

# State of Illinois State Universities Retirement System

Compliance Examination  
Year Ended June 30, 2014

Performed as Special Assistant Auditors  
for the Auditor General, State of Illinois



Assurance ■ Tax ■ Consulting

**State of Illinois  
State Universities Retirement System**

**Compliance Examination**

**Year Ended June 30, 2014**

---

Table of Contents

	<b>Page</b>
System Officials	1
Management Assertion Letter	2
Compliance Report	
Summary	3
Independent Accountant's Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes	4
Independent Auditor's Report on Internal Control Over Financial Reporting and on Compliance and Other Matters Based on an Audit of Financial Statements Performed in Accordance with <i>Government Auditing Standards</i>	7
Schedule of Findings	9

Financial Statement Report

The System's financial statement report for the year ended June 30, 2014, which includes the independent auditor's report, management's discussion and analysis, basic financial statements and notes, required supplementary information other than management discussion and analysis, supplementary information, and the independent auditor's report on internal control over financial reporting and on compliance and other matters based on an audit of basic financial statements performed in accordance with *Government Auditing Standards* has been issued separately.

Supplementary Information for State Compliance Purposes

	<b>Schedule</b>	<b>Page</b>
Summary		11
Fiscal Schedules and Analysis Section:		
Summary Schedule of Appropriations and Expenditures	1	13
Comparative Schedule of Revenues and Expenses	2	14
Analysis of Revenues and Expenses	3	15
Schedule of Administrative Expenses	4	16
Analysis of Administrative Expenses	5	18
Schedule of Changes in Property and Equipment	6	19
Schedule of Investment Portfolio	7	20
Schedule of Investment Expenses	8	22
Selected Account Balances	9	24
Schedule of Accounts Receivable	10	25
Rate of Return	11	26
Revenues and Expenses	12	26
Employer Contributions	13	26
Retirement Benefits	14	26
Survivors' Benefits	15	26

**State of Illinois  
State Universities Retirement System**

**Compliance Examination**

**Year Ended June 30, 2014**

---

Table of Contents

Supplementary Information for State Compliance Purposes (continued)

	<b>Schedule</b>	<b>Page</b>
Fiscal Schedules and Analysis Section (Continued):		
Disability Benefits	16	26
Disability Retirement Allowance Benefits	17	27
Investment Income	18	27
Benefit Costs	19	27
Member Contributions	20	28
Self-Managed Plan Investments	21	29
Future Funding and Benefit Calculations	22	29
Schedule of Changes in Reserves	23	30
Schedule of Contributions/Deductions and Effect on Investments	24	31
Analysis of Operations Section (Unaudited):		
System's Functions and Planning Program (Unaudited)		32
System Funding Progress (Unaudited)		34
Locally Held Fund (Unaudited)		35
Average Number of Employees (Unaudited)		35
Schedule of Investment Commissions (Unaudited)		36
Description of Reserves (Unaudited)		38
Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)		39
Investment Listing	25	40

**State of Illinois  
State Universities Retirement System**

**Compliance Examination**

**Year Ended June 30, 2014**

---

**System Officials**

Executive Director	Mr. William Mabe
Chief Financial Officer	Ms. Phyllis Walker
Chief Investment Officer	Mr. Daniel Allen
General Counsel	Mr. Michael Weinstein
Director of Internal Audit	Mr. Steven Hayward
Chairperson	Ms. Lindsay Anderson
Vice Chairman	Mr. Antonio Vasquez
Treasurer	Ms. Dorinda Miller
Board of Trustees	Ms. Jacqueline Berger
	Mr. John Engstrom
	Mr. Richard Figueroa
	Mr. Andrew Matthews
	Mr. Craig McCrohon
	Mr. Mitchell Vogel
	Mr. Paul Johnson Jr.

State Universities Retirement System's office is located at:

1901 Fox Drive  
Champaign, IL 61820



March 26, 2015

McGladrey LLP  
20 N Martingale Road, Suite 500  
Schaumburg, IL 60173

Ladies and Gentlemen:

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the State Universities' Retirement System (System). We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the System's compliance with the following assertions during the year ended June 30, 2014. Based on this evaluation, we assert that during the year ended June 30, 2014, the System has materially complied with the assertions below.


- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. The money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Yours very truly,

State Universities Retirement System

  
William E. Mabe, Executive Director

  
Phyllis L. Walker, Chief Financial Officer

  
Michael B. Weinstein, General Counsel

  
Daniel L. Allen, Chief Investment Officer

**State of Illinois  
State Universities Retirement System**

**Compliance Examination**

**Year Ended June 30, 2014**

---

**Summary**

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

**Accountant's Report**

The Independent Accountant's Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers, or other significant non-standard language.

**Summary of Findings**

Number of	Current Report	Prior Report
Findings	1	—
Repeated findings	—	—
Prior recommendations implemented or not repeated	—	—

Item No.	Page	Description	Finding Type
<b>FINDINGS (GOVERNMENT AUDITING STANDARDS and STATE COMPLIANCE)</b>			
2014-001	9	Controls over Census Data	Significant Deficiency and Noncompliance

**Exit Conference**

In correspondence received from the State Universities Retirement System on December 18, 2014, the System elected to waive a formal exit conference. The response to the recommendation was provided by William Mabe, Executive Director, in correspondence dated December 18, 2014.



**Independent Accountant's Report on State Compliance,  
on Internal Control Over Compliance, and on  
Supplementary Information for State Compliance Purposes**

Honorable William G. Holland  
Auditor General, State of Illinois  
Springfield, Illinois

Board of Trustees  
State Universities Retirement System of Illinois  
Champaign, Illinois

**Compliance**

As Special Assistant Auditors for the Auditor General, we have examined the State of Illinois, State Universities Retirement System's (System) compliance with the requirements listed below, as more fully described in the Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 2014. The management of the System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System's compliance based on our examination.

- A. The System has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.

Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants; the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act); and the Audit Guide as adopted by the Auditor General pursuant to the Act; and, accordingly, included examining, on a test basis, evidence about the System's compliance with those requirements listed in the first paragraph of this report and performing such other procedures as we considered necessary in the circumstances. We believe that our examination provides a reasonable basis for our opinion. Our examination does not provide a legal determination on the System's compliance with specified requirements.

In our opinion, the System complied, in all material respects, with the compliance requirements listed in the first paragraph of this report during the year ended June 30, 2014. However, the results of our procedures disclosed an instance of noncompliance with the requirements, which is required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which is described in the accompanying schedule of findings as item 2014-001.

### **Internal Control**

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements listed in the first paragraph of this report. In planning and performing our examination, we considered the System's internal control over compliance with the requirements listed in the first paragraph of this report as a basis for designing our examination procedures for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General, but not for the purpose of expressing an opinion on the effectiveness of internal control over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

*A deficiency in an entity's internal control over compliance* exists when the design or operation of a control over compliance does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, noncompliance with the requirements listed in the first paragraph of this report on a timely basis. *A material weakness in an entity's internal control over compliance* is a deficiency, or combination of deficiencies, in internal control over compliance such that there is a reasonable possibility that material noncompliance with a requirement listed in the first paragraph of this report will not be prevented, or detected and corrected, on a timely basis. *A significant deficiency in internal control over compliance* is a deficiency, or a combination of deficiencies, in internal control over compliance that is less severe than a material weakness in internal control over compliance, yet important enough to merit attention by those charged with governance.

Our consideration of internal control over compliance was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control over compliance that might be material weaknesses or significant deficiencies. We did not identify any deficiencies in internal control over compliance that we consider to be material weaknesses. However, we identified a deficiency in internal control over compliance, as described in the accompanying schedule of findings as item 2014-001 that we consider to be a significant deficiency.

As required by the Audit Guide, immaterial findings excluded from this report have been reported in a separate letter to your office.

The System's response to the finding identified in our examination is described in the accompanying schedule of findings. We did not examine the System's response and, accordingly, we express no opinion on the response.

### **Supplementary Information for State Compliance Purposes**

As Special Assistant Auditors for the Auditor General, we have audited and issued under separate cover the Statement of Plan Net Position of the State Universities Retirement System of Illinois (System) as of June 30, 2014, and the related Statement of Changes in Plan Net Position for the year then ended, and have issued our report thereon dated January 7, 2015, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to January 7, 2015. The accompanying Supplementary Information, consisting of the Fiscal Schedules and Analysis Section (Schedules 1-24) and the Investment Listing (Schedule 25), for the year ended June 30, 2014 are presented for purposes of additional analysis and are not a required part of the basic financial statements of the State Universities



Retirement System of Illinois. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) for the year ended June 30, 2014 have been subjected to the auditing procedures applied in the audit of the basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-24) and Investment Listing (Schedule 25) for the year ended June 30, 2014 are fairly stated in all material respects in relation to the basic financial statements as a whole.

We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the State Universities Retirement System of Illinois' basic financial statements for the year ended June 30, 2013 (not presented herein), and have issued our report thereon dated December 18, 2013, which contained an unmodified opinion on the respective Statement of Plan Net Position of the System, and the related Statement of Changes in Plan Net Position for the year then ended. The accompanying Supplementary Information for State Compliance Purposes for the year ended June 30, 2013 consisting of the Fiscal Schedules and Analysis Section (Schedules 1-25) is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2013 basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) for the year ended June 30, 2013 and has been subjected to the auditing procedures applied in the audit of the June 30, 2013 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare those basic financial statements or to those basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) for the year ended June 30, 2013 is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived.

The accompanying supplementary information in the Analysis of Operations Section is presented for purposes of additional analysis and is not a required part of the basic financial statements. Such information has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, we do not express an opinion or provide any assurance on it.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor, the System's Board of Trustees and management, and is not intended to be and should not be used by anyone other than these specified parties.

*McGladrey LLP*

Schaumburg, Illinois  
March 26, 2015, except for our report on the Supplementary  
Information for State Compliance Purposes, as to  
which the date is January 7, 2015



**Independent Auditor's Report on Internal Control Over Financial Reporting and on Compliance and Other Matters Based on an Audit of Financial Statements Performed in Accordance With Government Auditing Standards**

Honorable William G. Holland  
Auditor General, State of Illinois  
Springfield, Illinois

Board of Trustees, State Universities Retirement System  
Champaign, Illinois

As Special Assistant Auditors for the Auditor General, we have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the Statement of Plan Net Position and Statement of Changes in Plan Net Position of the State Universities Retirement System of Illinois (System), as of and for the year ended June 30, 2014 and the related notes to the financial statements, and have issued our report thereon dated January 7, 2015.

### **Internal Control Over Financial Reporting**

In planning and performing our audit of the financial statements, we considered the System's internal control over financial reporting (internal control) to determine the audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control. Accordingly, we do not express an opinion on the effectiveness of the System's internal control.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatements on a timely basis. A *material weakness* is a deficiency, or a combination of deficiencies, in internal control such that there is a reasonable possibility that a material misstatement of the entity's financial statements will not be prevented, or detected and corrected on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies, and therefore, material weaknesses or significant deficiencies may exist that were not identified. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified. We did identify a certain deficiency in internal control, described in the accompanying schedule of findings as item 2014-001 that we consider to be a significant deficiency.

### **Compliance and Other Matters**

As part of obtaining reasonable assurance about whether the System's financial statements are free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts, and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit, and accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

## **Response to Findings**

The System's response to the finding identified in our audit is described in the accompanying schedule of findings. The System's response was not subjected to the auditing procedures applied in the audit of the financial statements and, accordingly, we express no opinion on the response.

## **Purpose of this Report**

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the System's internal control or on compliance. This report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the System's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

*McGladrey LLP*

Schaumburg, Illinois  
January 7, 2015

## State Universities Retirement System of Illinois

### Schedule of Findings

Year Ended June 30, 2014

---

#### **Government Auditing Standards and State Compliance**

##### **Finding No. 2014-001 Controls over Census Data**

The State Universities Retirement System (System) has weaknesses in controls over creditable earnings and member census data reported by its employers.

During testing of the System's internal controls over creditable earnings and member census data, it was noted that creditable earnings and member census data for the System is accumulated from multiple participating employers which increases the likelihood of errors within the data. The System's current processes and controls for verifying the data rely on the reporting of the information by the participating employers and there are limited controls in place by the System to verify the creditable earnings and member census information.

System management is responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to error or fraud. System controls should encompass effective management processes and controls to sufficiently address the appropriate risks and verify the underlying payroll records of participating employer census data which would include completeness and accuracy of census data. This includes processes and controls over significant elements of census data which originates in multiple locations across the System's participating employers.

The Fiscal Control and Internal Auditing Act (30 ILCS 10/3001) requires all State agencies, including the System, to establish and maintain a system or systems, of internal fiscal administrative controls, such that information is properly recorded and accounted for to permit the preparation of reliable financial and statistical reports.

Previously, the System had relied primarily on data submitted by employers to provide census data for actuarial calculations for active members. When a covered member applies for retirement benefits, the new retiree goes through a retirement process which includes verification of the data utilized in the retirement calculation. Prior to the issuance of new accounting standards by the Government Accounting Standards Board (GASB) and new guidance by the AICPA for census data in relation to the guidance, the System did not believe it was necessary to perform on-site employer visits to verify census data for active members.

Certain financial statement assertions relating to cost-sharing plans (that is, the Total Pension Liability (TPL) and revenues and receivables relating to Contributions) are dependent on the completeness and accuracy of census data. Weaknesses in controls over the significant elements of census data could lead to a misstatement in the valuation of the TPL, a required disclosure to the System's financial statements. In addition, a misstatement could lead to a misstatement in contributions which directly impacts valuation of Plan Net Position and the financial statements of the System directly. A misstatement within the financial statements will impact the calculation of the Net Pension Liability (NPL) as required under GASB Statement No. 67, *Financial Reporting for Pension Plans - An Amendment to GASB Statement No. 25*. A misstatement of the NPL will also impact the allocation of the NPL and related pension activity to participating employers under GASB Statement No. 68, *Accounting and Financial Reporting for Pensions - An Amendment of GASB Statement No. 27*. The auditors consider the weaknesses to be significant deficiencies in the System's internal control over financial and fiscal operations. (Finding Code No. 2014-001)

**State Universities Retirement System of Illinois**

**Schedule of Findings**

**Year Ended June 30, 2014**

---

***Government Auditing Standards* and State Compliance**

**Finding No. 2014-001 Controls over Census Data (Continued)**

**Recommendation:**

We recommend the System update current processes and controls to include the verification of significant elements of census data.

**System Response:**

The System concurs with this finding. The System will contract for employer audit services this year to test control systems and verify census data including creditable earnings. In addition, the System will examine current processes and procedures to determine if the System could independently verify some or part of the census data with members or with vendors for the entire membership.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Year Ended June 30, 2014**

---

**Supplementary Information for State Compliance Purposes**

**Summary**

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

Fiscal Schedules and Analysis Section\*:

- Summary Schedule of Appropriations and Expenditures
- Comparative Schedule of Revenues and Expenses
- Analysis of Revenues and Expenses
- Schedule of Administrative Expenses
- Analysis of Administrative Expenses
- Schedule of Changes in Property and Equipment
- Schedule of Investment Portfolio
- Schedule of Investment Expenses
- Selected Account Balances
- Schedule of Accounts Receivable
- Rate of Return
- Revenues and Expenses
- Employer Contributions
- Retirement Benefits
- Survivors' Benefits
- Disability Benefits
- Disability Retirement Allowance Benefits
- Investment Income
- Benefit Costs
- Member Contributions
- Self-Managed Plan Investments
- Future Funding and Benefit Calculations
- Schedule of Changes in Reserves
- Schedule of Contributions/Deductions and Effect on Investments

Analysis of Operations Section (Unaudited):

- System's Functions and Planning Program (Unaudited)
- System Funding Progress (Unaudited)
- Locally Held Fund (Unaudited)
- Average Number of Employees (Unaudited)
- Schedule of Investment Commissions (Unaudited)
- Description of Reserves (Unaudited)
- Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

Investment Listing

\*Throughout this report, the terms revenues and expenses are synonymous with "additions" and "deductions" used when reporting changes in net position of a pension trust fund.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Year Ended June 30, 2014**

---

**Supplementary Information for State Compliance Purposes (Continued)**

**Summary (Continued)**

The accountant's report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that the Fiscal Schedules and Analysis Section and Investment Listing have been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditor's opinion, it is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived. The accountant's report also states the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, they do not express an opinion or provide any assurance on it.

State of Illinois  
 State Universities Retirement System  
 Compliance Examination

Schedule 1

Summary Schedule of Appropriations and Expenditures  
 For the Years Ended June 30, 2014 and 2013

	Appropriations 2014	Expenditures 2014	Appropriations 2013	Expenditures 2013
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (001):				
Public Act # 88-0593	\$ 4,398,720	\$ 4,398,720 *	\$ 4,175,820	\$ 4,175,820 *
Appropriations made directly to State Universities Retirement System from the State Education Assistance Fund (007):				
Public Act # 98-0017	1,311,766,000	1,311,766,000	-	-
Public Act # 97-0685	-	-	1,252,800,000	1,252,800,000
State Universities Retirement System from the State Pension Fund (054):				
Public Act # 98-0017	198,000,000	198,000,000	-	-
Public Act # 97-0685	-	-	150,000,000	150,000,000
<b>Total Appropriations</b>	<b>\$ 1,514,164,720</b>	<b>\$ 1,514,164,720</b>	<b>\$ 1,406,975,820</b>	<b>\$ 1,406,975,820</b>

\* Transferred to the Community College Health Insurance Security Fund as the State's contribution for community college benefit recipient's health benefits.

Note: PA 88-0593 is the legislation that gave the System continuing appropriation authority. Vouchers are submitted under this statute when the State does not appropriate an amount equal to the certified amount. This allows the System to bill the State for the payments required.



State of Illinois  
State Universities Retirement System  
Compliance Examination

Schedule 2

Comparative Schedule of Revenues and Expenses  
For the Years Ended June 30, 2014 and 2013

	2014	2013	Difference	
			Amount	Percent
<b>Revenues</b>				
Contributions:				
Members	\$ 348,612,466	\$ 305,079,175	\$ 43,533,291	14.3 %
Federal, trust funds, other	50,259,406	47,920,295	2,339,111	4.9
State of Illinois:				
Education Assistance Fund	1,311,766,000	1,252,800,000	58,966,000	4.7
Pension Fund	198,000,000	150,000,000	48,000,000	32.0
	<u>1,908,637,872</u>	<u>1,755,799,470</u>	<u>152,838,402</u>	<u>8.7</u>
Investment income:				
Interest	97,719,525	100,489,294	(2,769,769)	(2.8)
Dividends	214,220,387	237,085,587	(22,865,200)	(9.6)
Net appreciation in fair value of investments	2,650,003,387	1,549,836,543	1,100,166,844	71.0
Securities lending	4,147,244	4,404,538	(257,294)	(5.8)
	<u>2,966,090,543</u>	<u>1,891,815,962</u>	<u>1,074,274,581</u>	<u>56.8</u>
Less investment expense				
Asset management expense	51,526,391	49,174,215	2,352,176	4.8
Securities lending expense	375,242	373,983	1,259	0.3
Net investment income	<u>2,914,188,910</u>	<u>1,842,267,764</u>	<u>1,071,921,146</u>	<u>58.2</u>
Total	<u>4,822,826,782</u>	<u>3,598,067,234</u>	<u>1,224,759,548</u>	<u>34.0</u>
<b>Expenses</b>				
Benefits:				
Retirement	1,850,700,632	1,777,365,810	73,334,822	4.1
Portable lump sum retirement	16,237,845	11,513,630	4,724,215	41.0
Disability	17,672,538	17,354,544	317,994	1.8
Disability retirement allowance	3,824,589	3,749,633	74,956	2.0
Survivors	125,372,187	116,873,363	8,498,824	7.3
Death	2,215,157	2,380,808	(165,651)	(7.0)
Reversionary	2,498,590	2,322,345	176,245	7.6
Beneficiary	2,724,335	2,576,105	148,230	5.8
	<u>2,021,245,873</u>	<u>1,934,136,238</u>	<u>87,109,635</u>	<u>4.5</u>
Refunds	107,710,940	101,598,796	6,112,144	6.0
Administrative expenses	14,297,630	13,852,565	445,065	3.2
Total	<u>2,143,254,443</u>	<u>2,049,587,599</u>	<u>93,666,844</u>	<u>4.6</u>
Excess of revenues over expenses	<u>\$ 2,679,572,339</u>	<u>\$ 1,548,479,635</u>	<u>\$ 1,131,092,704</u>	<u>73.0 %</u>

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**For the Year Ended June 30, 2014**

---

**Analysis of Revenues and Expenses**

The System's revenues and expenses have been analyzed for fluctuations greater than \$1 million and 20 percent from the previous year as follows:

***Contributions - State of Illinois appropriation***

The combination of Education Assistance Fund and State Pension Fund sources representing non-employer contributions from the State increased from the previous year by \$107 million or 7.6 percent. Within that total, the appropriation paid out of the State Pension Fund increased by \$48 million or 32 percent. This is due to the overall funding requirements called for by PA 88-0593. This law determines the total State contribution required, and also establishes continuing appropriation authority such that, regardless of what is appropriated through the State budget process, the System has the authority to request full funding through the General Revenue Fund. In FY 2014, \$198 million was received from the State Pensions Fund, and the remaining \$1,311.8 million was paid from the Education Assistance Fund.

***Investment Income - Net appreciation in fair value of investments***

This category of investment income increased by \$1.1 billion or 71.0 percent, in FY 2014 when compared to FY 2013. The increase is broken down as follows; gain on defined benefit plan equities increased by \$830 million, gain on defined benefit plan fixed income securities increased by \$134 million; gain on defined benefit plan real estate equities increased by \$7 million, securities litigation revenue increased by \$16 million, the gain on financial futures increased by \$17 million and the self-managed plan investment income by \$99 million. The defined benefit plan variances reflect the overall increase in investment return from 12.5% in FY 2013 to 18.2% in FY 2014.

***Benefits - Portable Lump Sum Retirement***

The benefit expenses in this area increased by \$4.7 million or 41.0 percent in FY 2014. The increase is due to an increase in the number of portable lump sum refunds of 7.6 percent and an increase in the average payment of 34 percent in 2014.

State of Illinois  
State Universities Retirement System  
Compliance Examination

Schedule 4

Schedule of Administrative Expenses  
For the Years Ended June 30, 2014 and 2013

	2014	2013	Variance	
			Amount	Percent
Defined Benefit Plan				
Personnel Services:				
Salary and wages	\$ 7,262,675	\$ 6,883,931	\$ 378,744	5.5 %
Retirement contributions	837,909	798,725	39,184	4.9
Insurance and payroll taxes	2,423,171	2,538,592	(115,421)	(4.5)
	<u>10,523,755</u>	<u>10,221,248</u>	<u>302,507</u>	<u>3.0</u>
Professional Services:				
Computer services	511,421	627,453	(116,032)	(18.5)
Medical consultation	10,435	10,962	(527)	(4.8)
Technical and actuarial	693,143	546,518	146,625	26.8
Legal services	208,625	211,674	(3,049)	(1.4)
	<u>1,423,624</u>	<u>1,396,607</u>	<u>27,017</u>	<u>1.9</u>
Communications:				
Postage	284,673	306,641	(21,968)	(7.2)
Printing and copying	64,143	94,906	(30,763)	(32.4)
Telephone	119,238	71,491	47,747	66.8
	<u>468,054</u>	<u>473,038</u>	<u>(4,984)</u>	<u>(1.1)</u>
Other Services:				
Equipment repairs, rental and maintenance	84,534	70,441	14,093	20.0
Building operations and maintenance	247,786	278,769	(30,983)	(11.1)
Surety bonds and insurance	264,438	249,081	15,357	6.2
Memberships and subscriptions	51,815	56,216	(4,401)	(7.8)
Transportation and travel	147,426	125,319	22,107	17.6
Education	34,915	7,335	27,580	376.0
EDP supplies and equipment	105,068	74,945	30,123	40.2
Office supplies	54,363	53,955	408	0.8
	<u>990,345</u>	<u>916,061</u>	<u>74,284</u>	<u>8.1</u>
Depreciation and amortization	<u>451,744</u>	<u>419,540</u>	<u>32,204</u>	<u>7.7</u>
Total administrative expense-defined benefit plan	<u>13,857,522</u>	<u>13,426,494</u>	<u>431,028</u>	<u>3.2</u>

(Continued)

State of Illinois  
State Universities Retirement System  
Compliance Examination

Schedule 4

Schedule of Administrative Expenses (Continued)  
For the Years Ended June 30, 2014 and 2013

	2014	2013	Variance	
			Amount	Percent
Self-Managed Plan:				
Salary and wages	\$ 274,700	\$ 266,204	\$ 8,496	3.2 %
Retirement contributions	36,700	35,326	1,374	3.9
Insurance and payroll taxes	89,265	93,210	(3,945)	(4.2)
Technical and actuarial	24,086	6,000	18,086	301.4
Postage	11,766	20,665	(8,899)	(43.1)
Membership and subscriptions	600	600	-	-
Transportation and travel	1,847	986	861	87.3
Printing and copying	1,144	3,080	(1,936)	(62.9)
Total administrative expenses - Self-Managed Plan	440,108	426,071	14,037	3.3
Total administrative expenses	\$ 14,297,630	\$ 13,852,565	\$ 445,065	3.2 %

See Analysis on Page 18.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**For the Year Ended June 30, 2014**

---

**Analysis of Administrative Expenses**

**Schedule 5**

Administrative expenses reflect all costs incurred to manage the day to day operations of the State Universities Retirement System (System). Detail costs relating to benefit and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$14.3 million are approximately .7% of the total expenses of \$2.14 billion for FY 2014. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

***Defined Benefit Plan - Technical and Actuarial Professional Services***

This category of expenses increased \$146,625 or 26.8 percent in FY 2014 when compared to FY 2013. The majority of this increase was due to the following: Increased actuarial services of \$40,000 related to special projects measuring the impact of pension reform proposals, human resources consulting services of \$30,000 relating to salary administration, information technology consulting services of \$25,000 assessing system controls, and consulting services of \$40,000 related to an operational results benchmarking study.

State of Illinois  
State Universities Retirement System  
Compliance Examination

Schedule 6

Schedule of Changes in Property and Equipment  
Year ended June 30, 2014

	Balance at June 30, 2013	Additions	Deletions	Balance at June 30, 2014
Assets				
Land	\$ 531,834	\$ -	\$ -	\$ 531,834
Building	7,344,054	-	-	7,344,054
Information system equipment and software	14,223,682	1,665,524	3,179	15,886,027
Furniture and fixtures	2,105,192	(1,286,015)	682	818,495
Total capital assets	24,204,762	379,509	3,861	24,580,410
Allowance for depreciation				
Building	2,680,512	213,957	-	2,894,469
Information system equipment and software	13,203,562	1,576,150	3,179	14,776,533
Furniture and fixtures	2,105,384	(1,338,363)	682	766,339
Total allowance for depreciation	17,989,458	451,744	3,861	18,437,341
Net capital assets	\$ 6,215,304	\$ (72,235)	\$ -	\$ 6,143,069

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Schedule of Investment Portfolio  
June 30, 2014 and 2013**

	2014			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
<b>Equities</b>				
Common stocks				
U.S. equities	\$ 6,969,449,342	50.9 %	\$ 9,284,450,867	50.9 %
Non-U.S. equities	2,070,463,668	15.1	2,618,413,619	14.3
Commingled funds	64,869,549	0.5	107,706,523	0.6
Preferred stock	139	-	139	-
<b>Total equities</b>	<b>9,104,782,698</b>	<b>66.5</b>	<b>12,010,571,148</b>	<b>65.8</b>
<b>Fixed income</b>				
Government obligations				
Government agencies	104,614,570	0.8	102,584,413	0.6
U.S. government	1,398,839,918	10.2	1,426,090,717	7.8
Corporate obligations	584,284,932	4.3	613,289,819	3.4
Miscellaneous				
Asset backed	205,574,706	1.5	226,522,023	1.2
Short-term investments*	224,484,065	1.6	218,005,737	1.2
Commingled funds	296,861,413	2.2	321,617,769	1.8
Mortgage backed	647,485,673	4.7	664,708,787	3.6
Municipal bonds	26,362,356	0.2	27,915,415	0.2
Non-U.S. bonds	473,070,829	3.5	479,776,144	2.6
Options	(1,367,888)	-	(1,087,755)	-
Swaps	6,278,029	-	18,219,676	0.1
<b>Total fixed income</b>	<b>3,966,488,603</b>	<b>29.0</b>	<b>4,097,642,745</b>	<b>22.5</b>
Real estate	613,785,369	4.5	637,361,774	3.5
Self-managed plan funds	N/A	N/A	1,490,380,389	8.2
<b>Total investments</b>	<b>\$ 13,685,056,670</b>	<b>100.0 %</b>	<b>\$ 18,235,956,056</b>	<b>100.0 %</b>

N/A - Information is not available

\* Does not include commercial paper and short-term bills and notes with maturities less than 90 days. These securities are reported in cash instead of in investments.

