AMERICAN ELECTRIC POWER CO INC

FORM

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Fiscal Year 12/31

UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, D.C. 20549

	FORM 11-K	
	(Mark One)	
[X]	ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934	
	For the fiscal year ended December 31, 2006	
	OR	
[]	TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934	
	For the transition period fromto	
	AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN (Full title of the plan)	
	AMERICAN ELECTRIC POWER COMPANY, INC. 1 Riverside Plaza, Columbus, Ohio 43215 (Name of issuer of the securities held	

pursuant to the plan and the address of its principal executive office)

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Schedule of Assets (Held at End of Year) as of December 31, 2006

EXHIBITS:

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Consent of Independent Registered Public Accounting Firm

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the Benefits Finance Committee has duly caused this annual report to be signed by the undersigned thereunto duly authorized.

By: /s/ Stephan T. Haynes

Stephan T. Haynes, Secretary

Date: July 12, 2007

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

American Electric Power Service Corporation, as Plan Administrator:

We have audited the accompanying statements of net assets available for benefits of the American Electric Power System Retirement Savings Plan (the "Plan") as of December 31, 2006 and 2005, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2006 and 2005, and the changes in net assets available for benefits for the years then ended in conformity with accounting principles generally accepted in the United States of America.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule listed in the Table of Contents is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in our audit of the basic 2006 financial statements and, in our opinion, is fairly stated in all material respects when considered in relation to the basic 2006 financial statements taken as a whole.

/s/ Deloitte & Touche LLP

Columbus, Ohio July 12, 2007

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF DECEMBER 31, 2006 AND 2005

	2006	2005
ASSETS	_	
Investments:	_	
Participant – directed investments (at fair value)	\$2,895,323,884	\$2,781,045,544
Participant Loans	55,239,294	55,014,826
Total Investments	\$2,950,563,178	\$2,836,060,370
NET ASSETS AVAILABLE FOR BENEFITS AT FAIR VALUE	\$2,950,563,178	\$2,836,060,370

See notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2006 AND 2005

	2006	2005
NET INVESTMENT INCOME		
Interest	\$ 44,815,428	\$ 37,173,823
Dividends	29,661,277	59,184,701
Net Appreciation in Fair Value of Investments	216,080,147	87,773,142
TOTAL	290,556,852	184,131,666
CONTRIBUTIONS		
Participants	145,140,492	131,405,750
Employer	60,107,657	55,007,584
TOTAL	205,248,149	186,413,334
Distributions To Participants	(377,061,437)	(242,978,237)
ADMINISTRATIVE AND MANAGEMENT FEES		
Professional Fees	(480,436)	(201,733)
Investment Advisory and Management Fees	(3,501,192)	(1,896,276)
Other Fees	(259,128)	(58,343)
TOTAL	(4,240,756)	(2,156,352)
	(1,210,700)	(2,100,002)
INCREASE IN NET ASSETS	114,502,808	125,410,411
NET ASSETS AVAILABLE FOR BENEFITS		
BEGINNING OF YEAR	2,836,060,370	2,710,649,959
NET ASSETS AVAILABLE FOR BENEFITS END OF YEAR	\$2,950,563,178	\$2,836,060,370
	+2,750,505,170	+2,550,000,570

See notes to financial statements.

NOTES TO FINANCIAL STATEMENTS FOR THE YEARS ENDED DECEMBER 31, 2006 AND 2005

1. PLAN DESCRIPTION

The following description of the American Electric Power System Retirement Savings Plan (the "Plan") is provided for general information purposes only. Participants should refer to the Plan documents for more complete information.

The Plan is a defined contribution plan that became effective and commenced operations on January 1, 1978. The Plan covers eligible regularly scheduled full-time and part-time employees of the participating subsidiaries of American Electric Power Company, Inc. ("AEP" or the "Company"). Eligible employees may enroll in the Plan upon commencement of employment. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"). Generally, eligible employees participating in the Plan may make contributions (as pre-tax, after-tax or, effective beginning July 1, 2006, designated Roth 401(k) contributions) in 1% increments up to 30% of their eligible pay (within IRS limits). That 30% limit will be increased to 50% effective beginning July 1, 2007. Participants who are age 50 and older are able to save additional pre-tax or Roth 401(k) dollars; the catch-up contribution limit was \$5,000 and \$4,000 for 2006 and 2005, respectively. The Company contributes to the Plan, on behalf of each participant, an amount equal to 75% of the participant's contributions up to 6% of the participant's eligible compensation for each payroll period, subject to certain limitations. All contributions are deposited to the American Electric Power System Retirement Savings Plan Trust after each pay period. The Plan, in a manner consistent with the requirements under section 401 et seq., of the Internal Revenue Code, restricts the amount that certain participants who are deemed highly compensated may contribute to the Plan. Participants are allowed to change investment elections, change investment percentages in the funds, or move existing fund balances on a daily basis. Participants are immediately vested in their pre-tax, after-tax, Roth 401(k) and the Company matching contributions, including earnings thereon.

American Electric Power Service Corporation ("AEPSC") is the plan administrator (Plan Administrator) and plan sponsor (Plan Sponsor). AEPSC is a wholly-owned subsidiary of AEP. Until July 1, 2006, Fidelity Management Trust Company ("Fidelity") was the trustee for all funds and the record keeper for the entire Plan.

Effective July 1, 2006, Fidelity Management Trust Company was replaced by JP Morgan Chase Bank N.A. as custodian and trustee and JP Morgan Retirement Plan Services LLC as record keeper with respect to the Plan. Also effective July 1, 2006, the investment options offered by the Plan were changed to a series of separately managed accounts, interests in commingled and collective trusts and self-directed mutual fund brokerage accounts for which JP Morgan affiliates provide custody, trustee, recordkeeping and other services.

The AEP Stock Fund, a Plan investment option, is an Employee Stock Ownership Plan ("ESOP"). As a result, participants can elect to have dividends generated from their AEP Stock Fund holdings paid out in cash, rather than automatically reinvested in the fund. The dividend payouts are made periodically, but no less often than annually, and are treated as ordinary income for tax purposes. The 10 percent early withdrawal penalty for individuals under age 59-1/2 does not apply to these dividend payouts.

Participants may transfer the value of their own cumulative contributions, in any whole percentage or dollar amount, among investments, and change their investment elections on a daily basis. Participants may change their payroll contribution elections coinciding with Company payroll periods. Excluding their pre-tax and Roth 401(k) contributions, participants may make an unlimited number of withdrawals of their interest in the Plan, including Company matching contributions, which are immediately vested. Pre-tax and Roth 401(k) contributions are not eligible for withdrawal by participants not yet age 59-1/2, except under hardship as defined by the Plan or severance of employment.

Participants may borrow from their savings plan accounts, a minimum of \$1,000 but no more than the lesser of \$50,000 or 50% of their account balance. Loan terms range from 12 months to 60 months (or up to 180 months for certain residential loans), or any monthly increment in-between. Interest rates, fixed for the life of the loan, are calculated by adding 1% to the prime rate, as reported in the Wall Street Journal. For loans taken before July 1, 2006, the interest rate is in effect as of the first business day of the calendar *quarter* in which the loan is taken. For loans taken after July 1, 2006, the interest rate is in effect as of the first business day of the calendar *month* in which the loan is taken. Active employees make principal and interest payments through payroll deductions.

Retirees/surviving spouses may make monthly payments using a coupon book or through automatic withdrawal from their bank account. Participant loans and the accrued interest are collateralized by the account balance, and upon default, the outstanding balance is subjected to income taxes and possibly penalty taxes.

2. **ACCOUNTING POLICIES**

The accompanying financial statements are prepared on the accrual basis of accounting.

Certain amounts in the 2005 financial statements have been reclassified to conform with the 2006 presentation.

Investments are reported in the Statements of Net Assets Available for Benefits at fair value, except for its benefit responsive

investment contract investments, which are stated at contract value.

The shares of AEP common stock held in the AEP Stock Fund investments are valued at year-end quoted stock closing prices.

Quoted market prices are used to value investments (including, but not limited to, the shares of AEP common stock held in the AEP Stock Fund), except investments in registered investment companies, collective trust funds or commingled funds, which are stated at estimated fair values based on the value of the underlying securities and assets as provided by the Trustee. All participant loans are valued at the outstanding loan balances.

The Managed Income Fund includes investment contracts valued at contract value, which is equal to cost (contributions), plus interest, less withdrawals. As described in Financial Accounting Standards Board Staff Position, FSP AAG INV-1, Reporting of Fully Benefit-Responsive Contracts Held by Certain Investment Companies Subject to the AICPA Investment Company Guide and Defined-Contribution Health and Welfare and Pension Plans (the "FSP AAG INV-1"), investment contracts held by a defined-contribution plan are required to be reported at fair value. The Plan adopted FSP AAG INV-1 in 2006. The adoption did not have a material effect on the Plan's financial statements as interest rates are adjusted to the market quarterly. Accordingly, contract value approximates fair value

Purchases and sales of securities have been recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. These amounts are reinvested by the Trustee in the same funds that generated such income with the exception of the AEP Stock Fund, which pays out or reinvests dividends at each participant direction.

Administrative and Management Fees paid to both Fidelity and JPMorgan for 2006 totaled \$1,941,205 and such fees paid to Fidelity for 2005 totaled \$904,495. The structure for the payment of the Plan's administrative and management fees changed in connection with the transition from Fidelity to JPMorgan effective July 1, 2006 (as described in Footnote 1). Prior to July 1, 2006, the Plan was not charged separate fees to Fidelity for recordkeeping services. Fidelity received compensation in the form of management fees directly from the Plan's holdings in various mutual funds as many of the holdings were managed by Fidelity. Effective July 1, 2006, the Plan directly pays for administrative, recordkeeping and management fees.

Distributions are recorded when paid. There were no material amounts due to participants who requested distributions from the Plan as of December 31, 2006 and 2005.

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

The Plan utilizes various investment instruments, including common stock, bonds, commingled funds and investment contracts. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

3. **INVESTMENT CONTRACTS**

During the year ended December 31, 2005 and the six month period ended June 30, 2006, the Plan had a Managed Income Fund with Fidelity as trustee, which invested primarily in fully benefit responsive investment contracts. Fidelity maintained the assets in a custodian account. There were no reserves against contract value for credit risk of the contract issuer or otherwise. The account was credited with earnings on the underlying investments and charged for Plan withdrawals (credited interest rates ranged from 5.65% to 4.05% and 5.65% to 3.76% for 2006 and 2005, respectively). The average yield for each investment contract ranged from 5.04% to 4.16% and 4.16% to 3.87% for fiscal years ending December 31, 2006 and 2005, respectively. The investment is recorded in the 2005 financial statements based on the contract value of the underlying investment contracts as reported to the Plan by Fidelity. Contract value represents contributions made under the contract, plus earnings, less withdrawals. All investment contracts maintained by Fidelity were terminated in June of 2006 as part of the transfer of recordkeeping and investment functions from Fidelity to JPMorgan Retirement Plan Services LLC.

At December 31, 2006, the Managed Income Fund provides a self managed stable value investment option to participants that includes synthetic guaranteed investment contracts ("GIC") which simulates the performance of a guaranteed investment contract through an issuer's guarantee of a specific interest rate (the wrapper contract) and a portfolio of financial instruments that are owned by the Plan. The Plan entered into four synthetic GIC contracts in July 2006. The synthetic GIC contracts include underlying assets which are held in a trust owned by the Plan and utilizes benefit-responsive wrapper contracts issued by four banking institutions. The contracts provide that participants execute plan transactions at contract value. Contract value represents contributions made to the fund, plus earnings, less participant withdrawals. The interest rates are reset quarterly based on market rates of other similar investments, the current yield of the underlying investments and the spread between the market value and contract value, but the rate cannot be less than 0%. Certain events such as plan termination or a plan merger initiated by the Plan Sponsor, may limit the ability of the Plan to transact at contract value or may allow for the termination of the wrapper contract at less than contract value. The Plan Sponsor does not believe that any events that may limit the ability of the plan to transact at contract value are probable. At December 31, 2006 the credited rate and the average yield based on annualized earnings and interest credited to participants was 5.50% and 5.29%, respectively.

4. INVESTMENTS EXCEEDING 5% OF PLAN NET ASSETS

Investments exceeding five percent of net assets as of December 31, 2006 and 2005 were:

	FAIR VALUE	
	2006	2005
American Electric Power Company, Inc. Common Stock	\$ 401,083,727	\$ 517,452,122
Fidelity Blue Chip Growth Fund	\$ -	\$ 245,710,255
Fidelity US Equity Index Commingled Pool	\$ -	\$ 211,263,445
Morgan Guaranty Act Contract	\$ -	\$ 206,692,392
Bank of America Contract	\$ -	\$ 206,691,132
State Street Bank & Trust Company Contract	\$ -	\$ 206,691,243
Rabobank Nederland Contract	\$ -	\$ 206,684,414
Fidelity Low-Priced Stock Fund	\$ -	\$ 152,202,523
Intermediate Bond Fund - JPMorgan Chase Bank	\$ 828,681,084	\$ -
EB Daily Liquidity Aggregate Bond Index Fund	\$ 185,242,997	\$ -
EB Daily Liquidity Stock Index Fund	\$ 339,905,703	\$ -

5. **NET APPRECIATION IN FAIR VALUE OF INVESTMENTS**

During 2006 and 2005, the Plan's investments (including investments purchased, sold as well as held during the year) appreciated in value as follows:

	Year Ended December 31,	
	2006 2005	
Investment at Fair Value:		
American Electric Power Company, Inc. – Common Stock	\$ 50,371,670	\$ 39,600,019
Investments at Estimated Fair Value:		
Securities, Mutual Funds and Group Annuity, Bank Investment and Other Fixed Income Contracts	\$ 165,708,477	\$ 48,173,123
Total Net Appreciation	\$ 216,080,147	\$ 87,773,142

6. **FEDERAL INCOME TAX**

The Internal Revenue Service (IRS) has determined that the Plan meets the requirements of Section 401(a) of the Internal Revenue Code (the Code); therefore, the Plan's Trust is exempt from federal income tax pursuant to Section 501(a) of the Code.

The Plan obtained its latest determination letter on February 15, 2005, in which the IRS stated that the Plan, as then designed, was in compliance with the applicable requirements of the Code; provided however, the letter merely acknowledges receipt of (without approving) the provisions intended to satisfy the requirements of the Code, as amended by the Economic Growth and Tax Relief Reconciliation Act of 2001 ("EGTRRA") and it contemplates that AEP will make some additional changes to the plan documents that were proposed in correspondence sent to the IRS in connections with its determination letter application. Those changes were made pursuant to documents signed on May 11, 2005.

On January 30, 2007, the Company submitted an application to the IRS for an updated determination letter with respect to compliance of the Plan and its trust with the applicable requirements of the Code. That application remains pending. The Company may timely further amend the Plan so that it remains in compliance with the requirements of the Code. The Company and Plan management believe that the Plan is currently designed and operated in compliance with the applicable requirements of the Code, and the Plan continues to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Under current income tax laws and regulations, participants are not subject to federal income tax on the employer contributions to their accounts or on the accumulated earnings on employee and Company contributions until such amounts are distributed to participants. Employees have the option to make contributions to the Plan on a pre-tax basis, in which case federal income tax is deferred until such amounts are distributed. Effective beginning July 1, 2006, employees have the option to make designated Roth Contributions to the Plan, in which case federal income tax does not apply to accumulated earnings distributed as part of a qualified distribution.

