,583.33	2,524,525.00	103.30	06051GDY2	B4MNMQ4
NDC08	GOLDMAN SACHS 6% DUE 05-01-2014	2,500,000.00	2,609,150.00	22,916.67	2,539,960.00	104.37	38141EA33	B41KD85
NDC08	PUT SWAPTION RBOSGB2R 6M 3.75%/3MLIBOR I	(1,000,000.00)	(12,934.10)	-	(11,350.00)	0.01	888999OB0	9A33A8U
NDC08	CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S	(500,000.00)	(50,957.90)	-	(71,250.00)	0.10		9A35ZZL

NDC08	PUT SWPTN USD RBOSGB2R 6M 3.42%/3MLIBOR	(3,000,000.00)	(54,195.30)	-	(53,697.25)	0.02	9A3313U	
NDC08	PUT SWPTN USD CITIBANKNY 3.75 / 3M LIBOR	(5,000,000.00)	(63,802.00)	-	(49,125.00)	0.01	9A3226U	
NDC08	CALL SWPTN USD RBOSGB2R 3M LIBOR / 3.42 EL	(3,000,000.00)	(72,578.70)	-	(62,265.14)	0.02	9A3315U	
NDC08	RABOBANK NEDERLAND NV VAR RATE PERPETL	300,000.00	333,750.00	2,475.00	331,500.00	111.25	749770AQ6	B51XMQ2 PVTPL1
NDC08	PVTPL FLORIDA GAS TRANSMISSION CO SR NT	350,000.00	384,678.00	4,070.70	368,130.00	109.91	340711AQ3	B415RL1 PVTPL1
NDC08	PVTPL WILLIAMS COS INC SR NT 144A 8.75 DUE	700,000.00	729,750.00	19,736.11	734,125.00	104.25	969457BR0	B5YSM86 PVTPL1
NDC08	PVTPL NT 144A 6.5% DUE 01-26-2019 BEO	800,000.00	876,182.40	22,388.89	873,712.00	109.52	268317AB0	B3L9B47 PVTPL1
NDC08	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT1	900,000.00	906,003.00	25,937.50	931,491.00	100.67	77340RAB3	B3B8WK7 PVTPL1
NDC08	PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DU	900,000.00	943,383.60	2,847.60	904,968.00	104.82	62912XAB0	B2B32V6 PVTPL1
NDC08	PVTPL CANADIAN OIL SANDS LTD SR NT 144A 7.7	1,000,000.00	1,022,580.00	10,763.89	980,560.00	102.26	13643EAF2	3A1HSFU PVTPL1
NDC08	PVTPL VERIZON WIRELESS CAP LLC / CELLCO P.	1,000,000.00	1,061,628.00	22,662.50	1,049,800.00	106.16	92344SAL4	B4V0XL8 PVTPL1
NDC08	GENERAL ELEC CAP CORP MEDIUM TERM NTS	1,200,000.00	1,090,008.00	2,734.07	1,060,716.00	90.83	36962GR89	B0YBQ00 MTN1
NDC08	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK	2,300,000.00	1,868,359.00	7,281.92	1,707,980.00	81.23	36962GU51	B0WDOX9 MTN1
NDC08	MORGAN STANLEY MTN 6% DUE 04-28-2015	2,000,000.00	1,994,778.00	21,000.00	1,969,140.00	99.74	61747YCE3	B2R6L78 MTN1
NDC08	BEAR STEARNS COS INC MEDIUM TERM NTS B	2,250,000.00	2,445,421.50	61,246.87	2,405,947.50	108.69	073928X73	B23XP04 MTN1
NDC08	FUT 03-14-2011	80.00	19,471,000.00	-	19,511,000.00	97.36	999599GH0	908708U EDH1
NDC08	FUT 12-13-2010	98.00	23,935,275.00	-	23,901,100.00	97.70		908709U EDZ0
NDC08	FUT 03-14-2011	(80.00)	(19,471,000.00)	-	(19,511,000.00)	97.36		908708L EDH1L
NDC08	FUT 12-13-2010	(98.00)	(23,935,275.00)	-	(23,901,100.00)	97.70		908709L EDZ0L

2688073	COLTV SHORT TERM INVT FD - Income	105,073.12	105,073.12	32.00	105,073.12	1.00	195998B16	
2688073	PIMCO DISTRESSED MORTGAGE FUND II, LP	20,000,000.00	22,873,096.00	-	20,000,000.00	22,873,096.00	000607788	

2624918	CF PRUDENTIAL PRISA I	1,887.56	46,674,646.77	-	59,198,534.15	24,727.50	99089IVL7	
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2624906	RICHLAND VENTURES, LP	1,457,986.78	9,075.00	-	1,457,986.78	9,075.00	000294009	
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2624908	RICHLAND VENTURES II, LP	3,386,746.16	438,288.00	-	3,386,746.16	438,288.00	000294017	
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2624909	RICHLAND VENTURES III, LP	3,434,532.85	484,188.00	-	3,434,532.85	484,188.00	000294025	
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2624912	SOUTHVEST FUND III, LP	1.00	12,075.00	-	1.00	12,075.00	000294058
2624913	SOUTHVEST FUND IV, LP	1.00	5,776,596.00	-	1.00	5,776,596.00	000294066
2624910	TENNESSEE VALLEY VENTURES, LP	750,000.04	9,166,500.00	-	750,000.04	9,166,500.00	000294033
			<u>1,628,216,302.31</u>	5,028,525.24			
	TOTAL MARKET VALUE PLUS ACCRUED INCOME		<u><u>1,633,244,827.55</u></u>				