Schedule 7

2013					
Cost			Fair Value		
Amount	Percentage of Portfolio		Amount	Percentage of Portfolio	
\$ 7,009,323,163	53.8	%	\$ 8,235,306,950	52.4	%
1,838,261,824	14.1		2,072,098,300	13.2	
-	-		-	-	
17,605,862	0.1		12,920,964	0.1	
<u>8,865,190,849</u>	<u>68.0</u>		<u>10,320,326,214</u>	<u>65.7</u>	
151,200,217	1.1		148,364,546	0.9	
1,406,774,127	10.8		1,387,923,317	8.8	
469,355,488	3.6		478,407,737	3.1	
194,661,529	1.5		210,223,938	1.3	
10,013,233	0.1		11,452,332	0.1	
226,744,166	1.7		266,868,681	1.7	
926,527,351	7.1		934,010,620	6.0	
40,530,342	0.3		42,487,583	0.3	
324,204,849	2.5		313,248,029	2.0	
(1,205,724)	(0.0)		(2,492,038)	(0.0)	
36,661,643	0.3		34,834,194	0.2	
<u>3,785,467,221</u>	<u>29.0</u>		<u>3,825,328,939</u>	<u>24.4</u>	
386,225,513	3.0		382,755,515	2.4	
N/A	N/A		1,179,889,253	7.5	
<u>\$ 13,036,883,583</u>	<u>100.0</u>	<u>%</u>	<u>\$ 15,708,299,921</u>	<u>100.0</u>	<u>%</u>



**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Schedule 8**

**Schedule of Investment Expenses  
For the Years Ended June 30, 2014 and 2013**

	2014	2013
Master Trustee and Custodian		
The Northern Trust Company	\$ 1,513,732	\$ 1,297,175
Investment Manager		
Aberdeen Asset Management	-	965,147
Adams Street Partners	5,106,182	4,628,222
Alinda Capital Partners	427,254	1,026,632
Angelo Gordon GECC	-	368,650
Ativo Capital Management	420,083	364,791
BlackRock Institutional Trust Company	4,888,196	2,291,969
Calamos Advisors	1,423,084	1,562,942
CastleArk Management	678,964	449,445
CBRE Clarion Real Estate Securities	1,157,619	1,095,485
Channing Capital Management	617,841	507,765
Chicago Equity Partners	500,910	477,836
Dune Capital Management	1,464,416	550,187
EARNEST Partners	267,364	166,398
Fiduciary Management Associates	579,405	476,564
Franklin Templeton Real Estate Advisors	835,563	850,917
Garcia Hamilton & Associates	129,697	76,483
GlobeFlex Capital, L.P.	2,055,723	1,836,287
Herndon Capital Management	536,938	492,768
Holland Capital Management	253,843	207,607
Jacobs Levy Equity Management	1,200,963	1,115,866
LM Capital Group	216,953	132,835
Lombardia Capital Partners	577,227	275,841
Longfellow Investment Management	76,667	69,568
Macquarie Capital	695,864	600,000
Martin Currie, Inc.	811,114	726,311
Mesirow Financial Investment Management	330,000	325,253
Mondrian Investment Partners	754,132	608,112
Muller and Monroe Asset Management	267,519	304,125
NCM Capital Management	-	129,457
Neuberger Berman	451,046	572,891
New Century Advisors	204,015	163,919
Northern Trust Asset Management	184,367	146,816
Oaktree Capital Management	-	117,746
Pacific Investment Management Company	4,209,319	4,211,528
Pantheon Ventures	2,046,052	2,160,091
Piedmont Investment Advisors	572,174	465,268
Profit Investment Management	163,671	157,588
Progress Investment Management Company	2,955,159	2,425,773
Pugh Capital Management	205,704	171,347
Pyramis Global Advisors Trust Company	1,655,039	1,829,382
RhumbLine Advisers	170,496	198,655
RLJ Western Asset Management	-	125,484

(Continued)

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Schedule of Investment Expenses (Continued)  
For the Years Ended June 30, 2014 and 2013**

	2014	2013
<b>Investment Manager (Continued)</b>		
RREEF	\$ 117,936	\$ 2,866,318
Smith Graham & Company	129,260	103,277
State Street Global Advisors	58,851	68,954
Strategic Global Advisors	467,546	381,428
T. Rowe Price	2,667,107	2,139,187
Taplin, Canida & Habacht	189,850	130,752
TCW Metropolitan West Asset Management	701,648	1,477,649
UBS Realty Investors	2,690,072	1,839,541
Wellington Management Company	2,067,323	1,495,495
	<u>48,180,156</u>	<u>45,932,552</u>
<b>Investment Consultant, Measurement &amp; Counsel</b>		
Callan Associates Inc.	160,500	396,000
Katten Muchin Rosenman	2,398	243,792
Mayer, Brown, Rowe & Maw	79,805	6,006
NEPC, LLC	284,020	-
	<u>526,723</u>	<u>645,798</u>
<b>Investment Administrative Expenses</b>		
Personnel	1,080,096	1,097,346
Resources, board and travel	178,808	155,019
Performance measurement and database	46,876	46,325
	<u>1,305,780</u>	<u>1,298,690</u>
<b>Total Investment Expenses</b>	<u>\$ 51,526,391</u>	<u>\$ 49,174,215</u>

Investment expenses include fees paid to the System's master trustee, various investment managers and their investment consultant and investment brokerage firms. Fees are negotiated based primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value. Investment expenses also include administrative expenses relating to the operation of the Investment Division of the System.

State of Illinois  
State Universities Retirement System  
Compliance Examination

Schedule 9

Selected Account Balances  
Year Ended June 30, 2014 with comparative totals for 2013

	Defined Benefit Plan	Self Managed Plan	Totals	
			2014	2013
<b>Assets</b>				
Cash and short-term investments	\$ 792,286,594	\$ -	\$ 792,286,594	\$ 564,599,292
<b>Receivables</b>				
Members	8,890,114	3,102,136	11,992,250	14,702,522
State of Illinois	107,504,925	1,793,126	109,298,051	266,663,000
Federal, trust funds, and other	1,735,747	16,231	1,751,978	8,216,520
Pending investment sales	444,237,505	-	444,237,505	388,643,715
Interest and dividends	40,106,288	-	40,106,288	39,318,325
Total receivables	602,474,579	4,911,493	607,386,072	717,544,082
Prepaid expenses	124,042	-	124,042	116,380
<b>Investments, at fair value</b>				
Equity investments	11,949,682,690	60,888,458	12,010,571,148	10,320,326,214
Fixed income investments	4,070,551,894	27,090,851	4,097,642,745	3,825,328,939
Real estate investments	635,941,600	1,420,174	637,361,774	382,755,515
Mutual fund and variable annuities	-	1,490,380,389	1,490,380,389	1,179,889,253
Total investments	16,656,176,184	1,579,779,872	18,235,956,056	15,708,299,921
Securities lending collateral	664,501,026	-	664,501,026	646,999,435
Capital assets, at cost, net of accumulated depreciation of \$18,437,341 and \$17,989,458, respectively	6,143,069	-	6,143,069	6,215,304
Total assets	18,721,705,494	1,584,691,365	20,306,396,859	17,643,774,414
<b>Liabilities</b>				
Benefits payable	9,869,469	-	9,869,469	7,262,371
Refunds payable	5,319,941	-	5,319,941	6,112,384
Securities lending collateral	664,335,138	-	664,335,138	646,877,066
Payable to brokers for unsettled trades	635,098,360	-	635,098,360	666,401,158
Administrative expenses payable	15,759,454	-	15,759,454	20,679,277
Total liabilities	1,330,382,362	-	1,330,382,362	1,347,332,256
Net position held in trust for pension benefits	\$ 17,391,323,132	\$ 1,584,691,365	\$ 18,976,014,497	\$ 16,296,442,158

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Schedule 10**

**Schedule of Accounts Receivable  
Years ended June 30, 2014 and 2013**

	2014	2013
Employees:		
Salary deductions (1)	\$ 9,581,367	\$ 13,365,306
Overpaid benefits (2)	2,410,883	1,337,216
Other (3)	507,161	868,789
Total employee receivables	<u>12,499,411</u>	<u>15,571,311</u>
Employers:		
State Appropriation Receivable (4)	109,298,051	266,663,000
Federal and trust funds (5)	1,244,817	7,347,731
	<u>110,542,868</u>	<u>274,010,731</u>
Total	<u>\$ 123,042,279</u>	<u>\$ 289,582,042</u>

(1) Salary deductions receivable decreased by \$3.8 million or 28.3% from FY 2013. These salary deductions are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.

(2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the State Universities Retirement System (System). The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivable amounts are expected to be collected within one year or less.

(3) This receivable represents member account forfeitures of the employer matching funds due back to the System from the self-managed plan (SMP) providers. These forfeitures are the employer contributions for members who were not vested at the time of termination. Each quarter the providers remit back to SURS the forfeitures from the prior three months, where they are held as an asset of the SMP to be offset against future employer contributions.

(4) The full amount of state appropriation payments due for FY 2014 were received by the end of August, 2014.

(5) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. In addition, the timing in which the SMP contributions are remitted to the providers can result in temporary receivables which vary from year to year based on the status of the transfers at year-end. The decrease from FY 2013 is due to the offset of a benefit processing receivable with the matching payable in FY 2014 as opposed to showing the amounts separately in FY 2013.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Fiscal Schedules and Analysis  
For the Year Ended June 30, 2014**

---

**Rate of Return** **Schedule 11**

Taken as a whole, the System's investment portfolio produced a market rate of return, net of investment management fees of 18.2% and 12.5% for fiscal years 2014 and 2013, respectively.

**Revenues and Expenses** **Schedule 12**

The System's defined benefit plan is financed by employee member contributions, employer contributions (State appropriations and contributions from trust and federal funds) and investment earnings. All cash received from these sources is deposited with the Northern Trust Company, which acts as the System's Master Trustee. The System's self-managed plan is financed by employee and employer contributions and investment earnings, but the funds are held by the two Service Providers approved by the Board of Trustees: Fidelity and TIAA/CREF.

Approximately 99.0% of the total expenses for fiscal years 2014 and 2013 are related to benefits and refunds to members. Benefits include retirement, disability, and survivors payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the System's Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2014.

**Employer Contributions** **Schedule 13**

Contributions received from federal grants, trust funds, and other such sources were approximately \$50.3 million and \$47.9 million for the years ending June 30, 2014 and 2013, respectively. This amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

**Retirement Benefits** **Schedule 14**

Benefits have increased from approximately \$1.78 billion for the year ended June 30, 2013 to approximately \$1.85 billion for the year ended June 30, 2014, for an increase of \$73 million or 4.1 percent. Of this, 4.2 percent is due to an increase in the number of defined benefit plan recipients from 48,142 to 50,237, offset by a decrease in the average benefit payment of 0.1 percent.

**Survivors' Benefits** **Schedule 15**

Benefits have increased from approximately \$116.9 million for the year ended June 30, 2013 to \$125.4 million for the year ended June 30, 2014. This increase of \$8.5 million or 7.3 percent is due to a 1.8 percent increase in the number of recipients, and an increase in the average monthly benefit of 5.4 percent reflecting the 3 percent automatic annual increase, and higher average annuity payments related to higher ending salary rates for the deceased member.

**Disability Benefits** **Schedule 16**

Benefits increased from \$15.9 million for the year ended June 30, 2013 to \$16.1 million for the year ended June 30, 2014. This represents a decrease in the number of recipients of 7.8 percent, offset by an increase in average benefits paid, which are dependent upon the level of earnings of the disabled member.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Fiscal Schedules and Analysis  
For the Year Ended June 30, 2014**

---

**Disability Retirement Allowance Benefits**

**Schedule 17**

Benefits increased by approximately \$75,000 with the number of recipients decreasing by one and the average monthly payment increasing from \$775 to \$810.

**Investment Income**

**Schedule 18**

Net investment income increased from approximately \$1.8 billion for the year ended June 30, 2013 to \$2.9 billion for the year ended June 30, 2014. The defined benefit plan investment return for these years was 12.5 percent and 18.2 percent, respectively. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2014 consists of 56 percent equity securities, 5 percent hedged securities, 10 percent real estate and real estate investment trusts, 4 percent Treasury inflation protected securities, 19 percent fixed income, 3 percent emerging market debt, 2 percent commodities, and 1 percent Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2014 Comprehensive Annual Financial Report.

**Benefit Costs**

**Schedule 19**

The System's costs to recipients include retirement, disability, survivors, and death benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2014 and 2013.

**Average Monthly Benefit Cost per Recipient- Defined Benefit Plan**

	<u>Number</u>	<u>Amount Paid (in millions)</u>	<u>Average Monthly Benefit</u>
<u>Retirement</u>			
2014	50,237	\$ 1,839.2	\$ 3,050.87
2013	48,142	1,764.1	3,053.64
 <u>Survivors</u>			
2014	8,144	\$ 125.4	\$ 1,283.15
2013	8,001	116.9	1,217.56
 <u>Disabilities</u>			
2014	634	\$ 16.1	\$ 2,116.19
2013	688	15.9	1,925.87
 <u>Disability Retirement Allowance</u>			
2014	391	\$ 3.8	\$ 809.89
2013	398	3.7	774.71

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Fiscal Schedules and Analysis  
For the Year Ended June 30, 2014**

---

**Member Contributions**

**Schedule 20**

Employee contributions are established by the Illinois Pension Code as 8.0 percent of earnings for both the defined benefit and self-managed plans. Police officers and firefighters contributed 9.5 percent of earnings for the defined benefit plan, and 8.0 percent for the self-managed plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the self-managed plan. The number of members having contributions credited to their accounts at June 30, 2014 and 2013 are as follows:

	2014	2013
Current Members - Defined Benefit Plan		
Active members (currently contributing)	69,436	70,556
Inactive members (not currently contributing)	75,492	74,569
	<hr/>	<hr/>
Total Current Members - Defined Benefit Plan	144,928	145,125
	<hr/> <hr/>	<hr/> <hr/>
Current Members - Self-Managed Plan		
Active members (currently contributing)	11,409	10,746
Inactive members (not currently contributing)	7,992	7,627
	<hr/>	<hr/>
Total	19,401	18,373
	<hr/> <hr/>	<hr/> <hr/>

Member payrolls totaled approximately \$3.52 billion and \$3.53 billion for the fiscal years ended June 30, 2014 and 2013, respectively.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Fiscal Schedules and Analysis  
For the Year Ended June 30, 2014**

---

**Self-Managed Plan (SMP) Investments**

**Schedule 21**

The SMP participants have the ability to invest their account balances in 31 mutual and variable annuity funds. These funds are offered by two providers, Fidelity Investments, and Teachers Insurance and Annuity Association - College Retirement Equities Fund (TIAA-CREF). As of June 30, 2014, the SMP had investments of \$1,579,779,872. A detailed schedule (unaudited) of the funds and balances at June 30, 2014 is located in the Investment Section of the Comprehensive Annual Financial Report.

**Future Funding and Benefit Calculations**

**Schedule 22**

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides a 15-year phase-in to a 35-year plan that requires the State to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. A significant difference between the 1989 and 1994 funding legislation is that the latter takes the form of a continuing appropriation. This removes the pension funding from the General Assembly's annual budget negotiations and requires that the actuarially determined annual funding become an automatic contribution. Ultimately, this funding plan will increase the State's pension funding from its current level of 41.5% to approximately 90% by fiscal year 2045.

On December 5, 2013, Governor Quinn signed Senate Bill 1 (now Public Act 98-599) into law which provides for significant pension reform. This legislation will reduce future actuarial accrued liabilities and provide for additional State funding. Under this plan, contributions will be at levels sufficient to fund the employer normal cost while amortizing the unfunded accrued actuarial liability for the period of 2016 to 2045, allowing the System to reach a funding ratio of 100% instead of the previous funding ratio goal of 90%. In addition, beginning fiscal year 2016, the State will provide additional supplemental payments. The legislation also includes a provision that allows the System to bring a mandamus action in the Illinois Supreme Court to compel the State to make the required payment.

On May 14, 2014 the Illinois Circuit Court granted a temporary restraining order and a preliminary injunction stopping the implementation of Public Act 98-0599. In accordance with the order, the System will continue administering contributions and benefits as the law existed prior to the amendment by Public Act 98-0599, until otherwise ordered by the court.

On November 21, 2014, the judge entered a final declaratory judgment that Public Act 98-0599 is unconstitutional and void in its entirety. Subsequently, the State appealed the trial judge's ruling to the Illinois Supreme Court. That Court will hear oral arguments in the case on March 11, 2015 with a decision expected within 90-180 days thereafter.



State of Illinois  
State Universities Retirement System  
Compliance Examination

Schedule 23

Fiscal Schedules and Analysis  
Schedule of Changes in Reserves  
For the Year Ended June 30, 2014

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	
<b>Balance - June 30, 2013</b>	<b>\$ 5,830,107,738</b>	<b>\$ 9,206,994,089</b>	<b>\$ 1,259,340,331</b>	<b>\$ 16,296,442,158</b>
Revenue:				
Contributions	283,081,326	1,502,863,618	122,692,928	1,908,637,872
Investment income	-	316,087,157	-	316,087,157
Net appreciation in fair value of investments	-	2,403,714,880	246,288,507	2,650,003,387
<b>Total increases</b>	<b>283,081,326</b>	<b>4,222,665,655</b>	<b>368,981,435</b>	<b>4,874,728,416</b>
Expenses:				
Benefit payments	-	(2,002,869,428)	(18,376,445)	(2,021,245,873)
Refunds	(82,897,092)	-	(24,813,848)	(107,710,940)
Administrative and investment expenses	-	(65,759,156)	(440,108)	(66,199,264)
Interest credited to reserves, net of forfeits	377,640,610	(377,640,610)	-	-
Transfers	(313,021,072)	313,021,072	-	-
<b>Total decreases</b>	<b>(18,277,554)</b>	<b>(2,133,248,122)</b>	<b>(43,630,401)</b>	<b>(2,195,156,077)</b>
<b>Net increase</b>	<b>264,803,772</b>	<b>2,089,417,533</b>	<b>325,351,034</b>	<b>2,679,572,339</b>
<b>Balance - June 30, 2014</b>	<b>\$ 6,094,911,510</b>	<b>\$ 11,296,411,622</b>	<b>\$ 1,584,691,365</b>	<b>\$ 18,976,014,497</b>

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Fiscal Schedules and Analysis  
For the Year Ended June 30, 2014**

**Schedule of Contributions/Deductions and Effect on Investments**

**Schedule 24**

Below is a schedule of contributions received by the System's defined benefit plan, deductions (expenses) for benefits and operations and the effect of these transactions on the System's investments.

	2014	2013
Contributions		
Members/participants	\$ 283,081,326	\$ 245,141,327
State of Illinois	1,458,965,014	1,359,607,030
Federal/trust and other sources	43,898,604	41,874,081
Total Contributions	<u>1,785,944,944</u>	<u>1,646,622,438</u>
Deductions		
Benefits:		
Retirement, reversionary and beneficiary benefits	1,839,153,877	1,764,142,377
Survivor benefits	125,372,187	116,873,363
Disability and DRA benefits	19,890,362	19,644,389
Lump-sum death benefits	2,215,157	2,380,808
Portable lump-sum retirement benefit	16,237,845	11,513,630
Refunds:		
Survivor insurance refunds	5,404,397	11,775,020
Refund due to active participant death	12,471,939	15,771,377
Portable lump sum withdrawal	14,569,484	10,540,048
Withdrawals	50,451,272	43,368,457
Administrative expenses	13,857,522	13,426,494
Total Deductions	<u>2,099,624,042</u>	<u>2,009,435,963</u>
Investments Used to Pay Benefits and Expenses	<u>\$ (313,679,098)</u>	<u>\$ (362,813,525)</u>

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

---

**System's Functions and Planning Program**

The State Universities Retirement System (System) of Illinois is the administrator of a cost-sharing, multiple-employer public employee retirement system established July 21, 1941 to provide retirement annuities and other benefits for staff members and employees of the state universities, certain affiliated organizations, and certain other state educational and scientific agencies and for survivors, dependents, and other beneficiaries of such employees. The System is included in the State of Illinois' financial reports as a pension trust fund. The System is governed by Chapter 40, Act 5, Article 15 of the *Illinois Compiled Statutes*. These statutes assign the authority to establish and amend the benefit provisions of the plan to the State Legislature. Operation of the System and the direction of its policies are the responsibility of the Board of Trustees of the System. It is also these statutes that define the scope of the System's reporting entity. There are no statutory provisions for termination of the System. The Illinois Constitution provides that the pension obligation of the state *shall be an enforceable contractual relationship, the benefits of which shall not be diminished or impaired.*

As of June 30, 2014 the System's defined benefit plan had 144,928 active and inactive participants and 59,406 annuity benefit recipients, while the self-managed plan had 19,401 active and inactive participants and 381 annuity benefit recipients.

As of June 30, 2014 management of the System is vested in an eleven member Board of Trustees; five of which are appointed by the Governor, and six elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of trustees is six years.

The administration of the detailed affairs of the System is vested in the Executive Director, William Mabe. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official offices are located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and his administrative staff to determine the progress made toward accomplishing established goals and objectives. The status of and achievement of these goals and objectives are monitored quarterly by the Board of Directors.

Major Initiatives

The mission statement of the System provides the foundation for the System's initiatives and ongoing programs. The mission of the System is "To secure and deliver the retirement benefits promised to our members."

The System implemented several operational initiatives in key areas to help provide the highest quality service to our members in a time, accurate, and cost-effective manner. Those include:

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

---

**System's Functions and Planning Program (Continued)**

Pension Reform (PA 98-599) Outreach.

- Conducted 78 campus visits with an estimated attendance of 9,100
- Provided 3,800 one-on-one counseling sessions
- Provided 1,068 written estimates
- Provided 38 group counseling sessions reaching 700 members
- Conducted six webinars with 2,795 individuals in attendance
- Provided eight additional website enhancements, including an online estimator, recorded webinar/video, and a Frequently Asked Questions reference sheet
- Conducted six employer seminars throughout the state reaching 220 employer representatives

Medicare Advantage. Beginning November 12, 2013, more than 24,000 System annuitants were required to select a Medicare Advantage provider within 30 days. An "increase-in-traffic" plan of action was developed. The System call center handled 17,862 calls and more than 3,250 members visited our office in Champaign during that period. The insurance team processed all of the enrollment forms in-house and on schedule.

Asset Allocation Study. A new asset allocation policy target was approved. The policy is designed to achieve the long-term required objectives of the system. The asset allocation reflects a diversified portfolio, which will perform well in a variety of economic conditions and will help reduce the portfolio's overall volatility.

Website Redesign. The System website was modified to include a "Life Events" section. The information in this section is segmented based on the various needs members might encounter as they progress through life, such as selecting a retirement plan, disability, and retirement.

Benchmarking Study. For the first time in 2014, the System participated in the CEM (Cost Effectiveness Measurement) Benchmarking study to evaluate our cost structure and our service delivery systems as compared to other larger pension systems throughout the country. More analysis of the results will be done in the coming year to determine how we can best use this information to further improve service to our members and employers.

Pension Reform Impact

On December 5, 2013, Governor Quinn signed Senate Bill 1 (now Public Act 98-0599) into law which provided for significant pension reform. This legislation included a reduction of the Automatic Annual Increase, the capping of pensionable earnings of Tier I employees, a new defined contribution plan, the delay of the retirement age for members under age 45, changes to the Effective Rate of Interest, a reduction of employee contributions for Tier 1 employees, and funding guarantees.

On May 14, 2014, the Illinois Circuit Court granted a temporary restraining order and a preliminary injunction stopping the implementation of Public Act 98-0599. In accordance with the order, The System will continue administering contributions and benefits as the law existed prior to the amendment by Public Act 98-0599, until otherwise ordered by the court.

On November 21, 2014, the judge entered a final declaratory judgment that Public Act 98-0599 is unconstitutional and void in its entirety. Subsequently, the State appealed the trial judge's ruling to the Illinois Supreme Court. That Court will hear oral arguments in the case on March 11, 2015 with a decision expected within 90-180 days thereafter.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

---

**System Funding Progress**

The actuarial accrued liability of the System at June 30, 2014 amounted to \$37.4 billion. The actuarial value of assets is \$15.8 billion, resulting in an unfunded liability of \$21.6 billion.

Fiscal year 2014 was the sixth year in which the actuarial value of assets is used to evaluate funding progress and to set future employer contributions. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 7.25% rate on fair value is smoothed over a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year. The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

Senate Bill 533 was signed into law by Governor Edgar on August 22, 1994. This law, (Public Act 88-0593) provided a 15-year phase-in to a 35-year plan that will amortize the unfunded liability faced by the System. It also provided for a continuing appropriation which removed pension funding from the General Assembly's annual budget negotiations, making the payment an automatic contribution not subject to the appropriations process. Ultimately, this funding plan will increase the State's pension funding from its current level of 42.3% to approximately 90% by fiscal year 2045.

The projected required contribution rates and amounts are as follows:

Fiscal Year	Percentage of Payroll	Assumed Payroll (in billions)	Required Contribution (in millions)
2016	36.66 %	4.50	\$ 1,647.5
2017	35.55	4.61	1,638.2
2018	35.10	4.74	1,661.8
2019	34.40	4.86	1,672.3
2020	33.90	4.99	1,693.9

Actuarial Assumptions

Effective June 30, 2010 the investment return assumption was decreased from 8.5% to 7.75%, and was further decreased to 7.25% effective with the valuation as of June 30, 2014. Certain assumptions applicable to members hired on or after January 1, 2011 were also first effective as of June 30, 2010. The remaining assumptions were adopted by the Board first effective for the valuation as of June 30, 2011. The actuarial assumptions and methods used are in accordance with paragraph 36 of GASB Statement Number 25.

The funding objective is to provide State employer and employee contributions sufficient to provide the benefits of the System when due and to achieve an asset value equal to 90% of the Actuarial Accrued Liability by the end of fiscal year 2045. The financing objective of the System and the funding process to reach that objective are set out in Section 15-155 of the System Article of the Illinois Pension Code.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

**System Funding Progress (Continued)**

The statutory funding policy set out in Section 15-155 of the Illinois Pension Code results in lower near-term contribution requirements than the Actuarially Determined Contribution (ADC). The actuary recommends funding the ADC amount. In addition, the actuary does not certify that the funding method in the statute complies with generally accepted actuarial standards for the funding of retirement systems.

The statutory funding policy of this plan does not follow the actuary's recommendation. Continually funding the plan below the ADC creates the risk that ultimately benefit obligations cannot be met from the trust, and will require a greater amount of funding from other state resources.

The funded status of the plan as of June 30, 2014, is as follows (in millions):

Actuarial Valuation Date	Actuarial Value of Assets*	Actuarial Accrued Liability (AAL) - Projected Unit Credit	Funded Ratio	Unfunded Actuarial Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
06/30/14	\$ 15,845	\$ 37,430	42.3 %	\$ 21,585	\$ 3,522	612.8 %

\*If calculated using the market value of assets of \$17,391.3, the funding ratio would be 46.5%.

The GASB requires disclosure of the ADC under a standard funding methodology. Amounts shown as ADCs for each year are different from the contributions required by State statute. The cumulative difference between the ADC and the annual required contribution in accordance with the State statute represents the net pension obligation (NPO). The NPO is \$9.1 billion at June 30, 2014, which is an increase of \$240 million from the June 30, 2013 NPO of \$8.9 billion.

**Locally Held Fund**

The System uses a locally held fund "State Universities Retirement System" (pension trust fund No. 1178) held at the Northern Trust Company in Chicago, Illinois to account for and process all transactions of the System. The Illinois State Treasurer is not the legal custodian of the System's assets.

**Average Number of Employees**

The average number of System employees for the last two fiscal years are as follows:

	2014	2013
Administration and human resources	12.00	10.90
Investments and accounting	10.55	10.65
Member services	67.00	69.00
Support services and information systems	26.25	26.75
Self-managed plan	4.20	3.70
<b>Total</b>	<b>120.00</b>	<b>121.00</b>

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

**Schedule of Investment Commissions  
For the Years Ended June 30, 2014 and 2013**

	2014	2013
<b>Domestic</b>		
Loop Capital Markets	\$ 184,016	\$ 98,134
ITG (Investment Technology Group) (ECN)	124,255	110,344
Bank of New York ConvergeX Execution	92,692	37,262
Cabrera Capital Markets	65,479	67,951
Cheevers & Company	64,983	16,051
Goldman Sachs	54,309	18,076
Williams Capital Group	51,531	31,368
JP Morgan Chase & Company	45,886	24,990
Piper Jaffray & Company	42,718	21,008
CAPIS (Capital Institutional Services)	40,330	77,662
All others	827,057	1,321,192
Total Domestic Commissions	<u>1,593,256</u>	<u>1,824,038</u>
<b>International</b>		
Loop Capital Markets	244,119	61,127
UBS (EM)	182,913	133,805
Barclays	97,134	24,615
Goldman Sachs	96,621	93,632
North South Capital	91,273	2,735
Bank of New York ConvergeX Execution	87,434	39,302
Cheevers & Company	66,041	45,442
Credit Suisse	64,532	67,927
Instinet	61,909	17,271
Deutsche Bank	59,384	56,918
All others	865,269	1,337,434
Total International Commissions	<u>1,916,629</u>	<u>1,880,208</u>
<b>Global</b>		
Morgan Stanley	105,401	36,658
Cabrera Capital Markets	94,875	101,797
Goldman Sachs	94,813	56,558
Citigroup Global Markets	90,512	48,789
Bank of America	88,940	24,461
UBS	84,511	37,848
Loop Capital Markets	82,161	117,879
Deutsche Bank	64,150	24,831
Credit Suisse	54,648	48,428
JP Morgan Chase & Company	48,167	32,687
All others	554,882	885,466
Total Global Commissions	<u>1,363,060</u>	<u>1,415,402</u>

(Continued)

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

**Schedule of Investment Commissions (Continued)  
For the Years Ended June 30, 2014 and 2013**

	2014	2013
<b>REIT</b>		
Cheevers & Company	\$ 35,204	\$ 66,687
UBS	9,571	37,296
JP Morgan Chase & Company	7,960	12,758
Merrill Lynch	7,578	16,870
Barclays	-	14,236
Citigroup Global Markets	5,105	20,609
Citigroup Global Markets (ECN)	-	12,790
Morgan Stanley	4,053	11,768
Deutsche Bank	3,724	-
Green Street Advisors	3,086	12,485
Macquarie Securities	3,010	-
Stifel, Nicolaus & Company	2,492	-
RBC Capital Markets	-	10,761
All others	29,233	116,273
Total REIT	<u>111,016</u>	<u>332,533</u>
<b>Fixed Income Brokerage Commission</b>		
CastleOak Securities	1,638,243,206	797,760,512
Goldman Sachs	1,255,475,197	662,204,589
Barclays	1,123,179,651	1,189,390,825
Credit Suisse	832,203,406	792,277,603
JP Morgan Chase & Company	746,457,943	396,281,378
Loop Capital Markets	633,924,508	516,633,282
Nomura	617,947,552	239,486,213
Deutsche Bank	615,083,367	425,589,169
Citigroup Global Markets	603,231,786	478,910,736
Toussaint Capital Partners	564,482,437	466,950,885
All others	3,977,210,750	5,106,071,643
Total Fixed Income Brokerage Commission	<u>12,607,439,803</u>	<u>11,071,556,835</u>
Total Commissions	<u>\$ 12,612,423,764</u>	<u>\$ 11,077,009,016</u>



**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For the Year Ended June 30, 2014**

---

**Description of Reserves**

**Participants' Contributions**

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8.0 percent of their gross earnings; 6.5 percent of the 8.0 percent contributions are designated for retirement annuities, 0.5 percent for automatic annual increases, and 1.0 percent for survivor benefits. Police officers and firefighters contribute 9.5 percent of earnings; the additional 1.5 percent is a normal retirement contribution. Under the portable option, the participants contribute the same percent of earnings as above, but there is no contribution for survivor benefits. Instead, 1.0 percent of earnings are contributed to fund an enhanced refund which allows for the distribution of member earnings, all interest earned, and a one-to-one match of employer contributions. The refund available under the traditional option is member contributions plus interest at 4.5 percent.