7. PLAN TERMINATION

Although it has not expressed any intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants remain 100 percent vested in their accounts.

8. **EXEMPT PARTY-IN-INTEREST TRANSACTIONS**

Certain transactions involving the Plan and its assets involved parties in interest with respect to the Plan, but those transactions were not prohibited transactions under ERISA because of the applicability of one or more exemptions. The exempt party-in-interest transactions involving the Plan included the following: While Fidelity Management Trust Company was acting as trustee and custodian and record keeper under the plan, its affiliate was acting as the investment manager or investment advisor with respect to certain mutual funds made available as investment options under the Plan. While JPMorgan Chase Bank, N.A., was acting as trustee and custodian under the Plan, its affiliates have been acting as investment manager for a number of the Plan's investment options, the Plan's record keeper and investment advisor or investment manager for a number of plan participants with respect to the amounts held in their plan.

At December 31, 2006 and 2005, the Plan held 9,420,072 and 13,951,257 shares, respectively of common stock of American Electric Power, Inc., the parent company and Plan Sponsor, with a cost basis of \$303,523,152 and \$449,014,903, respectively. During the years ended December 31, 2006 and 2005, the Plan recorded dividend income of \$18,700,272 and \$19,772,636, respectively.

9. **LEGAL ISSUES**

Kermit Bridges v. American Electric Power Company, Inc. et al.; John N. Suhayda v. American Electric Power Company, Inc. et al.; and Selena Plentl v. American Electric Power Company, Inc. et al. In the fourth quarter of 2002 and the first quarter of 2003, three putative class action lawsuits were filed on behalf of the Plan against American Electric Power Company, Inc., certain AEP Executives, and AEP's ERISA Plan Administrator alleging violations of ERISA in the selection of AEP Stock as an investment alternative and in the allocation of assets to AEP stock. The complaint requested compensation for losses suffered by the Plan, plus equitable relief, costs, attorney fees and other relief the court considers appropriate. The ERISA actions were originally pending in Federal District Court in Columbus, Ohio. In July 2006, following the withdrawal of two of the plaintiffs, the Federal District Court entered judgment denying the remaining plaintiff's motion for class certification and dismissing all claims without prejudice. In August 2006, the plaintiff filed a notice of appeal of that judgment in the U.S. Court of Appeals for the Sixth Circuit. The parties have filed briefs, and the Court will hear the oral argument on July 27, 2007. The U.S. Department of Labor has intervened and filed a brief in support of the plaintiff, now appellant, and has been allocated part of appellant's oral argument time. The position of the defendants, now appellees, is that the Order of the Federal District Court should be affirmed. The outcome of the appeal cannot be determined at this time. However, a recent opinion issued by the U.S. Court of Appeals for the Seventh Circuit raising a similar issue was decided in favor of the plaintiff/appellant, and there are similar cases pending before other courts.

SUPPLEMENTAL SCHEDULE OF ASSETS HELD AS OF DECEMBER 31, 2006

Identity of Issuer, Borrower, Lessor or Similar Party	Number of SHARES/UNITS	FAIR VALUE
INVESTMENT CONTRACTS:		
Stable Value Wrap		
Bank of America		
variable annual yield (5.5% at		
December 31, 2006) with an		
indeterminate maturity date	-	\$ 2,490,315
Stable Value Wrap		
UBS		
variable annual yield (5.5% at		
December 31, 2006) with an		
indeterminate maturity date	-	2,490,315
Stable Value Wrap		
IXIS		
variable annual yield (5.5% at		
December 31, 2006) with an		
indeterminate maturity date	-	2,490,315
Stable Value Wrap		
State Street Bank		
variable annual yield (5.5% at		
December 31, 2006) with an		2 400 215
indeterminate maturity date	-	2,490,315
Subtotal		\$ 9,961,260
Intermediate Bond Fund-		
JPMorgan Chase Bank	74,271,679	\$828,681,084
U.S. Treasury Notes		
(3.625%, due at December 30, 2007)		844,289
JPMorgan Chase Bank	0.400.054	0.422.054
Liquidity Fund	8,422,864	8,422,864
Cash		89,236

TOTAL – INVESTMENT CONTRACTS		\$847,998,733

SUPPLEMENTAL SCHEDULE OF ASSETS HELD AS OF DECEMBER 31, 2006 (continued)

CASH ACCOUNT	Identity of Issuer, Borrower, Lessor or Similar Party	Number of SHARES/UNITS	<u> </u>	AIR VALUE
CASH ACCOUNT CASH - COMMINGLED FUNDS I.030,880 I.030,881 JP MORGAN LIQUID ASSETS MONEY MARKET FUND J. 3,279,382 JP MORGAN LIQUID ASSETS MONEY MARKET FUND J. 3,279,382 JP MORGAN LIQUID ASSETS MONEY MARKET FUND J. 3,279,382 JP MORGAN LIQUID ASSETS MONEY MARKET FUND J. 3,279,382 JP MORGAN LIQUID ASSETS MONEY MARKET FUND J. 3,279,382 Common/Collective Trusts ALLIANCE BERNSTEIN INT'L STYLE BLEND ALLY LIQUIDITY AGGREGATE BOND INDEX FUND J. 225,383 JR JULY LIQUIDITY STOCK INDEX FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY FUND JR JULY LIQUIDITY SMALL CAP STOCK INDEX FUND JR JULY LIQUIDITY SMALL CAP STOCK I		_		_
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PMORGAN LIQUID ASSETS MONEY MARKET FUND				
Initied States Initial States Init				
Total Cash Equivalents				
Common/Collective Trusts		(1,288,474) Uni	S_	
ALLIANCE BERNSTEIN INT'L STYLE BLEND BOAILY LIQUIDITY AGGREGATE BOND INDEX FUND BO DAILY LIQUIDITY STOCK INDEX FUND INCOME - EB DAILY LIQUIDITY STOCK INDEX FUND INCOME - EB DAILY LIQUIDITY STOCK INDEX FUND INCOME - EB DAILY LIQUIDITY STOCK INDEX FUND SAPPORT INCOME - EB DAILY LIQUIDITY STOCK INDEX FUND SAPPORT INCOME - EB DAILY LIQUIDITY STOCK INDEX FUND SAPPORT S	Total Cash Equivalents		\$	34,320,885
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				(63)
(5,00				(3,656)
		(10) Offi		49,736

AMERICAN ELECTRIC POWER COMPANY, INC. COMMON STOCK \$6.50 PAR VALUE	9,420,072	Units	Φ.	401,083,727
Total Employer Stock			\$	401,083,727
Corporate Stocks				
3M CO COM STK USD0.01	11,800			919,574
4 KIDS ENTERTAINMENT INC COM STK USD0.01		Units		133,006
ABBOTT LABS COM NPV ABERCROMBIE & FITCH CO CLASS'A'COM STK USD0.01	69,500 41,700			3,385,345 2,903,571
ACCENTURE LTD BERM CLS'A'COM USD0.0000225	24,700			912,171
ACCO BRANDS CORP COM STK USD0.01	25,700			680,279
ACE LTD COM STK NPV	31,900			1,940,158
ACUITY BRANDS INC COM STK USD0.01	14,000			728,560
ADAPTEC INC COM STK USD0.001	146,800			684,088
ADESA INC COM STK USD0.01	39,500			1,096,125
ADOBE SYSTEMS INC COM STK USD0.0001 ADVANCE AMER CASH ADVANCE CTRS INC COM USD0.01	143,300	Units		5,892,496 98,155
ADVANCE AUTO PARTS INC COM STK USD0.001	11,700			416,754
ADVANTA CORP CLASS'B'NON VTG USD0.001		Units		388,307
AETNA INC NEW COM STK USD0.001	32,300			1,394,714
AFC ENTERPRISES INC COM STK USD0.001		Units		53,010
AFFILIATED MANAGERS GROUP INC COM STK USD0.01	26,600			2,796,458
AFFYMETRIX INC COM STK USD0.01	36,100			832,466
AGILENT TECHNOLOGIES INC COM STK USD0.01	56,600			1,972,510
AIR PRODUCTS & CHEMICALS INC COM STK USD1		Units		402,534
AKAMAI TECHNOLOGIES COM STK USD0.01 ALABAMA NATIONAL BANCORPORATION COM ST USD1		Units Units		472,768 76,016
ALCON INC CHF0.20	37,400			4,180,198
ALEXANDRIA REAL ESTATE EQUITIES COM STK USD0.01		Units		303,420
ALLIANCE DATA SYSTEM COM STK USD0.01	46,000			2,873,620
ALLIANCE IMAGING INC COM STK USD0.01	10,305	Units		68,528
ALLIANT TECHSYSTEMS INC COM STK USD0.01		Units		265,846
ALLIED WASTE INDUSTRIES INC COM STK USD0.01	38,200			469,478
ALLSTATE CORP COM USD0.01	29,600			1,936,566
ALLTEL CORP COM STK USD1 ALPHARMA INC CLASS'A'COM STK USD0.20	25,900 17,000			1,569,670 409,700
AMBAC FINANCIAL GROUP INC COM STK USD0.01	26,400			2,351,448
AMDOCS ORD GBP0.01	24,700			957,125
AMEDISYS INC COM STK USD0.001	51,134			1,680,775
AMER INTL GRP COM USD2.50	87,300			6,255,918
AMERICAN EAGLE OUTFITTER COM STK USD0.01	20,700			647,600
AMERICAN EQUITY INVT LIFE HLDG CO COM STK USD1	15,900			207,177
AMERICAN EXPRESS CO COM USD0.20 AMERICAN POWER CONVERSION COM STK USD0.01	48,200			2,924,294
AMERISOURCEBERGEN CORP COM STK NPV	30,500 28,000			932,995 1,258,880
AMERISTAR CASINOS INC COM STK USD0.01		Units		113,738
AMGEN INC COM USD0.0001	28,000			1,912,680
AMPHENOL CORP CLASS'A'COM STK USD0.001	43,700			2,714,162
ANDREW CORP COM STK USD0.01	115,900			1,185,657
ANHEUSER-BUSCH COS COM USD1	28,500			1,402,200
APARTMENT INV&MGMT COM USD0.01 CL'A'	15,100			854,962
APOGEE ENTERPRISES INC COM STK USD0.33 1/3		Units		148,687
APOLLO INVESTMENT CORP COM STK USD0.001 APPLE INC COM STK NPV	27,500 58,800			616,000 4,988,592
APTARGROUP INC COM STK USD0.01	34,200			2,019,168
ARES CAPITAL CORP COM STK USD0.001	22,000			420,420
ARROW ELECTRONICS INC COM STK USD1	55,000			1,735,250
ASBURY AUTOMOTIVE GROUP INC COM STK USD0.01	20,400			480,624
ASHFORD HOSPITALITY TRUST INC COM STK USD0.01		Units		83,490
ASHLAND INC COM STK USD1		Units		442,752
ASPEN INSURANCE HLDGS COM STK USD0.15144558	10,100			266,236
ASSURANT INC COM STK USD0.01	13,400			740,350
ASSURED GUARANTY LTD COM STK USD0.01 ASTORIA FINANCIAL CORP COM STK USD0.01	31,700 62,100			843,220 1,872,936
ASTRAZENECA ADR EACH REP 1 ORD USD0.25(MGT)	22,900			1,872,930
AT&T INC COM STK USD1	52,700			1,884,025
ATMEL CORP COM STK USD0.001	192,700			1,165,835

ATMI INC COM STK USD0.01	6,300	Units	192,339
ATWOOD OCEANICS INC COM STK USD1	16,100		788,417
AUTODESK INC COM STK NPV	54,900		2,221,254
AUTOLIV INC COM STK USD1	15,500		934,650
AUTOZONE INC COM STK USD0.01	5,600		647,136
AVNET INC COM STK USD1 AVOCENT CORP COM STK USD0.01	108,600		2,772,558 362,195
BANNER CORP COM STK USD0.01	10,700 3,000		133,590
BANTA CORP COM STK USD0.01	13,400		487,760
BASF AG ADR-EACH REPR 1 ORD NPV LEVEL II	4,400		427,724
BAXTER INTL INC COM USD1	4,300		199,477
BEA SYSTEMS INC COM USD0.001	65,000		817,700
BECKMAN COULTER INC COM STK USD0.10	19,300	Units	1,154,140
BECTON DICKINSON & CO COM STK USD1	18,100		1,274,150
BEL FUSE INC CLASS'B'SHS USD0.1	6,300		219,177
BELDEN INC COM STK USD0.01	7,200		281,808
BENCHMARK ELECTRONICS INC COM STK USD0.10	66,500		1,619,940
BERKLEY(W.R.)CORP COM STK USD0.20 BHP BILLITON LIMITED ADR EACH REP 2 ORD NPV(MGT)	64,500 10,900		2,228,367 433,275
BIG 5 SPORTING GOODS CORP COM STK USD0.01	3,400		83,028
BIO RAD LABORATORIES INC CLASS'A'COM STK USD0.0001	1,600		132,032
BISYS GROUP COM STK USD0.02	16,600		214,306
BJ SERVICES COM STK USD0.10	63,300		1,858,976
BJS WHOLESALE CLUB INC COM STK USD0.01	14,900	Units	463,539
BMC SOFTWARE INC COM STK USD0.01	27,200	Units	875,840
BOEING CO COM STK USD5	57,000		5,063,880
BOK FINANCIAL CORP COM STK USD0.00006	6,200		340,876
BORG-WARNER INC COM STK USD0.01	26,645		1,572,588
BRINKER INTERNATIONAL COM STK USD0.10	23,650		713,284
BROADCOM CORP CLASS'A'COM STK USD0.0001 BROADWING CORPORATION	71,400 52,100		2,306,934 813,802
BROOKS AUTOMATION INC	69,800		1,005,120
BROWN SHOE CO INC COM STK USD3.75	7,700		368,214
CABLEVISION SYSTEMS CORP NY GROUP COM STK USD0.01	73,100		2,081,888
CABOT CORP COM STK USD1	3,400		148,138
CABOT OIL & GAS CO COM USD0.10	3,900		236,535
CADENCE DESIGN SYSTEMS INC COM STK USD0.01	118,900		2,129,499
CAE INC COM NPV	143,000		1,312,740
CAMBREX CORP COM STK USD0.10	7,300		165,856
CAMECO CORP COM NPV	84,100		3,404,742
CAREMARK RX INC COM STK USD0.001 CARTERS INC COM STK USD0.01	4,500 72,200		258,715 1,841,100
CDW CORPORATION COM USD0.01	12,400		871,968
CEC ENTERTAINMENT COM STK USD0.10	2,400		96,600
CELGENE CORP COM STK USD0.01	11,800		678,854
CEMEX S.A.B. DE C.V. ADR EACH REP 10 CPO(SPON)	12,900		437,052
CENTENNIAL COMMUNICATIONS CORP CLASS'A'COM STK USD0.01	112,900	Units	811,751
CENTRAL PAC FINL CORP COM	5,000		193,800
CEPHALON INC COM STK USD0.01	22,300		1,570,143
CHAMPION ENTERPRISES INC COM STK USD1	31,900		298,584
CHARMING SHOPPES INC COM STK USD0.10	78,800		1,066,164
CHECKPOINT SYSTEMS COM STK USD0.10 CHESAPEAKE ENERGY CORP COM STK USD0.01	8,900 33,100		179,780 963,541
CHEVRON CORP COM STK USD0.75	22,500		1,654,425
CHICAGO BRIDGE & IRON CO N.V. EURO.01 (REG)	8,100		221,454
CHILDRENS PLACE RETAIL STORE INC COM STK USD0.10	5,700		362,064
CHITTENDEN CORP COM STK USD1	3,406		104,530
CIBER INC COM STK USD0.01	30,100	Units	204,078
CIGNA CORP COM STK USD0.25	25,800		3,395,154
CIMAREX ENERGY CO COM STK USD0.01	4,500		164,250
CINCINNATI BELL NC USD0.01	281,300		1,285,541
CISCO SYSTEMS COM USD0.001	226,100		6,179,313
CITIGROUP INC COM STK USD0.01	37,100 37,100		2,069,067 2,066,470
CITIGROUP INC COM STK USD0.01 CLAIRES STORES INC COM STK USD0.05	29,000		2,066,470 961,060
CLARCOR INC COM STK USD0.03 CLARCOR INC COM STK USD1	12,500		422,625
COACH INC COM STK USD0.01	105,700		4,540,872
COGNEX CORP COM STK USD0.002	33,100		788,442

