

## SCHEDULE BA ASSETS IN VOS

1/31/2012

CUSIP	ISSUER_NAME
00032#10	A-A EUROPEAN DEBT FD LP
00219#AA	APX ALARM SEC SOLUTIONS INC
00219#AB	APX ALARM SEC SOLUTIONS INC
00289@AA	ABEO MGMT CORP
00289@AB	ABEO MGMT CORP
00384@10	ABRY SR EQUITY III L P
00673*AA	ADVANTAGE CAP STATE TAX CRINVESTOR II L L C
00739@AA	ADVANTAGE CAP STATE TAX CRINVESTOR I L.L.C.
00749*AA	ADVANTAGE CAP HAWAII INVS L P
00749*AB	ADVANTAGE CAP HAWAII INVS L P
00750*AA	ADVANTAGE CAP ALA PARTNERS IILP
00752*AA	ADVANTAGE CAP NEW YORKPARTNERS II L P
00752*AB	ADVANTAGE CAP NEW YORKPARTNERS II L P
0075K#AA	ADVANTAGE CAP FLA ST TAX CRINV I LLC
0075K*AA	ADVANTAGE CAP MO STATE TAX CRINV I LLC
00767NAA	AEGIS TEX VENTURE FD II LP
00769*AA	ADVANTAGE CAP PARTNERS V LP
00769*AG	ADVANTAGE CAP PARTNERS V LP
00780*AA	ADVANTAGE CAP COLO PARTNERS I
00780*AB	ADVANTAGE CAP COLO PARTNERS I
00781 @AA	ADVANTAGE CAP PARTNERS XI L P
00781 @AB	ADVANTAGE CAP PARTNERS XI L P
00783 @AA	ADVANTAGE CAP ALA PARTNERS ILP
00785#AA	ADVANTAGE CAP D C PARTNERS I LL C
00785#AB	ADVANTAGE CAP D C PARTNERS I LL C
00786*AA	AEGIS NY VENTURE FUND LP
00788 @AA	AEGIS ALABAMA VENTURE FD LP
00834#AA	ADVANTAGE CAP HAWAII INVS IILTD PARTNERSHIP
00835#AA	ADVANTAGE CAP CONN PARTNERS ILTD PARTNERSHIP
00835#AC	ADVANTAGE CAP CONN PARTNERS ILTD PARTNERSHIP
00835*AA	ADVANTAGE CAP SMALL BUSINESSINVT PARTNERS LLC / ADVANTAGECAP SMALL
00836 @AA	ADVANTAGE CAP 2010 ST TAX CRINV L L C
00836 @AB	ADVANTAGE CAP 2010 ST TAX CRINV L L C
00836 @AC	ADVANTAGE CAP 2010 ST TAX CRINV L L C
00836 @AD	ADVANTAGE CAP 2010 ST TAX CRINV L L C
00836 @AE	ADVANTAGE CAP 2010 ST TAX CRINV L L C
00851 @10	AGRE CMBS FD L P
03753 @AA	APEX COS LLC
03753 @AB	APEX COS LLC
03753 @AC	APEX COS LLC
03959#AA	ARCHWAY MARKETING ACQUISITIONINC
03959#AB	ARCHWAY MARKETING ACQUISITIONINC
04350 @AA	ASCENSION INS INC
04350 @AB	ASCENSION INS INC
04350 @AC	ASCENSION INS INC
04639 @AA	ASTRODYNE CORP
04639 @AB	ASTRODYNE CORP
04639 @AC	ASTRODYNE CORP
04869 @AA	ATLANTIC-MEECO INC
04869 @AB	ATLANTIC-MEECO INC
05332#AA	AUTOTRONIC CTLS CORP /SUPERCHIPS INC / COMPETITIONSYS INC / ETC / ETCS
05332#AB	AUTOTRONIC CTLS CORP /SUPERCHIPS INC / COMPETITIONSYS INC / ETC / ETCS
05332#AC	AUTOTRONIC CTLS CORP /SUPERCHIPS INC / COMPETITIONSYS INC / ETC / ETCS
05358#10	AVENUE SPECIAL SITUATIONS FDII L P
05358 @10	AVENUE SPECIAL SITUATIONS FDIII L P
05360#10	AVENUE SPECIAL SITUATIONS FDIV LP
05360*10	AVENUE SPECIAL SITUATIONS FD VL P

