

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

GENWORTH FINANCIAL INC
Form 13F-HR
February 10, 2010

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

Form 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2009

Check here if Amendment []; Amendment Number:

This Amendment (Check only one.): is a restatement.
 adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Genworth Financial, Inc.
Address: 6620 West Broad Street
Richmond, Virginia 23230

Form 13F File Number: 28-11523

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Patricia Merrill
Title: Senior Counsel
Phone: (804) 662-2711

Signature, Place, and Date of Signing:

/s/ Patricia Merrill

[Signature]

Richmond, VA
[City, State]

February 10, 2010
[Date]

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager: NONE

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 259 lines

Form 13F Information Table Value Total: 1,241,397
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
---	-----	-----
01	28-11546	Genworth Financial Asset Management, Inc.

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
-----	-----	-----	-----	-----	-----	-----
3M CO COM	COM	88579Y101	24,135	291,939	SH	Sole
ABB LTD SPONSORED ADR	SPONSORED ADR	000375204	2,581	135,129	SH	Sole
ACUITY BRANDS INC COM	COM	00508Y102	4,012	112,564	SH	Sole
ADAPTEC INC COM	COM	00651F108	450	134,351	SH	Sole
ADVANCE AUTO PARTS INC COM	COM	00751Y106	5	114	SH	Sole
AES CORP COM	COM	00130H105	9,548	717,332	SH	Sole
AFFILIATED MANAGERS GROUP COM	COM	008252108	4,791	71,142	SH	Sole
AGRIUM INC COM	COM	008916108	3,574	58,119	SH	Sole
AIRGAS INC COM	COM	009363102	4,832	101,516	SH	Sole
ALBEMARLE CORP COM	COM	012653101	3,063	84,226	SH	Sole
ALEXANDER & BALDWIN INC COM	COM	014482103	336	9,805	SH	Sole
ALLEGHENY ENERGY INC COM	COM	017361106	1,750	74,534	SH	Sole
ALTERA CORP COM	COM	021441100	2,929	129,418	SH	Sole
AMERICA MOVIL SAB DE CV SPON ADR	ADR	02364W105	1,318	28,049	SH	Sole
AMERICAN ELEC PWR INC COM	COM	025537101	4,605	132,359	SH	Sole
AMERICAN EXPRESS CO COM	COM	025816109	0	2	SH	Sole
ANADARKO PETE CORP COM	COM	032511107	8	122	SH	Sole
ANSYS INC COM	COM	03662Q105	12,117	278,804	SH	Sole
ARKANSAS BEST CORP DEL COM	COM	040790107	317	10,784	SH	Sole
ASSOCIATED BANC CORP COM	COM	045487105	235	21,352	SH	Sole
ASSURED GUARANTY LTD COM	COM	G0585R106	506	23,270	SH	Sole
AUTOLIV INC COM	COM	052800109	726	16,754	SH	Sole
AUTOMATIC DATA PROCESSING IN COM	COM	053015103	7,096	165,708	SH	Sole
AXA SPONSORED ADR	SPONSORED ADR	054536107	7,062	298,226	SH	Sole