COGNIZANT TECHNOLO COM CL'A'USD0.01	21,300 Units	1,643,508
COLDWATER CREEK COM STK USD0.01	56,600 Units	1,387,832
COLGATE-PALMOLIVE CO COM STK USD1	20,000 Units	1,304,800
COLUMBIA BANKING SYSTEMS INC COM STK NPV	3,300 Units	115,896
COMERICA INC COM STK USD5	13,300 Units	780,444
COMPASS BANCSHARES INC COM STK USD2 COMPLETE PRODUCTION SERVICES INC COM STK USD0.01	25,100 Units 68,600 Units	1,507,004 1,454,320
COMPUTER SCIENCES CORP COM STK USD1	45,900 Units	2,449,683
COMSTOCK RESOURCES INC COM STK USD0.50	28,500 Units	885,210
COMTECH TELECOMMUNICATIONS COM STK USD0.10	4,017 Units	152,927
COMVERSE TECHNOLOGY INC COM STK USD0.10	19,700 Units	415,867
CONOCOPHILLIPS COM STK USD1.25	24,000 Units	1,726,800
CONSECO INC COM STK USD0.01	10,300 Units	205,794
CONSOL ENERGY INC COM STK USD0.01	10,700 Units	343,791
CONSOLIDATED EDISON INC COM STK USD0.10	39,900 Units	1,917,993
CORE LABORATORIES NV EURO.01	1,900 Units	153,900
CORN PRODUCTS INTERNATIONAL INC COM STK USD0.01 CORNING INC COM STK USD0.50	3,800 Units 82,500 Units	131,252 1,543,575
COVANCE COM STK USD0.01	6,100 Units	359,351
COVENTRY HEALTHCAR COM STK USD0.01	30,500 Units	1,526,525
COWEN GROUP INC COM STK NPV	13,600 Units	287,640
CRANE CO COM STK USD1	25,500 Units	934,320
CROWN MEDIA HOLDINGS CLASS'A'COM STK USD0.01	48,900 Units	177,507
CSG SYSTEMS INTL INC COM STK USD0.01	4,700 Units	125,631
CTS CORP COM STK NPV	6,936 Units	109,103
CUMMINS INC COM STK USD2.50	21,000 Units	2,481,780
CV THERAPEUTICS INC COM STK USD0.001	45,700 Units	637,972
CYTEC INDUSTRIES INC COM STK USD0.01 DARDEN RESTAURANTS INC COM STK NPV	8,500 Units 35,900 Units	480,335 1,442,103
DAVITA INC COM STK USD0.001	16,900 Units	961,272
DEL MONTE FOODS COM STK USD0.01	97,800 Units	1,078,734
DEUTSCHE BANK AG ORD NPV(REGD)	14,700 Units	1,958,628
DIEBOLD INC COM STK USD1.25	8,700 Units	405,420
DIGITAL REALTY TRUST INC COM STK USD0.01	6,600 Units	227,807
DILLARDS INC CLASS'A'COM NPV	20,100 Units	703,701
DIRECTV GROUP INC COM USD0.01	28,800 Units	718,272
DISCOVERY HLDG CO CLASS'A'COM STK USD0.01	56,800 Units	913,912
DOMTAR INC COM NPV	19,800 Units 44,000 Units	167,112
DONNELLEY(R.R.)& SONS CO COM STK USD1.25 DREAMWORKS ANIMATION SKG INC CLASS 'A' COM STK USD0.01	37,900 Units	1,563,760 1,117,671
DRS TECHNOLOGIES INC COM STK USD0.01	11,500 Units	605,820
DST SYSTEMS INC DELAWARE COM STK USD0.01	32,200 Units	2,016,686
DUKE REALTY CORP COM STK USD0.01	37,000 Units	1,513,300
E TRADE FINANCIAL CORP COM STK USD0.01	80,400 Units	1,802,568
EARTHLINK INC COM STK USD0.01	43,300 Units	307,430
EATON CORP COM USD0.50	22,400 Units	1,683,136
ECI TELECOM ORD ILSO.12	17,362 Units	150,355
EDUCATION REALTY TRUST INC COM STK USD0.01 EDWARDS(A.G)INC COM STK USD1	11,800 Units 15,600 Units	174,286 990,444
EL PASO ELECTRIC CO COM STK NPV	13,200 Units	321,684
ELEC DATA SYS CORP COM USD0.01	33,600 Units	925,680
ELECTRONIC ARTS COM USD0.01	66,300 Units	3,338,868
ELECTRONICS FOR IMAGING COM STK USD0.01	21,800 Units	579,444
EMULEX CORP COM STK USD0.10	43,400 Units	846,734
ENCORE ACQUISITION CO COM STK USD0.01	23,100 Units	566,643
ENDURANCE SPECIALTY HLDGS COM STK USD1	7,200 Units	263,376
ENERGEN CORP COM STK USD0.01	10,000 Units	469,400
ENERGY EAST CORP COM STK USD0.01	12,900 Units	319,920
ENERSYS COM USD0.01 ENI ADR EACH REP 2 ORD (MGT)	10,900 Units 24,300 Units	174,400 1,634,904
ENTERCOM COMMUNICATIONS COM STK USD0.01	16,300 Units	459,334
ESSEX PROPERTY TRUST INC COM STK USD0.0001	2,000 Units	260,180
EVEREST RE GROUP COM STK USD0.01	5,500 Units	539,605
EXPRESS SCRIPTS IN COM USD0.01	4,600 Units	329,360
FAIRCHILD SEMICONDUCTOR INTL INC	27,400 Units	460,594
FEI CO COM STK NPV	6,800 Units	179,316
FERRO CORP COM STK USD1	13,600 Units	281,384
FINISH LINE INC CLASS'A'COM STK USD0.01	36,700 Units	524,076

FIRST FINANCIAL BANSHARRES INC COM STK USDO01			
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PPL GROUP INC COM STK USD10	FORRESTER RESEARCH INC COM STK USD0.01	•	
FULLER(H.B.).CO COM STK USD10 6.K SERVICES NIC CLASS'ACOM STK USD0.50 6.M SERVICES NIC CLASS'ACOM STK USD0.001 12.000 11.000 1			
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1,0/3,230			
	HOLOGIC HAC COM STR OSDO.01	22,700 UI	1,0/3,230

HOME PROPERTIES INC COM STK USD0.01	7,600 Units	450,452
HORMEL FOODS CORP COM STK USD0.0586	42,000 Units	1,568,280
HOSPIRA INC COM STK USD0.01	8,900 Units	298,862
HOUSTON EXPLORATION CO COM STK USD0.01 HUMAN GENOME SCIENCES COM STK USD0.01	1,200 Units	62,136 865,824
HYPERION SOLUTIONS CORP COM STK USD0.001	69,600 Units 30,200 Units	1,085,388
IBERIABANK CORP COM STK USD1	2,700 Units	160,299
IDACORP INC COM STK NPV	41,000 Units	1,584,650
IKON OFFICE SOLUTIONS COM STK NPV	40,900 Units	669,533
IMATION CORP COM STK USD0.01	14,200 Units	659,306
IMS HEALTH INC COM STK USD0.01	43,100 Units	1,184,388
INDEPENDENT BANK CORP MICHIGAN COM STK USD1	3,150 Units	79,664
INDEPENDENT BANK CORP(MASS) COM STK USD0.01	2,400 Units	86,856
INDYMAC BANCORP INC COM STK USD0.01	10,500 Units	474,180
INFINITY PROPERTY & CASUALTY CORP COM NPV	5,200 Units	251,628
INFOSYS TECHNOLOGIES ADR EACH REPR 10RD INR5 ING GROEP N.V. ADR-EACH REPR 1 ORD(SPONS)	24,100 Units 44,900 Units	1,314,896 1,983,233
INGRAM MICRO INC CLASS'A'COM STK USD0.01	36,000 Units	734,760
INSIGHT ENTERPRISE INC COM STK USD0.01	32,800 Units	618,936
INTEGRATED DEVICE TECHNOLOGY COM STK USD0.001	32,000 Units	495,360
INTER TEL INC COM STK NPV	7,400 Units	164,576
INTERACTIVE DATA CORP COM STK NPV	15,200 Units	365,408
INTERCONTINENTAL EXCHANGE INC COM STK USD0.01	21,800 Units	2,352,220
INTERNATIONAL BUS MACH CORP COM STK USD0.20	9,500 Units	922,925
INTERNATIONAL GAME TECHNOLOGY COM STK USD0.000625	15,200 Units	704,099
INTERNATIONAL SPEEDWAY CORP CLASS'A'COM STK USD0.01	15,600 Units	796,224
INVITROGEN COM STK USD0.01	11,900 Units	673,421
IPC HLDGS COM STK USD0.01	48,200 Units	1,515,890
JACK IN THE BOX INC COM STK USD0.01 JARDEN CORP COM STK NPV	4,000 Units 13,600 Units	244,160 473,144
JOHNSON & JOHNSON COM STK USD1	19,700 Units	1,300,594
JOHNSON CONTROLS INC COM STK USD0.16 2/3	11,000 Units	948,387
JONES APPAREL GROUP INC COM STK USD0.01	15,600 Units	521,508
JOS A BANK CLOTHIERS COM STK USD0.01	36,300 Units	1,065,405
JOURNAL COMMUNICATIONS INC COM STK USD0.01	32,800 Units	413,608
JOY GLOBAL INC COM STK USD1	40,000 Units	1,933,600
K&F INDUSTRIES HOLDINGS INC COM STK USD0.01	21,400 Units	485,994
KADANT INC COM STK USD0.01	3,906 Units	95,228
KEANE INC COM STK USD0.10	22,800 Units	271,548
KELLOGG CO COM STK USD0.25 KELLWOOD CO COM STK USD0.01	26,200 Units 8,700 Units	1,311,572 282,924
KENNAMETAL INC CAP STK USD1.25	8,200 Units	482,570
KEY ENERGY SERVICES INC COM STK USD0.10	29,200 Units	456,980
KIMBERLY-CLARK CORP COM STK USD1.25	19,400 Units	1,327,050
KINDRED HEALTHCARE INC COM STK USD0.25	29,100 Units	734,775
KINETIC CONCEPTS INC COM STK USD0.001	8,200 Units	324,310
KKR FINANCIAL HLDGS LLC COM STK USD0.01	22,100 Units	592,059
KLA TENCOR CORP COM STK USD0.001	19,200 Units	955,200
KNOLL INC COM STK USD1	27,300 Units	600,600
KOHLS CORP COM STK USD0.01	9,600 Units	656,928
L-1 IDENTITY (HLD) COM STK USD0.001 LAB CORP AMER HLDG COM USD0.1	29,700 Units 17,900 Units	449,361
LABOR READY INC COM STK NPV	4,817 Units	1,315,113 88,296
LAKELAND FINANCIAL CORP COM STK USD0.01	3,300 Units	84,249
LAM RESEARCH CORP COM STK USD0.001	100,000 Units	5,062,000
LANCE INC COM STK USD0.833	2,103 Units	42,228
LANDSTAR SYSTEMS INC COM STK USD0.01	3,200 Units	122,176
LEHMAN BROS HLDGS INC COM STK USD0.10	24,800 Units	1,937,376
LENNOX INTERNATIONAL INC COM STK USD0.01	32,300 Units	992,902
LEXINGTON REALTY TRUST COM STK USD0.0001	8,800 Units	202,554
LIBERTY GLOBAL INC COM STK SERIES 'C' USD0.01	55,300 Units	1,548,400
LIBERTY MEDIA-INTERACTIVE A COM STK USD0.01 'A'	21,100 Units	455,127
LIFEPOINT HOSPITALS INC COM STK USD0.01 LIMITED BRANDS INC COM STK USD0.50	30,100 Units 22,600 Units	1,014,370 654,044
LIN TV CORP COM STK USD0.01	100,300 Units	997,985
LINCARE HLDGS INC COM STK USD0.01	34,400 Units	1,370,496
LINCOLN ELECTRIC HLDGS INC COM STK NPV	5,200 Units	315,328
LINCOLN NATIONAL CORP COM STK USD1.25	18,600 Units	1,235,040