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05360@10	AVENUE SPECIAL SITUATION FD VILP
05558#10	BHC INTERIM FDG II L P
05616#10	BABSON CAP HIGH YIELD LLC
05616*10	BABSON CAP TOTAL RETURN FD L P
05617#10	BABSON CAP FLOATING RATEINCOME FD L P
05617@10	BABSON CAPITAL CORE FIXEDINCOME FUND L P
07786#AA	BELL 28 INVT GROUP LLC
09767@AA	BOLLINGER INC
09767@AB	BOLLINGER INC
09767@AC	BOLLINGER INC
12469*AA	C&G ACQUISITION LLC
12469*AB	C&G ACQUISITION LLC
12496#10	CCM SER 2 LLC
12535#AA	CFF ACQUISITION LLC
12535#AC	CFF ACQUISITION LLC
12583#10	CML MEZZANINE INVESTOR LLC
12584@10	CML MEZZANINE INV III LLC
13138@10	CALTIUS PARTNERS III LP
13139#10	CALTIUS PARTNERS IV L.P.
13221@AA	CAMBRIDGE MAJOR LABORATORIESINC
13221@AB	CAMBRIDGE MAJOR LABORATORIESINC
13937@AA	CAPE ELECTRICAL SUPPLY LLC
13937@AB	CAPE ELECTRICAL SUPPLY LLC
13937@AC	CAPE ELECTRICAL SUPPLY LLC
14310#10	CARLYLE MEZZANINE PARTNERS L P
14426@AA	CARPATHIA HOSTING INC
15204#10	CENTERVIEW RICHELIEUCOINVESTMENT LP
17188*AA	CII INVT LLC / B & B STORAGELLC / CLOVERHILL PASTRY-VENDLLC
17188*AB	CII INVT LLC / B & B STORAGELLC / CLOVERHILL PASTRY-VENDLLC
19933#AA	COLUMBUS MFG INC / COLUMBUSDISTRIBUTING INC
19933#AB	COLUMBUS MFG INC / COLUMBUSDISTRIBUTING INC
20401@AF	COMMUNITY PRESERVATION CORP
20451RA@	COMPASS GROUP DIVERSIFIEDHLDGS LLC
20718*AA	CONFIE SEGUROS HLDG II CO
20718*AB	CONFIE SEGUROS HLDG II CO
20922@AB	CONSOLIDATED FOUNDRIES INC /CAST PARTS INC / PAC-RANCHOINC / ETC
20922@AC	CONSOLIDATED FOUNDRIES INC /CAST PARTS INC / PAC-RANCHOINC / ETC
21250@AA	CONVERGEONE HLDGS CORP
21250@AB	CONVERGEONE HLDGS CORP
22004@AA	CORPORATE PPTYS OF AMER LLC
22362#10	COWEN HEALTHCARE ROYALTYPARTNERS II LP
22609@AA	CRESTCOM INTL LLC
22609@AB	CRESTCOM INTL LLC
24780#AA	DELTA RIGGING & TOOLS INC /DRTH MERGER SUB INC / DELTARIGGING & TOOLS HLDG CO
24780#AB	DELTA RIGGING & TOOLS INC /DRTH MERGER SUB INC / DELTARIGGING & TOOLS HLDG CO
24780#AC	DELTA RIGGING & TOOLS INC /DRTH MERGER SUB INC / DELTARIGGING & TOOLS HLDG CO
25462*AA	DIRECTORS AGY LP
26150@AB	DRAYER PHYSICAL THERAPY INSTLLC
26150@AC	DRAYER PHYSICAL THERAPY INSTLLC
26633@AA	DURA-LINE CORP
26633@AB	DURA-LINE CORP
26741#10	DWIGHT INTERMEDIATE CORE FDLLC
26745#10	DWIGHT TARGET 2 FD LLC
26745@10	DWIGHT TARGET 5 FD LLC
28110#10	EDISON PLACE SENIOR NOTE LLC
28140@AB	EDUCATION AFFILIATES INC
28140@AC	EDUCATION AFFILIATES INC