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
BAIDU INC SPON ADR REP A	ADR	056752108	3,128	7,607	SH	Sole
BANCO BRADESCO S A SP ADR PFD NE	SPONSORED ADR	059460303	1,899	86,811	SH	Sole
BANK OF AMERICA CORPORATION COM	COM	060505104	2,642	175,403	SH	Sole
BARD C R INC COM	COM	067383109	3,489	44,789	SH	Sole
BAXTER INTL INC COM	COM	071813109	12,482	212,711	SH	Sole
BECTON DICKINSON & CO COM	COM	075887109	5,863	74,351	SH	Sole
BHP BILLITON LTD SPONSORED ADR	ADR	088606108	2,707	35,352	SH	Sole
BJS WHOLESALE CLUB INC COM	COM	05548J106	2	73	SH	Sole
BLACKROCK ENH CAP & INC FD I COM	COM	09256A109	2,604	167,216	SH	Sole
BLACKROCK INTL GRWTH & INC T COM	COM	092524107	6,022	520,899	SH	Sole
BOEING CO COM	COM	097023105	4,820	89,044	SH	Sole
BOWNE & CO INC COM	COM	103043105	211	31,556	SH	Sole
BP PLC SPONSORED ADR	ADR	055622104	1,942	33,504	SH	Sole
BRISTOL MYERS SQUIBB CO COM	COM	110122108	5,232	207,219	SH	Sole
BRITISH AMERN TOB PLC SPONSORED	SPONSORED ADR	110448107	1,717	26,550	SH	Sole
BUCYRUS INTL INC NEW COM	COM	118759109	2,618	46,437	SH	Sole
BURLINGTON NORTHN SANTA FE C COM	COM	12189T104	1	9	SH	Sole
CARDINAL HEALTH INC COM	COM	14149Y108	352	10,911	SH	Sole
CELANESE CORP DEL COM SER A	COM	150870103	5	147	SH	Sole
CEPHALON INC COM	COM	156708109	3,714	59,500	SH	Sole
CERNER CORP COM	COM	156782104	3,045	36,936	SH	Sole
CHATTEM INC COM	COM	162456107	5,466	58,584	SH	Sole
CHEVRON CORP NEW COM	COM	166764100	2,867	37,240	SH	Sole
CHICOS FAS INC COM	COM	168615102	2,990	212,820	SH	Sole
CHINA LIFE INS CO LTD SPON ADR REP	SPONSORED ADR	16939P106	2,014	27,464	SH	Sole
CHINA MOBILE LIMITED SPONSORED	ADR	16941M109	2,182	46,990	SH	Sole
CHUBB CORP COM	COM	171232101	3,413	69,407	SH	Sole

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
CHURCH & DWIGHT INC COM	COM	171340102	2,577	42,630	SH	Sole
CIMAREX ENERGY CO COM	COM	171798101	1	26	SH	Sole
CISCO SYS INC COM	COM	17275R102	6,086	254,212	SH	Sole
CMS ENERGY CORP COM	COM	125896100	5,246	334,984	SH	Sole
CNOOC LTD SPONSORED ADR	SPONSORED ADR	126132109	1,386	8,916	SH	Sole
COCA COLA CO COM	COM	191216100	8,129	142,610	SH	Sole
COCA COLA FEMSA S A B DE C V SPON	ADR	191241108	2,328	35,425	SH	Sole
COGNIZANT TECHNOLOGY SOLUTIO CL	CL A	192446102	12,609	278,157	SH	Sole
COLGATE PALMOLIVE CO COM	COM	194162103	15,546	189,245	SH	Sole
COMCAST CORP NEW CL A	CL A	20030N101	4,602	272,934	SH	Sole
COMERICA INC COM	COM	200340107	185	6,261	SH	Sole
COMPANHIA SIDERURGICA NACION SPO	ADR	20440W105	1,727	54,078	SH	Sole
COMPANIA CERVECERIAS UNIDAS SPON	SPONSORED ADR	204429104	1,282	32,860	SH	Sole
CORE LABORATORIES N V COM	COM	N22717107	8,031	67,990	SH	Sole

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
IHS INC CL A	CL A	451734107	10,654	194,378	SH	Sole
ILLINOIS TOOL WKS INC COM	COM	452308109	6,574	136,991	SH	Sole
IMMUCOR INC COM	COM	452526106	2,834	139,996	SH	Sole
INGERSOLL-RAND PLC SHS	COM	G47791101	4,836	135,323	SH	Sole
INTERNATIONAL BUSINESS MACHS COM	COM	459200101	21,135	161,456	SH	Sole
INTUIT COM	COM	461202103	5,485	178,503	SH	Sole
ISHARES TR AGENCY BD FD	ETF	464288166	137	1,277	SH	Sole
ISHARES TR BARCLYS 10-20YR	ETF	464288653	7	70	SH	Sole
ISHARES TR BARCLYS 1-3YR CR	ETF	464288646	1,062	10,216	SH	Sole
ISHARES TR BARCLYS CR BD	ETF	464288620	2	20	SH	Sole
ISHARES TR BARCLYS INTER CR	ETF	464288638	2	20	SH	Sole
ISHARES TR BARCLYS MBS BD	ETF	464288588	4,795	45,244	SH	Sole
ISHARES TR INDEX BARCLYS 1-3 YR	ETF	464287457	1,187	14,304	SH	Sole
ISHARES TR INDEX BARCLYS 7-10 YR	ETF	464287440	3,881	43,798	SH	Sole
ISHARES TR INDEX BARCLYS TIPS BD	ETF	464287176	6,302	60,653	SH	Sole
ISHARES TR INDEX DJ US INDEX FD	ETF	464287846	4	65	SH	Sole
ISHARES TR INDEX IBOXX INV CPBD	ETF	464287242	58,061	557,471	SH	Sole
ISHARES TR INDEX MSCI EAFE IDX	ETF	464287465	16,112	291,465	SH	Sole
ISHARES TR INDEX MSCI EMERG MKT	ETF	464287234	59,290	1,428,672	SH	Sole
ISHARES TR INDEX RUSSELL 1000	ETF	464287622	10,000	163,108	SH	Sole
ISHARES TR INDEX RUSSELL MCP GR	ETF	464287481	21,184	467,224	SH	Sole
ISHARES TR INDEX RUSSELL1000GRW	ETF	464287614	29	577	SH	Sole
ISHARES TR INDEX RUSSELL1000VAL	ETF	464287598	964	16,802	SH	Sole
ISHARES TR INDEX S&P 500 INDEX	ETF	464287200	90,806	812,143	SH	Sole
ISHARES TR INDEX S&P500 GRW	ETF	464287309	76,475	1,318,760	SH	Sole
ISHARES TR MSCI ACWI INDX	ETF	464288257	513	12,127	SH	Sole
ISHARES TR MSCI GRW IDX	ETF	464288885	948	17,201	SH	Sole