LOCKHEED MARTIN CORP COM STK USDO.01 8,900 Umis 856.251				
DOES CORP CAROLINA GROUP COM STR VISDO.01		9,300	Units	856,251
LOUISIANA-PACIFIC CORP COM STK USDO				
LOWES COS INC COM STR USD0.01 MACATTAMA BANK CORP COM STR NPY ABANK CORP COM STR USD0.01 ARE BANCORP ENC COM STR USD0.02 ARE BANCORP ENC BANCO				
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NORDSTROM INC COM STK NPV	13,500 Units	666,090
NORTHROP GRUMMAN CORP COM STK USD1	12,600 Units	853,020
NORTHWEST NATURAL GAS CO COM STK USD3.167	8,500 Units	360,740
NOVARTIS AG ADR EACH REPR 1 CHF0.50(REGD) NOVELLUS SYSTEMS INC COM STK NPV	67,100 Units 56,100 Units	3,854,224 1,930,962
NU SKIN ENTERPRISES INC CLASS'A'COM STK USD0.001	11,300 Units	205,999
NUVEEN INVESTMENTS CLASS'A'COM USD0.01	27,700 Units	1,437,076
NVIDIA CORP COM USD0.001	23,900 Units	884,539
NYMAGIC INC COM STK USD1	2,500 Units	91,700
NYSE GROUP INC COM STK USD0.01	28,700 Units	2,789,640
OAKLEY INC COM STK NPV	11,400 Units	228,684
OCCIDENTAL PETROLEUM CORP COM USD0.20	75,900 Units	3,722,411
OCEANEERING INTERNATIONAL INC COM STK USD0.25	6,700 Units	265,990
OFFICE DEPOT INC COM STK USD0.01 OFFICEMAX INC COM STK USD2.50	17,400 Units 13,800 Units	664,158 687,240
OLD DOMINION FREIGHT LINE INC COM STK USD0.10	6,900 Units	166,083
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	69,700 Units	1,622,616
OLIN CORP COM STK USD1	13,500 Units	223,020
OMNICARE INC COM STK USD1	27,500 Units	1,062,325
OPENTV CORP NPV CLASS'A'	136,800 Units	317,376
OPTIONSXPRESS HLDGS INC COM STK USD0.0001	34,900 Units	791,881
ORACLE CORP COM USD0.01	50,900 Units	872,426
O'REILLY AUTOMOTIVE INC COM STK USD0.01 OSHKOSH TRUCK CORP COM STK USD0.01	41,700 Units 30,900 Units	1,336,902 1,496,178
OSI PHARMACEUTICALS INC COM STK USD0.01	16,400 Units	573,672
OVERSEAS SHIPHOLDING GROUP INC COM STK USD1	14,300 Units	805,090
OXFORD INDUSTRIES INC COM STK USD1	21,800 Units	1,082,370
PACER INTL INC COM	6,700 Units	201,469
PACIFIC CONTINETAL CORP COM STK USD1	2,917 Units	56,240
PACIFIC SUNWEAR OF CALIFORNIA INC COM STK USD0.01	29,300 Units	573,694
PACTIV CORP COM STK USD0.01	12,600 Units	449,694
PALL CORP COM STK USD0.10 PARAMETRIC TECHNOLOGY CORP NEW COM STK USD0.01	50,200 Units	1,734,410 214,438
PARKWAY PROPERTIES INC COM STK USD0.001	11,900 Units 4,200 Units	214,438
PARTNERRE COM STK USD1	10,500 Units	745,815
PATTERSON COS INC COM STK USD0.01	22,600 Units	802,526
PATTERSON UTI ENERGY INC COM STK USD0.01	78,100 Units	1,814,263
PAXAR CORP COM STK USD0.10	19,100 Units	440,446
PDL BIOPHARMA INC COM STK USD0.01	87,300 Units	1,758,222
PENN NATIONAL GAMING INC COM STK USD0.01	28,700 Units	1,194,494
PENNEY(J.C.)CO INC COM STK USD0.50 PEPSI BOTTLING GROUP INC COM STK USD0.01	8,300 Units	642,088 1,290,432
PEPSICO INC CAP USD0.016666	41,600 Units 76,000 Units	4,777,620
PERFORMANCE FOODS GROUP INC COM STK USD0.01	12,000 Units	331,680
PEROT SYSTEMS CLASS'A'COM STK USD0.01	76,500 Units	1,253,835
PER-SE TECHNOLOGIES INC COM STK USD0.01	17,500 Units	486,150
PFIZER INC COM USD0.05	52,300 Units	1,354,570
PHILADELPHIA CONSOLIDATED HOLDINGS COM STK NPV	7,100 Units	316,376
PHOTRONICS INC COM STK USD0.01	75,300 Units	1,230,402
PINNACLE WEST CAPITAL CORP COM STK USD2.50	32,300 Units	1,637,287
PLATINUM UNDERWRITERS HLDGS LTD SHS PMI GROUP INC COM STK USD0.01	51,100 Units 53,300 Units	1,581,034 2,516,959
POLO RALPH LAUREN CORP CLASS'A'COM STK USD0.01	15,500 Units	1,204,505
POLYCOM INC COM STK USD0.0005	26,900 Units	831,479
PPG INDUSTRIES INC COM STK USD1.666	6,100 Units	391,681
PRAXAIR INC COM STK USD0.01	6,800 Units	403,444
PRECISION CASTPARTS COM NPV	78,900 Units	6,178,698
PREFERRED BK LOS ANGELES CALIFORNIA COM STK USD0.01	1,400 Units	84,126
PREMIUM STANDARD FARMS INC COM STK USD0.01	27,100 Units	504,873
PRICELINE.COM INC COM STK USD0.008 PRIDE INTL INC NEW COM USD0.01	30,600 Units 34,000 Units	1,334,466 1,020,340
PROCTER & GAMBLE CO COM STK NPV	51,700 Units	3,322,759
PROGRESS SOFTWARE CORP COM STK USD0.01	8,300 Units	231,819
PROSPERITY BANCSHARES INC COM STK USD1	4,600 Units	159,264
PROTECTIVE LIFE CORP COM STK USD0.50	14,700 Units	698,250
PULTE HOMES INC COM STK USD0.01	36,200 Units	1,200,392
QLOGIC CORP COM STK USD0.001	60,900 Units	1,334,928
QUALCOMM INC COM STK USD0.0001	123,400 Units	4,678,286

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RED ROBIN GOURMET BURGERS INC COM STK USDO.001		*	,
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27,700 Omts 1,531,530			
	512H LIK BLIGORD CONTOTIC CODOWI	27,700 Omts	1,551,550

STERIS CORP COM STK NPV	8,100 U	Units	203,877
STILLWATER MINING CO COM STK USD0.01	87,900 t		1,097,871
SUNCOR ENERGY COM STK NPV	24,300 U		1,917,513
SUNOCO INC COM STK USD1	47,400 U		2,955,864
SWIFT ENERGY CO COM STK USD0.01	13,100 U 3,000 U		587,011
SY BANCORP INC COM STK NPV SYBASE INC COM STK USD0.001	3,000 U		84,450
SYKES ENTERPRISES INC COM STK USD0.01	14,300 U		353,210 208,152
SYMMETRY MEDICAL INC COM STK USD0.001	28,900 U		399,687
SYNIVERSE HLDGS INC COM STK USD0.001	36,100 U		541,139
TANGER FACTORY OUTLET CENTERS COM STK USD0.01	10,100 U		394,708
TARGET CORP COM STK USD0.0833	54,200 U		3,092,110
TAUBMAN CENTRES INC COM STK USD0.01	4,700 U		240,805
TECHNITROL INC COM STK USD0.125	46,200 U	Units	1,103,718
TEKTRONIX INC COM STK NPV	8,200 U		239,194
TEMPLE-INLAND INC COM STK USD1	18,400 U		846,952
TEMPUR PEDIC INTERNATIONAL INC COM STK USD0.01	26,100 U		534,006
TENNECO INC COM STK USD0.01	3,732 U		92,255
TERADYNE INC COM STK USD0.125	24,800 U		371,008
TEREX CORP COM STK USD0.01 TESORO CORP COM STK USD0.1666	27,300 U		1,763,034
TETRA TECH INC COM STK USD0.1000	23,100 U 28,800 U		1,519,287 520,992
THE MOSAIC COMPANY	63,000 U		1,345,680
THERAVANCE INC COM STK USD1	30,300 U		935,967
TJX COS INC COM STK USD1	24,100 U		687,332
TORCHMARK CORP COM STK USD1	29,700 U		1,893,672
TOTAL S A SPONSORED ADR(CNV 1/2 SHS EUR10)	22,400 U		1,611,008
TRIAD HOSPITALS INC COM STK USD0.01	18,200 U	Units	761,306
TRIQUINT SEMI CONDUCTOR INC COM STK USD0.001	181,900 U		818,550
TRUSTMARK CORP COM STK NPV	5,000 U		163,550
TUPPERWARE BRANDS CORP COM STK USD0.01	11,000 U		251,196
TWEEN BRANDS INC COM STK USD0.01	25,800 U		1,030,194
TYCO INTERNATIONAL LTD COM STK USD0.20	30,200 U		921,100
UAP HLDG CORP COM STK USD0.001	27,500 U 66,400 U		692,450
UBS AG CHF0.10 UCBH HLDGS INC COM STK USD0.01	9,500 U		4,005,912 167,105
UNIFI INC COM STK USD0.01	107,000 U		262,150
UNITED AMERICA INDEMNITY LTD COM STK	6,600 U		167,178
UNITED BANKSHARES INC COM STK USD2.50	6,400 U		249,152
UNITED FIRE & CASUALTY CO COM STK USD3.33 1/3	3,700 U		130,925
UNITED ONLINE INC COM STK USD0.001	33,200 U	Units	440,896
UNITED RENTALS INC COM STK USD0.01	30,200 U	Units	767,986
UNITED STATES CELLULAR CORP COM STK USD1	26,500 U		1,844,135
UNITED STATES STEEL CORP COM STK USD1	18,400 U		1,345,776
UNITED STATIONERS INC COM STK USD0.10	14,200 U		662,998
UNITED TECHNOLOGIES CORP COM STK USD1	44,700 U		2,794,644
UNITEDHEALTH GROUP INC COM STK USD0.01	26,800 U		1,439,964
UNIVERSAL COMPRESSION HLDS COM STK USD0.01	3,600 U		223,596
UNIVERSAL CORP COM STK NPV UNIVERSAL TECHNICAL INSTITUTE COM STK USD0.0001	3,300 U 23,700 U		161,733 526,377
URS CORP COM STK USD0.01	53,000 U		2,271,050
VALASSIS COMMUNICATIONS INC COM STK USD0.01	26,100 U		378,450
VALSPAR CORP COM STK USD0.50	49,900 U		1,385,723
VARIAN SEMICONDUCT EQUIP ASSOC INC COM STK USD1	35,500 U		1,615,960
VECTREN CORP COM NPV	21,200 U		599,536
VERIGY LTD COM NPV	13,700 U	Units	243,175
VERITAS DGC INC COM STK USD0.01	2,200 U	Units	188,386
VF CORP COM STK NPV	20,800 U		1,707,264
VIAD CORP COM STOCK USD1.5	9,900 U		402,336
VISHAY INTL USD0.10	107,100 U		1,450,134
VULCAN MATERIALS CO COM STK USD1	4,500 U		404,415
WALT DISNEY CO. DISNEY COM USD0.01	148,400 U		5,132,261
WARNACO GROUP INC CLS'A'COM STK USD0.01 WASHINGTON GROUP INTERNATIONAL INC COM STK USD0.01	26,400 U 15,900 U		670,032 950,661
WASHINGTON MUTUAL INC COM STK NPV	41,900 U		1,906,031
WATERS CORP COM STK USD0.01	30,500 U		1,493,585
WATERS CORF COM STR USDO.01 WATSON WYATT WORLDWIDE INC CLASS'A'COM STK USD0.01	15,900 U		719,078
WAUSAU PAPER CORP COM STK NPV	12,200 U		182,878
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WELL POINT INC COM STR USDO 01 WENT COAST BANCORY ORE COM STR USDO 01 WEST COAST BANCORY ORE COM STR USDO 01 WEST COAST BANCORY ORE COM STR USDO 01 WEST AMERICA BANCORY ORE COM STR USDO 01 WILLIAMS SONOMA INC COM STR USDO 00 WILLIAG SOLO DE COM STR USDO 01 WEST BANCALL CORP COM STR U				
WEST COAST BANCORP OR COM STR USD0.01		61,000	Units	4,800,090
WEYSERMARUSE CO COM STR USD125				
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PEPSICO INC CAP USD0.016666	900 Units	56,595
PRICELINE.COM INC COM STK USD0.008	(1,800) Units	(78,695)
PROCTER & GAMBLE CO COM STK NPV	600 Units	38,611
QUALCOMM INC COM STK USD0.0001	1,600 Units	60,454
RARE HOSPITALITY INC COM STK NPV	1,700 Units	56,111
RESEARCH IN MOTION COM NPV	300 Units	38,798
		,
RESOURCES CONNECTION INC COM STK USD0.01	1,300 Units	42,160
ROCHE HLDG AG ADR-REPR GENUS PTG CERT NPV	800 Units	71,862
SANDISK CORP COM STK USD0.001	(1,000) Units	(43,190)
SAP AG ADR EACH 1 REP 1 COM NPV(SPONS)LEVEL II	600 Units	31,850
SCHLUMBERGER COM USD0.01	500 Units	31,809
SCHWAB(CHARLES)CORP COM STK USD0.01	2,400 Units	46,487
ST.JUDE MEDICAL INC COM STK USD0.10	1,200 Units	43,925
STARBUCKS CORP COM STK NPV	800 Units	28,527
SUNCOR ENERGY COM STK NPV	300 Units	23,568
TARGET CORP COM STK USD0.0833	700 Units	39,947
UBS AG CHF0.80	800 Units	48,451
UNITED TECHNOLOGIES CORP COM STK USD1	500 Units	31,317
VARIAN SEMICONDUCT EQUIP ASSOC INC COM STK USD1	3,100 Units	142,537
VERIGY LTD COM NPV	0 Units	0
WALT DISNEY CO. DISNEY COM USD0.01	1,900 Units	65,901
WHOLE FOODS MARKET INC COM STK NPV	800 Units	37,515
WILLIAMS-SONOMA INC COM STK USD0.01	3,600 Units	115,139
WYETH COM USD0.333	700 Units	35,854
Total Corporate Stock		\$ 664,080,967
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Compared Daht Sequities		
Corporate Debt Securities	70.000 II '	60.200
AIFUL CORPORATION 5% DUE 10/AUG/2005	70,000 Units	69,299
ALTERNATIVE LOAN TRUST 2006-OA 4-A-1 VARIABLE 5-Aug-46	383,443 Units	383,907
ALTRIA GROUP INC 7.00% 04/NOV/2013	200,000 Units	219,520
AMERICAN HOME MORTGAGE ASSETS TRUST 2006-2 2A1 VARIABLE 25/SEP/2046	372,607 Units	373,388
AMERICAN HOME MORTGAGE ASSETS TRUST 2006-3 3A12 VAR 25/OCT/2046	361,388 Units	359,990
AMERICAN HOME MORTGAGE ASSETS TRUST 2006-4 I A-1- VARIABLE 25/OCT/2046	393,961 Units	394,959
ANADARKO FINANCE CORP 7.5% BDS 01/MAY/2031 USD1000	120,000 Units	137,654
ANADARKO PETROLEUM CORP 5.79% SR FLTG RATE NTS 15/SEP/2009 USD1000	110,000 Units	110,748
ANADARKO PETROLEUM CORP 5.95% SNR NTS 15/SEP/2016 USD1000	70,000 Units	71,327
ANADARKO PETROLEUM CORP 6.45% SNR NTS 15/SEP/2036 USD1000	110,000 Units	113,165
AOL TIME WARNER INC 6.875% NTS 01/MAY/2012 USD1000	100,000 Units	106,821
AOL TIME WARNER INC 7.7% BDS 01/MAY/2032 USD1000	30,000 Units	34,234
BANC OF AMERICA COMMERCIAL MORTGAGE TRUST 2006-3 A-4 VARIABLE	,	,
10/JUL/2044	430,000 Units	449,104
BANC OF AMERICA FUNDING 2006-E TRUST 2006-E 2-A-1 VARIABLE 20/JUN/2036	269,964 Units	273,235
	,	
BANC OF AMERICA FUNDING 2006-G TRUST 2006-G 2-A-2 VARIABLE 20/JUL/2036	356,494 Units	356,596
BANK OF AMERICA CORP 5.375% BDS 15/AUG/2011 USD1000	90,000 Units	92,463
BAYVIEWW 2003 LJ1 A4 3.44% DUE 25-APRL-12	108,346 Units	106,101
BEAR STEARNS ALT-A TR 2004-11 MTG PASSTHRU CTF CL II-A-2	363,507 Units	371,302
BEAR STEARNS SECURITIES TRUST 01-3 A-1 VARIABLE 25-Oct-32	14,734 Units	14,815
C-BASS MORTGAGE LOAN ASSET BACKED CERTIFICATES 2006-MH AF-3 1	1,127 31116	,010
VARIABLE 25/OCT/2036	100,000 Units	101,271
	/	,
CE ELEC UK FDG CO SRNT144A6.995% 30/DEC/2007	250,000 Units	253,313
CITIGROUP INC 4.125% 22/FEB/2010	310,000 Units	305,297
CLEAR CHANNEL COMMUNICATIONS INC 6.25% BDS 15/MAR/2011 USD1000	80,000 Units	79,218
COMCAST CORP 6.5% BDS 15/JAN/2017 USD1000	90,000 Units	96,631
COMCAST CORP 6.50 15/JAN/2015	210,000 Units	225,099
COMM 2006-C8 A-4 5.306% 10/DEC/2046	310,000 Units	309,872
COMMERCIAL MORTGAGE ACCEPTANCE CORP. 97- ML1 A-4 6.735% 15/DEC/2030	303,920 Units	307,136
CONOCO INC 6.95% SNR NTS 15/APR/2029 USD1000	280,000 Units	322,154
	280,000 Units	322,134
COUNTRYWIDE ALTERNATIVE LOAN TRUST SER#2005-59 FLTG RTE DUE		
20/NOV/2035	324,919 Units	326,609
COUNTRYWIDE HOME EQUITY LOAN TRUST 2004-R CL 2A	313,284 Units	315,348
CREDIT SUISSE COMMERCIAL MTG TRUST 5.467% CMO 15/SEP/2039 USD1000 CL'A3'	360,000 Units	364,411
	,	41,261
CREDIT SUISSE WARBURG PINCUS TRUST 5.5% NTS 16/AUG/2011 USD1000	40.000 Units	
CREDIT SUISSE WARBURG PINCUS TRUST 5.5% NTS 16/AUG/2011 USD1000 CSMC TRUST 2006-CF2 VAR 25/MAY/2036	40,000 Units 296 721 Units	
CSMC TRUST 2006-CF2 VAR 25/MAY/2036	296,721 Units	297,277
CSMC TRUST 2006-CF2 VAR 25/MAY/2036 CWABS ASSET-BACKED NOTE TRUST 2006-SD A-1 14 VARIABLE 25/JUL/2036	296,721 Units 354,434 Units	297,277 355,877
CSMC TRUST 2006-CF2 VAR 25/MAY/2036 CWABS ASSET-BACKED NOTE TRUST 2006-SD A-1 14 VARIABLE 25/JUL/2036 CWALT ALTERNATIVE LN TR SER 2006 OA FR CMO 20/DEC/2046 USD1000 '1-A1-A	296,721 Units 354,434 Units 395,403 Units	297,277 355,877 395,741
CSMC TRUST 2006-CF2 VAR 25/MAY/2036 CWABS ASSET-BACKED NOTE TRUST 2006-SD A-1 14 VARIABLE 25/JUL/2036 CWALT ALTERNATIVE LN TR SER 2006 OA FR CMO 20/DEC/2046 USD1000 '1-A1-A CWALT INC 12667GPB3 20/JUL/2035	296,721 Units 354,434 Units 395,403 Units 333,333 Units	297,277 355,877 395,741 334,735
CSMC TRUST 2006-CF2 VAR 25/MAY/2036 CWABS ASSET-BACKED NOTE TRUST 2006-SD A-1 14 VARIABLE 25/JUL/2036 CWALT ALTERNATIVE LN TR SER 2006 OA FR CMO 20/DEC/2046 USD1000 '1-A1-A	296,721 Units 354,434 Units 395,403 Units	297,277 355,877 395,741