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 7.0 percent for the year ended June 30, 2014. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

**Benefits from Employee and Employer Contributions**

This reserve accumulates employer contributions from State Appropriations and federal and trust funds with designated uses of paying retirement and reversionary annuities for benefits in force, death and survivor benefits, disability benefits, variations in actuarial experience, and the administrative costs of the System. The reserve also accumulates participant contributions transferred when the participant retires or dies, the amount of investment income earned but not yet distributed to the participant contribution reserve according to the effective interest rate. The final component of this reserve is the difference between the total net assets of the System and the actuarial requirement to fund the System's benefits. The amount presented in this report is computed using a unit credit actuarial method. Illinois statutes provide that any potential unfunded liability be an obligation of the State of Illinois. The System must annually have an actuarial determination of its liabilities and reserves, and the amount and distribution of the required employer contribution.

**Self-Managed Plan**

This account holds employee contributions of 8 percent of earnings, employer contributions of 7.2 percent of earnings, and the investment gains or losses earned to date. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with Service Providers approved by the Board of Trustees, with individual investment choices among these providers chosen by the member.

**State of Illinois  
State Universities Retirement System  
Compliance Examination**

**Analysis of Operations (Unaudited)  
For Years ended June 30, 2014 and 2013**

---

Selected Activity Measures and Service Efforts and Accomplishments

	<u>FY 2014</u>	<u>FY 2013</u>
Total office counseling visits	5,575	5,202
Total telephone calls	143,557	120,259
Benefit Payments:		
Number of refunds	4,734	4,489
Number of benefit claims	4,582	6,553
Information Collection:		
Employer payrolls processed	2,000	1,840

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equity Investments			
Equities	1,000	9,950.00	#REORG/CBEYOND INC CASH MERGER 07-21-2014
Equities	3,010	57,882.30	#REORG/CENTER BANCORP INC COM NAME CHANGE CONNECTONE BANCORP INC 07-01-2014
Equities	95	1,826.85	#REORG/CENTER BANCORP INC COM NAME CHANGE CONNECTONE BANCORP INC 07-01-2014
Equities	50,000	-	#REORG/COMMONWEALTH REIT NAME CHANGE EQUITY COMWLTH 2X1ZA11 08-01-2014
Equities	6,200	163,184.00	#REORG/COMMONWEALTH REIT NAME CHANGE EQUITY COMWLTH TNT#2Y1MA91 8-1-14
Equities	9,734	256,198.88	#REORG/COMMONWEALTH REIT NAME CHANGE EQUITY COMWLTH TNT#2Y1MA91 8-1-14
Equities	1,000	31,650.00	#REORG/EMERITUS STOCK MERGER BROOKDALE SENIOR LVING 2018080 07-31-2014
Equities	3,929	124,352.85	#REORG/EMERITUS STOCK MERGER BROOKDALE SENIOR LVING 2018080 07-31-2014
Equities	14,996	491,268.96	#REORG/FIDELITY PLAN OF REORG FIDELITY NATL FINL INC 2Y1ZAC1 2Y1LAG1 06-30-2014
Equities	25,055	820,801.80	#REORG/FIDELITY PLAN OF REORG FIDELITY NATL FINL INC 2Y1ZAC1 2Y1LAG1 06-30-2014
Equities	15,800	517,608.00	#REORG/FIDELITY PLAN OF REORG FIDELITY NATL FINL INC 2Y1ZAC1 2Y1LAG1 06-30-2014
Equities	175	18,581.50	#REORG/FURIEX PHARMA PLAN OF ORG CONTRA FURIEX PHARMACEUTICALS 2Y1SA41 7-3-14
Equities	1,048	111,276.64	#REORG/FURIEX PHARMA PLAN OF ORG CONTRA FURIEX PHARMACEUTICALS 2Y1SA41 7-3-14
Equities	1,700	132,515.00	#REORG/HITTITE MICROWAVE CORP CASH MERGER 7-23-14
Equities	2,956	230,420.20	#REORG/HITTITE MICROWAVE CORP CASH MERGER 7-23-14
Equities	1,100	7,898.00	#REORG/INVESTORS CAP HLDGS LTD COM STOCKMERGER RCS CAP CORP 2Q1TA31 07-14-2014
Equities	2,830	94,267.30	#REORG/LIBERTY TAX NAME CHANGE LIBERTY TAX 2Y13A81 EFF DT 07/15/2014
Equities	3,029	52,644.02	#REORG/NORTHSTAR RLTY PLAN OF REORG NORTHSTAR 2Y1HAL1 2Y1GAM1 07-01-2014
Equities	33,898	589,147.24	#REORG/NORTHSTAR RLTY PLAN OF REORG NORTHSTAR 2Y1HAL1 2Y1GAM1 07-01-2014
Equities	1,700	176,120.00	#REORG/OPENTABLE CASH MERGER EFF DT 07-25-2014
Equities	2,321	240,455.60	#REORG/OPENTABLE CASH MERGER EFF DT 07-25-2014
Equities	7,472	108,642.88	#REORG/ORIENT EXPRESS HOTELS LTD NAME CHANGE BELMOND LTD 07-01-2014
Equities	7,279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	1,500	138,540.00	#REORG/TEXAS INDS INC COM STOCK MERGER MARTIN MARIETTA MATLS 2534324 06-30-2014
Equities	2,087	192,755.32	#REORG/TEXAS INDS INC COM STOCK MERGER MARTIN MARIETTA MATLS 2534324 06-30-2014
Equities	2,500	38,500.00	#REORG/USA MOBILITY INC NAME CHANGE SPOKHOLDINGS INCORPORATED 2Y1LAW1 07-09-2014
Equities	478	583.16	#REORG/ZALICUS REVERSE SPLIT EPIRUS BIOPHARMACEUTICALS 2Y1JAX1 07-16-2014
Equities	1	0.74	&&& CASH HELD ELSEWHERE AT BLACKROCK
Equities	-	(25,072,080.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	4,100	23,780.00	1 800 FLOWERS COM INC CL A COM STK
Equities	5,600	32,480.00	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	3,300	30,426.00	1ST COMWLTH FNCL CORP COM LM
Equities	9,304	85,782.88	1ST COMWLTH FNCL CORP COM LM
Equities	400	98,000.00	1ST CTZNS BANCSHARES INC N C CL A
Equities	751	183,995.00	1ST CTZNS BANCSHARES INC N C CL A
Equities	14,524	172,254.64	1ST HORIZON NATL CORP COM
Equities	21,186	251,265.96	1ST HORIZON NATL CORP COM
Equities	2,200	41,448.00	1ST INDL RLTY TR INC COM
Equities	83,632	1,575,626.88	1ST INDL RLTY TR INC COM
Equities	9,851	185,592.84	1ST INDL RLTY TR INC COM
Equities	19,803	173,078.22	1ST NIAGARA FINL GROUP INC NEW COM
Equities	198,646	1,736,166.04	1ST NIAGARA FINL GROUP INC NEW COM
Equities	173,538	1,516,722.12	1ST NIAGARA FINL GROUP INC NEW COM
Equities	31,280	273,387.20	1ST NIAGARA FINL GROUP INC NEW COM
Equities	110,000	122,910.58	1ST PACIFIC CO USD0.01
Equities	2,100	27,552.00	1ST POTOMAC RLTY TR COM
Equities	67,361	883,776.32	1ST POTOMAC RLTY TR COM
Equities	6,144	80,609.28	1ST POTOMAC RLTY TR COM
Equities	31,965	684,824.95	1ST QUANTUM MINLS COM NPV
Equities	2,300	70,426.00	1ST SOURCE CORP COM
Equities	534	16,351.08	1ST SOURCE CORP COM
Equities	5,450	325,910.00	3D SYS CORP DEL COM NEW STK
Equities	8,553	511,469.40	3D SYS CORP DEL COM NEW STK
Equities	47,300	325,040.28	3I GROUP ORD GBPO.738636
Equities	37,770	5,410,174.80	3M CO COM
Equities	57,071	8,174,850.04	3M CO COM
Equities	19,389	2,777,280.36	3M CO COM
Equities	1,147	5,746.47	5 STAR QUAL CARE INC COM
Equities	4,466	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	59,653	1,273,591.55	5TH 3RD BANCORP COM
Equities	76,564	1,634,641.40	5TH 3RD BANCORP COM
Equities	88,041	1,879,675.35	5TH 3RD BANCORP COM
Equities	6,200	50,096.00	8X8 INC NEW COM
Equities	1,080	12,798.00	A H BELO CORP COM SER A STK
Equities	2,742	32,492.70	A H BELO CORP COM SER A STK
Equities	150,500	979,662.21	AAC TECHNOLOGIES HOLDINGS INC
Equities	7,087	237,556.24	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,834	61,475.68	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,800	49,608.00	AAR CORP COM
Equities	2,859	78,794.04	AAR CORP COM
Equities	3,600	128,304.00	AARON'S INC CLASS A
Equities	6,234	222,179.76	AARON'S INC CLASS A
Equities	254	1,041.40	AASTROM BIOSCIENCES INC COM
Equities	462,700	1,091,798.47	ABACUS PROPERTY GR NPV (STAPLED)
Equities	1,300	57,603.00	ABAXIS INC COM
Equities	1,757	77,852.67	ABAXIS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	245,687	5,657,339.35	ABB LTD CHF1.03 (REGD)
Equities	14,500	333,885.88	ABB LTD CHF1.03 (REGD)
Equities	5,500	224,950.00	ABBOTT LAB COM
Equities	90,740	3,711,266.00	ABBOTT LAB COM
Equities	134,973	5,520,395.70	ABBOTT LAB COM
Equities	96,900	3,963,210.00	ABBOTT LAB COM
Equities	36,764	1,503,647.60	ABBOTT LAB COM
Equities	7,225	407,779.00	ABBVIE INC COM USD0.01
Equities	85,040	4,799,657.60	ABBVIE INC COM USD0.01
Equities	143,602	8,104,896.88	ABBVIE INC COM USD0.01
Equities	55,370	3,125,082.80	ABBVIE INC COM USD0.01
Equities	47,964	2,707,088.16	ABBVIE INC COM USD0.01
Equities	6,300	337,061.35	ABC-MART INC NPV
Equities	3,380	146,185.00	ABERCROMBIE & FITCH CO CL A
Equities	6,189	267,674.25	ABERCROMBIE & FITCH CO CL A
Equities	49,050	380,677.51	ABERDEEN ASSET MANAGEMENT
Equities	1,383,005	374,344.00	ABINGWORTH BIOVENTURES III A, LP
Equities	3,820,256	3,929,630.00	ABINGWORTH BIOVENTURES IV, LP
Equities	2,168	54,503.52	ABIOMED INC COM
Equities	2,200	59,356.00	ABM INDS INC COM
Equities	3,366	90,814.68	ABM INDS INC COM
Equities	11,800	318,364.00	ABM INDS INC COM
Equities	8,812	55,163.12	ABRAXAS PETE CORP COM
Equities	4,667,482	1,791,607.00	ABRY PARTNERS V LP 6-009966
Equities	1,928,578	705,824.00	ABRY PARTNERS V LP 6-019967
Equities	1,581,360	937,934.00	ABRY SENIOR EQUITY II LP
Equities	3,200	56,800.00	ACACIA RESH CORP COM
Equities	4,751	84,330.25	ACACIA RESH CORP COM
Equities	3,523	160,296.50	ACADIA HEALTHCARE CO INC COM
Equities	3,200	72,288.00	ACADIA PHARMACEUTICALS INC COM
Equities	7,877	177,941.43	ACADIA PHARMACEUTICALS INC COM
Equities	1,461	41,039.49	ACADIA RLTY TR COM
Equities	3,634	102,079.06	ACADIA RLTY TR COM
Equities	2,793	72,618.00	ACCELERATE DIAGNOSTICS INC COM
Equities	746,348	236,280.00	ACCELL VIII, LP
Equities	19,510	1,577,188.40	ACCENTURE PLC SHS CL A NEW
Equities	53,200	4,300,688.00	ACCENTURE PLC SHS CL A NEW
Equities	7,912	639,606.08	ACCENTURE PLC SHS CL A NEW
Equities	56,994	4,607,394.96	ACCENTURE PLC SHS CL A NEW
Equities	15,386	1,243,804.24	ACCENTURE PLC SHS CL A NEW
Equities	6,094	39,062.54	ACCO BRANDS CORP COM
Equities	118,647	760,527.27	ACCO BRANDS CORP COM
Equities	12,097	77,541.77	ACCO BRANDS CORP COM
Equities	32,860	1,709,180.23	ACCOR EUR3
Equities	2,000	15,600.00	ACCRETIVE HEALTH INC COM STK
Equities	15,318	134,798.40	ACCURAY INC DEL COM
Equities	1,400	12,320.00	ACCURAY INC DEL COM
Equities	7,739	68,103.20	ACCURAY INC DEL COM
Equities	4,300	21,027.00	ACCURIDE CORP COM
Equities	4,508	22,044.12	ACCURIDE CORP COM
Equities	30,793	3,193,234.10	ACE LTD COM STK
Equities	2,549	46,238.86	ACETO CORP COM
Equities	3,006	22,755.42	ACHILLION PHARMACEUTICALS INC COM
Equities	2,576	143,818.08	ACI WORLDWIDE INC COM STK
Equities	19,595	1,093,988.85	ACI WORLDWIDE INC COM STK
Equities	3,365	187,867.95	ACI WORLDWIDE INC COM STK
Equities	20	335.00	ACME UTD CORP COM
Equities	121,700	579,037.56	ACOM CO NPV
Equities	2,400	80,904.00	ACORDA THERAPEUTICS INC COM
Equities	3,731	125,772.01	ACORDA THERAPEUTICS INC COM
Equities	7,010,853	6,965,457.00	ACP IV, LP
Equities	6,550	1,460,977.50	ACTAVIS PLC COM
Equities	9,600	2,141,280.00	ACTAVIS PLC COM
Equities	15,935	3,554,301.75	ACTAVIS PLC COM
Equities	6,300	1,405,215.00	ACTAVIS PLC COM
Equities	17,539	2,219,075.10	ACTELION LTD CHF0.50 (REGD)
Equities	10,570	1,337,341.00	ACTELION LTD CHF0.50 (REGD)
Equities	22,920	2,899,891.75	ACTELION LTD CHF0.50 (REGD)
Equities	1,520	4,195.20	ACTIVE PWR INC COM NEW COM NEW
Equities	46	404,580.23	ACTIVIA PROPERTIES INC COM
Equities	16,775	374,082.50	ACTIVISION BLIZZARD INC COM STK
Equities	35,400	789,420.00	ACTIVISION BLIZZARD INC COM STK
Equities	82,600	1,841,980.00	ACTIVISION BLIZZARD INC COM STK
Equities	42,829	955,086.70	ACTIVISION BLIZZARD INC COM STK
Equities	154,400	5,337,608.00	ACTUANT CORP CL A NEW
Equities	2,400	82,968.00	ACTUANT CORP CL A NEW
Equities	8,395	290,215.15	ACTUANT CORP CL A NEW
Equities	4,459	21,269.43	ACTUATE CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,600	221,200.00	ACUITY BRANDS INC COM
Equities	4,034	557,700.50	ACUITY BRANDS INC COM
Equities	200	218.00	ACURA PHARMACEUTICALS INC COM NEW STK
Equities	4,200	91,098.00	ACXIOM CORP COM
Equities	6,225	135,020.25	ACXIOM CORP COM
Equities	156	12,188.28	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	68,977,068	89,605,347.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Equities	6,568,571	12,334,510.00	ADAMS STREET 2008 DIRECT FUND, LP
Equities	7,145,927	11,609,667.00	ADAMS STREET 2009 DIRECT FUND, LP
Equities	18,152,000	19,060,149.00	ADAMS STREET 2012 GLOBAL FUND LP
Equities	12,650,000	12,832,830.00	ADAMS STREET 2013 GLOBAL FUND LP
Equities	12,599,257	6,532,803.00	ADAMS STREET GLOBAL OPPORT SECOND FUND
Equities	4,356,969	3,888,102.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5
Equities	8,650,000	8,650,000.00	ADAMS STREET PARTNERS 2014 GLOBAL FUND LP
Equities	22,921,135	26,186,282.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP
Equities	28,539,973	33,893,246.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Equities	6,000,000	5,986,737.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Equities	24,728,883	31,196,330.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Equities	25,003,959	24,355,401.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Equities	12,572,286	14,328,341.00	ADAMS STREET PSHP FD - 2009 NON-US DEVELOPED MARKETS FUND
Equities	600,000	-	ADATOM.COM INC
Equities	13,307	1,095,411.59	ADECCO SA CHF1 (REGD)
Equities	29,647	2,440,495.04	ADECCO SA CHF1 (REGD)
Equities	540	5,664.60	ADEPT TECH INC COM NEW
Equities	12,600	1,276,077.86	ADIDAS AG
Equities	30,456	3,084,462.48	ADIDAS AG
Equities	4,255	307,891.80	ADOBE SYS INC COM
Equities	23,290	1,685,264.40	ADOBE SYS INC COM
Equities	66,400	4,804,704.00	ADOBE SYS INC COM
Equities	41,596	3,009,886.56	ADOBE SYS INC COM
Equities	26,850	1,942,866.00	ADOBE SYS INC COM
Equities	6,500	194,805.00	ADR 21VIANET GROUP INC SPONSORED ADR
Equities	11,890	1,366,636.60	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	5,700	531,639.00	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)
Equities	13,299	2,484,386.19	ADR BAIDU INC SPONSORED ADR
Equities	1,400	261,534.00	ADR BAIDU INC SPONSORED ADR
Equities	37,000	6,911,970.00	ADR BAIDU INC SPONSORED ADR
Equities	1,010	188,678.10	ADR BAIDU INC SPONSORED ADR
Equities	-	-	ADR CHINA MOBILE LTD
Equities	52,500	562,800.00	ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR
Equities	2,100	134,484.00	ADR CTRIP COM INTL LTD ADS AMERICAN DEP SHS
Equities	54,900	3,515,796.00	ADR CTRIP COM INTL LTD ADS AMERICAN DEP SHS
Equities	8,838	118,252.44	ADR E-COMMERCE CHINA DANGDANG INC SPONSORED ADS REPSTG COM CL A ADR
Equities	2,761	26,836.92	ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS
Equities	22,411	336,165.00	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR
Equities	225,800	2,998,624.00	ADR GRUPO FINANCIERO SANTANDER MEX S A BDE C V SPONSORED ADR REPSTG SHS SER B
Equities	111,700	5,229,794.00	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	39,741	1,983,075.90	ADR ICICI BK LTD
Equities	12,200	211,548.00	ADR IKANG HEALTHCARE GROUP INC SPONSOREDADR
Equities	97,768	1,405,903.84	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	3,600	125,136.00	ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR
Equities	6,800	102,952.00	ADR KT CORP SPONSORED ADR
Equities	12,400	244,776.00	ADR MOBILE TELESYSTEMS OJSC SPONSORED
Equities	27,000	532,980.00	ADR MOBILE TELESYSTEMS OJSC SPONSORED
Equities	4,000	163,240.00	ADR NICE SYS LTD SPONSORED ADR
Equities	9,700	878,141.00	ADR NOVARTIS AG
Equities	72,259	1,130,130.76	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS
Equities	11,900	186,116.00	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS
Equities	14,021	205,127.23	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR
Equities	1,876	172,667.04	ADR QIHOO 360 TECHNOLOGY CO LTD ADR
Equities	10,825	436,572.25	ADR QIWI PLC SPONSORED ADR REPSTG CL B
Equities	6,480	548,208.00	ADR RANDGOLD RES LTD ADR
Equities	6,600	358,248.00	ADR RIO TINTO PLC SPONSORED ADR
Equities	6,600	543,642.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	42,200	3,476,014.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	16,500	1,359,105.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	17,300	965,340.00	ADR RYANAIR HLDGS PLC SPONSORED ADR
Equities	61,700	1,260,531.00	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS
Equities	130,000	3,372,200.00	ADR SK TELECOM LTD SPONSORED ADR
Equities	11,100	108,669.00	ADR SOUFUN HLDGS LTD ADR
Equities	25,000	244,750.00	ADR SOUFUN HLDGS LTD ADR
Equities	54,500	533,555.00	ADR SOUFUN HLDGS LTD ADR
Equities	43,029	2,255,580.18	ADR TEVA PHARMACEUTICAL INDS
Equities	30,800	1,614,536.00	ADR TEVA PHARMACEUTICAL INDS
Equities	161,800	8,481,556.00	ADR TEVA PHARMACEUTICAL INDS
Equities	8,147	427,065.74	ADR TEVA PHARMACEUTICAL INDS
Equities	22,200	1,163,724.00	ADR TEVA PHARMACEUTICAL INDS
Equities	19,400	3,642,156.00	ADR VIPSHOP HLDGS LTD SPONSORED ADR

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	202,700	2,410,103.00	ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH COM
Equities	10,900	380,846.00	ADT CORP COM
Equities	15,298	534,512.12	ADT CORP COM
Equities	51,925	1,814,259.50	ADT CORP COM
Equities	4,000	90,240.00	ADTRAN INC COM
Equities	8,169	184,292.64	ADTRAN INC COM
Equities	4,617	104,159.52	ADTRAN INC COM
Equities	530,700	1,043,530.05	ADVA COMP SOFTW GP ORD GBPO.10
Equities	7,980	1,076,661.60	ADVANCE AUTO PTS INC COM
Equities	2,490	335,950.80	ADVANCE AUTO PTS INC COM
Equities	26,350	3,555,142.00	ADVANCE AUTO PTS INC COM
Equities	6,728	907,741.76	ADVANCE AUTO PTS INC COM
Equities	9,500	1,281,740.00	ADVANCE AUTO PTS INC COM
Equities	12,800	1,726,976.00	ADVANCE AUTO PTS INC COM
Equities	1,818	41,686.74	ADVANCED EMISSIONS SOLUTIONS INC COM STK
Equities	1,700	32,725.00	ADVANCED ENERGY INDS INC COM
Equities	3,910	75,267.50	ADVANCED ENERGY INDS INC COM
Equities	40,100	168,019.00	ADVANCED MICRO DEVICES INC COM
Equities	53,017	222,141.23	ADVANCED MICRO DEVICES INC COM
Equities	56,300	235,897.00	ADVANCED MICRO DEVICES INC COM
Equities	492	300.12	ADVANCED PHOTONIX INC CL A CL A
Equities	722,000	939,436.67	ADVANCED SEMICONDT TWD10
Equities	2,405,113	1,328,016.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	1,650	3.46	ADVANTA CORP CL B
Equities	2,980	97,058.60	ADVENT SOFTWARE INC COM STK
Equities	3,305	107,643.85	ADVENT SOFTWARE INC COM STK
Equities	1	1.00	ADVENT SUBORDINATED DEBT FD, LP
Equities	1,800	93,240.00	ADVISORY BRD CO COM
Equities	3,182	164,827.60	ADVISORY BRD CO COM
Equities	7,500	241,500.00	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	10,617	341,867.40	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	58,700	560,976.32	AEGEAN AIRLINES SA SHS
Equities	700	22,463.00	AEGERION PHARMACEUTICALS INC COM
Equities	2,473	79,358.57	AEGERION PHARMACEUTICALS INC COM
Equities	2,300	53,521.00	AEGION CORP 10
Equities	3,267	76,023.09	AEGION CORP 10
Equities	3,100	72,137.00	AEGION CORP 10
Equities	233,500	2,037,745.55	AEGON NV COM STK EURO.12
Equities	100,700	878,805.04	AEGON NV COM STK EURO.12
Equities	450	967.50	AEHR TEST SYS COM
Equities	22,130	583,041.01	AEON MALL CO LTD NPV
Equities	800	27,896.00	AEP INDS INC COM
Equities	323	11,263.01	AEP INDS INC COM
Equities	27,820	1,274,156.00	AERCAP HOLDINGS N.V. EURO.01
Equities	7,770	27,117.30	AEROPOSTALE COM
Equities	6,959	24,286.91	AEROPOSTALE COM
Equities	1,870	59,466.00	AEROVIRONMENT INC COM
Equities	42,047	653,830.85	AES CORP COM
Equities	41,700	648,435.00	AES CORP COM
Equities	60,649	943,091.95	AES CORP COM
Equities	89,200	1,387,060.00	AES CORP COM
Equities	19,540	1,584,303.20	AETNA INC
Equities	18,598	1,507,925.84	AETNA INC
Equities	31,976	2,592,614.08	AETNA INC
Equities	45,300	3,672,924.00	AETNA INC
Equities	47,927	3,885,921.16	AETNA INC
Equities	16,300	1,321,604.00	AETNA INC
Equities	134	727.62	AETRIUM INC COM NEW COM NEW
Equities	1,125	231,075.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4,524	929,229.60	AFFILIATED MANAGERS GROUP INC COM STK
Equities	17,457	3,585,667.80	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4,814	988,795.60	AFFILIATED MANAGERS GROUP INC COM STK
Equities	6,950	1,427,530.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,000	101.50	AFFYMAX INC COM
Equities	4,200	37,422.00	AFFYMETRIX INC OC-CAP STK
Equities	3,486	31,060.26	AFFYMETRIX INC OC-CAP STK
Equities	10,670	664,207.50	AFLAC INC COM
Equities	27,589	1,717,415.25	AFLAC INC COM
Equities	27,180	1,691,955.00	AFLAC INC COM
Equities	41,035	2,554,428.75	AFLAC INC COM
Equities	1	32,309.00	AG GECC PPIF HOLDINGS
Equities	1,284	24,306.12	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	6,490	364,867.80	AGCO CORP COM
Equities	8,263	464,545.86	AGCO CORP COM
Equities	42,900	2,411,838.00	AGCO CORP COM
Equities	27,114	1,081,582.43	AGEAS NPV
Equities	3,779	5.18	AGEAS STRIP VVPR (POST SPLIT)
Equities	4,232	13,627.04	AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT)