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
ISHARES TR MSCI SMALL CAP	ETF	464288273	57	1,597	SH	Sole
ISHARES TR MSCI VAL IDX	ETF	464288877	575	11,431	SH	Sole
ISHARES TR S&P GL UTILITI	ETF	464288711	15,679	326,711	SH	Sole
ISHARES TR S&PCIT11-3YRTB	ETF	464288125	37	359	SH	Sole
ISHARES TR US PFD STK IDX	ETF	464288687	1,305	35,558	SH	Sole
JACK IN THE BOX INC COM	COM	466367109	1	73	SH	Sole
JAKKS PAC INC COM	COM	47012E106	234	19,314	SH	Sole
JARDEN CORP COM	COM	471109108	426	13,785	SH	Sole
JOHNSON & JOHNSON COM	COM	478160104	6,994	108,590	SH	Sole
JPMORGAN CHASE & CO COM	COM	46625H100	7,657	183,752	SH	Sole
KANSAS CITY SOUTHERN COM NEW	COM	485170302	2	51	SH	Sole
KEYCORP NEW COM	COM	493267108	188	33,948	SH	Sole
KRAFT FOODS INC CL A	CL A	50075N104	4,406	162,117	SH	Sole
K-SWISS INC CL A	CL A	482686102	97	9,762	SH	Sole
LIFE TECHNOLOGIES CORP COM	COM	53217V109	4	74	SH	Sole
LKQ CORP COM	COM	501889208	8,830	450,754	SH	Sole
LOCKHEED MARTIN CORP COM	COM	539830109	2,046	27,152	SH	Sole
LORILLARD INC COM	COM	544147101	4	45	SH	Sole

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

LOWES COS INC COM	COM	548661107	12,596	538,522	SH	Sole
MAKITA CORP ADR NEW	ADR	560877300	1,435	40,720	SH	Sole
MARINEMAX INC COM	COM	567908108	445	48,434	SH	Sole
MARSHALL & ILSLEY CORP NEW COM	COM	571837103	162	29,771	SH	Sole
MASTERCARD INC CL A	CL A	57636Q104	11,420	44,613	SH	Sole
MBIA INC COM	COM	55262C100	87	21,961	SH	Sole
MCDONALDS CORP COM	COM	580135101	8,265	132,364	SH	Sole
MICROSOFT CORP COM	COM	594918104	6,581	215,911	SH	Sole
MIDCAP SPDR TR UNIT SER 1	ETF	595635103	235	1,781	SH	Sole
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	4,407	895,741	SH	Sole