CWHEQ REVOLVING HOME EQUITY LOAN RESECURITIZATION TRUST 2006-RE 04-F-		
1		
VARIABLE 15/MAY/2034	317,319 Units	318,170
CWMBS INC 12669GUX7 25/MAR/2035	283,394 Units	284,259
CWMBS, INC. 2003-60 DUE 25/FEB/2034	368,066 Units	368,231
DAIMLERCHRYSLER NA HLDGS 5.875% BDS 15/MAR/2011 USD100000 DEUTSCHE TELEKOM INTL FINANCE B.V. 5.75% BDS 23/MAR/2016 USD1000	170,000 Units 70,000 Units	173,581 70,067
DEVON ENERGY CORP 7.95% SR DEB 15/APR/2032 USD	120,000 Units	148,101
DOMINION RESOURCES INC 5.7% 17/SEP/2012	130,000 Units	133,614
DRIVE AUTO RECEIVABLES TRUST 2006-2 A-3 14 5.330% 15-Apr-14	320,000 Units	322,758
DUKE ENERGY CORP 5.625% DUE 30/NOV/2012	170,000 Units	173,893
EXELON CORP 5.625% BDS 15/JUN/2035 USD1000	120,000 Units	113,335
FIRSTENERGY CORP 6.45% BDS 15/NOV/2011 USD1000	80,000 Units 200,000 Units	84,084
FIRSTENERGY CORP 7.375% BDS 15/NOV/2031 USD1000 GENERAL ELECT CAP CORP 4.125% 01/SEP/2009	310,000 Units	229,652 306,512
GLITNIR BANKI HF 6.33% NTS 28/JUL/2011 USD1000 144A'	150,000 Units	158,057
GOLDMAN SACHS GROUP LP 4.500 15JNE15/JUN/2010	110,000 Units	107,881
GREENPOINT MORTGAGE FUNDING TRUST 2006-AR 1- A1A VARIABLE 25/OCT/2046	395,149 Units	395,607
GREENPOINT MORTGAGE FUNDING TRUST 2006-AR A1-A VARIABLE 25/SEP/2046	383,066 Units	383,243
GSAA HOME EQUITY TRUST SER 2005-5 CL A4	400,000 Units	401,651
HARBORVIEW MORTGAGE LOAN TRUST 2006-7 2A-1A VARIABLE 19/SEP/2036	358,082 Units 390,721 Units	358,801
HARBORVIEW MORTGAGE LOAN TRUST 2006-9 2A1A VAR 19-Nov-36 HOUSEHOLD FINANCE CORP 4.625% DUE 15/JAN/2008	300,000 Units	392,273 304,391
HYPOTHEKENBANK IN ESSEN 5% MTN 20/JAN/2012 USD1000 144A'	10,000 Units	10,018
IMPAC CMB TRUST SER 2003-12 CL A1	105,953 Units	106,101
IMPERIAL CMB TRUST SERIES 2003-4 DUE 25FEB25/FEB/2033	13,744 Units	13,761
IXIS REAL ESTATE CAPITAL TRUST 2006-HE A-1 VARIABLE 25/AUG/2036	240,575 Units	240,796
JPMORGAN CHASE & CO 5.125% 15/SEP/2014	410,000 Units	409,347
KERR MCGEE CORP 6.95% 01/JUL/2024	30,000 Units	32,993
KINDER MORGAN ENER PART KONINKLIJKE KPN NV 8% BDS 01/OCT/2010 USD1000	70,000 Units 120,000 Units	66,684 131,878
LANDSBANKI ISLAND 6.1% NTS 25/AUG/2011 USD1000 144A'	150,000 Units	155,703
LEHMAN BROTHERS HOLDINGS 4.00% DUE 22/JAN/2008	130,000 Units	130,506
LEHMAN XS TRUST 2006-14 1-A1B VARIABLE 25/SEP/2046	392,681 Units	393,333
LEHMAN XS TRUST 2006-GP 3-A1A VAR 25/AUG/2046	376,891 Units	376,938
MERRILL LYNCH MORTGAGE TRUST 2006-C1 A-4 VARIABLE 12-May-39	400,000 Units	413,514
METLIFE INC BDS 15/DEC/2066 USD1000 MOD CAN STANI EV 2 (250) 01/A PD/2009	90,000 Units	90,589
MORGAN STANLEY 3.625% 01/APR/2008 MORGAN STANLEY 5.625% BDS 09/JAN/2012 USD1000	40,000 Units 130,000 Units	39,553 135,027
MORGAN STANLEY BDS 18/OCT/2016 USD10000	30,000 Units	30,398
MORGAN STANLEY MORTGAGE LOAN TRUST 4.215% CMO 25/AUG/2034 USD	88,825 Units	88,953
NELNET STUDENT LN TR 2005-2 A2	219,968 Units	219,831
NEWS AMERICA INC 6.2% BDS 15/DEC/2034 USD1000	50,000 Units	48,399
ONCOR ELECTRIC DELIVERY CO 6.375% NTS 15/JAN/2015 USD1000	10,000 Units	10,602
PACIFIC GAS & ELECTRIC 6.05% 01/MAR/2034	90,000 Units	92,587
PETROBRAS INTERNATIONAL FINANCE 6.125% NTS 06/OCT/2016 USD1000 RESIDENTIAL CAPITAL CORP 6% BDS 22/FEB/2011 USD1000	90,000 Units 440,000 Units	92,202 448,628
RESONA PFD GLOBAL SECS VAR PERP 144A	60,000 Units	64,438
SHINSEI FIN CAYMAN LTD 6.418%/FR PRF SEC 29/1/49 USD1000'144A'	110,000 Units	113,064
SIERRA TIMESHARE RECEIVABLES FUNDING LLC 2006-1 A-2 14 VARIABLE	,	ŕ
20/MAY/2018	294,648 Units	295,119
SMFG PREFERRED CAPITAL VAR BDS PERPETUAL USD100000 144A'	100,000 Units	99,489
SPRINT CAP CORP NT 8.375% DUE 15/MAR/2012	190,000 Units	215,848
SPRINT CAP CORP NT 8.75% 15/MAR/2032 UNRESTRICTED SPRINT NEXTEL CORP 6% NTS 01/DEC/2016 USD1000	20,000 Units 70,000 Units	24,588 68,702
STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR I-A-3 VARIABLE	70,000 Cints	00,702
25/JUL/2036	369,204 Units	370,256
STRUCTURED ASSET MORTGAGE INVESTMENTS INC 2006-AR7 A1A VAR	,	,
25/AUG/2036	386,069 Units	387,180
SUNTRUST CAPITAL VIII 6.1% NTS 15/12/36 USD1000	120,000 Units	117,250
TELECOM ITALIA CAPITAL 5.25% 01OCT20015	70,000 Units	66,306
TERWIN MORTGAGE TRUST TMTS 20 AF-3 VARIABLE 25-Jul-36 THORNBURG MORTGAGE SECURITIES TRUST 2005-2 A4 FLT 25-Jul-45	200,000 Units 352,688 Units	197,716 353,023
THORNBURG MORTGAGE SECURITIES TRUST 2005-2 A4 FLT 25-Jul-45 THORNBURG MORTGAGE SECURITIES TRUST 2005-4 A-3 VARIABLE 25/DEC/2035	374,413 Units	374,471
THORNBURG MORTGAGE SECURTIES TRUST SERIES 2005-2 CL A3 VAR 25/JUL/2045	339,108 Units	339,528
TXU CORP 5.55% SNR NTS 15/NOV/2014 USD1000 SER'P'	30,000 Units	28,693
TYCO INTERNATIONAL 6% NTS 15/NOV/2013 USD1000	220,000 Units	229,315
VALE OVERSEAS LTD 6.875% NTS 21/NOV/2036 USD1000	110,000 Units	113,661