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	116,400	6,686,016.00	AGILENT TECHNOLOGIES INC COM
Equities	16,480	946,611.20	AGILENT TECHNOLOGIES INC COM
Equities	24,200	1,390,048.00	AGILENT TECHNOLOGIES INC COM
Equities	29,799	1,711,654.56	AGILENT TECHNOLOGIES INC COM
Equities	37,663	2,163,362.72	AGILENT TECHNOLOGIES INC COM
Equities	26,915	1,545,997.60	AGILENT TECHNOLOGIES INC COM
Equities	2,300	32,384.00	AGILYSYS INC COM STK
Equities	4,300	60,544.00	AGILYSYS INC COM STK
Equities	1,679	76,931.78	AGIOS PHARMACEUTICALS INC COM
Equities	33,220	485,370.70	AGL ENERGY LTD NPV
Equities	5,890	324,126.70	AGL RES INC COM
Equities	10,071	554,207.13	AGL RES INC COM
Equities	1,300	39,299.00	AGREE RLTY CORP COM
Equities	6,700	614,866.45	AGRIUM INC COM NPV
Equities	762,400	3,831,501.80	AIA GROUP LTD NPV
Equities	559,200	2,810,304.05	AIA GROUP LTD NPV
Equities	690,600	3,470,665.20	AIA GROUP LTD NPV
Equities	1,505,800	7,567,517.60	AIA GROUP LTD NPV
Equities	741,800	4,781,554.71	AIFUL CORP NPV
Equities	5,100	245,925.67	AIN PHARMACIEZ INC NPV
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	2,300	88,734.00	AIR LEASE CORP CL A CL A
Equities	8,175	315,391.50	AIR LEASE CORP CL A CL A
Equities	9,000	347,220.00	AIR LEASE CORP CL A CL A
Equities	9,130	1,232,533.41	AIR LIQUIDE(L') EUR5.50
Equities	2,400	123,960.00	AIR METHODS CORP COM NEW COM NEW
Equities	2,667	137,750.55	AIR METHODS CORP COM NEW COM NEW
Equities	775,900	1,413,025.66	AIR NEW ZEALAND NPV
Equities	12,180	1,566,591.60	AIR PROD & CHEM INC COM
Equities	18,956	2,438,120.72	AIR PROD & CHEM INC COM
Equities	47	613.82	AIR T INC COM
Equities	97,098	812,710.26	AIR TRANS SVCS GROUP INC COM STK
Equities	7,802	65,302.74	AIR TRANS SVCS GROUP INC COM STK
Equities	20,500	327,821.92	AIR WATER INC NPV
Equities	2,197,990	1,574,393.34	AIRASIA BHD MYR0.1
Equities	7,888	528,544.89	AIRBUS GROUP NV
Equities	26,300	1,762,263.00	AIRBUS GROUP NV
Equities	27,862	1,866,926.68	AIRBUS GROUP NV
Equities	7,250	485,794.93	AIRBUS GROUP NV
Equities	4,010	268,694.85	AIRBUS GROUP NV
Equities	8,690	582,283.86	AIRBUS GROUP NV
Equities	9,621	170,965.17	AIRCASTLE LIMITED COM STK
Equities	2,400	42,648.00	AIRCASTLE LIMITED COM STK
Equities	5,100	90,627.00	AIRCASTLE LIMITED COM STK
Equities	20,100	357,177.00	AIRCASTLE LIMITED COM STK
Equities	50,100	5,456,391.00	AIRGAS INC COM
Equities	3,280	357,224.80	AIRGAS INC COM
Equities	20,919	2,278,288.29	AIRGAS INC COM
Equities	5,899	642,460.09	AIRGAS INC COM
Equities	9,200	1,001,972.00	AIRGAS INC COM
Equities	51,500	314,982.28	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	111,690	683,114.00	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	18,900	751,858.25	AISIN SEIKI CO NPV
Equities	7,990	63,600.40	AK STL HLDG CORP COM STK PAR \$0.01
Equities	11,581	92,184.76	AK STL HLDG CORP COM STK PAR \$0.01
Equities	9,990	609,989.40	AKAMAI TECHNOLOGIES INC COM STK
Equities	8,600	525,116.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	38,400	2,344,704.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	16,708	1,020,190.48	AKAMAI TECHNOLOGIES INC COM STK
Equities	11,600	708,296.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	4,500	149,625.00	AKORN INC COM
Equities	43,005	1,429,916.25	AKORN INC COM
Equities	37,900	1,260,175.00	AKORN INC COM
Equities	6,045	200,996.25	AKORN INC COM
Equities	20,007	1,499,743.90	AKZO NOBEL NV EUR2
Equities	2,300	124,407.00	ALAMO GROUP INC COM
Equities	984	53,224.56	ALAMO GROUP INC COM
Equities	44,100	446,734.26	ALAMOS GOLD INC COM NPV
Equities	500	47,525.00	ALASKA AIR GROUP INC COM
Equities	5,640	536,082.00	ALASKA AIR GROUP INC COM
Equities	2,200	3,960.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5,250	9,450.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	3,500	132,860.00	ALBANY INTL CORP NEW CL A
Equities	3,371	127,963.16	ALBANY INTL CORP NEW CL A
Equities	4,500	90,540.00	ALBANY MOLECULAR RESH INC COM
Equities	2,600	52,312.00	ALBANY MOLECULAR RESH INC COM
Equities	5,200	371,800.00	ALBEMARLE CORP COM
Equities	6,414	458,601.00	ALBEMARLE CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	18,275	1,306,662.50	ALBEMARLE CORP COM
Equities	82,700	1,231,403.00	ALCOA INC COM STK
Equities	106,558	1,586,648.62	ALCOA INC COM STK
Equities	81,297	1,210,512.33	ALCOA INC COM STK
Equities	5,200	194,584.00	ALERE INC COM
Equities	6,380	238,739.60	ALERE INC COM
Equities	2,000	82,900.00	ALEXANDER & BALDWIN INC NEW COM
Equities	4,025	166,836.25	ALEXANDER & BALDWIN INC NEW COM
Equities	200	73,894.00	ALEXANDERS INC COM REIT FUND
Equities	242	89,411.74	ALEXANDERS INC COM REIT FUND
Equities	6,690	519,411.60	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	7,380	572,983.20	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	28,600	4,468,750.00	ALEXION PHARMACEUTICALS INC COM
Equities	3,782	590,937.50	ALEXION PHARMACEUTICALS INC COM
Equities	1,590	248,437.50	ALEXION PHARMACEUTICALS INC COM
Equities	10,400	1,625,000.00	ALEXION PHARMACEUTICALS INC COM
Equities	17,631	2,754,843.75	ALEXION PHARMACEUTICALS INC COM
Equities	7,000	1,093,750.00	ALEXION PHARMACEUTICALS INC COM
Equities	1,300	48,737.00	ALICO INC COM
Equities	1,300	48,737.00	ALICO INC COM
Equities	4,200	235,368.00	ALIGN TECHNOLOGY INC COM
Equities	6,000	336,240.00	ALIGN TECHNOLOGY INC COM
Equities	30,000	823,264.33	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	30,000	823,264.33	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	34,737,953	35,541,805.00	ALINDA INFRASTRUCTURE FUND II
Equities	46,300	2,330,279.00	ALKERMES PLC SHS
Equities	6,800	342,244.00	ALKERMES PLC SHS
Equities	14,058	707,539.14	ALKERMES PLC SHS
Equities	990	433,738.80	ALLEGHANY CORP DEL COM
Equities	1,471	644,474.52	ALLEGHANY CORP DEL COM
Equities	3,074	138,637.40	ALLEGHENY TECHNOLOGIES INC COM
Equities	39,994	1,803,729.40	ALLEGHENY TECHNOLOGIES INC COM
Equities	9,340	421,234.00	ALLEGHENY TECHNOLOGIES INC COM
Equities	1,200	141,324.00	ALLEGIAN TRAVEL CO COM
Equities	1,216	143,208.32	ALLEGIAN TRAVEL CO COM
Equities	9,029	511,763.72	ALLEGION PLC COMMON STOCK
Equities	17,360	2,937,659.20	ALLERGAN INC COM
Equities	26,569	4,496,006.18	ALLERGAN INC COM
Equities	10,651	1,802,362.22	ALLERGAN INC COM
Equities	1,700	87,295.00	ALLETE INC COM NEW
Equities	30,110	1,546,148.50	ALLETE INC COM NEW
Equities	2,159	110,864.65	ALLETE INC COM NEW
Equities	3,835	9,587.50	ALLIANCE 1 INTL INC COM
Equities	3,100	871,875.00	ALLIANCE DATA SYS CORP COM
Equities	4,880	1,372,500.00	ALLIANCE DATA SYS CORP COM
Equities	226	4,090.60	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW
Equities	740	19,980.00	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	480	12,960.00	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	6,700	407,762.00	ALLIANT ENERGY CORP COM
Equities	9,142	556,382.12	ALLIANT ENERGY CORP COM
Equities	3,090	413,812.80	ALLIANT TECHSYSTEMS INC COM
Equities	2,840	380,332.80	ALLIANT TECHSYSTEMS INC COM
Equities	4,018	669,501.45	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	8,716	1,452,308.26	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	1,810	301,592.24	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	564	1,359.24	ALLIED HEALTHCARE PRODS INC COM
Equities	54	781.92	ALLIED MOTION TECHNOLOGIES INC COM
Equities	6,500	24,440.00	ALLIED NEV GOLD CORP COM STK
Equities	8,293	31,181.68	ALLIED NEV GOLD CORP COM STK
Equities	41,106	1,562,850.12	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	8,124	308,874.48	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	17,295	537,874.50	ALLISON TRANSMISSION HOLDING
Equities	10,060	161,463.00	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	13,000	208,650.00	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	22,640	1,329,420.80	ALLSTATE CORP COM
Equities	30,590	1,796,244.80	ALLSTATE CORP COM
Equities	38,567	2,264,654.24	ALLSTATE CORP COM
Equities	5,700	334,704.00	ALLSTATE CORP COM
Equities	23,720	1,392,838.40	ALLSTATE CORP COM
Equities	-	-	ALLSTATE CORP COM
Equities	8,783	210,001.53	ALLY FINL INC COM
Equities	200	4,416.00	ALMOST FAMILY INC COM
Equities	1,539	33,981.12	ALMOST FAMILY INC COM
Equities	3,250	205,302.50	ALNYLAM PHARMACEUTICALS INC COM
Equities	29,300	1,850,881.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	2,600	164,242.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	5,664	357,794.88	ALNYLAM PHARMACEUTICALS INC COM
Equities	41,350	514,394.00	ALON USA ENERGY INC COM STK



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	900	11,196.00	ALON USA ENERGY INC COM STK
Equities	1,800	22,392.00	ALON USA ENERGY INC COM STK
Equities	12,246	45,432.66	ALPHA NAT RES INC COM STK
Equities	22,850	84,773.50	ALPHA NAT RES INC COM STK
Equities	1	1.00	ALTA SUBORDINATED DEBT PTRS III, LP
Equities	391	1,341.13	ALTAIR NANOTECHNOLOGIES INC COM PAR \$0.001 COM
Equities	17,500	608,300.00	ALTERA CORP COM
Equities	28,766	999,906.16	ALTERA CORP COM
Equities	23,800	827,288.00	ALTERA CORP COM
Equities	97	669.30	ALTEVA COM
Equities	19,900	1,386,280.73	ALTICE SA EURO.01
Equities	1,521	174,276.18	ALTISOURCE PORTFOLIO COM USD1.00
Equities	4,885	127,156.55	ALTISOURCE RESIDENTIAL CORP COMMON STOCK
Equities	500	18,195.00	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	29,540	1,074,960.60	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	3,026	110,116.14	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	58,091	2,436,336.54	ALTRIA GROUP INC COM
Equities	25,680	1,077,019.20	ALTRIA GROUP INC COM
Equities	37,238	1,561,761.72	ALTRIA GROUP INC COM
Equities	115,700	4,852,458.00	ALTRIA GROUP INC COM
Equities	179,786	7,540,224.84	ALTRIA GROUP INC COM
Equities	107,994	4,529,268.36	ALTRIA GROUP INC COM
Equities	10,700	448,758.00	ALTRIA GROUP INC COM
Equities	99,000	1,006,564.34	AMADA CO LTD NPV
Equities	50,100	2,066,063.67	AMADEUS IT HLDGS EURO.01
Equities	30,800	1,270,154.91	AMADEUS IT HLDGS EURO.01
Equities	2,090	43,304.80	AMAG PHARMACEUTICALS INC COM STK
Equities	1,252	25,941.44	AMAG PHARMACEUTICALS INC COM STK
Equities	8,175	2,655,076.50	AMAZON COM INC COM
Equities	22,800	7,404,984.00	AMAZON COM INC COM
Equities	2,805	911,007.90	AMAZON COM INC COM
Equities	715	232,217.70	AMAZON COM INC COM
Equities	21,900	7,112,682.00	AMAZON COM INC COM
Equities	33,330	10,824,917.40	AMAZON COM INC COM
Equities	5,660	1,838,254.80	AMAZON COM INC COM
Equities	9,159	2,974,660.02	AMAZON COM INC COM
Equities	10,807	3,509,897.46	AMAZON COM INC COM
Equities	4,171	113,910.01	AMBAC FINL GROUP INC COM
Equities	1,900	8,759.00	AMBASSADORS GROUP INC COM
Equities	2,500	11,525.00	AMBASSADORS GROUP INC COM
Equities	114	2,835.18	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	3,550	218,289.50	AMC NETWORKS INC CL A
Equities	5,647	347,234.03	AMC NETWORKS INC CL A
Equities	2,059	2.05	AMCORE FINL INC COM
Equities	14,995	694,718.35	AMDOCS ORD GBP0.01
Equities	255,877	5,315,762.37	AMEC GBP0.50
Equities	151,440	3,146,117.29	AMEC GBP0.50
Equities	55,000	1,142,607.31	AMEC GBP0.50
Equities	2,000	33,480.00	AMEDISYS INC COM
Equities	2,830	47,374.20	AMEDISYS INC COM
Equities	21,820	1,216,901.40	AMER ELEC PWR CO INC COM
Equities	26,390	1,471,770.30	AMER ELEC PWR CO INC COM
Equities	46,425	2,589,122.25	AMER ELEC PWR CO INC COM
Equities	23,300	1,299,441.00	AMER ELEC PWR CO INC COM
Equities	3,300	196,548.00	AMER FINL GROUP INC OH COM STK
Equities	5,497	327,401.32	AMER FINL GROUP INC OH COM STK
Equities	900	102,780.00	AMER NATL INS CO COM
Equities	33	3,768.60	AMER NATL INS CO COM
Equities	700	203,532.00	AMERCO COM
Equities	605	175,909.80	AMERCO COM
Equities	12,290	502,415.20	AMEREN CORP COM
Equities	21,106	862,813.28	AMEREN CORP COM
Equities	600	8,850.00	AMERIANA BANCORP COM STK
Equities	790,000	819,047.25	AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)
Equities	43,285	1,859,523.60	AMERICAN AIRLINES INC COM USD1
Equities	170,200	7,311,792.00	AMERICAN AIRLINES INC COM USD1
Equities	45,000	1,933,200.00	AMERICAN AIRLINES INC COM USD1
Equities	64,896	2,787,932.16	AMERICAN AIRLINES INC COM USD1
Equities	41,900	1,800,024.00	AMERICAN AIRLINES INC COM USD1
Equities	10,600	9,540.00	AMERICAN APPAREL INC COM STK
Equities	2,400	82,920.00	AMERICAN ASSETS TR INC COM
Equities	3,019	104,306.45	AMERICAN ASSETS TR INC COM
Equities	9,615	181,627.35	AMERICAN AXLE & MFG HLDGS INC COM AMERICAN AXLE & MFG HOLDINGS INC
Equities	5,500	103,895.00	AMERICAN AXLE & MFG HLDGS INC COM AMERICAN AXLE & MFG HOLDINGS INC
Equities	4,717	89,104.13	AMERICAN AXLE & MFG HLDGS INC COM AMERICAN AXLE & MFG HOLDINGS INC
Equities	5,300	202,672.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	20,900	799,216.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	9,313	356,129.12	AMERICAN CAMPUS CMNTYS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	35,482	830,633.62	AMERICAN CAP AGY CORP
Equities	13,200	309,012.00	AMERICAN CAP AGY CORP
Equities	31,206	730,532.46	AMERICAN CAP AGY CORP
Equities	25,500	389,895.00	AMERICAN CAP LTD COM STK
Equities	4,722	94,534.44	AMERICAN CAP MTG INVT CORP COM
Equities	12,100	135,762.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	14,934	167,559.48	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	2,600	63,960.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	27,681	680,952.60	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	5,518	135,742.80	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	4,685	444,465.95	AMERICAN EXPRESS CO
Equities	49,510	4,697,013.70	AMERICAN EXPRESS CO
Equities	82,574	7,833,795.38	AMERICAN EXPRESS CO
Equities	12,671	1,202,097.77	AMERICAN EXPRESS CO
Equities	27,500	2,608,925.00	AMERICAN EXPRESS CO
Equities	10,500	186,480.00	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	5,563	98,798.88	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	36,690	2,002,540.20	AMERICAN INTERNATIONAL GROUP INC COM
Equities	29,630	1,617,205.40	AMERICAN INTERNATIONAL GROUP INC COM
Equities	130,281	7,110,736.98	AMERICAN INTERNATIONAL GROUP INC COM
Equities	49,700	2,712,626.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	40,809	2,227,355.22	AMERICAN INTERNATIONAL GROUP INC COM
Equities	55,639	-	AMERICAN INTL.GRP FRACTIONAL WTS/PROD 19/01/21
Equities	61,795	-	AMERICAN INTL.GRP FRACTIONAL WTS/PROD 19/01/21
Equities	600	13,038.00	AMERICAN NATL BANKSHARES INC COM
Equities	700	24,066.00	AMERICAN PUB ED INC COM STK
Equities	1,563	53,735.94	AMERICAN PUB ED INC COM STK
Equities	1,400	94,878.00	AMERICAN RAILCAR INDS INC COM STK
Equities	1,030	69,803.10	AMERICAN RAILCAR INDS INC COM STK
Equities	22,500	421,875.00	AMERICAN RESIDENTIAL PPTYS INC COM
Equities	1,283	24,056.25	AMERICAN RESIDENTIAL PPTYS INC COM
Equities	2,065	13,938.75	AMERICAN RLTY INVS INC COM
Equities	3,600	119,628.00	AMERICAN STS WTR CO COM
Equities	2,152	71,510.96	AMERICAN STS WTR CO COM
Equities	3,100	5,053.00	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	6,592	10,744.96	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	25,250	2,271,995.00	AMERICAN TOWER CORP
Equities	35,300	3,176,294.00	AMERICAN TOWER CORP
Equities	35,646	3,207,427.08	AMERICAN TOWER CORP
Equities	16,009	1,440,489.82	AMERICAN TOWER CORP
Equities	2,300	30,406.00	AMERICAN VANGUARD CORP COM
Equities	2,095	27,695.90	AMERICAN VANGUARD CORP COM
Equities	20,760	1,026,582.00	AMERICAN WTR WKS CO INC NEW COM
Equities	13,100	647,795.00	AMERICAN WTR WKS CO INC NEW COM
Equities	16,471	814,490.95	AMERICAN WTR WKS CO INC NEW COM
Equities	829	32,786.95	AMERICAS CAR-MART INC COM
Equities	8,457	1,014,840.00	AMERIPRISE FINL INC COM
Equities	9,160	1,099,200.00	AMERIPRISE FINL INC COM
Equities	17,636	2,116,320.00	AMERIPRISE FINL INC COM
Equities	8,200	984,000.00	AMERIPRISE FINL INC COM
Equities	2,260	48,725.60	AMERIS BANCORP COM
Equities	2,218	47,820.08	AMERIS BANCORP COM
Equities	1,122	45,631.74	AMERISAFE INC COM
Equities	2,800	9,744.00	AMERISERV FINL INC COM
Equities	9,895	718,970.70	AMERISOURCEBERGEN CORP COM
Equities	8,980	652,486.80	AMERISOURCEBERGEN CORP COM
Equities	28,290	2,055,551.40	AMERISOURCEBERGEN CORP COM
Equities	24,420	1,774,357.20	AMERISOURCEBERGEN CORP COM
Equities	20,364	1,479,648.24	AMERISOURCEBERGEN CORP COM
Equities	800	-	AMERN MED ALERT CORP COM STK
Equities	103,200	1,293,096.00	AMERN RLTY CAP PPTYS INC COM
Equities	51,400	644,042.00	AMERN RLTY CAP PPTYS INC COM
Equities	79,442	995,408.26	AMERN RLTY CAP PPTYS INC COM
Equities	800	55,672.00	AMERN SCI & ENGR INC COM
Equities	186	12,943.74	AMERN SCI & ENGR INC COM
Equities	145	377.00	AMERN SHARED HOSP SVCS COM
Equities	47,507	469,369.16	AMERN SOFTWARE INC CL A
Equities	4,600	45,448.00	AMERN SOFTWARE INC CL A
Equities	24,100	2,564,240.00	AMERN TOWER CORP PFD CONV SER A 5.25%
Equities	1,800	57,366.00	AMERN WOODMARK CORP COM
Equities	1,600	50,992.00	AMERN WOODMARK CORP COM
Equities	43,100	2,253,268.00	AMETEK INC NEW COM
Equities	15,275	798,577.00	AMETEK INC NEW COM
Equities	24,011	1,255,295.08	AMETEK INC NEW COM
Equities	12,130	1,435,828.10	AMGEN INC COM
Equities	4,710	557,522.70	AMGEN INC COM
Equities	39,140	4,633,001.80	AMGEN INC COM
Equities	68,340	8,089,405.80	AMGEN INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	36,780	4,353,648.60	AMGEN INC COM
Equities	10,583	1,252,709.71	AMGEN INC COM
Equities	18,818	62,852.12	AMICUS THERAPEUTICS INC COM
Equities	6,000	67,080.00	AMKOR TECHNOLOGY INC COM
Equities	12,988	145,205.84	AMKOR TECHNOLOGY INC COM
Equities	2,600	31,980.00	AMN HEALTHCARE SVCS INC COM
Equities	5,500	67,650.00	AMN HEALTHCARE SVCS INC COM
Equities	900	20,646.00	AMPCO-PITTSBURG CORP COM
Equities	900	20,646.00	AMPCO-PITTSBURG CORP COM
Equities	5,890	567,442.60	AMPHENOL CORP NEW CL A
Equities	14,313	1,378,914.42	AMPHENOL CORP NEW CL A
Equities	500	3,065.00	AMREP CORP COM STK USD0.10
Equities	252	1,544.76	AMREP CORP COM STK USD0.10
Equities	1,500	68,355.00	AMSURG CORP COM
Equities	17,043	776,649.51	AMSURG CORP COM
Equities	31,202	1,421,875.14	AMSURG CORP COM
Equities	3,931	179,135.67	AMSURG CORP COM
Equities	3,677	153,735.37	AMTRUST FINL SVCS INC COM
Equities	3,267	136,593.27	AMTRUST FINL SVCS INC COM
Equities	2,160	90,309.60	AMTRUST FINL SVCS INC COM
Equities	904,000	318,426.91	AMVIG HOLDINGS LIMITED HKD0.01
Equities	1,400	5,222.00	AMYRIS INC FORMERLY AMYRIS BIOTECHNOLOGIES INC TO 06/21/2010 COM
Equities	303,000	714,841.32	ANA HOLDINGS INC NPV
Equities	3,791	67,214.43	ANACOR PHARMACEUTICALS INC COM STK
Equities	14,045	1,537,506.15	ANADARKO PETRO CORP COM
Equities	19,000	2,079,930.00	ANADARKO PETRO CORP COM
Equities	27,200	2,977,584.00	ANADARKO PETRO CORP COM
Equities	30,010	3,285,194.70	ANADARKO PETRO CORP COM
Equities	45,385	4,968,295.95	ANADARKO PETRO CORP COM
Equities	19,400	2,123,718.00	ANADARKO PETRO CORP COM
Equities	4,200	3,398.64	ANADIGICS INC COM
Equities	8,450	6,837.74	ANADIGICS INC COM
Equities	5,520	298,466.40	ANALOG DEVICES INC COM
Equities	10,620	574,223.40	ANALOG DEVICES INC COM
Equities	28,365	1,533,695.55	ANALOG DEVICES INC COM
Equities	700	54,768.00	ANALOGIC CORP COM PAR \$0.05
Equities	976	76,362.24	ANALOGIC CORP COM PAR \$0.05
Equities	2,550	131,529.00	ANDERSONS INC COM
Equities	2,494	128,640.52	ANDERSONS INC COM
Equities	15,150	781,437.00	ANDERSONS INC COM
Equities	13,500	780,097.13	ANDRITZ AG NPV (BR)
Equities	4,069	48,583.86	ANGIE'S LIST INC
Equities	2,389	39,012.37	ANGIODYNAMICS INC COM STK
Equities	59,766	6,865,420.78	ANHEUSER-BUSCH INBEV NV
Equities	34,738	3,990,412.39	ANHEUSER-BUSCH INBEV NV
Equities	44,939	5,162,218.39	ANHEUSER-BUSCH INBEV NV
Equities	5,900	677,742.91	ANHEUSER-BUSCH INBEV NV
Equities	4,206	483,150.28	ANHEUSER-BUSCH INBEV NV
Equities	44,000	5,054,353.88	ANHEUSER-BUSCH INBEV NV
Equities	9,110	1,046,481.00	ANHEUSER-BUSCH INBEV NV
Equities	8,700	999,383.61	ANHEUSER-BUSCH INBEV NV
Equities	210,000	720,741.64	ANHUI CONCH CEMENT 'H'CNV1
Equities	50,000	171,605.15	ANHUI CONCH CEMENT 'H'CNV1
Equities	25,500	878,220.00	ANI PHARMACEUTICALS INC COM
Equities	73	2,514.12	ANI PHARMACEUTICALS INC COM
Equities	551	25,527.83	ANIKA THERAPEUTICS INC COM STK
Equities	25,758	155,455.01	ANIMA HLDG SPA NPV
Equities	1,780	178,124.60	ANIXTER INTL INC COM
Equities	8,059	806,464.13	ANIXTER INTL INC COM
Equities	2,552	255,378.64	ANIXTER INTL INC COM
Equities	1,539	154,007.73	ANIXTER INTL INC COM
Equities	3,000	123,420.00	ANN INC COM
Equities	19,300	794,002.00	ANN INC COM
Equities	4,433	182,373.62	ANN INC COM
Equities	71,500	817,245.00	ANNALY CAP MGMT INC COM
Equities	86,107	984,203.01	ANNALY CAP MGMT INC COM
Equities	1,643	55,566.26	ANNIES INC COM USD0.001
Equities	42,294	791,597.56	ANSELL NPV
Equities	9,100	170,320.56	ANSELL NPV
Equities	5,731	434,524.42	ANSYS INC COM
Equities	18,700	1,417,834.00	ANSYS INC COM
Equities	8,187	620,738.34	ANSYS INC COM
Equities	8,282	22,112.94	ANTARES PHARMA INC COM
Equities	100	6,563.00	ANTERO RES CORP COM
Equities	3,586	235,349.18	ANTERO RES CORP COM
Equities	4,900	25,284.00	ANWORTH MTG AST CORP COM
Equities	12,321	63,576.36	ANWORTH MTG AST CORP COM
Equities	5,969	237,506.51	AOL INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description	
Equities	7,044	280,280.76	AOL INC COM STK	
Equities	11,971	1,078,467.39	AON PLC COM	
Equities	26,274	2,367,024.66	AON PLC COM	
Equities	11,800	1,063,062.00	AON PLC COM	
Equities	13,922	1,400,831.64	APACHE CORP COM	
Equities	19,800	1,992,276.00	APACHE CORP COM	
Equities	35,029	3,524,617.98	APACHE CORP COM	
Equities	19,500	1,962,090.00	APACHE CORP COM	
Equities	42,113	1,358,986.51	APARTMENT INVT & MGMT CO CL A	
Equities	9,854	317,988.58	APARTMENT INVT & MGMT CO CL A	
Equities	12,988	419,122.76	APARTMENT INVT & MGMT CO CL A	
Equities	17,200	555,044.00	APARTMENT INVT & MGMT CO CL A	
Equities	80,870	2,609,674.90	APARTMENT INVT & MGMT CO CL A	
Equities	900	12,987.00	APCO OIL & GAS INTERNATIONAL INC COM	
Equities	2,522	36,392.46	APCO OIL & GAS INTERNATIONAL INC COM	
Equities	2,300	80,178.00	APOGEE ENTERPRISES INC COM	
Equities	33,190	1,157,003.40	APOGEE ENTERPRISES INC COM	
Equities	1,989	69,336.54	APOGEE ENTERPRISES INC COM	
Equities	8,080	252,500.00	APOLLO EDUCATION GROUP INC	
Equities	8,824	275,750.00	APOLLO EDUCATION GROUP INC	
Equities	12,214,051	12,695,934.00	APOLLO INVESTMENT FUND VI LP	
Equities	14,028	120,781.08	APOLLO INVT CORP COM SH BEN INT	
Equities	3,663	61,245.36	APOLLO RESIDENTIAL MTG INC COM	
Equities	98,026	9,109,556.18	APPLE INC COM STK	
Equities	172,025	15,986,283.25	APPLE INC COM STK	
Equities	94,000	8,735,420.00	APPLE INC COM STK	
Equities	20,307	1,887,129.51	APPLE INC COM STK	
Equities	12,331	1,145,919.83	APPLE INC COM STK	
Equities	16,155	1,501,284.15	APPLE INC COM STK	
Equities	22,407	2,082,282.51	APPLE INC COM STK	
Equities	372,890	34,652,667.70	APPLE INC COM STK	
Equities	539,428	50,129,044.04	APPLE INC COM STK	
Equities	20,370	1,892,984.10	APPLE INC COM STK	
Equities	147,910	13,745,276.30	APPLE INC COM STK	
Equities	141,407	13,140,952.51	APPLE INC COM STK	
Equities	138,908	12,908,720.44	APPLE INC COM STK	
Equities	1,500	76,095.00	APPLIED INDL TECHNOLOGIES INC COM	
Equities	4,254	215,805.42	APPLIED INDL TECHNOLOGIES INC COM	
Equities	15,235	343,549.25	APPLIED MATERIALS INC COM	
Equities	88,000	1,984,400.00	APPLIED MATERIALS INC COM	
Equities	107,955	2,434,385.25	APPLIED MATERIALS INC COM	
Equities	99,424	2,242,011.20	APPLIED MATERIALS INC COM	
Equities	4,175	45,131.75	APPLIED MICRO CIRCUITS CORP COM NEW STK	
Equities	5,232	56,557.92	APPLIED MICRO CIRCUITS CORP COM NEW STK	
Equities	2,075	47,164.75	APPROACH RES INC COM STK	
Equities	2,900	194,329.00	APTARGROUP INC COM	
Equities	6,359	426,116.59	APTARGROUP INC COM	
Equities	3	-	APW LTD APW LTD	
Equities	9,250	242,535.00	AQUA AMER INC COM	
Equities	15,392	403,578.24	AQUA AMER INC COM	
Equities	7,135	184,653.80	ARAMARK COM	
Equities	1,100	7,645.00	ARBOR RLTY TR INC COM	
Equities	2,300	15,985.00	ARBOR RLTY TR INC COM	
Equities	1,500	8,790.00	ARC DOCUMENT SOLUTIONS INC COM	
Equities	415	2,431.90	ARC DOCUMENT SOLUTIONS INC COM	
Equities	109	159.14	ARCA BIOPHARMA INC COM NEW COM NEW	
Equities	7,598	251,738.05	ARCAM AB NPV POST SPLIT	
Equities	1,100	47,861.00	ARCBEST CORP COM USD0.01	
Equities	1,616	70,312.16	ARCBEST CORP COM USD0.01	
Equities	21,500	318,799.72	ARCELORMITTAL NPV	
Equities	6,770	388,868.80	ARCH CAPITAL GROUP COM STK	
Equities	9,862	566,473.28	ARCH CAPITAL GROUP COM STK	
Equities	16,500	947,760.00	ARCH CAPITAL GROUP COM STK	
Equities	8,700	31,755.00	ARCH COAL INC COM	
Equities	22,416	81,818.40	ARCH COAL INC COM	
Equities	6,620,071	8,288,697.00	ARCH VENTURE FUND VI, LP	
Equities	28,200	1,243,902.00	ARCHER-DANIELS-MIDLAND CO COM	
Equities	33,800	1,490,918.00	ARCHER-DANIELS-MIDLAND CO COM	
Equities	58,776	2,592,609.36	ARCHER-DANIELS-MIDLAND CO COM	
Equities	52,700	2,324,597.00	ARCHER-DANIELS-MIDLAND CO COM	
Equities	22,709	1,001,693.99	ARCHER-DANIELS-MIDLAND CO COM	
Equities	19,853	875,715.83	ARCHER-DANIELS-MIDLAND CO COM	
Equities	2,323,244	418,594.00	ARCLIGHT ENERGY PARTNERS FUND II, LP	
Equities	709	27,948.78	ARCTIC CAT INC COM	
Equities	83,800	491,068.00	ARENA PHARMACEUTICALS INC COM ISIN	US0400471027
Equities	3,800	22,268.00	ARENA PHARMACEUTICALS INC COM ISIN	US0400471027
Equities	22,791	133,555.26	ARENA PHARMACEUTICALS INC COM ISIN	US0400471027
Equities	114,549	2,045,845.14	ARES CAP CORP COM	