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
NATIONAL GRID PLC SPON ADR NEW	SPONSORED ADR	636274300	5,429	99,827	SH	Sole
NET SERVICOS DE COMUNICACAO SPO	ADR	64109T201	2,073	153,243	SH	Sole
NEW YORK CMNTY BANCORP INC COM	COM	649445103	3	193	SH	Sole
NEWTEK BUSINESS SERVICES INC.	COM	652526104	143	146,141	SH	Sole
NIKE INC CL B	CL B	654106103	9,793	148,222	SH	Sole
NORTHEAST UTILS COM	COM	664397106	4	138	SH	Sole
NORTHERN TR CORP COM	COM	665859104	5,152	98,326	SH	Sole
NOVARTIS A G SPONSORED ADR	SPONSORED ADR	66987V109	3,324	61,067	SH	Sole
NOVO-NORDISK A S ADR	ADR	670100205	1,703	26,668	SH	Sole
NRG ENERGY INC COM NEW	COM	629377508	1,129	47,816	SH	Sole
NSTAR COM	COM	67019E107	3	69	SH	Sole
NTELOS HLDGS CORP COM	COM	67020Q107	3	189	SH	Sole
NTT DOCOMO INC SPONS ADR	ADR	62942M201	1,181	84,493	SH	Sole
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	6,971	528,087	SH	Sole
O REILLY AUTOMOTIVE INC COM	COM	686091109	7,024	184,255	SH	Sole
OCEANEERING INTL INC COM	COM	675232102	6,897	117,865	SH	Sole
OLD REP INTL CORP COM	COM	680223104	141	14,029	SH	Sole
ORACLE CORP COM	COM	68389X105	10,774	439,220	SH	Sole
P T TELEKOMUNIKASI INDONESIA SPON	ADR	715684106	1,866	46,710	SH	Sole
PACCAR INC COM	COM	693718108	4,552	125,510	SH	Sole
PALL CORP COM	COM	696429307	6,058	167,355	SH	Sole
PEPSICO INC COM	COM	713448108	4,580	75,321	SH	Sole
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2	34	SH	Sole
PFIZER INC COM	COM	717081103	2,637	144,997	SH	Sole
PG&E CORP COM	COM	69331C108	3,849	86,199	SH	Sole
PHILIP MORRIS INTL INC COM	COM	718172109	9,841	204,206	SH	Sole
PHILIPPINE LONG DISTANCE TEL SPON	ADR	718252604	1,230	21,703	SH	Sole
PINNACLE WEST CAP CORP COM	COM	723484101	1	36	SH	Sole

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

PLAINS EXPL& PRODTN CO COM	COM	726505100	2,176	78,671	SH	Sole
POWERSHARES ETF TRUST ZACKS MC	ETF	73935X740	50	5,056	SH	Sole
POWERSHARES GLOBAL ETF FD S&P 500	ETF	73936G308	19	872	SH	Sole
POWERSHARES GLOBAL ETF TRUST INSU	ETF	73936T474	73	3,070	SH	Sole
POWERSHARES GLOBAL ETF TRUST SOVE	ETF	73936T573	450	17,643	SH	Sole
PPL CORP COM	COM	69351T106	3,169	98,081	SH	Sole
PRAXAIR INC COM	COM	74005P104	7,210	89,772	SH	Sole
PROCTER & GAMBLE CO COM	COM	742718109	16,566	273,235	SH	Sole
PUBLIC SVC ENTERPRISE GROUP COM	COM	744573106	752	22,606	SH	Sole
QUEST DIAGNOSTICS INC COM	COM	74834L100	3,494	57,867	SH	Sole
RALCORP HLDGS INC NEW COM	COM	751028101	2,224	37,252	SH	Sole
RESEARCH IN MOTION LTD COM	COM	760975102	1,743	25,811	SH	Sole
RESMED INC COM	COM	761152107	4,662	89,196	SH	Sole
ROPER INDS INC NEW COM	COM	776696106	7,051	134,636	SH	Sole
ROSS STORES INC COM	COM	778296103	1,866	43,694	SH	Sole
ROVI CORP COM	COM	779376102	3,392	106,425	SH	Sole
ROYAL CARIBBEAN CRUISES LTD COM	COM	V7780T103	205	8,112	SH	Sole
SALESFORCE COM INC COM	COM	79466L302	3,658	49,583	SH	Sole
SARA LEE CORP COM	COM	803111103	4,054	332,863	SH	Sole
SINGAPORE FD INC COM	COM	82929L109	0	23	SH	Sole
SMITHFIELD FOODS INC COM	COM	832248108	314	20,678	SH	Sole
SNAP ON INC COM	COM	833034101	2	40	SH	Sole
SOUTHERN CO COM	COM	842587107	780	23,398	SH	Sole
SPDR INDEX SHS FDS DJ INTL RL ETF	ETF	78463X863	180	5,168	SH	Sole
SPDR SERIES TRUST BRCLYS 1-3MT ETF	ETF	78464A680	41	895	SH	Sole
ST MARY LD & EXPL CO COM	COM	792228108	1	31	SH	Sole
STERICYCLE INC COM	COM	858912108	5,192	94,108	SH	Sole
STEWART INFORMATION SVCS COR	COM	860372101	118	10,465	SH	Sole