	40.000		
VERIZON GLOBAL FUNDING CORP 7.375% BDS 01/SEP/2012 USD1000	40,000		44,716
VIACOM INC 5.75% 30/APR/2011	40,000		40,410
WACHOVIA CORPORATION 5.25% 01/AUG/2014 WACHOVIA MTG LN TR 2005-A 1-A-1 20/SEP/2035 FLT	290,000 336,283		292,811 333,246
WACHOVIA MTG EN TR 2003-A 1-A-1 20/SEP/2033 FLT WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2005-AR A-1A2 VARIABLE	330,283	Units	333,240
25/DEC/2045	288,544	Unite	289,927
WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2005-AR A-1A2 VARIABLE	200,344	Omis	209,921
25/DEC/2045	257,233	Unite	258,217
WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR 1-A1 VARIABLE	251,255	Omis	250,217
25/SEP/2036	182,929	Unite	185,415
WAMU MORTGAGE PASS-THROUGH TRUST 2005 AR14 1A1	161,113		160,182
WASTE MGMT INC DEL SR NT 6.375% 15/NOV/2012	130,000		137,198
WELLS FARGO CAPITAL VAR BDS 01/DEC/2086 USD100000	100,000		98,450
WELLS FARGO MORTGAGE BACKED SECURITIES TRUST 2006-AR II-A-3 VARIABLE	100,000	Cints	70,430
25/APR/2036	338,779	Units	337,712
WEYERHAEUSER CO 6.75% NTS 15/MAR/2012 USD1000	250,000		267,160
Total Corporate Debt Securities	250,000		\$ 23,944,744
Total Corporate Debt Securities			Ψ 23,744,744
Government Bonds			
UNITED MEXICAN STATES 7.5% 08APR08/APR/2033	277,000	Linite	331,650
UNITED MEATCAN STATES 7.5% 08AF K08/AF K 2033 UNITED STATES OF AMER TREAS BONDS 2% BDS 15/JAN/2026 USD1000	80,000		77,296
UNITED STATES OF AMER TREAS BONDS 2% BDS 15/FEB/2036 USD1000 UNITED STATES OF AMER TREAS BONDS 4.5% BDS 15/FEB/2036 USD1000	380,000		367,815
UNITED STATES OF AMER TREAS BONDS 4.3% BDS 15/FEB/2030 0SD1000 UNITED STATES OF AMER TREAS NOTES 2.375% NTS 15/APR/2011 USD1000	1,150,000		1,171,091
UNITED STATES OF AMER TREAS NOTES 2.373% NTS 13/AFR/2011 USD1000 UNITED STATES OF AMER TREAS NOTES 3.875% TIPS 15/JAN/2009 USD1000	20,000		25,744
UNITED STATES OF AMER TREAS NOTES 5.8/3% TIPS 13/JAN/2009 USD1000 UNITED STATES OF AMER TREAS NOTES 4.625% TB 31/OCT/2011 USD1000 SER 'P'	1,150,000		1,154,932
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' 31/DEC/2011 USD1000 SER F	770,000		767,414
UNITED STATES OF AMER TREAS NOTES 4.025% 1B K 51/DEC/2011 USD1000 UNITED STATES OF AMER TREAS NOTES 5.125% NTS 15/MAY/2016 USD1000	30,000		31,101
UNITED STATES OF AMER TREAS NOTES 5.123% NTS 13/MA 1/2010 USD1000 UNITED STATES OF AMER TREAS NOTES FLT TIPS 15/APR/2029 USD1000	80,000		124,546
	40,000		,
UNITED STATES OF AMERICA TREASURY PONDS VAR 15 Jul 16			40,153
UNITED STATES OF AMERICA TREASURY BONDS VAR 15-Jul-16	190,000		193,610
UNITED STATES TREAS NTS 04.875% 30/APR/2011	2,200,000		2,232,634
USA TREASURY NTS 4.875% T-NTS 15/AUG/2016 USD	30,000		30,911 232,853
USA TREASURY NTS VAR TIPS 15/APR/2010 USD1000 US TREASURY NOTE - 4.625%, 2/28.2008 (912828EY)	230,000 2,020,000		2,011,478
US IKEASUK I NUTE - 4 D/3% ///8 /UUN (91/8/6ET)		Units	Z.U11.476
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R'	(770,000)	Units	(768,123)
		Units	
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds		Units	(768,123)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities	(770,000)	Units	(768,123) \$ 8,025,105
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008	(770,000)	Units	(768,123) \$ 8,025,105 60,147
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000	(770,000) 60,000 140,000	Units Units Units	(768,123) \$ 8,025,105 60,147 140,581
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000	(770,000) 60,000 140,000 90,000	Units Units Units Units	(768,123) \$ 8,025,105 60,147 140,581 89,865
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP	60,000 140,000 90,000 90,000	Units Units Units Units Units Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007	60,000 140,000 90,000 90,000 350,000	Units Units Units Units Units Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000	60,000 140,000 90,000 90,000 350,000 20,000	Units Units Units Units Units Units Units Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000	60,000 140,000 90,000 90,000 350,000 20,000 3,950,000	Units Units Units Units Units Units Units Units Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000	60,000 140,000 90,000 90,000 350,000 20,000 3,950,000 1,780,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN	60,000 140,000 90,000 90,000 350,000 20,000 3,950,000 1,780,000 1,000,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000	60,000 140,000 90,000 90,000 350,000 20,000 3,950,000 1,780,000 1,000,000 2,000,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN	60,000 140,000 90,000 90,000 350,000 20,000 3,950,000 1,780,000 1,000,000 2,000,000 8,200,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS	60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 300,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN	60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 300,000 2,100,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN	60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 300,000 2,100,000 950,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YR JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN	60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 300,000 2,100,000 950,000 2,100,000	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 300,000 2,100,000 950,000 (90,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,780,000 2,000,000 8,200,000 300,000 2,100,000 950,000 (90,000) (3,950,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 300,000 2,100,000 950,000 (90,000) (3,950,000) (1,780,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN MANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD FNMA TBA 15YR TBA 05.000% JAN	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 300,000 2,100,000 (90,000) (1,780,000) (1,780,000) (1,780,000) (1,000,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 2,100,000 (90,000) (1,780,000) (1,780,000) (1,780,000) (1,000,000) (2,000,000) (2,000,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000 JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 1 SF 6.00 30 YRS JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 2,100,000 (90,000) (3,950,000) (1,780,000) (1,780,000) (1,780,000) (1,000,000) (2,000,000) (2,000,000) (8,200,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047) (8,006,941)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YR JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN TBA FNMA SF 5.50 30 YR JAN	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 2,100,000 (90,000) (3,950,000) (1,780,000) (1,780,000) (1,780,000) (1,000,000) (2,000,000) (2,000,000) (8,200,000) (2,100,000) (2,100,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047) (8,006,941) (2,084,992)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MO	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 2,100,000 (90,000) (1,780,000) (1,780,000) (1,780,000) (1,780,000) (2,000,000) (2,000,000) (8,200,000) (950,000) (950,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047) (8,006,941) (2,084,992) (950,742)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN TBA GNMA 5 5.00 30 YR JAN TBA FNMA SF 5.50 30 YRS JAN TBA FNMA SF 5.50 30 YRS JAN TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 1 SF 6.00 30 YRS JAN TBA GNMA 1 SF 6.00 30 YRS JAN TBA GNMA 1 SF 6.00 30 YRS JAN	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 2,100,000 (90,000) (3,950,000) (1,780,000) (1,780,000) (1,780,000) (1,000,000) (2,000,000) (2,000,000) (8,200,000) (2,100,000) (2,100,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047) (8,006,941) (2,084,992) (950,742) (2,135,557)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YRS JAN TBA GNMA 5.50 30 YR JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MO	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 2,100,000 (90,000) (1,780,000) (1,780,000) (1,780,000) (1,780,000) (2,000,000) (8,200,000) (2,100,000) (950,000) (950,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047) (8,006,941) (2,084,992) (950,742)
UNITED STATES OF AMER TREAS NOTES 4.625% TB 'R' Total Government Bonds Mortgage Backed Securities FEDERAL HOME LN MTG CORP MTN CALL 5.5%11/DEC/2008 FEDERAL HOME LOAN BANKS 4.875% BDS 18/NOV/2011 USD10000 FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 USD10000 FEDERAL HOME LOAN MTG CORP FEDERAL NATL MTG ASSN DISC NT MATURES 25/JUN/2007 FEDERAL NATIONAL MORTGAGE ASSOC 5.4% NTS 13/APR/2009 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG BCKD P/THRU 15/1/34 USD1000 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD P/THRU 15/1/32 USD1000 FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN RUSSIAN FEDERATION VAR BDS 31/MAR/2030 USD REGS TBA FNMA SF 5.50 30 YR JAN TBA GNMA 5.50 30 YR JAN FEDERAL HOME LOAN BANKS 5.4% BDS 02/JAN/2009 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BCKD P/THRU FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG BKD FNMA TBA 15YR TBA 05.000% JAN FNMA TBA 5.5% MBPT 15/1/19 USD1000 FNMA TBA SF 5.0 30 YR JAN TBA GNMA 5 5.50 30 YR JAN TBA GNMA 5 5.50 30 YR JAN TBA GNMA 1 SF 6.00 30 YRS JAN	(770,000) 60,000 140,000 90,000 90,000 350,000 20,000 1,780,000 1,000,000 2,000,000 8,200,000 2,100,000 (90,000) (1,780,000) (1,780,000) (1,780,000) (1,780,000) (2,000,000) (8,200,000) (2,100,000) (950,000) (950,000)	Units	(768,123) \$ 8,025,105 60,147 140,581 89,865 86,545 341,537 20,230 3,975,920 1,813,375 982,812 1,999,376 7,915,558 344,137 2,075,063 945,250 2,128,875 (89,982) (3,987,016) (1,817,215) (992,344) (2,013,047) (8,006,941) (2,084,992) (950,742) (2,135,557)
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AMERICAN INCOME FUND OF AMERICA CLASS A 4,918 Units 100,135 AMERICAN INCOME FUND OF AMERICA R5 742 Units 15,107 AMERICAN NEW PERSPECTIVE CLASS A 3,608 Units 114,511 AMERICAN SMALLCAP WORLD CLASS C 318 Units 114,900 AMERICAN WORLD GROWTH INCOME CL R3 795 Units 33,197 ARIEL FUND 162 Units 8,402 ARTISAN OPPORTUNISTIC VALUE 901 Units 10,544 ASTON/ABN REAL ESTATE CL N 167 Units 2,726 ASTON/AMRO LARGE CAP VALUE CL N 1,200 Units 15,242 BANKS ULTRA SECTOR PRO FUND INVESTOR 436 Units 19,895 BARON ASSET 2,088 Units 124,883 BARON PARTNERS FUND 6,697 Units 149,618 BIOTECHNOLOGY ULTRA SECTOR PRO FD INVS 178 Units 9,576 BRANDYWINE BLUE 5,474 Units 173,514 BRIDGEWAY AGGRESSIVE INVESTOR 2 2,119 Units 35,866 BRIDGEWAY SMALL CAP GROWTH CL N 3,821 Units 54,532 BRIDGEWAY SMALL CAP GROWTH CL N 3,821 Units 54,532 BRIDGEWAY SMALL CAP GROWTH CL N 3,821 Units 54,532 BRIDGEWAY				
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CAPITAL WORLD BOND FUND RS				
COLUMBIA SMALL CAP VALUE INCTA 1. 807 Units 10.554 CRM MID CAP VALUE INCTSTOR SHARPS 1614 Units 16.3687 DAVIS NEW YORK VENTURE INSTIL CLY 4. 4.207 Units 16.3887 DAVIS NEW YORK VENTURE INSTIL CLY 4. 1.301 Units 16.3887 DAVIS NEW YORK VENTURE INSTIL CLY 4. 1.301 Units 16.3887 DIAMOND HILL BINANCIAL LONGESPORT A. 4.89 Units 16.2887 DIAMOND HILL BINANCIAL LONG SHORT CLASS A. 1.531 Units 16.389 Units 16.3887 DIREKION EMERGING MKTS BULL 2X INVST 4.73 Units 16.389 Units 8.77.722 DREYFUS SAP SOS STOCK RIDEX FUND 5.00 Units 22.1415 DREYFUS SAP SOS STOCK RIDEX FUND 5.00 Units 22.1415 DREYFUS SOUNDERS MID CAP GROWTH FOLD R. 8.50 Units 5.000 DREYFUS FOUNDERS MID CAP GROWTH FOLD R. 8.50 Units 5.000 DREYFUS FOUNDERS MID CAP GROWTH FOLD R. 8.50 Units 5.000 DREYFUS PREMER GREATER CHINA CL R. 1.735 Units 46.412 DREYFUS PREMER GREATER CHINA CL R. 1.735 Units 46.412 EVIREGREEN EMBER SAPES STARS SOFT CL T. 1.813 DREYFUS PREMER GREATER CHINA CL R. 1.735 Units 46.412 EVIREGREEN EMBER SAPES STARS SOFT CL T. 1.813 EVILLE EVIREGREEN EAST STARS SOFT CL T. 1.813 EVILLE EVILLE EVILLE EXTRACT CHINA CL T. 1.813 EVILLE EVILLE EXTRACT SOFT CL T. 1.813 EVILLE EVILLE EXTRACT CHINA CL T. 1.813 EVILLE EVILLE EXTRACT CHINA CL T. 1.813 EVILLE EVILLE EXTRACT SOFT CL T. 1.813 EVILLE EVILLE EXTRACT SOFT CL T. 1.813 EVILLE EVILLE EXTRACT SOFT CL T. 1.813 EVILLE EVILLE EXTRACT	CAPITAL WORLD BOND FUND R5	3,060	Units	58,837
CRM MID CAP VALUE INVESTOR SHARES 614 Units 81,03 80,382 DELAWARE DIVERSIFIED INCOME FD C.A 1,301 Units 12,18 DELAWARE DIVERSIFIED INCOME FD C.A 1,301 Units 12,18 DIAMOND HILL ENBACCIAL LONG SISTIA 489 Units 2,23 DIAMOND HILL LARGE CAP CLASS A 1,561 Units 2,53 DIAMOND HILL LONG SHORT CLASS 1,661 Units 2,53 DODGER & COK INTERNATI. STOCK FRIND 860 Units 2,234 DODGER & COK INTERNATI. STOCK FRIND 482 Units 2,814 DREFYELS ARE 750 STOCK KINDEX FUND 482 Units 2,814 DRIFYELS ARE 750 STOCK KINDEX FUND 482 Units 2,834 DRIFYELS ARE 750 STOCK KINDEX FUND 482 Units 2,834 DRIFYELS ARE 750 STOCK KINDEX FUND 482 Units 2,834 DRIFYELS REMIRE GREATER CHINA CLR 1,930 Units 3,000 DREFYELS REMIRE GREATER CHINA CLR 1,203 Units 4,641 DREFYELS REMIRE GREATER CHINA CLR 1,800 Units 1,741 DREFYELS REMIRE GREATER CHINA CLR 1,800 Units 1,741 DREFYELS REMIRE GREATER CHINA CLR 1,800 Units				
DAVIS NEW YORK VENTUREINSTIL CI.Y				
DELAWARE DIVERSIFIED INCOME FID CLA 1.391 units 12.184 DIAMOND HILL LARGE CAP CLASS A 1.561 units 25.535 DIAMOND HILL LARGE CAP CLASS A 1.561 units 25.535 DIAMOND HILL LONG SHORT CLASS A 1.561 units 25.535 DIAMOND HILL LONG SHORT CLASS A 1.561 units 25.535 DIRENION FMERGING METS BUIL 22 INVST 473 units 14.906 DIRENION FMERGING METS BUIL 22 INVST 473 units 25.722 MILL 20 (MITERIALT STOCK FUND) 482 units 25.722 MILL 20 (MITERIALT STOCK FUND) 484 units 25.722 MILL 20 (MITERIALT STOCK FUND) 485 units 25.722				,
DIAMOND HILL LARGE CAP CLASS A 1,65 Units 20,355 DIAMOND HILL LARGE CAP CLASS A 1,66 Units 20,356 DIAMOND HILL LARGE CAP CLASS A 1,66 Units 20,306 DIREXION RAMERGING MISTS BUIL 2X INVST 47 Units 14,906 DODGE & COX INTERNATL STOCK FUND 8,20 Units 2,834 DREYPELS APPRICIATION FUND 48 Units 2,834 DREYPELS REPRIBER GROWTH FLOTER 1,29 Units 3,000 DRESPENS PERMIER CREATER CHINA CL R 1,29 Units 4,641 DREYPELS PREMIER GREATER CHINA CL R 1,29 Units 4,641 DREYPELS PREMIER SREP STARS OPPR CL T 13 Units 1,300 DWS GOLD & PRECIOUS METALS CL S 8,587 Units 13,000 DWS GOLD & PRECIOUS METALS CL S 8,587 Units 13,000 EVERGREER DERIBER GROWTH PUDI CLASS C 467 Units 1,300 EXCELSIOR EMBERG MIST GROWTH FUND CLASS C 467 Units 1,300 EXCELSIOR EMBERG MIST GROWTH FUND CLASS C 47 Units 2,002 EXCELSIOR EMBERGY & ANTURAL RESOURCES 9,10 Units 1,100 EXCELSIOR EMBERGY & ANTURAL RESOURCES 9,10 Units 1,100 EXCELSIOR EMBERGY & ANTURAL RESOURCES 9,10 Units 1,100 EXCELSIOR EMBERGY & ANTURAL RESOURCES 9,10 Units 1,000 EXCELSIOR EMBERGY & ANTURAL RESOURCES 1,000 Unit				
DIAMOND HILL LONG SHORT CLASS A 1.651 Units 1.652 Units 30.296				,
DIAMOND HILL LONG SHORT CLASS A 1,631 Units 14,908				
DIRENION EMBEGING METS BULL ZX INVST 41,968 Omits 827,222 DREFFUS SAP 500 STOCK INDEX FUND 96 Units 827,222 DREFFUS SAP 500 STOCK INDEX FUND 482 Units 2,115 DREFFUS FOLDINGERS MID CAP GROWTH FD CL R 482 Units 3,006 DREFFUS FOLDINGERS MID CAP GROWTH FIND CL R 1,20 Units 3,006 DREFFUS PREMIER GREATER CHINA CL R 1,20 Units 46,412 DREFFUS PREMIER GREATER CHINA CL R 1,20 Units 3,00 DWS GOLD & PRECIOUS METALS CL S 8,87 Units 13,20 EVELSIOR EMBERGING GROWTH FUND CLASS C 687 Units 13,20 EXCELSIOR EMBERGING MARKETS 1,00 Units 15,10 EXCELSIOR EMBERGING MARKETS 1,00 Units 15,10 EXCELSIOR INTERNATI 4,14 Units 7,585 EXCELSIOR INTERNATI 4,14 Units 7,585 EXCELSIOR MARKET 3,00 Units 1,20 EXCELSIOR WALL CAP 1,10 Units 1,20 EX		,		
DODGE & COXINTERNATILSTOCK FUND 8.36 Units 2.7,222 DREFYFUS & RPS DOS TOCK (INDEX FUND) 48 Units 2.1,15 DREFYFUS APPRECIATION FUND 48 Units 5.1,00 DREFYFUS LIPETIME GROWTH FD CL R 85 Units 5.00 DREFYFUS PREMIER GREATER CHINA CL R 1,29 Units 46.412 DREFYFUS PREMIER SERS TATAS OPPR CL T 118 Units 3.070 DWS GOLD & PRECIOUS METERIAS CL S 8.87 Units 17.42 EVERGREEN EMIEG MKTS GROWTH FUND CLASS C 687 Units 15.26 EXCELSION EMPRICIY & NATURAL RESOURCES 9 Units 2.02 EXCELSION EMPRICIY & NATURAL RESOURCES 9 Units 2.02 EXCELSION RAME CAP 40 Units 17.60 EXCELSION RAME CAP 10 Units 17.60 EXCELSION RAMAL CAP 10 Units 15.81 EXCELSION RAMAL CAP 10 Units 15.81 EXCELSION RAMAL CAP 10 Units 15.81 EXCELSION RAMAL CAP		,		
DREFFUS ASP 500 STOCK NIDES FUND 48 bits 2,134 DREFFUS FOUNDERS MID CAP GROWTH FD CLR 48 bits 2,135 DREFFUS FOUNDERS MID CAP GROWTH FD CLR 850 bits 3,000 DREFFUS PREMIER GREATER CHINA CLR 1,293 bits 3,000 DREFFUS PREMIER GREATER CHINA CLR 1,293 bits 3,000 DREFFUS PREMIER GREATER CHINA CLR 1,300 3,000 DWEFUS PREMIER SAP TAKES OPPR CLT 188 bits 3,000 DWEFUS PREMIER ARE TAKES OPPR CLT 188 bits 1,012 DWEFUS PREMIER SAP TAKES 687 bits 1,012 EVERGREER NERGY KING SROWTH FUND CLASS 687 bits 1,016 1,016 1,016 1,018 1,210 EXCELSIOR EMERGING MARKETS 1,007 bits 1,222 2,000 1,018 1,210 EXCELSIOR EMERGY & NATURAL RESOURCES 9 1,016 1,018 1,210 EXCELSIOR EMERGY & NATURAL RESOURCES 9 1,018 1,210 EXCELSIOR INTERNATI 4,02 1,01 1,018 1,210 EXCELSIOR MID CAP VALUE & RESTRUCTURING 3,17 1,018 1,018 </td <td></td> <td></td> <td></td> <td></td>				
DREYFUS POUNDERS MID CAP GROWTH FID CLR 1,203 1,000 1,		,		
DREFFUS LIFETIME GROWTH INVESTOR SHS 1.73 Units 4.64.21 DREFFUS PREMIER GREATER CHINA CL R 1.29 Units 4.64.22 DREFFUS PREMIER SAP STARS OPPR CL T 1.88 Units 3.77 DWS GOLD & PRECIOUS METALS CL S 8.87 Units 1.76 EVERGEREN EMERG MKTS GROWTH FUND CLASS C 6.87 Units 15.10 EXCELSIOR ENERGY & NATURAL RESOURCES 9.9 Units 1.51.01 EXCELSIOR INTERNATI 4.14 Units 7.58.00 EXCELSIOR LARGE CAP GROWTH 3.00 Units 17.00 EXCELSIOR MD CAP VALUE & RESTRUCTING 8.17 Units 17.00 EXCELSIOR SMALL CAP 7.10 Units 17.50 EALLING US DOLLAR PRO FUND INV CLASS 5.3 Units 15.12 FALLING US DOLLAR PRO FUND INV CLASS 5.6 Units 15.42 FEDERATED HIGH YIELD INSTITE FUND 5.79 Units 15.42 FEDERATED HIGH YIELD US INSTITE FUND 5.79 Units 3.48 IDBLITY AD WHIGH INC ADVARTAGE CL B 4.90 Units	DREYFUS APPRECIATION FUND	482	Units	21,115
DREFFUS PREMIERS AGR STARS OPPE CLT 1.293 Units 46.412 DWS GOLD & PRECIOUS METALS CLS 8.587 Units 3.70 DWS GOLD & PRECIOUS METALS CLS 8.587 Units 13.263 EXCELSIOR EMERGING MARKETS 1.067 Units 15.102 EXCELSIOR EMERGY MEN ANTURAL RESOURCES 93 Units 7.502 EXCELSIOR INTERNATL 4,145 Units 7.503 EXCELSIOR LARGE CAP GROWTH 3.00 Units 17.00 EXCELSIOR MID CAP VALUE & RESTRUCTING 817 Units 17.00 EXCELSIOR SMALL CAP 710 Units 17.00 EXCELSIOR VALUE AND RESTRUCTURING 3,332 Units 17.508 EARTHONE FUND 8,13 Units 14.50 FAILING US DOLLAR PRO FUND INV CLASS 56 Units 14.50 FEBR LARGE CAP FINANCIAL CLASS 56 Units 14.50 FEBR LARGE CAP FINANCIAL CLASS 56 Units 14.50 FEBR LARGE CAP FINANCIAL CLASS 513 Units 14.50 FOLLITY ADVISOR DI	DREYFUS FOUNDERS MID CAP GROWTH FD CL R	850	Units	5,000
DREYFUS PREMIER S&P STARS OPPR CL T 8,58 units 3,07 DWS GOLD & PRECIOUS METALS CL S 8,87 units 13,263 EVERGREEN EMERG MKTS GROWTH FUND CLASS C 687 units 15,110 EXCELSIOR EMERGING MARKETS 93 units 15,110 EXCELSIOR INTERNATI. 4,145 units 2,023 EXCELSIOR LARGE CAP GROWTH 3,020 units 31,047 EXCELSIOR MID CAP VALUE & RESTRUCTING 171 units 11,750 EXCELSIOR SMALL CAP 7,10 units 12,812 EXCELSIOR VALUE AND RESTRUCTURING 3,33 units 15,081 FAIRHOLME FUND 18,134 units 55,142 FALLING US DOLLAR PRO FUND INV CLASS 513 units 51,485 FBR LARGE CAP FRANCIAL CLASS 66 units 1,486 FBR LARGE CAP FRANCIAL CLASS 66 units 1,485 FBR LARGE CAP FRANCIAL CLASS 16 units 1,502 FBR LARGE CAP FRANCIAL CLASS 18 units 1,485 FBR LARGE CAP FUND L				,
DWS GOLD & PRECIOUS METALS CL S 8.587 Units 177.412 EVERGEERE MERRG METS GROWTH FUND CLASS C 687 Units 1.326 EXCELSIOR EMERGY & NATURAL RESOURCES 93 Units 2.023 EXCELSIOR INTERNATL 4,145 Units 75.80 EXCELSIOR INTERNATL 4,145 Units 75.80 EXCELSIOR MID CAP VALUE & RESTRUCTING 817 Units 17.00 EXCELSIOR MID CAP VALUE & RESTRUCTING 332 Units 17.508 EXCELSIOR VALUE AND RESTRUCTURING 3.33 Units 175.81 FAIRHOLME FUND 3.33 Units 175.81 FAIRHOLME FUND 5.72 Units 3.486 FAIRHOLME FUND 5.72 Units 3.483 FAIRHOLME FUND 5.72 Units 3.52 FEDERATED HIGH FIELD INSTIL FUND 5.72 Units 3.24				
EVERGREEN EMERGING MARKETS 1.687 Units 15.10 EXCELSIOR EMERGING MARKETS 93 Units 2.02 EXCELSIOR INTERNATL 4,14 Units 2.02 EXCELSIOR INTERNATL 4,14 Units 1.75,850 EXCELSIOR LARGE CAP GROWTH 3,020 Units 1.16,00 EXCELSIOR MID CAP VALUE & RESTRUCTING 31 Units 1.76,00 EXCELSIOR SMALL CAP 7.10 Units 1.75,081 FAIRHOLME FUND 18,13 Units 55,122 FALLING US DOLLAR PRO FUND INV CLASS 513 Units 51,25 FEDELATED HIGH YIELD INSTLEUND 5.72 Units 4,83 FIDELITY ADV HIGH INC ADVANTAGE CL B 480 Units 5,02 FIDELITY ADVISOR DEVERSERIED INT.I 38 Units 5,02 FIDELITY ADVISOR DEVERGED CO SIK CL I 279 Units 2,23 FIDELITY ADVISOR DEVERGED CO SIK CL I 50 Units 1,05 FIDELITY ADVISOR UTILITIES CLASS A 128 Units 2,24 FIDELITY ADVISOR UTILITI				
EXCELSIOR EMERGING MARKETS				
EXCELSIOR ENFERGY & NATURAL RESOURCES				
EXCELSIOR INTERNATI.				
EXCELSIOR LARGE CAP GROWTH				
EXCELSIOR MID CAP VALUE & RESTRUCTING				,
EXCELSIOR SMALL CAP EXCELSIOR VALUE AND RESTRUCTURING	EXCELSIOR MID CAP VALUE & RESTRUCTING	,		
FARIHOLME FUND	EXCELSIOR SMALL CAP	710	Units	
FALLING US DOLLAR PRO FUND INV CLASS 66 Units 1,348 FEBER LARGE (CAP FINANCIAL CLASS 66 Units 1,348 FEDERATED HIGH YIELD INSTL FUND 5,729 Units 34,833 FEDELITY ADV HIGH INC ADVANTAGE CL B 480 Units 5,026 FIDELITY ADV HIGH INC ADVANTAGE CL B 480 Units 5,026 FIDELITY ADVISOR DIVERSIFIED INTL I 338 Units 7,816 FIDELITY ADVISOR HIGH INCOME ADV CL I 501 Units 2,829 FIDELITY ADVISOR HIGH INCOME ADV CL I 501 Units 2,829 FIDELITY ADVISOR UNITLITIES CLASS A 128 Units 2,467 FIDELITY ADVISOR UTILITIES CLASS A 1,005 Units 1,053 FIDELITY ADVISOR UTILITIES CLASS A 1,005 Units 1,053 FIDELITY BLUE CHIP VALUE 1,363 Units 20,173 FIDELITY CAPITAL & INCOME 1,859 Units 80,655 FIDELITY CAPITAL & INCOME 7,989 Units 7,081 Units 1,018 FIDELITY CAPITAL & INCOME 7,989 Units 7,081 Units 2,073 FIDELITY EUROPE 7,70 Units 2,978 FIDELITY EUROPE 7,70 Units 2,978 FIDELITY EUROPE 7,70 Units 2,978 FIDELITY EUROPE CAPITAL APPRECIATION 1,025 Units 2,978 FIDELITY EUROPE CAPITAL APPRECIATION 1,025 Units 2,978 FIDELITY FREEDOM 2020 2,642 Units 4,104 1,044 1	EXCELSIOR VALUE AND RESTRUCTURING	3,332	Units	175,081
FER LARGE CAP FINANCIAL CLASS 66 Units 1.348 FEDERATED HIGH YIELD INSTL FUND 5,729 Units 34,833 FIDELITY ADV HIGH INC ADVANTAGE CL B 480 Units 5,026 FIDELITY ADVISOR DIVERSIFIED INTL I 279 Units 2,829 FIDELITY ADVISOR HIGH INCOME ADV CL I 279 Units 2,829 FIDELITY ADVISOR LEVERGED CO STK CL I 501 Units 16,608 FIDELITY ADVISOR UTILITIES CLASS A 128 Units 2,467 FIDELITY BALANCED 1,005 Units 19,534 FIDELITY CANDAM 1,859 Units 80,665 FIDELITY CANDAM 1,859 Units 80,665 FIDELITY CAPITAL A PPRECIATION 229 Units 1,018 FIDELITY EMERGING MARKETS 445 Units 10,845 FIDELITY EUROPE CAPITAL APPRECIATION 1,025 Units 27,950 FIDELITY FREEDOM 2020 2,642 Units 2,739 FIDELITY PREEDOM 2020 2,642 Units 4,024 FIDELITY INTE DATAL REAL ESTATE FUND 7,75 Units 12,837 FIDELITY INTE DATAL REAL ESTATE FUND 332 Units 5,242 FIDELITY SELECT ON CAPITAL APPR				
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FIDELITY SELECT LEISURE		Units	40,506
FIDELITY SELECT MATERIALS PORTFOLIO		Units	10,044
FIDELITY SELECT MEDICAL DELIVERY		Units	10,497
FIDELITY SELECT MEDICAL EQUIP&SYSTEM FIDELITY SELECT NATURAL GAS		Units Units	10,364 9,944
FIDELITY SELECT NATURAL GAS FIDELITY SELECT NATURAL RESOURCES		Units	18,620
FIDELITY SELECT SOFTWARE & COMPUTER	2,263		148,368
FIDELITY SELECT TRANSPORT		Units	10,140
FIDELITY STRATEGIC DIVIDEND & INCOME	365	Units	4,748
FIDELITY STRATEGIC INCOME	8,465		90,069
FIDELITY VALUE		Units	14,571
FIFTH THIRD BALANCED CLASS B		Units	2,524 44,052
FORWARD HOOVER SMALL CAP EQUITY FORWARD INTERNATIONL EQUITY FUND	2,152	Units	3,554
FORWARD INTERNTL SMALL CO INVESTOR CL	1,040		19,711
FPA NEW INCOME	1,683		18,256
FRANKLIN GOLD AND PRECIOUS METALS CL C	105	Units	3,291
FRANKLIN INCOME CLASS C	8,584		23,005
FRANKLIN STRATEGIC INCOME C	3,285		33,966
GABELLI ASSET FUND		Units	2,565
GABELLI EQUITY INCOME FUND GAMCO GLOBAL TELECOMMUNICATIONS	1,213	Units	25,556 5,260
GAMCO GOLD FUND	1,449		36,186
GLOBAL EMERGING MARKETS		Units	11,015
GOLDMAN SACHS ASSET ALLOC GRWTH STRAT A	9,470	Units	137,974
GREENSPRING FUND		Units	4,059
GUINNESS ATKINSON GLOBAL ENERGY		Units	5,257
GUINNESS ATKINSON GLOBAL INNOVATORS		Units	3,039
HARBOR BOND INST. HARBOR CAPITAL APPRECIATION INV CL	20,554 2,488		237,606 82,220
HARBOR INTERNATIONAL	1,525		94,604
HARBOR INTERNATIONAL INVESTOR SHARES	2,258		139,047
HARDING LOEVNER EMERGING MKT PORT		Units	26,580
HARTFORD CAPITAL APPRECIATION CL A	1,811		68,874
HARTFORD CAPITAL APPRECIATION CL C		Units	18,477
HARTFORD GLOBAL HEALTH CL C		Units	13,810
HARTFORD HIGH YIELD CL A	2,449	Units	2,413
HEARTLAND SELECT VALUE HEARTLAND VALUE	1,563		68,430 80,039
HENNESSY BALANCED	/	Units	5,085
HENNESSY CORNERSTONE GROWTH		Units	8,167
ICON ENERGY		Units	27,679
ICON EUROPE FUND		Units	4,176
ICON FINANCIAL FUND		Units	5,867
ICON HEALTHCARE	1,001		16,599
ICON LONG SHORT CLASS I ICON MATERIALS	2,210 1,421		38,745 16,361
ING RUSSIA CL A		Units	11,242
IVY INTERNATIONAL GROWTH FUND CL Y		Units	5,462
JAMES ADVANTAGE SMALL CAP	2,732		64,582
JAMES BALANCED: GOLDEN RAINBOW FUND	1,876		33,119
JANUS ADVISER INTERNATL GROWTH S		Units	25,318
JANUS CONTRARIAN FUND JANUS CORE FUNDAMENTAL EQUITY	2,511		42,256 10,835
JANUS MID CAP VALUE INVST SHS		Units Units	11,209
JANUS ORION FUND		Units	5,022
JANUS OVERSEAS	9,242		453,639
JENNISON NATURAL RESOURCES FD CL Z		Units	34,603
JENNISON UTILITY CL C	1,776		25,065
JENSEN PORTFOLIO CLASS J	2,946		79,342
JOHN HANCOCK YIELD FUND CL B		Units	7,256
JPMORGAN ASIA EQUITY CLASS A JPMORGAN CAPITAL GROWTH CL A		Units Units	9,130 9,198
JPMORGAN DIVERSIF MID CAP GROWTH CL A		Units	5,512
JPMORGAN EMERGING MARKETS DEBT SELECT		Units	8,605
JPMORGAN EMERGING MARKETS EQUITY CL A	3,044		55,911
JPMORGAN INTERNATL EQUITY INDEX CL A		Units	12,853
JPMORGAN INTERNATL VALUE FUND CLASS A	5,770	Units	101,726