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,130	108,864.30	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	2,295	117,297.45	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	10,535	84,596.05	ARGOS THERAPEUTICS INC COM
Equities	7,500	47,775.00	ARIAD PHARMACEUTICALS INC COM
Equities	16,014	102,009.18	ARIAD PHARMACEUTICALS INC COM
Equities	500	11,120.00	ARK RESTAURANTS CORP COM
Equities	4,900	476,863.97	ARKEMA EUR10
Equities	2,950	287,091.57	ARKEMA EUR10
Equities	1,292	35,310.36	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	431,633	24,490.00	ARLINGTON CAPITAL PARTNERS, LP
Equities	243,636	3,670,078.89	ARM HLDGS ORD GBP0.0005
Equities	32,961	142,721.13	ARMOUR RESIDENTIAL REIT INC COM
Equities	4,503	258,607.29	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107	477.22	AROTEC CORP COM NEW STK
Equities	26,997	41,845.35	ARQULE INC COM
Equities	5,800	8,990.00	ARQULE INC COM
Equities	3,400	15,504.00	ARRAY BIOPHARMA INC COM
Equities	5,800	26,448.00	ARRAY BIOPHARMA INC COM
Equities	277	1,839.28	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	7,907	257,214.71	ARRIS GROUP INC NEW COM USD0.01
Equities	10,884	354,056.52	ARRIS GROUP INC NEW COM USD0.01
Equities	4,200	253,722.00	ARROW ELECTR INC COM
Equities	8,799	531,547.59	ARROW ELECTR INC COM
Equities	1,227	31,828.38	ARROW FINL CORP COM
Equities	3,538	50,628.78	ARROWHEAD RESH CORP COM NEW
Equities	4,422,708	174,492.00	ARSENAL CAP PTRS QUALIFIED PURCHASER FD
Equities	900	20,232.00	ARTESIAN RES CORP CL A CL A
Equities	3,372	191,124.96	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	3,091	175,197.88	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	5,100	289,068.00	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	800	4,592.00	ARTS WAY MFG INC COM
Equities	6,700	117,384.00	ARUBA NETWORKS INC COM
Equities	9,144	160,202.88	ARUBA NETWORKS INC COM
Equities	13,200	231,264.00	ARUBA NETWORKS INC COM
Equities	42,243	4,001,366.71	ARYZTA AG CHF0.02 (REGD)
Equities	13,000	1,231,393.78	ARYZTA AG CHF0.02 (REGD)
Equities	1,870	177,131.26	ARYZTA AG CHF0.02 (REGD)
Equities	4,060	384,573.75	ARYZTA AG CHF0.02 (REGD)
Equities	12,200	1,155,615.70	ARYZTA AG CHF0.02 (REGD)
Equities	10,200	320,181.63	ASAHI GROUP HOLDINGS LTD NPV
Equities	22,000	690,587.83	ASAHI GROUP HOLDINGS LTD NPV
Equities	98,000	749,716.20	ASAHI KASEI CORP NPV
Equities	1,700	116,858.00	ASBURY AUTOMOTIVE GROUP INC COM
Equities	3,104	213,368.96	ASBURY AUTOMOTIVE GROUP INC COM
Equities	7,704	131,738.40	ASCENA RETAIL GROUP INC COM
Equities	112,519	1,924,074.90	ASCENA RETAIL GROUP INC COM
Equities	11,982	204,892.20	ASCENA RETAIL GROUP INC COM
Equities	752,542	1.00	ASCEND VENTURES
Equities	910	60,069.10	ASCENT CAP GROUP INC COM SER A STK
Equities	1,017	67,132.17	ASCENT CAP GROUP INC COM SER A STK
Equities	1,240	21,278.40	ASHFORD HOSP PRIME COM
Equities	1,023	17,554.68	ASHFORD HOSP PRIME COM
Equities	6,200	71,548.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	5,116	59,038.64	ASHFORD HOSPITALITY TR INC COM SHS
Equities	4,840	526,301.60	ASHLAND INC NEW COM
Equities	3,204	348,402.96	ASHLAND INC NEW COM
Equities	6,433	699,524.42	ASHLAND INC NEW COM
Equities	50,700	554,076.91	ASM PACIFIC TECH HKD0.10
Equities	87,000	950,782.87	ASM PACIFIC TECH HKD0.10
Equities	6,600	614,564.85	ASML HOLDING NV EUR0.09
Equities	4,000	181,680.00	ASPEN INSURANCE HLDGS COM
Equities	5,149	233,867.58	ASPEN INSURANCE HLDGS COM
Equities	28,700	1,303,554.00	ASPEN INSURANCE HLDGS COM
Equities	4,900	227,360.00	ASPEN TECHNOLOGY INC COM
Equities	16,100	747,040.00	ASPEN TECHNOLOGY INC COM
Equities	8,003	371,339.20	ASPEN TECHNOLOGY INC COM
Equities	24,000	1,113,600.00	ASPEN TECHNOLOGY INC COM
Equities	65,134	3,312,550.58	ASSA ABLOY SER'B'NPV
Equities	33,400	1,698,639.56	ASSA ABLOY SER'B'NPV
Equities	69,566	3,537,950.89	ASSA ABLOY SER'B'NPV
Equities	3,100	55,862.00	ASSD ESTATES RLTY CORP COM
Equities	60,170	1,084,263.40	ASSD ESTATES RLTY CORP COM
Equities	3,906	70,386.12	ASSD ESTATES RLTY CORP COM
Equities	50,434	1,105,517.84	ASSIC GENERALI SPA EUR1
Equities	29,000	635,682.62	ASSIC GENERALI SPA EUR1
Equities	7,800	406,639.96	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	16,910	881,574.59	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	8,500	153,680.00	ASSOCTD BANC-CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	13,890	251,131.20	ASSOCTD BANC-CORP COM
Equities	37,100	1,243,763.22	ASSORE LTD COMSTK
Equities	3,550	232,702.50	ASSURANT INC COM
Equities	6,020	394,611.00	ASSURANT INC COM
Equities	16,300	1,068,465.00	ASSURANT INC COM
Equities	27,930	684,285.00	ASSURED GUARANTY LTD COMMON STK
Equities	10,200	249,900.00	ASSURED GUARANTY LTD COMMON STK
Equities	14,748	361,326.00	ASSURED GUARANTY LTD COMMON STK
Equities	800	6,600.00	ASTA FDG INC COM
Equities	1,800	14,850.00	ASTA FDG INC COM
Equities	91	218.40	ASTEA INTL IINC COM NEW STK
Equities	1,700	74,596.00	ASTEC INDS INC COM
Equities	1,549	67,970.12	ASTEC INDS INC COM
Equities	169,500	2,226,982.87	ASTELLAS PHARMA NPV
Equities	45,000	591,234.39	ASTELLAS PHARMA NPV
Equities	177,400	2,330,777.36	ASTELLAS PHARMA NPV
Equities	297,200	3,904,774.69	ASTELLAS PHARMA NPV
Equities	5,900	79,355.00	ASTORIA FINL CORP COM
Equities	6,669	89,698.05	ASTORIA FINL CORP COM
Equities	28,863	2,142,097.64	ASTRAZENECA ORD USD0.25
Equities	39,992	2,968,047.96	ASTRAZENECA ORD USD0.25
Equities	1,237	16,810.83	ASTRO MED INC NEW COM STK
Equities	17,860	1,008,197.00	ASTRONICS CORP COM
Equities	918	51,821.10	ASTRONICS CORP COM
Equities	240	763.20	ASTROTECH CORP COM STK
Equities	735	4,439.40	ASURE SOFTWARE INC COM
Equities	103,900	3,673,904.00	AT&T INC COM
Equities	59,750	2,112,760.00	AT&T INC COM
Equities	326,500	11,545,040.00	AT&T INC COM
Equities	466,488	16,495,015.68	AT&T INC COM
Equities	154,700	5,470,192.00	AT&T INC COM
Equities	67,950	2,402,712.00	AT&T INC COM
Equities	1,800	225,234.00	ATHENAHEALTH INC COM MON STOCK
Equities	3,382	423,189.66	ATHENAHEALTH INC COM MON STOCK
Equities	4,412	210,452.40	ATHLON ENERGY INC COM
Equities	24,300	692,688.55	ATLANTIA S.P.A
Equities	62	238.70	ATLANTIC AMERN CORP COM
Equities	1,600	4,480.00	ATLANTICUS HLDGS CORP COM
Equities	1,383	3,872.40	ATLANTICUS HLDGS CORP COM
Equities	2,400	88,440.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,992	73,405.20	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,300	75,400.00	ATLC TELE-NETWORK INC COM NEW
Equities	845	49,010.00	ATLC TELE-NETWORK INC COM NEW
Equities	34,400	322,328.00	ATMEL CORP COM
Equities	35,009	328,034.33	ATMEL CORP COM
Equities	38,300	358,871.00	ATMEL CORP COM
Equities	4,700	250,980.00	ATMOS ENERGY CORP COM
Equities	9,841	525,509.40	ATMOS ENERGY CORP COM
Equities	14,230	1,185,345.93	ATOS EUR1
Equities	83,645	1,537,395.10	ATRICURE INC COM STK
Equities	117	38,142.00	ATRION CORP COM
Equities	12,300	645,504.00	ATWOOD OCEANICS INC COM
Equities	27,274	1,431,339.52	ATWOOD OCEANICS INC COM
Equities	10,885	571,244.80	ATWOOD OCEANICS INC COM
Equities	451,248	2,121,033.89	AURIZON HOLDINGS LIMITED
Equities	152,591	4,801,727.26	AUST & NZ BANK GRP NPV
Equities	19,820	623,694.94	AUST & NZ BANK GRP NPV
Equities	42,980	1,352,492.86	AUST & NZ BANK GRP NPV
Equities	14,610	459,746.87	AUST & NZ BANK GRP NPV
Equities	1	1.00	AUSTIN VENTURES III, LP
Equities	2,212,429	2,388,854.00	AUSTIN VENTURES IX LP
Equities	724,651	2,700.00	AUSTIN VENTURES V, LP
Equities	366,597	211,672.00	AUSTIN VENTURES VI LP - SECONDARY
Equities	3,851,428	430,603.00	AUSTIN VENTURES VI, LP
Equities	4,447,902	478,488.00	AUSTIN VENTURES VII, LP
Equities	147,316	73,088.00	AUSTIN VENTURES VIII SECONDARY, LP
Equities	1,888,122	904,077.00	AUSTIN VENTURES VIII, LP
Equities	54,800	735,363.31	AUSTRIA TECH SYSTEMTECHNIK
Equities	3,700	2,442.00	AUTHENTIDATE HLDG CORP COM NEW
Equities	1,463	19,179.93	AUTOBYTEL INC COM NEW
Equities	63,300	3,568,854.00	AUTODESK INC COM
Equities	10,180	573,948.40	AUTODESK INC COM
Equities	33,300	1,877,454.00	AUTODESK INC COM
Equities	20,095	1,132,956.10	AUTODESK INC COM
Equities	22,300	1,257,274.00	AUTODESK INC COM
Equities	34,426	1,940,937.88	AUTODESK INC COM
Equities	5,700	607,506.00	AUTOLIV INC COM STK
Equities	9,070	966,680.60	AUTOLIV INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	21,225	1,682,718.00	AUTOMATIC DATA PROCESSING INC COM
Equities	22,290	1,767,151.20	AUTOMATIC DATA PROCESSING INC COM
Equities	45,065	3,572,753.20	AUTOMATIC DATA PROCESSING INC COM
Equities	5,800	459,824.00	AUTOMATIC DATA PROCESSING INC COM
Equities	15,468	1,226,303.04	AUTOMATIC DATA PROCESSING INC COM
Equities	5,000	298,400.00	AUTONATION INC COM
Equities	6,082	362,973.76	AUTONATION INC COM
Equities	4,526	908,466.40	AUTONEUM HLDG AG CHF0.05
Equities	4,050	2,171,772.00	AUTOZONE INC COM
Equities	2,190	1,174,365.60	AUTOZONE INC COM
Equities	2,929	1,570,646.96	AUTOZONE INC COM
Equities	3,530	1,892,927.20	AUTOZONE INC COM
Equities	1,000	536,240.00	AUTOZONE INC COM
Equities	2,690	53,961.40	AUXILIUM PHARMACEUTICALS INC COM
Equities	4,600	92,276.00	AUXILIUM PHARMACEUTICALS INC COM
Equities	500	8,175.00	AV HOMES INC COM
Equities	800	13,080.00	AV HOMES INC COM
Equities	22,228	1,601,971.96	AVAGO TECHNOLOGIES LTD
Equities	14,354	2,040,995.26	AVALONBAY CMNTYS REIT
Equities	42,976	6,110,757.44	AVALONBAY CMNTYS REIT
Equities	6,864	975,992.16	AVALONBAY CMNTYS REIT
Equities	11,175	1,588,973.25	AVALONBAY CMNTYS REIT
Equities	8,300	1,180,177.00	AVALONBAY CMNTYS REIT
Equities	8,100	45,684.00	AVANIR PHARMACEUTICALS INC
Equities	9,012	50,827.68	AVANIR PHARMACEUTICALS INC
Equities	15,907	666,226.90	AVANZA BANK HLDG NPV
Equities	2,600	4,758.00	AVEO PHARMACEUTICALS INC COM STK
Equities	4,775	8,738.25	AVEO PHARMACEUTICALS INC COM STK
Equities	70,100	3,592,625.00	AVERY DENNISON CORP COM
Equities	4,370	223,962.50	AVERY DENNISON CORP COM
Equities	8,242	422,402.50	AVERY DENNISON CORP COM
Equities	4,377	5,602.56	AVIAT NETWORKS INC COM
Equities	2,004	2,565.12	AVIAT NETWORKS INC COM
Equities	2,000	14,800.00	AVID TECHNOLOGY INC COM
Equities	147	0.01	AVINCI MEDIA CORP COM STK
Equities	5,600	334,264.00	AVIS BUDGET GROUP INC COM STK
Equities	9,681	577,858.89	AVIS BUDGET GROUP INC COM STK
Equities	2,600	87,152.00	AVISTA CORP COM ISIN # US05379B1070
Equities	4,087	136,996.24	AVISTA CORP COM ISIN # US05379B1070
Equities	1,169	32,930.73	AVIV REIT INC MD COM COM USD0.01
Equities	133,400	1,164,419.87	AVIVA ORD GBP0.25
Equities	44,920	392,097.00	AVIVA ORD GBP0.25
Equities	97,430	850,445.48	AVIVA ORD GBP0.25
Equities	8,500	376,635.00	AVNET INC COM
Equities	48,667	2,156,434.77	AVNET INC COM
Equities	12,507	554,185.17	AVNET INC COM
Equities	27,700	404,697.00	AVON PRODUCTS INC COM USD0.25
Equities	40,529	592,128.69	AVON PRODUCTS INC COM USD0.25
Equities	57,921	846,225.81	AVON PRODUCTS INC COM USD0.25
Equities	2,600	34,528.00	AVX CORP COM
Equities	6,039	80,197.92	AVX CORP COM
Equities	4,400	28,864.00	AWARE INC MASS COM
Equities	47,400	1,081,433.44	AWILCO DRILLING PLC USD0.00001
Equities	110,900	2,650,344.98	AXA EUR2.29
Equities	22,110	528,396.10	AXA EUR2.29
Equities	47,950	1,145,933.65	AXA EUR2.29
Equities	10,500	250,934.38	AXA EUR2.29
Equities	12,000	286,782.14	AXA EUR2.29
Equities	19,400	463,631.13	AXA EUR2.29
Equities	11,785	23,570.00	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095
Equities	2,880	136,137.60	AXIALL CORP COM
Equities	5,740	271,329.80	AXIALL CORP COM
Equities	7,100	314,388.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	8,910	394,534.80	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	14,800	655,344.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4,400	9,416.00	AXT INC COM
Equities	36,056	929,069.44	AZIMUT HLDG S.P.A NPV
Equities	18,257	601,688.95	AZRIELI GROUP ILS0.01
Equities	800	36,864.00	AZZ INC COM
Equities	2,277	104,924.16	AZZ INC COM
Equities	2,900	94,801.00	B & G FOODS INC COMMON STOCK
Equities	4,285	140,076.65	B & G FOODS INC COMMON STOCK
Equities	5,500	508,695.00	B/E AEROSPACE INC COM
Equities	8,858	819,276.42	B/E AEROSPACE INC COM
Equities	8,100	262,926.00	BABCOCK & WILCOX CO NEW COM STK
Equities	9,937	322,555.02	BABCOCK & WILCOX CO NEW COM STK
Equities	34,300	681,488.10	BABCOCK INTL GROUP ORD GBP0.60
Equities	50,030	994,018.94	BABCOCK INTL GROUP ORD GBP0.60