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CUSIP	ISSUER_NAME
29248#AA	ENAHNCED CAP NEW YORK FD ILLC
29331@AA	ENHANCED COLO ISSUER LLC
29332#AA	ENHANCED LOUISIANA CAPITAL ILLC
29333#AA	ENHANCED LOUISIANA CAPITAL IIIILLC
29333*AA	ENHANCED ALA ISSUER LLC
29334*AA	ENHANCED CAP DISTRICT FUND LLC
29334@AA	ENHANCED CAP NEW YORK FD IIIILLC
29335*AA	ENHANCED CAP ALA FD II LLC
29335@AA	ENHANCED CAP CONN FD I LLC
33762@AA	FIRSTCAL INDUSTRIAL 2 LLC
34415*AA	FOCUS FINL PARTNERS LLC
34918@10	FORT WASH ACTIVE FIXED INCOMELLC
34920#10	FORT WASHINGTON HIGH YIELDINVS LLC
34920*10	FORT WASHINGTON HIGH YIELDINVS II LLC
36480#10	GARMARK PARTNERS II L P
36764@10	GATEWAY MEZZANINE PARTNERS I LP
37185*10	GENESIS MULTI MANAGER FUTURESFD LLC
38500#AA	GRAN QUARTZ LP
38500#AB	GRAN QUARTZ LP
39313#10	GREEN MTN PARTNERS II LP
39783@AA	GREY CAP LLC
40166410	GUGGENHEIM BUILD AMER BDSMANAGED DURATION TR
40166@10	GUGGENHEIM PARTNERSOPPORTUNISTIC INVT GRADE SECSFD LLC
40522#AA	HAILE VLG CTR LLC
41658@11	HARTFORD INSTL TR
41658@AA	HARTFORD INSTL TR
41660*AW	HARTFORD LIFE INS CO
4221H*10	HEALTH INTELLIGENCE CO LLC
4221H*11	HEALTH INTELLIGENCE CO LLC
43689#AA	HOME ACRES BLDG SUPPLY CO
43689#AB	HOME ACRES BLDG SUPPLY CO
43689#AC	HOME ACRES BLDG SUPPLY CO
44939#AB	IDG ACQUISITION I LLC / IDGACQUISITION II CORP
44939#AC	IDG ACQUISITION I LLC / IDGACQUISITION II CORP
45258#AA	IMPACT HUNTINGTON CAP II LLC
45853#AA	INTERCONNECT DEVICES INC
45853#AB	INTERCONNECT DEVICES INC
45853#AC	INTERCONNECT DEVICES INC
45950*AA	INTERNATIONAL FIBER CORP
45950*AB	INTERNATIONAL FIBER CORP
46122*10	INTUITIVE WEB SOLUTIONS LLC
47076@AA	JAN-PRO HLDGS LLC
47076@AB	JAN-PRO HLDGS LLC
47088@AA	JANNEY MONTGOMERY SCOTT LLC
47088@AB	JANNEY MONTGOMERY SCOTT LLC
47088@AC	JANNEY MONTGOMERY SCOTT LLC
47804V22	JOHN HANCOCK LIFE INS CO U S A- INS PRODS
50194*AA	LFG LIQUIDATING TR
53174#AA	LIFCO LLC
54751@10	LOWE HOSPITALITY INVT PARTNERSLLC
55326#10	MML MEZZANINE INVESTOR LLC
55327@10	MML MEZZANINE INVESTOR II LLC
55330#10	MML MEZZANINE INV III LLC
55452*10	MACKAY SHIELDS DEFENSIVEARBITRAGE FD LTD
55452@20	MACKAY SHIELDS CR STRATEGYPARTNERS LP
55453#10	MACKAY SHIELDS CORP PLUS ALPAFD LTD
55670#AE	MADISON CAP FDG LLC