JPMORGAN INTERNTL EQUITY FUND CLASS A	309	Units	11,584
JPMORGAN INTREPID EUROPEAN CLASS A	1,611		45,721
JPMORGAN INTREPID MID CAP FUND CLASS A	4,038		68,082
JPMORGAN INVESTOR GROWTH & INCOME CL A		Units	1,253
JPMORGAN MULTI MNGR SMALL CAP VALUE FD		Units	3,837
JPMORGAN PRIME MMKT FUND MORGAN CLASS JPMORGAN REALTY INCOME FUND CLASS A	9,241 1,116		9,241 18,677
JPMORGAN REALT FINCOME FUND CLASS A JPMORGAN SMALL CAP VALUE CLASS A		Units	6,971
JPMORGAN US REAL ESTATE CLASS A	1,958		44,298
JPMORGAN VALUE ADVANTAGE CL A	,	Units	4,167
JPMORGAN VALUE OPPORTUNITIES CL A		Units	1,134
JULIUS BAER GLOBAL EQUITY CLASS A		Units	5,004
JULIUS BAER INTL EQUITY FUND II CL A	3,430	Units	51,753
KEELEY SMALL CAP VALUE FD INC		Units	5,429
KINETICS PARADIGM FUND		Units	3,392
LAZARD EMERGING MKTS OPEN CLASS	5,532		115,186
LOOMIS SAYLES BOND RETAIL SHARES	46,091		682,511
LOOMIS SAYLES GLOBAL BOND RETAIL	1,691		25,834
MAINSTAY ICAP INTERNATIONAL FD I MAINSTAY ICAP SELECT EQUITY FD CL I	14,096	Units	7,596 612,386
MANAGERS BOND	5,417		134,607
MANAGERS SMALL CAP FUND		Units	5,400
MARSHALL MID CAP VALUE CL Y	2,787		42,311
MARSICO 21ST CENTURY FUND	11,908		181,354
MARSICO FOCUS	5,643		108,854
MARSICO GROWTH FUND	9,081	Units	182,434
MARSICO INTERNAT'L OPPORTUNITIES	1,841		31,136
MATRIX ADVISORS VALUE		Units	7,712
MATTHEWS ASIA PACIFIC FUND		Units	11,183
MATTHEWS ASIAN TECHNOLOGY FUND	3,431		27,176
MATTHEWS CHINA FUND		Units	60
MATTHEWS INDIA FUND MATTHEWS KOREA FUND	2,877 2,345		44,453 14,611
MATTHEWS KOREA FUND MERGER FUND	1,468		22,938
METZLER PAYDEN EURO EMERGING MKTS CL	2,891		93,728
MIDAS FUND	1,209		5,188
MOBILE TELCOMM ULTRA SECTOR PRO FD INVSTR		Units	5,787
MUHLENKAMP FUND	2,338		203,770
MUTUAL SERIES DISCOVERY CLASS Z	3,703		112,789
MUTUAL SERIES EUROPEAN CLASS Z	1,125		27,667
MUTUAL SERIES FINCL SERVICES CLASS Z	1,214		27,413
MUTUAL SERIES MUTUAL BEACON CLASS C	1,102		18,144
MUTUAL SERIES SHARES CLASS Z	4,149		108,250
NEEDHAM GROWTH FUND NEUBERGER BERMAN INT'L INVESTOR CLASS		Units Units	14,959 18,690
NEUBERGER BERMAN INT'L TRUST CLASS	5,195		139,643
NEUBERGER BERMAN PARTNERS INVESTOR	4,050		125,768
NEUBERGER BERMAN REAL ESTATE TRUST CL		Units	11,222
NORTHEAST INVESTORS TRUST	1,304		10,122
NORTHERN SMALL CAP VALUE	533	Units	8,840
NUMERIC INVESTORS MID CAP	656	Units	12,054
OAKMARK FUND I		Units	10,618
OAKMARK GLOBAL SELECT FD CL I		Units	5,763
OAKMARK SELECT I	3,857		129,130
OBERWEIS CHINA OPPORTUNITIES FUND OIL & GAS ULTRA SECT PRO FDS -INVESTOR	14,879	Units	290,591 40,981
OPPENHEIMER INT'L BOND CLASS A	1,024		6,167
OPPENHEIMER MAIN ST SMALL CAP CLASS A		Units	8,217
PARNASSUS EQUITY INCOME PORTFOLIO		Units	2,642
PARNASSUS FIXED INCOME FUND	1,435		23,114
PERMANENT PORTFOLIO FD INC	2,150		69,583
PERRITT EMERGING OPPORTUNITIES FUND	268	Units	3,761
PHOENIX FOREIGN OPPORTUNITIES CL A		Units	20,747
PHOENIX MID CAP VALUE FUND CL A		Units	7,899
PIMCO COMMODITY REAL RETURN CL D		Units	9,217
PIMCO DEVELOPING LOCAL MKTS D	5,079		54,495
PIMCO FLOATING RATE INCOME CL D PIMCO REAL RETURN CLASS D	2,701 4,448		28,550 47,371
I INICO REAL RETURN CLASS D	4,440	Omis	47,371