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,400	73,710.00	BADGER METER INC COM
Equities	1,698	89,399.70	BADGER METER INC COM
Equities	116,700	863,806.51	BAE SYSTEMS ORD GBP0.025
Equities	96,671	715,553.04	BAE SYSTEMS ORD GBP0.025
Equities	6,544,749	5,524,242.00	BAIN CAPITAL FUND VIII 6-008185
Equities	1,901,216	1,548,672.00	BAIN CAPITAL FUND VIII 6-008187
Equities	647,775	523,178.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Equities	884,000	159,683.11	BAIOO FAMILY INTERACTIVE LIMITED
Equities	40,620	3,024,159.00	BAKER HUGHES INC COM
Equities	26,778	1,993,622.10	BAKER HUGHES INC COM
Equities	45,900	3,417,255.00	BAKER HUGHES INC COM
Equities	25,500	1,898,475.00	BAKER HUGHES INC COM
Equities	57,766	4,300,678.70	BAKER HUGHES INC COM
Equities	5,100	379,695.00	BAKER HUGHES INC COM
Equities	70,400	1,370,989.03	BAKKAFROST P/F COMSTK
Equities	19,220	1,029,423.20	BALCHEM CORP COM
Equities	2,256	120,831.36	BALCHEM CORP COM
Equities	3,500	90,790.00	BALDWIN & LYONS INC CL B
Equities	167,600	669,142.99	BALFOUR BEATTY GBP0.50
Equities	59,285	3,715,983.80	BALL CORP COM
Equities	8,060	505,200.80	BALL CORP COM
Equities	13,686	857,838.48	BALL CORP COM
Equities	9,500	595,460.00	BALL CORP COM
Equities	2,000	8,360.00	BALLANTYNE STRONG INC COM
Equities	2,490	163,642.80	BALLY TECHNOLOGIES INC COM STK
Equities	3,258	214,115.76	BALLY TECHNOLOGIES INC COM STK
Equities	12,121	72,483.58	BALTIC TRADING LIMITED COM STK
Equities	1	1.00	BANC FUND V TRUST, LP
Equities	2,966,875	1,978,003.00	BANC FUND VI, LP
Equities	9,812,373	8,826,994.00	BANC FUND VII, LP
Equities	16,857	463,903.18	BANCA GENERALI EUR1
Equities	51,600	959,401.69	BANCA IFIS EUR1
Equities	926,604	1,795,153.62	BANCA MONTE DEI PASCHI DI SIENA NPV(POSTREVERSE SPLIT)
Equities	700	43,330.00	BANCFIRST CORP COM
Equities	136	8,418.40	BANCFIRST CORP COM
Equities	41,400	432,489.82	BANCO SANTANDER EURO.50(REGD)
Equities	2,661	31,692.51	BANCORP INC DEL COM STK
Equities	5,200	127,764.00	BANCORPSOUTH INC COM
Equities	6,888	169,238.16	BANCORPSOUTH INC COM
Equities	8,900	208,388.53	BANDAI NAMCO HOLDINGS INC
Equities	19,200	449,557.28	BANDAI NAMCO HOLDINGS INC
Equities	78,394	2,938,207.12	BANK NEW YORK MELLON CORP COM STK
Equities	103,604	3,883,077.92	BANK NEW YORK MELLON CORP COM STK
Equities	56,240	2,107,875.20	BANK NEW YORK MELLON CORP COM STK
Equities	142,410	2,188,841.70	BANK OF AMERICA CORP
Equities	667,623	10,261,365.51	BANK OF AMERICA CORP
Equities	942,155	14,480,922.35	BANK OF AMERICA CORP
Equities	429,330	6,598,802.10	BANK OF AMERICA CORP
Equities	243,639	3,744,731.43	BANK OF AMERICA CORP
Equities	1,876,100	631,890.90	BANK OF IRELAND ORD STK EURO.1
Equities	33,600	2,478,794.54	BANK OF MONTREAL COM NPV
Equities	3,088	103,293.60	BANK OF THE OZARKS INC COM
Equities	10,200	341,190.00	BANK OF THE OZARKS INC COM
Equities	5,600	187,320.00	BANK OF THE OZARKS INC COM
Equities	1,500	26,310.00	BANKRATE INC DEL COM
Equities	4,489	78,737.06	BANKRATE INC DEL COM
Equities	21,370	715,467.60	BANKUNITED INC
Equities	2,200	73,656.00	BANKUNITED INC
Equities	36,530	1,223,024.40	BANKUNITED INC
Equities	8,692	291,008.16	BANKUNITED INC
Equities	1,692	67,053.96	BANNER CORP COM NEW COM NEW
Equities	584,530	2,126,848.03	BARCLAYS ORD GBP0.25
Equities	580,809	2,113,308.94	BARCLAYS ORD GBP0.25
Equities	459,540	1,672,064.30	BARCLAYS ORD GBP0.25
Equities	109,923	399,961.53	BARCLAYS ORD GBP0.25
Equities	311,985	1,135,176.44	BARCLAYS ORD GBP0.25
Equities	2,600	59,254.00	BARNES & NOBLE INC COM
Equities	1,639	37,352.81	BARNES & NOBLE INC COM
Equities	2,100	80,934.00	BARNES GROUP INC COM
Equities	31,610	1,218,249.40	BARNES GROUP INC COM
Equities	30,600	1,179,324.00	BARNES GROUP INC COM
Equities	7,325	282,305.50	BARNES GROUP INC COM
Equities	2,300	6,992.00	BARNWELL INDS INC COM
Equities	1,800	5,472.00	BARNWELL INDS INC COM
Equities	1,500	40,170.00	BARRETT BILL CORP COM STK
Equities	5,310	142,201.80	BARRETT BILL CORP COM STK
Equities	1,300	61,100.00	BARRETT BUSINESS SVCS INC COM
Equities	539	25,333.00	BARRETT BUSINESS SVCS INC COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	12,600	230,580.00	BARRICK GOLD CORP
Equities	17,800	2,072,254.97	BASF - ORD SHS COMSTK
Equities	9,300	271,746.00	BASIC ENERGY SVCS INC NEW COM
Equities	5,298	154,807.56	BASIC ENERGY SVCS INC NEW COM
Equities	2,216	29,162.56	BASSETT FURNITURE INDS INC COM STK
Equities	1	1.00	BATTERY VENTURES V, LP
Equities	1,913,117	425,628.00	BATTERY VENTURES VI, LP
Equities	2,965,043	2,142,334.00	BATTERY VENTURES VII, 6009507
Equities	2,108,072	1,511,827.00	BATTERY VENTURES VII, LP
Equities	87,400	6,319,020.00	BAXTER INTL INC COM
Equities	16,049	1,160,342.70	BAXTER INTL INC COM
Equities	30,670	2,217,441.00	BAXTER INTL INC COM
Equities	48,828	3,530,264.40	BAXTER INTL INC COM
Equities	4,800	677,893.51	BAYER AG NPV (REGD)
Equities	11,634	1,475,315.29	BAYERISCHE MOTOREN WERKE A G COM
Equities	25,000	3,170,266.66	BAYERISCHE MOTOREN WERKE A G COM
Equities	5,386	683,002.25	BAYERISCHE MOTOREN WERKE A G COM
Equities	27,614	3,501,749.75	BAYERISCHE MOTOREN WERKE A G COM
Equities	4,467	566,463.25	BAYERISCHE MOTOREN WERKE A G COM
Equities	6,240	791,298.56	BAYERISCHE MOTOREN WERKE A G COM
Equities	13,530	1,715,748.32	BAYERISCHE MOTOREN WERKE A G COM
Equities	8,200	1,039,847.47	BAYERISCHE MOTOREN WERKE A G COM
Equities	1,559	12,300.51	BAZAARVOICE INC COM USD0.0001
Equities	35,080	1,383,204.40	BB&T CORP COM
Equities	66,506	2,622,331.58	BB&T CORP COM
Equities	35,411	1,396,255.73	BB&T CORP COM
Equities	4,107	65,506.65	BBCN BANCORP INC COM
Equities	83,508	1,331,952.60	BBCN BANCORP INC COM
Equities	62,460	996,237.00	BBCN BANCORP INC COM
Equities	6,130	97,773.50	BBCN BANCORP INC COM
Equities	230,950	2,943,553.99	BBVA(BILB-VIZ-ARG) EURO.49
Equities	264,684	3,373,507.88	BBVA(BILB-VIZ-ARG) EURO.49
Equities	13,236	168,698.33	BBVA(BILB-VIZ-ARG) EURO.49
Equities	3,049	54,882.00	BBX CAP CORP CL A PAR \$0.01
Equities	800	10,816.00	BCB BANCORP INC COM STK
Equities	53,500	777,947.92	BCO BRADESCO SA PRF NPV
Equities	892,977	3,046,767.53	BCO DE SABADELL EURO.125
Equities	94,000	1,059,797.65	BCO DO BRASIL SA COM NPV
Equities	3,100	102,672.00	BEACON ROOFING SUPPLY INC COM
Equities	4,170	138,110.40	BEACON ROOFING SUPPLY INC COM
Equities	856	7,601.28	BEAR ST FINL INC COM
Equities	4,800	30,480.00	BEASLEY BROADCAST GROUP INC CL A
Equities	1,500	9,525.00	BEASLEY BROADCAST GROUP INC CL A
Equities	480	10,070.40	BEAZER HOMES USA INC COM NEW COM NEW
Equities	1,581	33,169.38	BEAZER HOMES USA INC COM NEW COM NEW
Equities	160,600	694,468.26	BEAZLEY PLC ORD GBP0.05
Equities	1,900	5,795.00	BEBE STORES INC COM
Equities	3,058	9,326.90	BEBE STORES INC COM
Equities	10,670	1,262,261.00	BECTON DICKINSON & CO COM
Equities	18,500	2,188,550.00	BECTON DICKINSON & CO COM
Equities	7,150	845,845.00	BECTON DICKINSON & CO COM
Equities	8,100	464,778.00	BED BATH BEYOND INC COM
Equities	17,874	1,025,610.12	BED BATH BEYOND INC COM
Equities	5,832	564,291.64	BEIERSDORF AG EUR1
Equities	153,600	105,632.39	BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1
Equities	1,528,000	1,021,249.36	BEIJING ENT WATER HKD0.10
Equities	406,000	181,251.17	BEIJING JINGNENG CLEAN ENRGY CO LTD REGISTEREDSHARES
Equities	900	23,103.00	BEL FUSE INC CL B CL B
Equities	2,800	218,848.00	BELDEN INC COM
Equities	15,770	1,232,583.20	BELDEN INC COM
Equities	3,869	302,401.04	BELDEN INC COM
Equities	4,600	187,036.00	BEMIS CO INC COM
Equities	9,731	395,662.46	BEMIS CO INC COM
Equities	2,226,877	254,595.00	BENCHMARK CAPITAL PTRS III, LP
Equities	4,629,009	968,943.00	BENCHMARK CAPITAL PTRS IV, LP
Equities	1	1.00	BENCHMARK CAPITAL PTRS, LP
Equities	4,300	109,564.00	BENCHMARK ELECTRS INC COM
Equities	4,570	116,443.60	BENCHMARK ELECTRS INC COM
Equities	15,800	402,584.00	BENCHMARK ELECTRS INC COM
Equities	5,908	80,112.48	BENEFICIAL MUT BANCORP INC COM STK
Equities	859	39,702.98	BENEFITFOCUS INC COM
Equities	7,800	361,218.00	BERKLEY W R CORP COM
Equities	9,436	436,981.16	BERKLEY W R CORP COM
Equities	1,870,538	1,258,238.00	BERKSHIRE FUND VI, LP
Equities	114,800	14,529,088.00	BERKSHIRE HATHAWAY INC-CL B
Equities	161,460	20,434,377.60	BERKSHIRE HATHAWAY INC-CL B
Equities	10,800	1,366,848.00	BERKSHIRE HATHAWAY INC-CL B
Equities	2,486	57,724.92	BERKSHIRE HILLS BANCORP INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	10,195	263,031.00	BERRY PLASTICS GROUP INC COM
Equities	30,000	774,000.00	BERRY PLASTICS GROUP INC COM
Equities	17,830	552,908.30	BEST BUY INC COM STK
Equities	23,877	740,425.77	BEST BUY INC COM STK
Equities	782,478	1,467,395.86	BEZEQ ISRAEL TELCM ILS1
Equities	256,200	480,456.73	BEZEQ ISRAEL TELCM ILS1
Equities	235,046	4,963,383.73	BG GROUP ORD GBPO.10
Equities	304,495	6,429,913.84	BG GROUP ORD GBPO.10
Equities	258,776	5,464,481.80	BG GROUP ORD GBPO.10
Equities	386,559	8,162,830.48	BG GROUP ORD GBPO.10
Equities	153,473	3,240,835.37	BG GROUP ORD GBPO.10
Equities	51,900	1,095,954.05	BG GROUP ORD GBPO.10
Equities	27,200	574,372.84	BG GROUP ORD GBPO.10
Equities	37,754	280,889.76	BGC PARTNERS INC CL A CL A
Equities	5,200	38,688.00	BGC PARTNERS INC CL A CL A
Equities	14,611	108,705.84	BGC PARTNERS INC CL A CL A
Equities	854,406	-	BGP HOLDINGS PLC COMSTK
Equities	33,744	1,143,388.93	BHP BILLITON LTD NPV
Equities	21,700	735,287.46	BHP BILLITON LTD NPV
Equities	15,000	508,263.22	BHP BILLITON LTD NPV
Equities	204,387	6,603,256.94	BHP BILLITON PLC USD0.50
Equities	48,751	1,575,028.65	BHP BILLITON PLC USD0.50
Equities	48,576	1,569,374.81	BHP BILLITON PLC USD0.50
Equities	80,182	2,590,489.35	BHP BILLITON PLC USD0.50
Equities	14,880	480,737.34	BHP BILLITON PLC USD0.50
Equities	17,010	549,552.57	BHP BILLITON PLC USD0.50
Equities	4,197	574,172.52	BIC EUR3.82
Equities	30,000	796,841.73	BIDVEST GROUP ZAR0.05
Equities	1,200	14,724.00	BIG 5 SPORTING GOODS CORP COM
Equities	1,369	16,797.63	BIG 5 SPORTING GOODS CORP COM
Equities	2,500	114,250.00	BIG LOTS INC COM
Equities	29,000	1,325,300.00	BIG LOTS INC COM
Equities	5,379	245,820.30	BIG LOTS INC COM
Equities	9,400	429,580.00	BIG LOTS INC COM
Equities	100	42,297.00	BIGLARI HLDGS INC CL A COM
Equities	28	11,843.16	BIGLARI HLDGS INC CL A COM
Equities	1,600	191,536.00	BIO RAD LABS INC CL A
Equities	8,800	1,053,448.00	BIO RAD LABS INC CL A
Equities	1,596	191,057.16	BIO RAD LABS INC CL A
Equities	3,600	45,900.00	BIOCRYST PHARMACEUTICALS INC COM
Equities	15,000	4,729,650.00	BIOGEN IDEC INC COM STK
Equities	1,080	340,534.80	BIOGEN IDEC INC COM STK
Equities	13,180	4,155,785.80	BIOGEN IDEC INC COM STK
Equities	21,344	6,729,976.64	BIOGEN IDEC INC COM STK
Equities	5,207	1,641,819.17	BIOGEN IDEC INC COM STK
Equities	5,941	1,873,256.71	BIOGEN IDEC INC COM STK
Equities	4,577	10,069.40	BIOLASE INC COM
Equities	7,800	485,238.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	24,500	1,524,145.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	13,079	813,644.59	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	8,200	510,122.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	38,800	847,004.00	BIOMED RLTY TR INC COM
Equities	91,300	1,993,079.00	BIOMED RLTY TR INC COM
Equities	6,200	135,346.00	BIOMED RLTY TR INC COM
Equities	16,877	368,424.91	BIOMED RLTY TR INC COM
Equities	2,600	78,572.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	2,616	79,055.52	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	5,300	44,202.00	BIOSCRIP INC COM
Equities	281,000	1,559,026.37	BIOSTIME INTL HOLD HKD0.01
Equities	1,800	5,130.00	BIOTA PHARMACEUTICALS INC COM USD0.01
Equities	5,800	41,586.00	BIOTELEMETRY INC COM
Equities	700	2,135.00	BIOTIME INC COM
Equities	2,300	7,015.00	BIOTIME INC COM
Equities	1,600	55,856.00	BJS RESTAURANTS INC COM
Equities	2,545	88,845.95	BJS RESTAURANTS INC COM
Equities	2,390	140,269.10	BK HAW CORP COM
Equities	4,353	255,477.57	BK HAW CORP COM
Equities	4,200	24,360.00	BK MUT CORP NEW COM STK
Equities	11,583	67,181.40	BK MUT CORP NEW COM STK
Equities	43,250	2,888,611.93	BK OF NOVA SCOTIA COM NPV
Equities	205,000	1,179,754.21	BK OF YOKOHAMA NPV
Equities	25,000	143,872.46	BK OF YOKOHAMA NPV
Equities	54,000	310,764.52	BK OF YOKOHAMA NPV
Equities	1,700	39,848.00	BLACK BOX CORP DEL COM
Equities	37,853	887,274.32	BLACK BOX CORP DEL COM
Equities	1,984	46,504.96	BLACK BOX CORP DEL COM
Equities	1,600	98,224.00	BLACK HILLS CORP COM
Equities	2,253	138,311.67	BLACK HILLS CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,200	78,628.00	BLACKBAUD INC COM
Equities	4,567	163,224.58	BLACKBAUD INC COM
Equities	3,206	86,081.10	BLACKHAWK NETWORK HLDGS INC CL B CL B
Equities	10,000	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	778	1.00	BLACKROCK ASSET INVESTORS, LP
Equities	4,010	1,281,596.00	BLACKROCK INC COM STK
Equities	3,740	1,195,304.00	BLACKROCK INC COM STK
Equities	7,590	2,425,764.00	BLACKROCK INC COM STK
Equities	11,450	3,659,420.00	BLACKROCK INC COM STK
Equities	2,520	805,392.00	BLACKROCK INC COM STK
Equities	4,000	1,278,400.00	BLACKROCK INC COM STK
Equities	13,694,479	15,502,555.00	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	754,964	294,178.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	280	8,120.00	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	2,346	68,034.00	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	18,415	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	23,290	780,680.80	BLOCK H & R INC COM
Equities	19,500	653,640.00	BLOCK H & R INC COM
Equities	26,177	877,453.04	BLOCK H & R INC COM
Equities	202	185.84	BLONDER TONGUE LABORATORIES INC COM
Equities	7,224	162,034.32	BLOOMIN BRANDS INC COM
Equities	3,300	46,563.00	BLOUNT INTL INC NEW COM
Equities	5,792	81,725.12	BLOUNT INTL INC NEW COM
Equities	1,500	28,305.00	BLUCORA INC COM
Equities	3,056	57,666.72	BLUCORA INC COM
Equities	1,200	33,600.00	BLUE NILE INC COM
Equities	956	26,768.00	BLUE NILE INC COM
Equities	750	5,835.00	BLYTH INC COM NEW COM NEW
Equities	278	2,162.84	BLYTH INC COM NEW COM NEW
Equities	51,841	3,516,610.05	BNP PARIBAS EUR2
Equities	33,629	2,281,207.53	BNP PARIBAS EUR2
Equities	3,280	222,497.27	BNP PARIBAS EUR2
Equities	7,120	482,981.88	BNP PARIBAS EUR2
Equities	2,075	140,756.66	BNP PARIBAS EUR2
Equities	4,600	312,038.85	BNP PARIBAS EUR2
Equities	8,700	590,160.44	BNP PARIBAS EUR2
Equities	7,900	484,020.09	BOARDWALK R/EST IN TRUST UNITS
Equities	1,800	90,090.00	BOB EVANS FARMS INC COM
Equities	2,236	111,911.80	BOB EVANS FARMS INC COM
Equities	12,778	657,775.94	BOBST GROUP AG CHF1 (REGD)
Equities	308,000	892,166.16	BOC HONG KONG HLDG NPV
Equities	7,645	972,673.35	BOEING CO COM
Equities	92,600	11,781,498.00	BOEING CO COM
Equities	6,700	852,441.00	BOEING CO COM
Equities	3,070	390,596.10	BOEING CO COM
Equities	42,453	5,401,295.19	BOEING CO COM
Equities	60,182	7,656,955.86	BOEING CO COM
Equities	4,000	508,920.00	BOEING CO COM
Equities	38,300	4,872,909.00	BOEING CO COM
Equities	17,040	2,167,999.20	BOEING CO COM
Equities	30,254	3,849,216.42	BOEING CO COM
Equities	1,194	87,723.18	BOFI HLDG INC COM STK
Equities	7,600	660,855.81	BOIRON EUR1
Equities	2,850	81,624.00	BOISE CASCADE CO COM
Equities	1,400	93,240.00	BOK FINL CORP COM NEW
Equities	3,483	231,967.80	BOK FINL CORP COM NEW
Equities	600	11,010.00	BOLT TECHNOLOGY CORP COM
Equities	1,650	30,277.50	BOLT TECHNOLOGY CORP COM
Equities	2,115	120,956.85	BONANZA CREEK ENERGY INC COM COM STK
Equities	1,400	14,434.00	BON-TON STORES INC COM
Equities	1,600	16,496.00	BON-TON STORES INC COM
Equities	253	551.54	BOOKS-A-MILLION INC COM
Equities	2,500	53,100.00	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	5,222	110,915.28	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	15,000	318,600.00	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	13,400	873,546.00	BORG WARNER INC COM
Equities	39,800	2,594,562.00	BORG WARNER INC COM
Equities	20,440	1,332,483.60	BORG WARNER INC COM
Equities	400	89,408.00	BOSTON BEER INC CL A CL A
Equities	673	150,428.96	BOSTON BEER INC CL A CL A
Equities	1,800	24,192.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	6,189	83,180.16	BOSTON PRIVATE FINL HLDGS INC COM
Equities	89,300	1,140,361.00	BOSTON SCIENTIFIC CORP COM
Equities	119,308	1,523,563.16	BOSTON SCIENTIFIC CORP COM
Equities	112,890	1,441,605.30	BOSTON SCIENTIFIC CORP COM
Equities	35,400	452,058.00	BOSTON SCIENTIFIC CORP COM
Equities	922,555	39,273.00	BOSTON VENTURES V, LP
Equities	389,755	64,666.00	BOSTON VENTURES VI, LP