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CUSIP	ISSUER_NAME
56822#AA	MARINE CLUB ASSOCS L P
57536#AA	MASONARY GROUP LLC
57536#AB	MASONARY GROUP LLC
59178#10	METLIFE INTER INCOME POOL
59181#AB	METRO DOOR INC
59181#AC	METRO DOOR INC
59181#AD	METRO DOOR INC
59219#10	METROPOLITAN MONEY MKT POOL
60053#AC	MILLER HEIMAN INC
60053#AD	MILLER HEIMAN INC
61964@AA	MOSS ACQUISITION CO
61964@AB	MOSS ACQUISITION CO
62663#AA	MURPHREE COLO CAPCO L P
62749#AA	MUSEUM TOWER LP
62969@10	NYLCAP MEZZANINE PARTNERS III LP
64958*10	NEW YORK LIFE SHORT TERM FD
64959*10	NEW YORK LIFE INVT MGMTMEZZANINIE PARTNERS II LP
64977@AA	NEW YORK SMALL BUSINESSVENTURE FD II LLC
64977@AB	NEW YORK SMALL BUSINESSVENTURE FD II LLC
64978#AA	NEW YORK SMALL BUSINESSVENTURE FUND III LLC
64978#AB	NEW YORK SMALL BUSINESSVENTURE FUND III LLC
65250@10	NEWSTONE CAP PARTNERS II L P
67062*AA	NUTRITION PHYSIOLOGY CO LLC
67072#10	NYLIM MEZZANINE PARTNERSPARALLEL FD LP
68269@AA	11 MADISON AVE LLC
68269@AB	11 MADISON AVE LLC
68278@AA	180 MEDICAL INC
68340@AA	ONE PK FEE LP
68390#AA	OPTRONICS PRODS CO INC /PRIMOS INC / OPT HLDGS INC
68390#AB	OPTRONICS PRODS CO INC /PRIMOS INC / OPT HLDGS INC
68390#AC	OPTRONICS PRODS CO INC /PRIMOS INC / OPT HLDGS INC
69383@AA	PWC ACQUISITION LLC
704322A*	PAY-O-MATIC CORP
70468LA*	PEACOCK ENGR CO LLC
70468LA@	PEACOCK ENGR CO LLC
70583#AA	PELICAN PRODS INC
70583#AB	PELICAN PRODS INC
70583#AC	PELICAN PRODS INC
71706#10	PFG CTL MTG LLC
71712*10	P G HOLDCO LLC
71712*11	P G HOLDCO LLC
71718#AB	PHARMEDIUM HEALTHCARE CORP /PHARMEDIUM SVCS LLC
71718#AC	PHARMEDIUM HEALTHCARE CORP /PHARMEDIUM SVCS LLC
72820@AA	PLAZE INC
72820@AB	PLAZE INC
74023@AA	PRECISION GEAR LLC / MERITGEAR LLC
74023@AB	PRECISION GEAR LLC / MERITGEAR LLC
74058#AA	PREMIER YACHTS INC / SEADOGVENTURES INC / SPIRIT CRUISESLLC / HBR CRUISES LTD/ ETCS
74058#AB	PREMIER YACHTS INC / SEADOGVENTURES INC / SPIRIT CRUISESLLC / HBR CRUISES LTD/ ETCS
74174@AA	PRINCE SPORTS INC
74174@AB	PRINCE SPORTS INC
74925*AA	RAPC HLDG CO
74925*AB	RAPC HLDG CO
75702#10	RED SLED LLC
77878#AB	ROTO-DIE CO INC