PIMCO TOTAL RETURN CLASS D	3,574		37,097
PRO FUNDS SHORT REAL ESTATE INVESTOR CL	2,089		47,087
PRUDENT GLOBAL INC FUNDS	1,787		22,355
PUTNAM GLOBAL NATURAL RESOURCE C		Units	17,197
QUANT FOREIGN VALUE FUND ORDINARY SHS		Units	17,841
QUANTITATIVE EMRG MKTS FD-ORDINARY SHS ROYCE MICROCAP INVESTMENT CLASS	1,892	Units	19,589 32,820
ROYCE OPPORTUNITY FUND INVEST CLASS	8,291		108,121
ROYCE PENNSYLVANIA MUTUAL INVST CLASS	13,322		154,139
ROYCE TOTAL RETURN FD INVESTMENT CL	6,302		86,648
ROYCE VALUE FUND SERVICE CL	4,478		49,522
ROYCE VALUE PLUS SERVICE CLASS	29,323		413,165
RS GLOBAL NATURAL RESOURCES CL A	1,347		41,552
RS VALUE FUND CL A	2,191		60,110
RYDEX BASIC MATERIALS ADVISOR CL		Units	11,353
RYDEX BASIC MATERIALS INV CLASS RYDEX BIOTECHNOLOGY INV CLASS	1,547	Units	58,989 2,473
RYDEX INVERSE S&P 500 INVESTOR SHS		Units	4,516
RYDEX OTC INVESTOR CLASS	4,274		49,957
RYDEX RETAILING INV CLASS	,	Units	3,109
RYDEX TECHNOLOGY INVESTOR CLASS		Units	2,831
RYDEX TITAN 500 CLASS H	340	Units	16,136
RYDEX VELOCITY 100 CLASS H		Units	12,085
SCHNEIDER VALUE FUND	4,726		107,649
SELECTED AMERICAN SHARES CL S	3,618		166,631
SKYLINE SPECIAL EQUITIES	1,147 17,688		29,805
SOUND MIND INVESTING FUND SOUND SHORE FD INC		Units	200,402 28,554
SPARTAN INTL INDEX INVESTOR CLASS		Units	11,449
SSGA EMERGING MARKETS		Units	17,396
SSGA INTERNATIONAL STOCK SELECTION	8,201		113,259
SSGA TUCKERMAN ACTIVE REIT	1,073		22,912
STERLING SMALL CAP VALUE FUND	1,579		23,705
STRATEGIC PARTNERS REAL ESTATE CL A		Units	8,586
STRATTON SMALL CAP VALUE FUND	1,664		80,579
T ROWE PRICE CAP APPRECIATION	9,206		189,831
T ROWE PRICE EMERGING MKTS STOCK T ROWE PRICE EQUITY INCOME	4,646 2,111		150,577 62,367
T ROWE PRICE EQUITY INCOME ADVISOR CL		Units	5,002
T ROWE PRICE EQUITY INDEX TR FD		Units	5,404
T ROWE PRICE GROWTH STOCK	4,318		136,568
T ROWE PRICE HEALTH SCIENCES		Units	7,541
T ROWE PRICE INTL DISCOVERY FUND		Units	21,023
T ROWE PRICE LATIN AMERICA FUND	2,278		85,971
T ROWE PRICE MEDIA & TELECOMMUNICATIONS		Units	10,077
T ROWE PRICE NEW HORIZONS FD INC	16,731		565,975
T ROWE PRICE PERSONAL STRAT GRWTH T ROWE PRICE REAL ESTATE FUND	3,498	Units	5,147 88,607
T ROWE PRICE RET 2040 FD		Units	4,365
T ROWE PRICE SPECTRUM INCOME	1,511		18,421
TAMARACK MICROCAP VALUE CL S	2,395		54,531
TELECOMM ULTRA SECTOR PRO FD INVSTR	1,376	Units	37,043
THIRD AVENUE REAL ESTATE VALUE		Units	17,932
THIRD AVENUE VALUE	4,620		274,721
THORNBURG INTL VALUE CL A	1,544		43,970
THORNBURG INTL VALUE CL INSTL	2,247		65,178
TIAA-CREF INSTL LRG CAP VALUE -RETAIL TIAA-CREF INSTL MID CAP VALUE -RETAIL	3,132	Units	2,873 56,625
TIAA-CREF INSTL MID CAF VALUE -RETAIL TIAA-CREF INSTL REAL ESTATE SEC - RETAIL	3,077		48,592
TOCQUEVILLE FUND	1,439		36,498
TOCQUEVILLE GOLD FUND		Units	42,064
TOUCHSTONE MID CAP GROWTH CLASS A	99	Units	2,314
TRANSAMERICA PREMIER EQUITY	6,212		139,885
T-ROWE PRICE EMERG EURO & MEDITERRANEAN	6,421		208,298
ULTRA JAPAN PRO FUND INVESTORS SHS		Units	44,268
ULTRA MID CAP PRO FUND INVESTOR SHS		Units	41,012
ULTRA SHORT SMALL CAP PRO FDS-INVST CL ULTRA SMALL CAP PRO FUND INVESTOR SHS	3,351	Units	44,830 12,066
CZITETONIED CIT. TROTOLD HILDOURDID	310	CIIIG	12,000

ULTRASHORT OTC PRO FUND INVESTOR SHS	4,079		55,061
UMB SCOUT SMALL CAP	2,465		41,485
UMB SCOUT WORLDWIDE	4,665		152,366
US GLOBAL CHINA REGION OPPORTUNITY	2,817		29,549
US GLOBAL REGION EAST EUROPEAN	2,686		122,172
US GLOBAL RESOURCES	17,684		262,431
US GOLD SHARES	8,816		141,671
US WORLD PRECIOUS MINERALS	15,336		443,777
VALUE LINE EMERGING OPPORTUNITY	,	Units	32,311
VAN ECK GLOBAL HARD ASSETS CLASS C		Units	6,489
VAN KAMPEN COMSTOCK CLASS C	1,497		28,827
VAN KAMPEN REAL ESTATE SEC CLASS C		Units	18,991
VAN WAGONER EMERGING GROWTH FUND	2,111		9,711
VAN WAGONER SMALL CAP GROWTH	1,072		10,332
VANGUARD DEVELOPED MRKTS INDEX INV	1,886		23,726
VANGUARD EMERGING MARKETS STOCK INDEX	1,174		28,498
VANGUARD ENERGY	5,546		358,418
VANGUARD EQUITY INCOME		Units	5,284
VANGUARD EUROPEAN STOCK INDEX		Units	11,800
VANGUARD GLOBAL EQUITY	1,237	Units	28,348 3,277
VANGUARD GROWTH INDEX VANGUARD INDEX TRUST S&P 500 PORT	3,722		511,786
VANGUARD INDEX TRUST S&P 300 PORT VANGUARD INDEX TRUST SMALL CAP GROWTH		Units	11,446
VANGUARD INDEX TRUST SMALL CAP GROW ITI VANGUARD INFLATION PROTECTED SECS	14,755		173,820
VANGUARD INTERNATL VALUE PORTFOLIO	1,093		44,089
VANGUARD INTERNATE VALUE FORTFOLIO VANGUARD INT'L GROWTH PORTFOLIO		Units	17,010
VANGUARD LONG TERM INVMT GRADE INV		Units	4,242
VANGUARD EONG TERM INVINT GRADE INV VANGUARD MID CAP INDEX	2,389		47,260
VANGUARD MID-CAP GROWTH FUND	,	Units	10,722
VANGUARD MID-CAI GROW ITI FUND VANGUARD PACIFIC STOCK INDEX		Units	10,722
VANGUARD PRIMECAP CORE FD INVESTOR CL		Units	10,326
VANGUARD REIT INDEX FUND	4,506		115,275
VANGUARD SMALL CAP STOCK INDEX TRUST		Units	5,003
VANGUARD SMALL CAP VALUE INDEX		Units	11,657
VANGUARD STRATEGIC SMALL CAP EQ INVT	2,865		58,966
VANGUARD TARGET RET 2015 FD INVESTOR CL	2,248		28,007
VANGUARD TAX MANAGED SMALL CAP INVESTOR		Units	20,799
VANGUARD TOTAL INTL STOCK INDEX FUND	2,055		36,316
VANGUARD TOTAL STOCK MARKET	4,876		166,210
VANGUARD VALUE INDEX	1,559		41,428
VANGUARD WINDSOR II	1,140		39,616
VANGUARD/WELLESLEY INCOME		Units	10,016
WASATCH GLOBAL SCIENCE & TECHNOLOGY	1,484	Units	21,942
WELLS FARGO ASIA PACIFIC FD-INVESTOR	2,443	Units	30,509
WELLS FARGO MID CAP DISCIPLINED FD-INVES	1,718	Units	39,039
WESTPORT SELECT CAP CLASS I	1,290	Units	32,206
WILLIAM BLAIR VALUE DISCOVERY CLASS N	1,859	Units	30,247
WM HIGH YIELD FUND CLASS C	536	Units	4,702
YACKTMAN FOCUSED FD	1,883	Units	30,122
Total Registered Investment Companies		\$	22,560,852
PARTICIPANT LOANS (interest rate ranging from 5.00% through 9.25% maturing through			
December 2021)		\$	55,239,294
TOTAL INVESTMENTS		\$	2,950,563,178

	EXHIBIT INDEX				
23 Consent of Independent Registered Public Accounting Firm	Exhibit Number	Description			
	23	Consent of Independent Registered Public Accounting Firm			

CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

American Electric Power Company, Inc.:

We consent to the incorporation by reference in Registration Statements No. 333-128043 and 333-39402 on Form S-8 and Post-Effective Amendment No. 3 to Registration Statement No. 33-01052 of American Electric Power System Retirement Savings Plan on Form S-8 of our report dated July 12, 2007 appearing in this Annual Report on Form 11-K of American Electric Power System Retirement Savings Plan for the year ended December 31, 2006.

/s/ Deloitte & Touche LLP

Columbus, Ohio July 12, 2007