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,400	101,728.00	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	5,852	82,981.36	BOULDER BRANDS INC COM USD0.01
Equities	39,998	593,270.00	BOWMAN PARTNERS, LP
Equities	3,300	40,029.00	BOYD GAMING CORP COM
Equities	5,199	63,063.87	BOYD GAMING CORP COM
Equities	409,032	3,601,125.10	BP ORD USD0.25
Equities	1,337,164	11,772,415.95	BP ORD USD0.25
Equities	447,800	3,942,439.27	BP ORD USD0.25
Equities	56,598	498,289.81	BP ORD USD0.25
Equities	122,741	1,080,613.98	BP ORD USD0.25
Equities	122,900	1,082,013.81	BP ORD USD0.25
Equities	51,300	451,646.12	BP ORD USD0.25
Equities	1,100	108,834.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	7,000	21,560.00	BPZ RESOURCE INC
Equities	11,400	35,112.00	BPZ RESOURCE INC
Equities	284,400	2,425,806.45	BR MALLS PARTICIPA COM NPV
Equities	3,200	95,584.00	BRADY CORP CL A
Equities	4,487	134,026.69	BRADY CORP CL A
Equities	5,200	155,324.00	BRADY CORP CL A
Equities	13,304	115,398.65	BRAMBLES LTD NPV
Equities	41,600	648,960.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	67,400	1,051,440.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	7,100	110,760.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	99,490	1,552,044.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	13,525	210,990.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	65,700	320,436.91	BRASIL INSURANCE PARTICIPACO COMSTK
Equities	8,057	1,439,576.95	BRENNTAG AG NPV
Equities	3,541,549	242,772.00	BRENTWOOD ASSOC IX, LP
Equities	1	225,220.00	BRENTWOOD ASSOC VIII, LP
Equities	35,700	864,924.46	BRF SA COM NPV
Equities	1,100	14,608.00	BRIDGEPOINT ED INC COM
Equities	8,700	304,442.03	BRIDGESTONE CORP NPV
Equities	2,400	49,104.00	BRIGGS & STRATTON CORP CAP
Equities	5,484	112,202.64	BRIGGS & STRATTON CORP CAP
Equities	24,480	1,051,171.20	BRIGHT HORIZONS FA COM USD0.001
Equities	2,173	93,308.62	BRIGHT HORIZONS FA COM USD0.001
Equities	3,720	39,208.80	BRIGHTCOVE INC
Equities	1,468,000	2,754,033.04	BRILLIANCE CHINA USD0.01
Equities	16,200	788,130.00	BRINKER INTL INC COM
Equities	5,000	243,250.00	BRINKER INTL INC COM
Equities	5,565	270,737.25	BRINKER INTL INC COM
Equities	3,490	98,487.80	BRINKS CO COM STOCK
Equities	4,793	135,258.46	BRINKS CO COM STOCK
Equities	1,836,281	2,334,871.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Equities	1,692,860	905,050.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Equities	2,216,274	1,614,921.00	BRINSON NON-US PSHF FD TR-2000 PRI FD,LP
Equities	672,019	765,551.00	BRINSON NON-US PSHF FD TRST-1999 PRIM FD
Equities	2,671,213	2,559,471.00	BRINSON NON-US PSHF FD TRST-2002 PRIM FD
Equities	1,750,238	1,633,589.00	BRINSON NON-US PSHF FD TRST-2004 PRIM FD
Equities	85,295	4,137,660.45	BRISTOL MYERS SQUIBB CO COM
Equities	4,390	212,958.90	BRISTOL MYERS SQUIBB CO COM
Equities	96,900	4,700,619.00	BRISTOL MYERS SQUIBB CO COM
Equities	148,656	7,211,302.56	BRISTOL MYERS SQUIBB CO COM
Equities	19,850	962,923.50	BRISTOL MYERS SQUIBB CO COM
Equities	87,000	4,220,370.00	BRISTOL MYERS SQUIBB CO COM
Equities	27,700	1,343,727.00	BRISTOL MYERS SQUIBB CO COM
Equities	1,900	153,178.00	BRISTOW GROUP INC COM
Equities	15,475	1,247,594.50	BRISTOW GROUP INC COM
Equities	6,176	497,909.12	BRISTOW GROUP INC COM
Equities	56,952	3,386,854.88	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	53,784	3,198,458.40	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	26,950	1,602,678.38	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	2,900	172,458.90	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	71,573	859,713.18	BRITISH LAND CO ORD GBP0.25
Equities	109,895	1,320,025.42	BRITISH LAND CO ORD GBP0.25
Equities	90,716	1,402,201.26	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	159,708	2,468,613.68	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	65,700	1,015,527.83	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	23,800	546,210.00	BRIXMOR PPTY GROUP INC COM
Equities	28,500	654,075.00	BRIXMOR PPTY GROUP INC COM
Equities	3,928	90,147.60	BRIXMOR PPTY GROUP INC COM
Equities	20,300	465,885.00	BRIXMOR PPTY GROUP INC COM
Equities	34,900	1,295,488.00	BROADCOM CORP CL A
Equities	50,497	1,874,448.64	BROADCOM CORP CL A
Equities	100,800	3,741,696.00	BROADCOM CORP CL A
Equities	34,600	1,284,352.00	BROADCOM CORP CL A
Equities	8,100	337,284.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	13,119	546,275.16	BROADRIDGE FINL SOLUTIONS INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,200	31,668.00	BROADSOFT INC COM
Equities	2,012	53,096.68	BROADSOFT INC COM
Equities	36,600	336,720.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	41,509	381,882.80	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	177,300	1,631,160.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	1,203,323	752,719.00	BROCKWAY MORAN & PTRS FD II, LP
Equities	29,735	991,364.90	BROOKDALE SR LIVING INC COM STK
Equities	5,800	193,372.00	BROOKDALE SR LIVING INC COM STK
Equities	32,000	1,066,880.00	BROOKDALE SR LIVING INC COM STK
Equities	11,872	395,812.48	BROOKDALE SR LIVING INC COM STK
Equities	4,100	38,417.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	3,106	29,103.22	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	4,400	47,388.00	BROOKS AUTOMATION INC COM
Equities	5,362	57,748.74	BROOKS AUTOMATION INC COM
Equities	5,900	181,189.00	BROWN & BROWN INC COM
Equities	10,529	323,345.59	BROWN & BROWN INC COM
Equities	2,100	60,081.00	BROWN SHOE CO INC COM
Equities	2,735	78,248.35	BROWN SHOE CO INC COM
Equities	10,400	297,544.00	BROWN SHOE CO INC COM
Equities	7,545	710,512.65	BROWN-FORMAN INC CL B NON-VTG COM
Equities	14,921	1,405,110.57	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,357	10,014.66	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,781	13,143.78	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	6,300	152,901.00	BRUKER CORP
Equities	10,839	263,062.53	BRUKER CORP
Equities	1,800	75,834.00	BRUNSWICK CORP COM
Equities	8,356	352,038.28	BRUNSWICK CORP COM
Equities	1,800	52,416.00	BRYN MAWR BK CORP COM STK
Equities	466	1,491.20	BSQUARE CORP COM NEW
Equities	12,880	1,522,158.40	BSTN PPTYS INC
Equities	44,600	5,270,828.00	BSTN PPTYS INC
Equities	10,800	1,276,344.00	BSTN PPTYS INC
Equities	11,500	1,359,070.00	BSTN PPTYS INC
Equities	14,151	1,672,365.18	BSTN PPTYS INC
Equities	211,500	1,391,926.53	BT GROUP ORD GBP0.05
Equities	134,500	885,173.14	BT GROUP ORD GBP0.05
Equities	107,830	709,652.19	BT GROUP ORD GBP0.05
Equities	233,820	1,538,819.20	BT GROUP ORD GBP0.05
Equities	1,500	4,905.00	BTU INTL INC COM
Equities	1,885	83,618.60	BUCKLE INC COM
Equities	2,070	91,825.20	BUCKLE INC COM
Equities	1,046	173,332.66	BUFFALO WILD WINGS INC COM STK
Equities	800	132,568.00	BUFFALO WILD WINGS INC COM STK
Equities	1,521	252,044.91	BUFFALO WILD WINGS INC COM STK
Equities	3,120	517,015.20	BUFFALO WILD WINGS INC COM STK
Equities	2,800	20,944.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	7,013	52,457.24	BUILDERS FIRSTSOURCE INC COM STK
Equities	7,287	551,188.68	BUNGE LTD
Equities	12,949	979,462.36	BUNGE LTD
Equities	13,800	1,043,832.00	BUNGE LTD
Equities	19,100	529,714.97	BUNZL PLC ORD GBP0.32142857
Equities	28,500	722,676.68	BURBERRY GROUP ORD GBP0.0005
Equities	20,800	577,255.52	BUREAU VERITAS EURO.12
Equities	8,400	228,648.00	BURGER KING WORLDWIDE INC COM
Equities	5,509	149,954.98	BURGER KING WORLDWIDE INC COM
Equities	1,751	55,786.86	BURLINGTON STORES INC COM
Equities	800,000	684,356.19	BYD ELECTRONIC INT NPV
Equities	1,100	15,851.00	C D I CORP COM
Equities	2,019	29,093.79	C D I CORP COM
Equities	5,080	324,053.20	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	13,459	858,549.61	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	3,200	204,128.00	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	3,148	450,195.48	C R BARD
Equities	9,200	1,315,692.00	C R BARD
Equities	6,468	924,988.68	C R BARD
Equities	2,300	77,694.00	C&J ENERGY SVCS INC COM MON STOCK
Equities	7,855	265,341.90	C&J ENERGY SVCS INC COM MON STOCK
Equities	3,506	51,468.08	CA 1ST NATL BANCORP COM
Equities	88	1,291.84	CA 1ST NATL BANCORP COM
Equities	24,900	715,626.00	CA INC COM
Equities	29,105	836,477.70	CA INC COM
Equities	108,912	3,130,130.88	CA INC COM
Equities	13,715	855,816.00	CABELAS INC COM STK
Equities	1,100	68,640.00	CABELAS INC COM STK
Equities	3,813	237,931.20	CABELAS INC COM STK
Equities	20,200	356,530.00	CABLEVISION SYS CORP CL A COM STK
Equities	19,021	335,720.65	CABLEVISION SYS CORP CL A COM STK
Equities	35,900	633,635.00	CABLEVISION SYS CORP CL A COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,400	197,166.00	CABOT CORP COM
Equities	20,850	1,209,091.50	CABOT CORP COM
Equities	5,504	319,176.96	CABOT CORP COM
Equities	2,100	121,779.00	CABOT CORP COM
Equities	2,000	89,300.00	CABOT MICROELECTRONICS CORP COM
Equities	2,646	118,143.90	CABOT MICROELECTRONICS CORP COM
Equities	27,300	932,022.00	CABOT OIL & GAS CORP COM
Equities	23,400	798,876.00	CABOT OIL & GAS CORP COM
Equities	38,030	1,298,344.20	CABOT OIL & GAS CORP COM
Equities	2,650	4,266.50	CACHE INC COM NEW COM
Equities	300	21,063.00	CACI INTL INC CL A CL A
Equities	17,492	1,228,113.32	CACI INTL INC CL A CL A
Equities	16,220	1,138,806.20	CACI INTL INC CL A CL A
Equities	1,682	118,093.22	CACI INTL INC CL A CL A
Equities	18,100	316,569.00	CADENCE DESIGN SYS INC COM
Equities	25,163	440,100.87	CADENCE DESIGN SYS INC COM
Equities	155,500	2,719,695.00	CADENCE DESIGN SYS INC COM
Equities	4,589	82,969.12	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	2,221	48,884.21	CAI INTL INC COM
Equities	228,228	1,408,339.93	CAIXABANK SA EUR1
Equities	2,623	16,185.90	CAIXABANK SA EUR1(RFD)
Equities	4,775	6,303.00	CAL DIVE INTL INC DEL COM
Equities	46,044	60,778.08	CAL DIVE INTL INC DEL COM
Equities	900	66,888.00	CAL MAINE FOODS INC COM NEW STK
Equities	776	57,672.32	CAL MAINE FOODS INC COM NEW STK
Equities	2,700	36,153.00	CALAMOS ASSET MGMT INC CL A COM STK
Equities	3,000	64,980.00	CALAMP CORP COM
Equities	1,062	35,927.46	CALAVO GROWERS INC COM
Equities	6,000	133,980.00	CALGON CARBON CORP COM
Equities	4,800	107,184.00	CALGON CARBON CORP COM
Equities	3,200	77,440.00	CALIFORNIA WTR SVC GROUP COM
Equities	2,948	71,341.60	CALIFORNIA WTR SVC GROUP COM
Equities	3,361	27,492.98	CALIX NETWORKS INC COMMON STOCK
Equities	19,900	162,782.00	CALIX NETWORKS INC COMMON STOCK
Equities	3,400	28,288.00	CALLAWAY GOLF CO COM
Equities	8,317	69,197.44	CALLAWAY GOLF CO COM
Equities	4,170	49,789.80	CALLIDUS SOFTWARE INC COM STK
Equities	99,398	1,157,986.70	CALLON PETE CO DEL COM
Equities	2,900	33,785.00	CALLON PETE CO DEL COM
Equities	32,300	769,063.00	CALPINE CORP COM NEW STK
Equities	29,878	711,395.18	CALPINE CORP COM NEW STK
Equities	25,600	609,536.00	CALPINE CORP COM NEW STK
Equities	1,062,948	733,709.00	CALTUS PARTNERS III, LP
Equities	3,900	80,730.00	CAMBREX CORP COM
Equities	2,325	48,127.50	CAMBREX CORP COM
Equities	827	32,054.52	CAMDEN NATL CORP COM
Equities	7,190	511,568.50	CAMDEN PPTY TR SH BEN INT
Equities	8,727	620,926.05	CAMDEN PPTY TR SH BEN INT
Equities	83,000	1,630,934.61	CAMECO CORP COM NPV
Equities	13,581	919,569.51	CAMERON INTL CORP COM STK
Equities	54,250	3,673,267.50	CAMERON INTL CORP COM STK
Equities	25,525	1,728,297.75	CAMERON INTL CORP COM STK
Equities	15,850	1,073,203.50	CAMERON INTL CORP COM STK
Equities	17,908	1,212,550.68	CAMERON INTL CORP COM STK
Equities	32,100	2,173,491.00	CAMERON INTL CORP COM STK
Equities	25,083	1,149,052.23	CAMPBELL SOUP CO COM
Equities	14,090	645,462.90	CAMPBELL SOUP CO COM
Equities	15,988	732,410.28	CAMPBELL SOUP CO COM
Equities	7,117	61,633.22	CAMPUS CREST CMNTYS INC COM
Equities	8,700	1,578,929.73	CAN PACIFIC RYS COM NPV
Equities	4,218,926	9,311,787.00	CANAAN VII LP
Equities	33,200	625,295.89	CANON ELECTRONICS NPV
Equities	139,000	4,522,422.39	CANON INC NPV
Equities	3,383	123,885.46	CANTEL MEDICAL CORP COM
Equities	29,910	2,470,566.00	CAP 1 FNCL COM
Equities	51,646	4,265,959.60	CAP 1 FNCL COM
Equities	19,132	1,580,303.20	CAP 1 FNCL COM
Equities	4,991	117,837.51	CAP BK FINL CORP CL A COM CL A COM
Equities	1,100	15,983.00	CAP CY BK GROUP INC COM
Equities	3,281	47,672.93	CAP CY BK GROUP INC COM
Equities	1,300	70,707.00	CAPELLA ED CO COM
Equities	1,149	62,494.11	CAPELLA ED CO COM
Equities	44,400	869,253.58	CAPITA PLC ORD GBP0.02066666
Equities	203,898	3,991,870.86	CAPITA PLC ORD GBP0.02066666
Equities	629,000	857,738.74	CAPITACOMMERCIAL NPV (REIT)
Equities	179,000	996,847.72	CAPITAL & COUNTIES PROPERTIES
Equities	1	1.00	CAPITAL PARTNERS HOLDINGS II-A, LP
Equities	440	5,346.00	CAPITAL PPTYS INC R I COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,939,697	423,113.00	CAPITAL RESOURCE PARTNERS IV, LP
Equities	2,401	57,239.84	CAPITAL SR LIVING CORP COM
Equities	60,000	154,012.75	CAPITALAND LTD NPV
Equities	2,716	33,026.56	CAPITOL FED FINL INC COM .
Equities	120,670	1,467,347.20	CAPITOL FED FINL INC COM .
Equities	11,053	134,404.48	CAPITOL FED FINL INC COM .
Equities	5,800	76,270.00	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	9,455	124,333.25	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	35,187	53,132.37	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028
Equities	2,390	368,346.80	CARBO CERAMICS INC COM
Equities	2,631	405,489.72	CARBO CERAMICS INC COM
Equities	7,206	86,255.82	CARBONITE INC COM
Equities	6,400	7,296.00	CARDICA INC COM
Equities	2,127	39,264.42	CARDINAL FINL CORP COM
Equities	18,670	1,280,015.20	CARDINAL HLTH INC
Equities	30,580	2,096,564.80	CARDINAL HLTH INC
Equities	30,000	2,056,800.00	CARDINAL HLTH INC
Equities	2,700	185,112.00	CARDINAL HLTH INC
Equities	29,642	923,644.72	CARDIOVASCULAR SYS INC DEL COM
Equities	1,625	50,635.00	CARDIOVASCULAR SYS INC DEL COM
Equities	2,300	78,384.00	CARDTRONICS INC COM STK
Equities	3,970	135,297.60	CARDTRONICS INC COM STK
Equities	5,600	26,208.00	CAREER EDUCATION C COM USD0.01
Equities	5,379	25,173.72	CAREER EDUCATION C COM USD0.01
Equities	12,285	544,839.75	CAREFUSION CORP COM
Equities	19,083	846,331.05	CAREFUSION CORP COM
Equities	50,478	2,238,699.30	CAREFUSION CORP COM
Equities	15,150	671,902.50	CAREFUSION CORP COM
Equities	1,952	38,649.60	CARETRUST REIT INC COM
Equities	85,128	481,936.31	CARILLION ORD GBPO.50
Equities	11,546	354,103.79	CARL ZEISS MEDITEC NPV
Equities	2,400	207,888.00	CARLISLE COMPANIES INC COM
Equities	6,375	552,202.50	CARLISLE COMPANIES INC COM
Equities	27,703	2,983,877.45	CARLSBERG SER'B'DKK20
Equities	5,201,576	3,754,212.00	CARLYLE PARTNERS IV, LP
Equities	8,135,360	6,322,769.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Equities	12,000	624,120.00	CARMAX INC COM
Equities	19,937	1,036,923.37	CARMAX INC COM
Equities	30,500	1,586,305.00	CARMAX INC COM
Equities	1,712	60,142.56	CARMIKE CINEMAS INC COM
Equities	149,000	5,609,850.00	CARNIVAL CORP COM PAIRED
Equities	17,749	668,249.85	CARNIVAL CORP COM PAIRED
Equities	21,160	796,674.00	CARNIVAL CORP COM PAIRED
Equities	39,147	1,473,884.55	CARNIVAL CORP COM PAIRED
Equities	18,800	707,820.00	CARNIVAL CORP COM PAIRED
Equities	2,000	126,500.00	CARPENTER TECH CORP COM
Equities	4,935	312,138.75	CARPENTER TECH CORP COM
Equities	36,864	1,359,724.92	CARREFOUR EUR2.50
Equities	44,290	1,633,632.18	CARREFOUR EUR2.50
Equities	14,300	527,454.06	CARREFOUR EUR2.50
Equities	1,500	25,695.00	CARRIAGE SERVICES INC COM
Equities	1,100	76,186.00	CARRIZO OIL & GAS INC COM
Equities	19,970	1,383,122.20	CARRIZO OIL & GAS INC COM
Equities	3,926	271,914.76	CARRIZO OIL & GAS INC COM
Equities	1,875	129,243.75	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	2,300	158,539.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	4,707	324,453.51	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	29,528	2,035,365.04	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	1,300	5,603.00	CARTESIAN INC COM
Equities	5,865	30,556.65	CASCADE BANCORP COM NEW COM NEW
Equities	264	1,375.44	CASCADE BANCORP COM NEW COM NEW
Equities	4,418	22,134.18	CASELLA WASTE SYS INC CL A COM STK
Equities	9,925	697,628.25	CASEYS GEN STORES INC COM
Equities	3,100	217,899.00	CASEYS GEN STORES INC COM
Equities	3,153	221,624.37	CASEYS GEN STORES INC COM
Equities	2,900	203,841.00	CASEYS GEN STORES INC COM
Equities	1,090	48,428.70	CASH AMER INVTS INC COM
Equities	1,754	77,930.22	CASH AMER INVTS INC COM
Equities	336	604.80	CASI PHARMACEUTICALS INC COM
Equities	8,900	1,179,915.61	CASINO GUICH-PERR EUR1.53
Equities	786	38,891.28	CASS INFORMATION SYS INC COM
Equities	34,522	611,913.66	CASTELLUM AB NPV
Equities	338,217	52,938.00	CASTILE VENTURES, L.P.
Equities	900	9,936.00	CASTLE A M & CO MRYLAND
Equities	3,000	33,120.00	CASTLE A M & CO MRYLAND
Equities	3,959,815	1,633,092.00	CASTLE HARLAN PARTNERS IV, LP
Equities	33,200	1,468,698.31	CATAMARAN CORP COM
Equities	9,000	397,440.00	CATAMARAN CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	499,873	4,662,557.12	CATCHER TECHNOLOGY TWD10
Equities	2,900	74,124.00	CATHAY GENERAL BANCORP INC COM
Equities	6,341	162,075.96	CATHAY GENERAL BANCORP INC COM
Equities	114,700	1,049,240.95	CATLIN GROUP COM STK USD0.01
Equities	38,239	349,798.82	CATLIN GROUP COM STK USD0.01
Equities	2,500	77,250.00	CATO CORP NEW CL A CL A
Equities	1,593	49,223.70	CATO CORP NEW CL A CL A
Equities	501	42,735.30	CAVCO INDS INC DEL COM STK
Equities	2,300	114,218.00	CAVIUM INC COM
Equities	4,911	243,880.26	CAVIUM INC COM
Equities	5,900	53,277.00	CBIZ INC COM
Equities	130,989	1,182,830.67	CBIZ INC COM
Equities	1,198	10,817.94	CBIZ INC COM
Equities	11,465	217,835.00	CBL & ASSOC PPTYS INC COM
Equities	16,717	317,623.00	CBL & ASSOC PPTYS INC COM
Equities	33,594	1,653,160.74	CBOE HOLDINGS INC COM
Equities	7,553	371,683.13	CBOE HOLDINGS INC COM
Equities	20,100	989,121.00	CBOE HOLDINGS INC COM
Equities	18,200	583,128.00	CBRE GROUP INC CL A CL A
Equities	79,701	2,553,620.04	CBRE GROUP INC CL A CL A
Equities	24,779	793,919.16	CBRE GROUP INC CL A CL A
Equities	38,019	1,218,128.76	CBRE GROUP INC CL A CL A
Equities	72,668	2,328,282.72	CBRE GROUP INC CL A CL A
Equities	17,970	1,116,655.80	CBS CORP NEW CL B
Equities	27,100	1,683,994.00	CBS CORP NEW CL B
Equities	36,815	2,287,684.10	CBS CORP NEW CL B
Equities	47,614	2,958,733.96	CBS CORP NEW CL B
Equities	29,400	1,826,916.00	CBS CORP NEW CL B
Equities	2,359	77,092.12	CBS OUTDOOR AMERS INC COM
Equities	584	2,026.48	CCA INDS INC COM
Equities	53,400	2,458,059.43	CDN NATURAL RESOURCES COMMON STOCK
Equities	24,400	1,123,158.24	CDN NATURAL RESOURCES COMMON STOCK
Equities	48,240	2,220,539.08	CDN NATURAL RESOURCES COMMON STOCK
Equities	25,127	1,156,622.83	CDN NATURAL RESOURCES COMMON STOCK
Equities	9,600	414,499.37	CDN REAL EST INV T TRUST UNITS NPV
Equities	7,774	247,835.12	CDW CORP COM
Equities	1,861	29,012.99	CECO ENVIRONMENTAL CORP COM
Equities	2,100	13,125.00	CEDAR REALTY TRUST INC
Equities	5,071	31,693.75	CEDAR REALTY TRUST INC
Equities	1,158	24,688.56	CELADON GROUP INC COM
Equities	18,745	1,204,928.60	CELANESE CORP DEL COM SER A STK
Equities	7,400	475,672.00	CELANESE CORP DEL COM SER A STK
Equities	14,283	918,111.24	CELANESE CORP DEL COM SER A STK
Equities	16,300	1,047,764.00	CELANESE CORP DEL COM SER A STK
Equities	18,320	1,573,321.60	CELGENE CORP COM
Equities	11,510	988,478.80	CELGENE CORP COM
Equities	3,080	264,510.40	CELGENE CORP COM
Equities	53,142	4,563,834.96	CELGENE CORP COM
Equities	72,838	6,255,327.44	CELGENE CORP COM
Equities	37,620	3,230,805.60	CELGENE CORP COM
Equities	11,856	1,018,193.28	CELGENE CORP COM
Equities	16,533	269,818.56	CELLEX THERAPEUTICS INC NEW COM STK
Equities	1,300	21,216.00	CELLEX THERAPEUTICS INC NEW COM STK
Equities	7,813	127,508.16	CELLEX THERAPEUTICS INC NEW COM STK
Equities	440	545.60	CEL-SCI CORP COM
Equities	600	5,520.00	CENT GARDEN & PET CO CL A
Equities	1,347	101,846.67	CENTENE CORP DEL COM
Equities	2,600	196,586.00	CENTENE CORP DEL COM
Equities	5,618	424,776.98	CENTENE CORP DEL COM
Equities	16,300	1,232,443.00	CENTENE CORP DEL COM
Equities	27,600	704,904.00	CENTERPOINT ENERGY INC COM
Equities	35,255	900,412.70	CENTERPOINT ENERGY INC COM
Equities	30,267	773,019.18	CENTERPOINT ENERGY INC COM
Equities	7,061	79,083.20	CENTERSTATE BANKS INC
Equities	6,100	870,095.26	CENTRAL JAPAN RLWY NPV
Equities	3,300	470,707.27	CENTRAL JAPAN RLWY NPV
Equities	7,200	1,026,997.68	CENTRAL JAPAN RLWY NPV
Equities	75	1,488.75	CENTRAL PAC FINL CORP COM NEW
Equities	3,041	60,363.85	CENTRAL PAC FINL CORP COM NEW
Equities	139,200	744,022.79	CENTRICA ORD GBP0.061728395
Equities	32,170	171,948.37	CENTRICA ORD GBP0.061728395
Equities	69,770	372,920.04	CENTRICA ORD GBP0.061728395
Equities	2,900	45,472.00	CENTURY ALUM CO COM
Equities	7,200	112,896.00	CENTURY ALUM CO COM
Equities	34,301	1,241,696.20	CENTURYLINK INC COM
Equities	50,865	1,841,313.00	CENTURYLINK INC COM
Equities	500	17,670.00	CENTY BANCORP INC MASS CL A NON VTG
Equities	2,100	7,791.00	CENVEO INC COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	7,388	27,409.48	CENVEO INC COM
Equities	3,100	148,614.00	CEPHEID INC COM
Equities	6,500	311,610.00	CEPHEID INC COM
Equities	17,720	913,997.60	CERNER CORP COM
Equities	37,900	1,954,882.00	CERNER CORP COM
Equities	26,655	1,374,864.90	CERNER CORP COM
Equities	15,600	804,648.00	CERNER CORP COM
Equities	17,172	71,263.80	CERUS CORP COM
Equities	3,200	13,280.00	CERUS CORP COM
Equities	349	485.11	CESCA THERAPEUTICS INC COM
Equities	-	-	CETIP SA MERCADOS ORGANIZADOS
Equities	2,123	31,356.71	CEVA INC COM
Equities	102,005,162	1,560,535,253.78	CF BLACKROCK ACWI EX-US SUDAN FREE EQUITY
Equities	18,942,131	311,788,330.30	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	1,028,408	17,796,344.99	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	14,502,821	470,131,497.51	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	3,657,804	166,114,052.73	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	2,167,444	116,900,148.66	CF BLACKROCK U.S REAL ESTATE SEC FD A
Equities	3,270	786,533.10	CF INDS HLDGS INC COM
Equities	4,933	1,186,534.49	CF INDS HLDGS INC COM
Equities	2,971	714,614.63	CF INDS HLDGS INC COM
Equities	4,652	1,118,945.56	CF INDS HLDGS INC COM
Equities	15,515	3,731,822.95	CF INDS HLDGS INC COM
Equities	1	91.38	CF PROGRESS NON U.S EQTY FD
Equities	43,100	1,530,340.33	CGI GROUP INC 'A'SUB-VTG NPV
Equities	33,400	1,185,924.99	CGI GROUP INC 'A'SUB-VTG NPV
Equities	31,200	1,107,810.17	CGI GROUP INC 'A'SUB-VTG NPV
Equities	157,100	1,103,194.52	CHALLENGER LTD NPV
Equities	34,600	242,969.64	CHALLENGER LTD NPV
Equities	22,904	184,148.16	CHAMBERS STR PPTYS COM
Equities	3,800	26.60	CHAMPION ENTERPRISES INC COM
Equities	1,284	33,846.24	CHANNELADVISOR CORP COM
Equities	218,000	30,940.54	CHAODA MODERN AGRI HKD0.10
Equities	1,312	2,886.40	CHARLES & COLVARD LTD COM
Equities	4,180	223,713.60	CHARLES RIV LABORATORIES INTL INC COM
Equities	25,115	1,344,154.80	CHARLES RIV LABORATORIES INTL INC COM
Equities	4,335	232,009.20	CHARLES RIV LABORATORIES INTL INC COM
Equities	3,200	264,768.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	12,680	1,049,143.20	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	2,756	228,031.44	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	12,403	1,026,224.22	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	20,000	3,167,600.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	4,000	633,520.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	6,577	1,041,665.26	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	1,420	48,478.80	CHASE CORP COM
Equities	1,233	27,002.70	CHATHAM LODGING TR COM
Equities	9,840	83,049.60	CHC GROUP LTD COM USD0.0001
Equities	57,600	3,860,928.00	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	1,900	26,581.00	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,505	63,024.95	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,400	204,248.00	CHEESECAKE FACTORY INC COM
Equities	2,598	120,599.16	CHEESECAKE FACTORY INC COM
Equities	1,910	37,760.70	CHEFS' WAREHOUSE HOLDINGS IN
Equities	1,000	93,720.00	CHEMED CORP NEW COM
Equities	1,645	154,169.40	CHEMED CORP NEW COM
Equities	2,100	58,968.00	CHEMICAL FINL CORP COM
Equities	2,481	69,666.48	CHEMICAL FINL CORP COM
Equities	7,260	189,703.80	CHEMTURA CORP COM NEW
Equities	8,863	231,590.19	CHEMTURA CORP COM NEW
Equities	14,600	1,046,820.00	CHENIERE ENERGY INC COM NEW
Equities	19,817	1,420,878.90	CHENIERE ENERGY INC COM NEW
Equities	75	1,139.25	CHEROKEE INC DEL NEW COM
Equities	4,420	133,616.60	CHES LODGING TR SH BEN INT
Equities	1,282	91,445.06	CHES UTILS CORP COM
Equities	41,460	1,288,576.80	CHESAPEAKE ENERGY CORP COM
Equities	44,842	1,393,689.36	CHESAPEAKE ENERGY CORP COM
Equities	30,400	944,832.00	CHESAPEAKE ENERGY CORP COM
Equities	10,800	335,664.00	CHESAPEAKE ENERGY CORP COM
Equities	4,644	5,944,320.00	CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK
Equities	188,200	1,031,349.08	CHESNARA ORD GBP0.05
Equities	26,000	179,308.03	CHEUNG KONG INFSTR HKD1
Equities	57,000	393,098.38	CHEUNG KONG INFSTR HKD1
Equities	47,800	848,026.22	CHEUNG KONG(HLDGS) NPV
Equities	46,000	816,092.18	CHEUNG KONG(HLDGS) NPV
Equities	7,000	124,187.94	CHEUNG KONG(HLDGS) NPV
Equities	15,000	266,117.01	CHEUNG KONG(HLDGS) NPV
Equities	59,000	1,046,726.92	CHEUNG KONG(HLDGS) NPV
Equities	21,654	2,826,929.70	CHEVRON CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	19,470	2,541,808.50	CHEVRON CORP COM
Equities	13,954	1,821,694.70	CHEVRON CORP COM
Equities	112,790	14,724,734.50	CHEVRON CORP COM
Equities	170,770	22,294,023.50	CHEVRON CORP COM
Equities	55,460	7,240,303.00	CHEVRON CORP COM
Equities	24,332	3,176,542.60	CHEVRON CORP COM
Equities	28,037	3,660,230.35	CHEVRON CORP COM
Equities	200	7,400.00	CHGO RIVET & MACH CO COM
Equities	66,500	4,535,300.00	CHICAGO BRDG & IRON CO N V COM NV
Equities	12,200	832,040.00	CHICAGO BRDG & IRON CO N V COM NV
Equities	9,921	676,612.20	CHICAGO BRDG & IRON CO N V COM NV
Equities	10,100	171,296.00	CHICOS FAS INC COM
Equities	12,741	216,087.36	CHICOS FAS INC COM
Equities	1,200	59,556.00	CHILDRENS PL INC NEW COM
Equities	2,046	101,542.98	CHILDRENS PL INC NEW COM
Equities	5,600	277,928.00	CHILDRENS PL INC NEW COM
Equities	70,000	223,300.00	CHIMERA INVT CORP COM STK
Equities	82,013	261,621.47	CHIMERA INVT CORP COM STK
Equities	9,612	210,887.28	CHIMERIX INC COM
Equities	3,001	65,841.94	CHIMERIX INC COM
Equities	1,474,900	1,115,164.35	CHINA CONSTRUCTION BANK'H'CN1
Equities	2,202,000	724,215.96	CHINA DEV FIN HLDG TWD10
Equities	378,000	540,393.66	CHINA EVER INTL NPV
Equities	14,400	139,720.14	CHINA MOBILE LTD HKD0.10
Equities	200,000	485,139.38	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	641,000	564,054.53	CHINA RAILWAY CONS 'H'CN1
Equities	153,500	135,073.90	CHINA RAILWAY CONS 'H'CN1
Equities	574,000	359,937.29	CHINA RES CEMENT HKD0.1
Equities	157,000	275,497.24	CHINA SHINEWAY PHA HKD0.1
Equities	2,057,700	1,080,575.59	CHINA SOUTH CITY H NPV
Equities	117	2,771.73	CHINDEX INTL INC COM
Equities	4,700	2,784,797.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	495	293,292.45	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,500	888,765.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	4,000	2,370,040.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2,761	1,635,920.11	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2,190	1,297,596.90	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,900	1,125,769.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,400	36,890.00	CHIQUITA BRANDS INTL INC COM
Equities	5,572	60,456.20	CHIQUITA BRANDS INTL INC COM
Equities	30,000	363,358.18	CHIYODA CORP NPV
Equities	47,000	569,261.14	CHIYODA CORP NPV
Equities	1,800	84,798.00	CHOICE HOTELS INTL INC COM
Equities	3,108	146,417.88	CHOICE HOTELS INTL INC COM
Equities	8,600	405,146.00	CHOICE HOTELS INTL INC COM
Equities	377,000	575,932.70	CHOW TAI FOOK JEWELRY HKD1
Equities	1,580	314,321.23	CHRISTIAN DIOR EUR2
Equities	3,430	682,355.57	CHRISTIAN DIOR EUR2
Equities	5,100	1,014,581.17	CHRISTIAN DIOR EUR2
Equities	745	148,208.43	CHRISTIAN DIOR EUR2
Equities	2,800	24,528.00	CHRISTOPHER & BANKS CORP COM
Equities	591	5,177.16	CHRISTOPHER & BANKS CORP COM
Equities	14,108,245	13,479,440.00	CHS PRIVATE EQUITY V LP 6-011467
Equities	6,125,520	5,313,992.00	CHS PRIVATE EQUITY V LP 6-011478
Equities	9,770	900,500.90	CHUBB CORP COM
Equities	22,005	2,028,200.85	CHUBB CORP COM
Equities	6,080	425,296.00	CHURCH & DWIGHT INC COM
Equities	11,833	827,718.35	CHURCH & DWIGHT INC COM
Equities	700	63,077.00	CHURCHILL DOWNS INC COM
Equities	716	64,518.76	CHURCHILL DOWNS INC COM
Equities	2,124	77,101.20	CHUYS HOLDINGS INC COM USD0.01
Equities	2,300	4,715.00	CHYRONHEGO CORP COM
Equities	19,700	648,251.42	CI FINANCIAL CORP COMSTK
Equities	5,959	29,437.46	CIBER INC COM
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	11,800	665,706.71	CIE DE ST-GOBAIN EUR4
Equities	4,000	86,640.00	CIENA CORP COM NEW
Equities	8,640	187,142.40	CIENA CORP COM NEW
Equities	38,700	838,242.00	CIENA CORP COM NEW
Equities	315	2,838.15	CIFC CORP COM
Equities	60	540.60	CIFC CORP COM
Equities	19,370	1,781,458.90	CIGNA CORPORATION
Equities	17,350	1,595,679.50	CIGNA CORPORATION
Equities	15,980	1,469,680.60	CIGNA CORPORATION
Equities	23,852	2,193,668.44	CIGNA CORPORATION
Equities	9,552	878,497.44	CIGNA CORPORATION
Equities	47,125	4,334,086.25	CIGNA CORPORATION
Equities	445	9,638.70	CIM COML TR CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	4,990	715,865.40	CIMAREX ENERGY CO COM
Equities	7,700	1,104,642.00	CIMAREX ENERGY CO COM
Equities	6,320	906,667.20	CIMAREX ENERGY CO COM
Equities	4,800	688,608.00	CIMAREX ENERGY CO COM
Equities	18,634	73,231.62	CIN BELL INC NEW COM STK
Equities	7,200	345,888.00	CIN FNCL CORP COM
Equities	13,715	658,868.60	CIN FNCL CORP COM
Equities	6,100	215,696.00	CINEMARK HLDGS INC COM
Equities	8,971	317,214.56	CINEMARK HLDGS INC COM
Equities	14,235	904,491.90	CINTAS CORP COM
Equities	5,300	336,762.00	CINTAS CORP COM
Equities	9,949	632,159.46	CINTAS CORP COM
Equities	1,700	131,121.00	CIRCOR INTL INC COM
Equities	11,280	870,026.40	CIRCOR INTL INC COM
Equities	1,899	146,469.87	CIRCOR INTL INC COM
Equities	1,000	77,130.00	CIRCOR INTL INC COM
Equities	2,700	61,398.00	CIRRUS LOGIC INC COM
Equities	4,848	110,243.52	CIRRUS LOGIC INC COM
Equities	305,100	7,581,735.00	CISCO SYSTEMS INC
Equities	461,053	11,457,167.05	CISCO SYSTEMS INC
Equities	65,500	1,627,675.00	CISCO SYSTEMS INC
Equities	236,279	5,871,533.15	CISCO SYSTEMS INC
Equities	92,752	2,304,887.20	CISCO SYSTEMS INC
Equities	9,200	420,992.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	17,828	815,809.28	CIT GROUP INC NEW COM NEW COM NEW
Equities	52,664	2,409,904.64	CIT GROUP INC NEW COM NEW COM NEW
Equities	800	17,168.00	CITI TRENDS INC COM ORD USD1
Equities	1,523	32,683.58	CITI TRENDS INC COM ORD USD1
Equities	77,295	3,640,594.50	CITIGROUP INC COM NEW COM NEW
Equities	104,500	4,921,950.00	CITIGROUP INC COM NEW COM NEW
Equities	188,710	8,888,241.00	CITIGROUP INC COM NEW COM NEW
Equities	271,221	12,774,509.10	CITIGROUP INC COM NEW COM NEW
Equities	71,488	3,367,084.80	CITIGROUP INC COM NEW COM NEW
Equities	94,780	4,464,138.00	CITIGROUP INC COM NEW COM NEW
Equities	6,500	48,100.00	CITIZENS INC CL A
Equities	7,252	53,664.80	CITIZENS INC CL A
Equities	13,165	823,470.75	CITRIX SYS INC COM
Equities	10,180	636,759.00	CITRIX SYS INC COM
Equities	52,100	3,258,855.00	CITRIX SYS INC COM
Equities	14,638	915,606.90	CITRIX SYS INC COM
Equities	29,930	1,872,121.50	CITRIX SYS INC COM
Equities	21,700	1,357,335.00	CITRIX SYS INC COM
Equities	900	40,608.00	CITY HLDG CO COM
Equities	908	40,968.96	CITY HLDG CO COM
Equities	3,190	241,674.40	CITY NATL CORP COM
Equities	32,433	2,457,124.08	CITY NATL CORP COM
Equities	4,667	353,571.92	CITY NATL CORP COM
Equities	26,480	662,794.40	CIVEO CORP COM
Equities	9,180	229,775.40	CIVEO CORP COM
Equities	9,684	242,390.52	CIVEO CORP COM
Equities	31,045	600,210.88	CLAL INSURANCE ENT ILS1
Equities	3,900	241,215.00	CLARCOR INC COM
Equities	5,588	345,617.80	CLARCOR INC COM
Equities	1,912,748	18,877.00	CLAYTON DUBILIER & RICE FD VI, LP
Equities	5,396,442	6,046,738.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	2,200	25,784.00	CLEAN ENERGY FUELS CORP COM
Equities	5,498	64,436.56	CLEAN ENERGY FUELS CORP COM
Equities	2,000	128,500.00	CLEAN HBRS INC COM
Equities	4,600	295,550.00	CLEAN HBRS INC COM
Equities	1,900	15,542.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	4,383	35,852.94	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	2,300	38,617.00	CLEARFIELD INC COM
Equities	1,428	88,136.16	CLEARWATER PAPER CORP COM STK
Equities	13,745	848,341.40	CLEARWATER PAPER CORP COM STK
Equities	1,580	97,517.60	CLEARWATER PAPER CORP COM STK
Equities	3,100	182,745.00	CLECO CORP NEW COM
Equities	5,063	298,463.85	CLECO CORP NEW COM
Equities	8,580	129,129.00	CLIFFS NAT RES INC COM STK
Equities	13,707	206,290.35	CLIFFS NAT RES INC COM STK
Equities	3,622	45,890.74	CLIFTON BANCORP INC COM
Equities	570	52,098.00	CLOROX CO COM
Equities	11,590	1,059,326.00	CLOROX CO COM
Equities	4,000	73,680.00	CLOUD PEAK ENERGY INC COM
Equities	6,381	117,538.02	CLOUD PEAK ENERGY INC COM
Equities	800	33,128.00	CLOVIS ONCOLOGY INC
Equities	3,010	124,644.10	CLOVIS ONCOLOGY INC
Equities	4,327	80,222.58	CLUBCORP HLDGS INC COM
Equities	15,085	1,070,280.75	CME GROUP INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	28,175	1,999,016.25	CME GROUP INC COM STK
Equities	7,700	546,315.00	CME GROUP INC COM STK
Equities	6,205	281,520.85	CMNTY HLTH SYS INC NEW COM
Equities	9,574	434,372.38	CMNTY HLTH SYS INC NEW COM
Equities	12,600	392,490.00	CMS ENERGY CORP COM
Equities	23,453	730,560.95	CMS ENERGY CORP COM
Equities	20,400	635,460.00	CMS ENERGY CORP COM
Equities	2,100	84,882.00	CNA FNCL CORP COM
Equities	2,370	95,795.40	CNA FNCL CORP COM
Equities	4,400	177,848.00	CNA FNCL CORP COM
Equities	10,900	440,578.00	CNA FNCL CORP COM
Equities	28,435	506,143.00	CNO FINL GROUP INC COM
Equities	9,700	172,660.00	CNO FINL GROUP INC COM
Equities	20,213	359,791.40	CNO FINL GROUP INC COM
Equities	2,200	16,764.00	CNSMR PORTFOLIO SVCS DEL
Equities	21,067	720,280.73	COACH INC COM
Equities	18,700	639,353.00	COACH INC COM
Equities	25,054	856,596.26	COACH INC COM
Equities	110,060	2,019,601.00	COBALT INTL ENERGY INC COM
Equities	25,759	472,677.65	COBALT INTL ENERGY INC COM
Equities	69,050	368,717.46	COBHAM ORD GBPO.025
Equities	149,720	799,484.10	COBHAM ORD GBPO.025
Equities	2,600	28,002.00	COBIZ FINL INC COM STK
Equities	2,250	24,232.50	COBIZ FINL INC COM STK
Equities	1,300	4,810.00	COBRA ELECTRS CORP COM
Equities	600	44,202.00	COCA COLA BOTTLING CO CONS COM
Equities	250	18,417.50	COCA COLA BOTTLING CO CONS COM
Equities	174,410	7,388,007.60	COCA COLA CO COM
Equities	253,040	10,718,774.40	COCA COLA CO COM
Equities	339,447	14,378,974.92	COCA COLA CO COM
Equities	1,200	50,832.00	COCA COLA CO COM
Equities	71,938	3,047,293.68	COCA COLA CO COM
Equities	14,300	683,254.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	19,734	942,890.52	COCA-COLA ENTERPRISES INC NEW COM
Equities	29,700	1,419,066.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	5,201,558	32,827.00	CODE HENNESSY & SIMMONS III, LP
Equities	3,842,113	164,203.00	CODE HENNESSY & SIMMONS IV, LP
Equities	561	819.06	CODEXIS INC COM
Equities	1,309	1,911.14	CODEXIS INC COM
Equities	561	11,853.93	CODORUS VY BANCORP INC COM
Equities	5,900	54,162.00	COEUR MNG INC COM NEW COM NEW
Equities	8,381	76,937.58	COEUR MNG INC COM NEW COM NEW
Equities	2,400	82,920.00	COGENT COMMUNICATIONS HLDGS INC
Equities	16,080	555,564.00	COGENT COMMUNICATIONS HLDGS INC
Equities	4,191	144,799.05	COGENT COMMUNICATIONS HLDGS INC
Equities	4,000	153,600.00	COGNEX CORP COM
Equities	9,850	378,240.00	COGNEX CORP COM
Equities	7,439	285,657.60	COGNEX CORP COM
Equities	28,015	1,370,213.65	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	30,900	1,511,319.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	54,464	2,663,834.24	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	44,100	2,156,931.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	13,400	655,394.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	800	34,704.00	COHEN & STEERS INC COM
Equities	2,200	95,436.00	COHEN & STEERS INC COM
Equities	1,500	99,255.00	COHERENT INC COM
Equities	2,096	138,692.32	COHERENT INC COM
Equities	1,700	18,190.00	COHU INC COM
Equities	4,200	44,940.00	COHU INC COM
Equities	2,800	208,712.00	COLFAX CORP COM US .01
Equities	9,852	734,368.08	COLFAX CORP COM US .01
Equities	25,225	1,719,840.50	COLGATE-PALMOLIVE CO COM
Equities	13,230	902,021.40	COLGATE-PALMOLIVE CO COM
Equities	8,300	565,894.00	COLGATE-PALMOLIVE CO COM
Equities	23,824	1,624,320.32	COLGATE-PALMOLIVE CO COM
Equities	49,740	3,391,273.20	COLGATE-PALMOLIVE CO COM
Equities	79,108	5,393,583.44	COLGATE-PALMOLIVE CO COM
Equities	5,834	397,762.12	COLGATE-PALMOLIVE CO COM
Equities	40	74.80	COLLABRX INC COM STK
Equities	1,375	26,936.25	COLLECTORS UNIVERSE INC COM NEW STK
Equities	8,900	-	COLONIAL BANGROUP INC COM
Equities	9,019	209,421.18	COLONY FINL INC COM
Equities	17,500	1,582,494.67	COLOPLAST DKK1 B
Equities	2,213	58,224.03	COLUMBIA BKG SYS INC COM
Equities	46,860	1,232,886.60	COLUMBIA BKG SYS INC COM
Equities	4,481	117,895.11	COLUMBIA BKG SYS INC COM
Equities	1,012	6,932.20	COLUMBIA LABORATORIES INC COM NEW COM NEW
Equities	600	15,606.00	COLUMBIA PPTY TR INC COM NEW STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	11,120	289,231.20	COLUMBIA PPTY TR INC COM NEW STK
Equities	700	57,855.00	COLUMBIA SPORTSWEAR CO COM
Equities	1,391	114,966.15	COLUMBIA SPORTSWEAR CO COM
Equities	4,500	371,925.00	COLUMBIA SPORTSWEAR CO COM
Equities	6,952	188,051.60	COLUMBUS MCKINNON CORP N Y COM
Equities	1,700	45,985.00	COLUMBUS MCKINNON CORP N Y COM
Equities	1,577	42,657.85	COLUMBUS MCKINNON CORP N Y COM
Equities	29,190	1,566,919.20	COMCAST CORP NEW-CL A
Equities	11,475	615,978.00	COMCAST CORP NEW-CL A
Equities	114,400	6,140,992.00	COMCAST CORP NEW-CL A
Equities	234,352	12,580,015.36	COMCAST CORP NEW-CL A
Equities	93,282	5,007,377.76	COMCAST CORP NEW-CL A
Equities	38,400	2,061,312.00	COMCAST CORP NEW-CL A
Equities	3,064	153,690.24	COMERICA INC COM
Equities	16,644	834,863.04	COMERICA INC COM
Equities	34,800	1,745,568.00	COMERICA INC COM
Equities	3,800	60,040.00	COMFORT SYS USA INC COM
Equities	4,607	72,790.60	COMFORT SYS USA INC COM
Equities	6,800	117,708.00	COML METALS CO COM
Equities	49,970	864,980.70	COML METALS CO COM
Equities	10,376	179,608.56	COML METALS CO COM
Equities	57,600	997,056.00	COML METALS CO COM
Equities	7,178	333,777.00	COMM BANCSHARES INC COM
Equities	8,224	382,416.00	COMM BANCSHARES INC COM
Equities	800	8,032.00	COMMERCIAL VEH GROUP INC COM
Equities	4,003	40,190.12	COMMERCIAL VEH GROUP INC COM
Equities	40,100	630,285.43	COMMERZBANK AG NPV
Equities	23,500	369,369.27	COMMERZBANK AG NPV
Equities	34,984	2,670,629.13	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	10,000	763,385.87	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	3,497	266,956.04	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	7,580	578,646.49	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	6,280	479,406.33	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	7,724	178,656.12	COMMSCOPE HLDG CO INC COM
Equities	1,800	22,374.00	COMMUNICATIONS SYS INC COM
Equities	2,500	90,500.00	COMMUNITY BK SYS INC COM
Equities	3,400	123,080.00	COMMUNITY BK SYS INC COM
Equities	1,100	37,642.00	COMMUNITY TR BANCORP INC COM
Equities	557	19,060.54	COMMUNITY TR BANCORP INC COM
Equities	149	1,445.30	COMMUNITYONE BANCORP COM USD2.50
Equities	1,600	78,672.00	COMMVault SYS INC COM STK
Equities	4,242	208,579.14	COMMVault SYS INC COM STK
Equities	10,500	-	COMPAGNIE DE EUR1 SUB RIGHTS/RECEIPTS EUR1 SUB RIGHTS/RECEIPTS 18/07/14
Equities	87,700	1,525,030.67	COMPASS GROUP ORD GBP0.10
Equities	2,200	210,628.00	COMPASS MINERALS INTL INC COM
Equities	3,109	297,655.66	COMPASS MINERALS INTL INC COM
Equities	6,200	593,588.00	COMPASS MINERALS INTL INC COM
Equities	1,000	63,600.00	COMPUTER PROGRAMS & SYS INC COM
Equities	921	58,575.60	COMPUTER PROGRAMS & SYS INC COM
Equities	6,190	391,208.00	COMPUTER SCI CORP COM
Equities	13,335	842,772.00	COMPUTER SCI CORP COM
Equities	12,700	802,640.00	COMPUTER SCI CORP COM
Equities	16,172	1,022,070.40	COMPUTER SCI CORP COM
Equities	10,917	179,693.82	COMPUTER TASK GROUP INC COM
Equities	96	1,580.16	COMPUTER TASK GROUP INC COM
Equities	18,700	186,813.00	COMPUWARE CORP COM
Equities	20,450	204,295.50	COMPUWARE CORP COM
Equities	1,700	17,765.00	COMPX INTL INC CL A
Equities	1,000	10,450.00	COMPX INTL INC CL A
Equities	2,400	85,152.00	COMSCORE INC COM
Equities	35,800	1,270,184.00	COMSCORE INC COM
Equities	2,196	77,914.08	COMSCORE INC COM
Equities	2,900	83,636.00	COMSTOCK RES INC COM NEW COM NEW
Equities	4,774	137,682.16	COMSTOCK RES INC COM NEW COM NEW
Equities	2,390	89,218.70	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	744	27,773.52	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	1,721	45,916.28	COMVERSE INC
Equities	213,200	6,327,776.00	CONAGRA FOODS INC
Equities	29,000	860,720.00	CONAGRA FOODS INC
Equities	37,617	1,116,472.56	CONAGRA FOODS INC
Equities	31,795	943,675.60	CONAGRA FOODS INC
Equities	21,100	3,048,950.00	CONCHO RES INC COM STK
Equities	4,900	708,050.00	CONCHO RES INC COM STK
Equities	10,328	1,492,396.00	CONCHO RES INC COM STK
Equities	4,700	679,150.00	CONCHO RES INC COM STK
Equities	2,690	251,084.60	CONCUR TECHNOLOGIES INC COM
Equities	4,130	385,494.20	CONCUR TECHNOLOGIES INC COM
Equities	1,240	9,250.40	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,400	61,810.00	CONMED CORP COM
Equities	-	-	CONMED CORP COM
Equities	2,123	93,730.45	CONMED CORP COM
Equities	1,450	49,111.50	CONNECTICUT WTR SVC INC COM
Equities	1,300	64,207.00	CONNS INC COM
Equities	2,478	122,388.42	CONNS INC COM
Equities	21,090	1,808,045.70	CONOCOPHILLIPS COM
Equities	17,440	1,495,131.20	CONOCOPHILLIPS COM
Equities	70,630	6,055,109.90	CONOCOPHILLIPS COM
Equities	110,735	9,493,311.55	CONOCOPHILLIPS COM
Equities	10,000	857,300.00	CONOCOPHILLIPS COM
Equities	12,320	711,356.80	CONS EDISON INC COM
Equities	26,472	1,528,493.28	CONS EDISON INC COM
Equities	13,330	614,113.10	CONSOL ENERGY INC COM
Equities	11,700	539,019.00	CONSOL ENERGY INC COM
Equities	20,079	925,039.53	CONSOL ENERGY INC COM
Equities	4,500	207,315.00	CONSOL ENERGY INC COM
Equities	1,600	35,584.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	2,218	49,328.32	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	1,200	55,080.00	CONSOLIDATED TOMOKA LD CO COM STK
Equities	500	16,055.00	CONSTANT CONTACT INC COM STK
Equities	39,040	1,253,574.40	CONSTANT CONTACT INC COM STK
Equities	2,620	84,128.20	CONSTANT CONTACT INC COM STK
Equities	6,800	218,348.00	CONSTANT CONTACT INC COM STK
Equities	7,800	687,414.00	CONSTELLATION BRANDS INC CL A CL A
Equities	14,699	1,295,422.87	CONSTELLATION BRANDS INC CL A CL A
Equities	25,817	2,275,252.21	CONSTELLATION BRANDS INC CL A CL A
Equities	4,390	1,120,879.13	CONSTELLATION SOFT COM STK NPV
Equities	28,645	918,358.70	CONSTELLIUM NV COM EURO0.02 CL 'A'
Equities	1,144	31,780.32	CONTAINER STORE GROUP INC COM
Equities	400	16,924.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	1,300	55,003.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	13,612	3,152,426.37	CONTINENTAL AG ORD NPV
Equities	12,700	2,941,214.73	CONTINENTAL AG ORD NPV
Equities	8,400	1,945,370.37	CONTINENTAL AG ORD NPV
Equities	2,280	528,029.10	CONTINENTAL AG ORD NPV
Equities	4,950	1,146,378.97	CONTINENTAL AG ORD NPV
Equities	11,095	1,753,453.80	CONTINENTAL RES INC COM
Equities	3,100	489,924.00	CONTINENTAL RES INC COM
Equities	4,320	682,732.80	CONTINENTAL RES INC COM
Equities	1,200	189,648.00	CONTINENTAL RES INC COM
Equities	9,092	177,839.52	CONTROL4 CORP COM
Equities	2,700	34,776.00	CONVENANT TRANSN GROUP INC CL A
Equities	7,700	165,088.00	CONVERGYS CORP DE COM
Equities	8,543	183,161.92	CONVERGYS CORP DE COM
Equities	5,700	144,780.00	CONVERSANT INC COM USD0.001
Equities	6,739	171,170.60	CONVERSANT INC COM USD0.001
Equities	3,200	161,312.00	CON-WAY INC COM STK
Equities	5,128	258,502.48	CON-WAY INC COM STK
Equities	23,300	1,174,553.00	CON-WAY INC COM STK
Equities	2,300	311,719.00	COOPER COS INC COM NEW
Equities	4,334	587,387.02	COOPER COS INC COM NEW
Equities	5,000	150,000.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	5,161	154,830.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	1,549	102,481.84	COOPER-STANDARD HOLDING COM
Equities	17,999	2,566,117.43	COPA HOLDINGS SA COM STK
Equities	4,435	632,297.95	COPA HOLDINGS SA COM STK
Equities	15,100	2,152,807.00	COPA HOLDINGS SA COM STK
Equities	4,250	605,922.50	COPA HOLDINGS SA COM STK
Equities	10,460	376,141.60	COPART INC COM
Equities	9,512	342,051.52	COPART INC COM
Equities	5,600	935,536.00	CORE LABORATORIES NV NLG0.03
Equities	4,526	756,113.56	CORE LABORATORIES NV NLG0.03
Equities	1,500	250,590.00	CORE LABORATORIES NV NLG0.03
Equities	100	1,300.00	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	6,112	185,560.32	CORELOGIC INC-W/I COM STK
Equities	7,911	240,177.96	CORELOGIC INC-W/I COM STK
Equities	2,824	128,859.12	CORE-MARK HLDG CO INC COM
Equities	1,263	41,767.41	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	5,200	1,538.16	CORINTHIAN COLLEGES INC COM STK
Equities	7,412	2,192.47	CORINTHIAN COLLEGES INC COM STK
Equities	4,320	220,619.34	CORIO NV EUR10
Equities	4,075	187,531.50	CORNERSTONE ONDEMAND INC
Equities	101,300	2,223,535.00	CORNING INC COM
Equities	116,899	2,565,933.05	CORNING INC COM
Equities	103,700	930,972.81	CORONATION FUND MA ZAR0.0001
Equities	3,700	102,897.00	CORP OFFICE PPTYS TR COM
Equities	7,003	194,753.43	CORP OFFICE PPTYS TR COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description	
Equities	2,100	143,262.00	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	3,352	228,673.44	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	9,387	308,362.95	CORRECTIONS CORP AMER	
Equities	10,532	345,976.20	CORRECTIONS CORP AMER	
Equities	230	99.13	CORTELCO SYS PUERTO RICO INC COM	
Equities	2,000	36.00	CORUS BANKSHARES INC COM	
Equities	2,400	108,432.00	CORVEL CORP COM	
Equities	1,035	46,761.30	CORVEL CORP COM	
Equities	1,177	186,166.09	COSTAR GROUP INC COM	
Equities	2,833	448,095.61	COSTAR GROUP INC COM	
Equities	2,570	295,961.20	COSTCO WHOLESALE CORP NEW COM	
Equities	19,980	2,300,896.80	COSTCO WHOLESALE CORP NEW COM	
Equities	39,238	4,518,648.08	COSTCO WHOLESALE CORP NEW COM	
Equities	8,990	1,035,288.40	COSTCO WHOLESALE CORP NEW COM	
Equities	31,310	3,605,659.60	COSTCO WHOLESALE CORP NEW COM	
Equities	12,000	1,381,920.00	COSTCO WHOLESALE CORP NEW COM	
Equities	69,620	1,192,590.60	COTY INC COM CL A COM CL A	
Equities	5,657	96,904.41	COTY INC COM CL A COM CL A	
Equities	800	11,936.00	COURIER CORP COM STK	
Equities	2,325	34,689.00	COURIER CORP COM STK	
Equities	113,600	1,414,320.00	COUSINS PPTYS INC COM	
Equities	2,187	27,228.15	COUSINS PPTYS INC COM	
Equities	15,566	193,796.70	COUSINS PPTYS INC COM	
Equities	3,690	315,790.20	COVANCE INC COM	
Equities	19,200	1,643,136.00	COVANCE INC COM	
Equities	4,947	423,364.26	COVANCE INC COM	
Equities	7,490	154,368.90	COVANTA HLDG CORP COM	
Equities	10,292	212,118.12	COVANTA HLDG CORP COM	
Equities	80,984	1,669,080.24	COVANTA HLDG CORP COM	
Equities	32,580	2,938,064.40	COVIDIEN PLC USD0.20(POST CONSLDTN)	
Equities	40,562	3,657,881.16	COVIDIEN PLC USD0.20(POST CONSLDTN)	
Equities	15,980	1,441,076.40	COVIDIEN PLC USD0.20(POST CONSLDTN)	
Equities	12,088	1,090,095.84	COVIDIEN PLC USD0.20(POST CONSLDTN)	
Equities	7,050	590,170.98	COWAY CO LTD KRW500	
Equities	5,688	24,003.36	COWEN GROUP INC NEW CL A CL A	
Equities	11,177	47,166.94	COWEN GROUP INC NEW CL A CL A	
Equities	1,400	32,270.00	CRA INTL INC COM	
Equities	362	8,344.10	CRA INTL INC COM	
Equities	1,300	129,441.00	CRACKER BARREL OLD CTRY STORE INC COM	
Equities	2,240	223,036.80	CRACKER BARREL OLD CTRY STORE INC COM	
Equities	1,100	12,166.00	CRAFT BREW ALLIANCE INC COM	
Equities	4,000	297,440.00	CRANE CO COM	
Equities	5,299	394,033.64	CRANE CO COM	
Equities	2,500	25,200.00	CRAWFORD & CO CL B CL B	
Equities	3,419	34,463.52	CRAWFORD & CO CL B CL B	
Equities	22,380	595,308.00	CRAY INC COM NEW STK	
Equities	3,225	85,785.00	CRAY INC COM NEW STK	
Equities	7,462	1,160,117.14	CREDICORP LTD COM STK	
Equities	1,200	147,720.00	CREDIT ACCEP CORP MICH COM	
Equities	802	98,726.20	CREDIT ACCEP CORP MICH COM	
Equities	13,160	185,585.53	CREDIT AGRICOLE SA EUR3	
Equities	28,540	402,478.05	CREDIT AGRICOLE SA EUR3	
Equities	21,900	455,705.05	CREDIT SAISON CO NPV	
Equities	140,829	4,027,315.56	CREDIT SUISSE AG CHF0.04(REGD)	
Equities	24,250	693,482.18	CREDIT SUISSE AG CHF0.04(REGD)	
Equities	16,700	477,573.30	CREDIT SUISSE AG CHF0.04(REGD)	
Equities	14,600	417,519.17	CREDIT SUISSE AG CHF0.04(REGD)	
Equities	20,405	1,019,229.75	CREE INC COM	
Equities	5,800	289,710.00	CREE INC COM	
Equities	10,640	531,468.00	CREE INC COM	
Equities	2,120	6,784.00	CREXENDO INC COM	
Equities	31,400	805,657.11	CRH ORD EURO.32	
Equities	1,228	11,113.40	CRIMSON WINE GROUP LTD COM	
Equities	5,400	81,162.00	CROCS INC COM	
Equities	53,433	803,097.99	CROCS INC COM	
Equities	8,590	129,107.70	CROCS INC COM	
Equities	2,600	16,952.00	CROSS CTRY HEALTHCARE INC COM	
Equities	3,800	24,776.00	CROSS CTRY HEALTHCARE INC COM	
Equities	20,300	1,507,478.00	CROWN CASTLE INTL CORP COM STK	
Equities	29,478	2,189,036.28	CROWN CASTLE INTL CORP COM STK	
Equities	15,077	1,119,618.02	CROWN CASTLE INTL CORP COM STK	
Equities	203	1,581.37	CROWN CRAFTS INC COM	
Equities	16,345	813,327.20	CROWN HLDGS INC COM	
Equities	8,200	408,032.00	CROWN HLDGS INC COM	
Equities	12,693	631,603.68	CROWN HLDGS INC COM	
Equities	5,600	20,328.00	CROWN MEDIA HLDGS INC CL A COM STK	
Equities	1,700	6,171.00	CROWN MEDIA HLDGS INC CL A COM STK	
Equities	3,900	34,905.00	CRYOLIFE INC COM	