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CUSIP	ISSUER_NAME
78105#AA	ROYSTON LLC
78471*AA	SSIMED HLDGS LLC / PRECISIONBI LLC / HEALTH CARE MGMTGROUP LLC / ETCS
78471*AB	SSIMED HLDGS LLC / PRECISIONBI LLC / HEALTH CARE MGMTGROUP LLC / ETCS
78649*AA	SAFEMARK INC
78649*AB	SAFEMARK INC
79471#10	SALIENT SOLUTIONS L L C
80819@AA	SCHULMAN ASSOCS INSTL REVIEWBRD
80819@AB	SCHULMAN ASSOCS INSTL REVIEWBRD
81429156	SECURITY INCOME FD
81429159	SECURITY INCOME FD
83347@AA	SNYDER INTERMEDIATE HLDG CORP
84752@AA	SPECIALTY MFG INC
84752@AB	SPECIALTY MFG INC
861832A*	STONEHENGE CAP FD NEW YORK LLC
861832A@	STONEHENGE CAP FD NEW YORK LLC
86185#AA	STONEHENGE CAP FD ALA LLC
86187#AA	STONEHENGE CAP FD TEXAS II L P
86188*AA	STONEHENGE CAP FD CONN I -ISSUER II LLC
86190*AA	STONEHENGE CAP FD ILL I LLC
86191#AA	STONEHENGE CAP FD FLORIDA ILLC
87162@AA	SYNTERACT MERGERCORPORATION/VINCE MERGER CORP
87162@AB	SYNTERACT MERGERCORPORATION/VINCE MERGER CORP
87182@AA	SYRGIS HLDGS INC
87182@AB	SYRGIS HLDGS INC
87182@AC	SYRGIS HLDGS INC
87182@AD	SYRGIS HLDGS INC
87182@AE	SYRGIS HLDGS INC
87216*10	TIAA CMBS I LLC
87278*AB	TPF EQUITY REIT OPERATINGPARTNERSHIP LP / TPF EQUITYTRUST OPERATING PARTNERSHIP LP
87311@10	TCW / CRESCENT MEZZANINEPARTNERS III L P
88039*10	TENNENBAUM OPPORTUNITIES FD VILLC
88213#AA	TEXAS ACP I L P
883529B#	THERMAL SOLUTIONS LLC
883529C*	THERMAL SOLUTIONS LLC
88631@13	TIAA-CREF ASSET MGMTCOMMINGLED FD TR I
88873*10	TIAA GLOBAL PUBLICINVESTMENTS LLC
89054@AA	TOP KNOBS USA
89054@AB	TOP KNOBS USA
89154@12	TOTES ISOTONER HLDGS GROUP LLC
89186@10	TOWER SQUARE CAP PARTNERS II LP
89187@10	TOWER SQUARE CAP PARTNERS III L P
89622@AA	TRIMARK ERF USA INC
89622@AB	TRIMARK ERF USA INC
89703#AE	TRONAIR INC
89725@AA	TROXELL COMMUNICATIONS INC
89725@AB	TROXELL COMMUNICATIONS INC
91338@AB	UNIVERSAL AIR FILTER CO
91338@AC	UNIVERSAL AIR FILTER CO
91832*10	VSS STRUCTURED CAP II L P
91833#10	VSS MEZZANINE PARTNERS L P
92239#AA	VATTEROTT EDUCATION HLDGS INC
92239#AB	VATTEROTT EDUCATION HLDGS INC
943556AA	WAVELAND NCP TEXAS VENTURES IILP
94356#AA	WAVELAND NCP ALA VENTURES LLC
95052*AA	WENCOR LLC / KITCO LLC / DIXIEAEROSPACE LLC
96031#AB	WESTGATE FDG 2007 LLC

## SCHEDULE BA ASSETS IN VOS

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<b>CUSIP</b>	<b>ISSUER_NAME</b>
96466JAA	WHITECAP ALA GROWTH FD I LLC
971865AA	WILSHIRE DC PARTNERS LLC
97186MA*	WILSHIRE ALA PARTNERS LLC
97186MAA	WILSHIRE ALA PARTNERS LLC
97186Q10	WILSHIRE COLO PARTNERS LLC
97186QA*	WILSHIRE COLO PARTNERS LLC
97186QB*	WILSHIRE COLO PARTNERS LLC
971880AA	WILSHIRE LA PARTNERS III LLC
97190*AA	WILSHIRE NEW YORK PARTNERS III LLC
97191*AA	WILSHIRE NEW YORK PARTNERS IV LLC
97191@AA	WILSHIRE NEW YORK PARTNERS V LLC
G0533*10	ASIA STRATEGIC CAP FD GP LTD
G0676*10	AVENUE EUROPE SPL SITUATIONS FD LP
G0701*10	BABSON CAP LN PARTNERS I, L.P.(CAYMAN ISLANDS)
G2926*10	EATON VANCE INSTL SENIOR LN FD
G5720*10	MML CAPITAL PARTNERS FUND VLP
G6935#10	PARK SQUARE CAP PARTNERS II
G6935*10	PARK SQUARE CAP PARALLEL PARTNERS LP
G9188@10	UMBRELLASTREAM LTD PARTNERSHIP
G9188@12	UMBRELLASTREAM LTD PARTNERSHIP
N4434*AD	IKEA CAP B V
N4434*AE	IKEA CAP B V
N4434*AF	IKEA CAP B V