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
STRYKER CORP COM	COM	863667101	12,505	248,253	SH	Sole
SUNTRUST BKS INC COM	COM	867914103	131	6,434	SH	Sole
SYBASE INC COM	COM	871130100	10,182	234,609	SH	Sole
SYMANTEC CORP COM	COM	871503108	4,246	237,312	SH	Sole
SYNGENTA AG SPONSORED ADR	ADR	87160A100	1,940	34,468	SH	Sole
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1,707	149,247	SH	Sole
TARGET CORP COM	COM	87612E106	13,017	269,116	SH	Sole
TERRA INDS INC COM	COM	880915103	1	26	SH	Sole
TOTAL S A SPONSORED ADR	SPONSORED ADR	89151E109	4,595	71,751	SH	Sole
TOYOTA MOTOR CORP SP ADR REP2C	SPONSORED ADR	892331307	2,257	26,815	SH	Sole
TRANSOCEAN LTD REG SHS	COM	H8817H100	3,210	38,773	SH	Sole
TUPPERWARE BRANDS CORP COM	COM	899896104	4,318	92,721	SH	Sole
TYCO ELECTRONICS LTD SWITZER SHS	COM	H8912P106	7,864	320,307	SH	Sole
UAL CORP.	COM	902549807	31	2,409	SH	Sole
UBS AG SHS NEW	COM	H89231338	1,156	74,537	SH	Sole
UGI CORP NEW COM	COM	902681105	462	19,097	SH	Sole
UNISOURCE ENERGY CORP COM	COM	909205106	613	19,037	SH	Sole
UNITED TECHNOLOGIES CORP COM	COM	913017109	13,062	188,181	SH	Sole
UNIVERSAL CORP VA COM	COM	913456109	277	6,081	SH	Sole

Edgar Filing: GENWORTH FINANCIAL INC - Form 13F-HR

UNIVERSAL HLTH SVCS INC CL B	CL B	913903100	2,790	91,472 SH	Sole
UNUM GROUP COM	COM	91529Y106	4	213 SH	Sole
VALE S A ADR	ADR	91912E105	2,343	80,701 SH	Sole
VANGUARD INDEX FDS LARGE CAP ETF	ETF	922908637	199	3,936 SH	Sole
VANGUARD INDEX FDS SMALL CP ETF	ETF	922908751	4	70 SH	Sole
VANGUARD INDEX FDS VALUE ETF	ETF	922908744	36	756 SH	Sole
VANGUARD INTL EQUITY INDEX F EMR	ETF	922042858	9	210 SH	Sole
VANGUARD TAX-MANAGED FD EUROPE	ETF	921943858	37	1,078 SH	Sole
VANGUARD WORLD FD MEGA CAP IND	ETF	921910873	66	1,707 SH	Sole

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL INVESTMENT DISCRETION
VERIZON COMMUNICATIONS INC.	COM	92343V104	28	832 SH	Sole
VODAFONE GROUP PLC NEW SPONS AD	ADR	92857W209	4,543	196,743 SH	Sole
VULCAN MATLS CO COM	COM	929160109	4,859	92,250 SH	Sole
WAL MART STORES INC COM	COM	931142103	7,773	145,433 SH	Sole
WALGREEN CO COM	COM	931422109	12,931	352,144 SH	Sole
WALTER ENERGY INC COM	COM	93317Q105	3	35 SH	Sole
WALTER INVT MGMT CORP COM	COM	93317W102	0	13 SH	Sole
WARNACO GROUP INC COM NEW	COM	934390402	3,260	77,268 SH	Sole
WASHINGTON FED INC COM	COM	938824109	3	132 SH	Sole
WATERS CORP COM	COM	941848103	11,317	182,656 SH	Sole
WILLIAMS COS INC DEL COM	COM	969457100	2,480	117,640 SH	Sole
WISDOMTREE TRUST INTL UTILITIES		97717W653	78	3,475 SH	Sole
XL CAP LTD CL A	CL A	G98255105	315	17,211 SH	Sole
YAHOO INC COM	COM	984332106	5,396	321,558 SH	Sole
YUM BRANDS INC COM	COM	988498101	4,770	136,413 SH	Sole