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,272	1,030.32	CRYSTAL ROCK HOLDINGS INC
Equities	2,300	60,053.00	CSG SYS INTL INC COM
Equities	2,303	60,131.33	CSG SYS INTL INC COM
Equities	7,000	182,770.00	CSG SYS INTL INC COM
Equities	22,619	1,420,772.15	CSL LTD NPV
Equities	32,400	2,035,148.22	CSL LTD NPV
Equities	291	2,013.72	CSP INC COM
Equities	222,000	177,305.54	CSPC PHARMACEUTICAL GROUP LTD HKD0.10
Equities	327,000	245,977.28	CSR CORP LTD 'H'CNY1
Equities	1,700	44,829.00	CSS INDS INC COM
Equities	1,098	28,954.26	CSS INDS INC COM
Equities	1,900	65,550.00	CST BRANDS INC COM USD0.01
Equities	6,835	235,807.50	CST BRANDS INC COM USD0.01
Equities	71,680	2,208,460.80	CSX CORP COM
Equities	71,800	2,212,158.00	CSX CORP COM
Equities	91,484	2,818,622.04	CSX CORP COM
Equities	90,800	2,797,548.00	CSX CORP COM
Equities	1,078,000	718,474.11	CTBC FINANCIAL HOLDING CO COM STK
Equities	23,405	65,768.05	CTI BIOPHARMA CORP COMMON STOCK
Equities	15,200	71,288.00	CTI INDS CORP COM NEW COM NEW
Equities	3,600	67,320.00	CTS CORP COM
Equities	36,746	687,150.20	CTS CORP COM
Equities	3,867	72,312.90	CTS CORP COM
Equities	34,200	976,065.62	CTS EVENTIM AG & C NPV
Equities	75,600	1,384,992.00	CUBESMART
Equities	7,400	135,568.00	CUBESMART
Equities	12,340	226,068.80	CUBESMART
Equities	500	22,255.00	CUBIC CORP COM
Equities	1,800	80,118.00	CUBIC CORP COM
Equities	2,800	195,496.00	CUBIST PHARMACEUTICALS INC COM
Equities	6,761	472,053.02	CUBIST PHARMACEUTICALS INC COM
Equities	2,690	213,639.80	CULLEN / FROST BANKERS INC COM
Equities	4,903	389,396.26	CULLEN / FROST BANKERS INC COM
Equities	18,390	1,460,533.80	CULLEN / FROST BANKERS INC COM
Equities	2,500	43,525.00	CULP INC COM
Equities	1,400	216,006.00	CUMMINS INC
Equities	11,690	1,803,650.10	CUMMINS INC
Equities	16,900	2,607,501.00	CUMMINS INC
Equities	16,103	2,484,531.87	CUMMINS INC
Equities	10,300	1,589,187.00	CUMMINS INC
Equities	71,172	469,023.48	CUMULUS MEDIA INC CL A DEL
Equities	3,900	25,701.00	CUMULUS MEDIA INC CL A DEL
Equities	11,622	76,588.98	CUMULUS MEDIA INC CL A DEL
Equities	29,682	55,208.52	CURIS INC COM
Equities	8,250	15,345.00	CURIS INC COM
Equities	2,200	144,232.00	CURTISS WRIGHT CORP COM
Equities	19,420	1,273,175.20	CURTISS WRIGHT CORP COM
Equities	3,901	255,749.56	CURTISS WRIGHT CORP COM
Equities	1,500	15,585.00	CUTERA INC COM
Equities	3,300	52,899.00	CVB FINL CORP COM
Equities	7,687	123,222.61	CVB FINL CORP COM
Equities	2,667	77,583.03	CVENT INC COM
Equities	1,554	74,887.26	CVR ENERGY INC COM STK
Equities	34,039	2,565,519.43	CVS CAREMARK CORP COM STK
Equities	70,240	5,293,988.80	CVS CAREMARK CORP COM STK
Equities	105,120	7,922,894.40	CVS CAREMARK CORP COM STK
Equities	63,005	4,748,686.85	CVS CAREMARK CORP COM STK
Equities	22,779	1,716,853.23	CVS CAREMARK CORP COM STK
Equities	166	766.92	CYANOTECH CORP COM PAR \$0.02 STK
Equities	23,500	951,088.30	CYBERAGENT INC
Equities	24,300	983,465.77	CYBERAGENT INC
Equities	1,600	99,936.00	CYBERONICS INC COM
Equities	2,297	143,470.62	CYBERONICS INC COM
Equities	1,750	13,982.50	CYBEROPTICS CORP COM
Equities	142,300	1,047,322.75	CYFROWY POLSAT SA PLN0.04
Equities	1,507	32,023.75	CYNOSURE INC CL A
Equities	1,538	32,682.50	CYNOSURE INC CL A
Equities	11,560	126,119.60	CYPRESS SEMICONDUCTOR CORP COM
Equities	14,781	161,260.71	CYPRESS SEMICONDUCTOR CORP COM
Equities	2,782	69,271.80	CYRUSONE INC COM
Equities	15,735	141,929.70	CYS INVTS INC COM
Equities	1,200	126,504.00	CYTEC IND COM
Equities	33,922	3,576,057.24	CYTEC IND COM
Equities	3,348	352,946.16	CYTEC IND COM
Equities	18,851	90,107.78	CYTOKINETICS INC COMMON STOCK
Equities	8,633	20,632.87	CYTORI THERAPEUTICS INC COM STK
Equities	17,800	437,524.00	D R HORTON INC COM
Equities	114,200	2,807,036.00	D R HORTON INC COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	25,761	633,205.38	D R HORTON INC COM
Equities	40,153	986,960.74	D R HORTON INC COM
Equities	62	73.16	DAEGIS INC COM USD0.001
Equities	187,128	989,922.78	DAH SING FINANCIAL NPV
Equities	86,200	900,247.77	DAI NIPPON PRINTNG NPV
Equities	101,000	516,440.45	DAIDO STEEL CO NPV
Equities	73,200	1,365,658.16	DAIICHI SANKYO COM NPV
Equities	16,600	1,047,403.39	DAIKIN INDUSTRIES NPV
Equities	2,500	234,124.64	DAIMLER AG COM
Equities	1,921	179,901.37	DAIMLER AG COM
Equities	10,100	1,187,414.24	DAITO TRUST CONST NPV
Equities	50,900	5,984,097.53	DAITO TRUST CONST NPV
Equities	4,900	576,072.26	DAITO TRUST CONST NPV
Equities	10,700	1,257,953.70	DAITO TRUST CONST NPV
Equities	36,600	758,698.98	DAIWA HOUSE INDS NPV
Equities	8,000	165,835.84	DAIWA HOUSE INDS NPV
Equities	17,000	352,401.16	DAIWA HOUSE INDS NPV
Equities	72,100	624,171.56	DAIWA SECS GROUP INC
Equities	224,000	1,939,173.78	DAIWA SECS GROUP INC
Equities	1,800	21,456.00	DAKTRONICS INC COM
Equities	5,000	59,600.00	DAKTRONICS INC COM
Equities	3,300	39,336.00	DAKTRONICS INC COM
Equities	9,000	219,780.00	DANA HLDG CORP COM
Equities	14,099	344,297.58	DANA HLDG CORP COM
Equities	27,700	2,180,821.00	DANAHER CORP COM
Equities	3,335	262,564.55	DANAHER CORP COM
Equities	27,780	2,187,119.40	DANAHER CORP COM
Equities	55,095	4,337,629.35	DANAHER CORP COM
Equities	35,050	2,759,486.50	DANAHER CORP COM
Equities	38,580	2,865,054.67	DANONE EURO.25
Equities	7,350	545,830.79	DANONE EURO.25
Equities	47,235	3,507,798.27	DANONE EURO.25
Equities	4,160	308,932.80	DANONE EURO.25
Equities	5,000	231,350.00	DARDEN RESTAURANTS INC COM
Equities	26,700	1,235,409.00	DARDEN RESTAURANTS INC COM
Equities	12,116	560,607.32	DARDEN RESTAURANTS INC COM
Equities	40,215	840,493.50	DARLING INGREDIENTS INC COMSTK
Equities	6,400	133,760.00	DARLING INGREDIENTS INC COMSTK
Equities	14,100	294,690.00	DARLING INGREDIENTS INC COMSTK
Equities	436	1,312.36	DATA I O CORP COM
Equities	1,800	18,000.00	DATALINK CORP COM STK
Equities	230	660.10	DATARAM CORP COM PAR NEW \$1 COM PAR NEW \$1
Equities	7,180	519,257.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	35,780	2,587,609.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	15,884	1,148,730.88	DAVITA HEALTHCARE PARTNERS INC COM
Equities	18,630	1,347,321.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	3,600	103,140.00	DAWSON GEOPHYSICAL CO COM
Equities	2,165	62,027.25	DAWSON GEOPHYSICAL CO COM
Equities	180,251	2,421,853.97	DBS GROUP HLDGS NPV
Equities	11,314	693,140.08	DCC ORD EURO.25
Equities	73,100	600,151.00	DCT INDL TR INC COM
Equities	224,400	1,842,324.00	DCT INDL TR INC COM
Equities	9,700	79,637.00	DCT INDL TR INC COM
Equities	25,002	205,266.42	DCT INDL TR INC COM
Equities	69,900	1,232,337.00	DDR CORP COM
Equities	157,400	2,774,962.00	DDR CORP COM
Equities	14,224	250,769.12	DDR CORP COM
Equities	23,211	409,209.93	DDR CORP COM
Equities	1,500	68,010.00	DEALERTRACK TECHNOLOGY COM
Equities	23,030	1,044,180.20	DEALERTRACK TECHNOLOGY COM
Equities	4,000	181,360.00	DEALERTRACK TECHNOLOGY COM
Equities	4,100	72,119.00	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	8,796	154,721.64	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	2,600	224,458.00	DECKERS OUTDOOR CORP COM
Equities	3,318	286,442.94	DECKERS OUTDOOR CORP COM
Equities	18,184	1,646,561.20	DEERE & CO COM
Equities	34,363	3,111,569.65	DEERE & CO COM
Equities	35,600	3,223,580.00	DEERE & CO COM
Equities	42,381	1,168,020.36	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	2,241	61,761.96	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	57	149.62	DEL CATH SYS INC COM NEW COM NEW
Equities	572	1,501.50	DEL CATH SYS INC COM NEW COM NEW
Equities	6,339	2,625,265.77	DELEK GROUP ILS1
Equities	1,700	47,991.00	DELEK US HLDGS INC COM STK
Equities	5,685	160,487.55	DELEK US HLDGS INC COM STK
Equities	4,628	3,564.48	DELIAS INC NEW COM
Equities	48,054	3,303,231.96	DELPHI AUTOMOTIVE PLC
Equities	24,936	1,714,100.64	DELPHI AUTOMOTIVE PLC

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	21,900	1,505,406.00	DELPHI AUTOMOTIVE PLC
Equities	30,850	1,194,512.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	49,800	1,928,256.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	75,293	2,915,344.96	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	92,843	3,594,880.96	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	51,200	1,982,464.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	1,400	20,048.00	DELTA APPAREL INC COM
Equities	166,000	1,209,223.66	DELTA ELECTRONIC TWD10
Equities	1,200	26,352.00	DELTA NAT GAS CO INC COM
Equities	1,500	90,630.00	DELTIC TIMBER CORP COM
Equities	1,300	78,546.00	DELTIC TIMBER CORP COM
Equities	2,500	146,450.00	DELUXE CORP COM
Equities	30,676	1,797,000.08	DELUXE CORP COM
Equities	4,653	272,572.74	DELUXE CORP COM
Equities	5,700	27,474.00	DEMAND MEDIA INC COM
Equities	2,058	142,763.46	DEMANDWARE INC COM
Equities	23,775	438,886.50	DENBURY RES INC HLDG CO COM NEW
Equities	34,042	628,415.32	DENBURY RES INC HLDG CO COM NEW
Equities	137,718	2,542,274.28	DENBURY RES INC HLDG CO COM NEW
Equities	8,800	20,240.00	DENDREON CORP COM STK ISIN US24823Q1076
Equities	13,199	30,357.70	DENDREON CORP COM STK ISIN US24823Q1076
Equities	5,600	36,512.00	DENNYS CORP COM
Equities	52,500	2,505,675.93	DENSO CORP NPV
Equities	15,200	725,452.84	DENSO CORP NPV
Equities	22,000	1,049,997.53	DENSO CORP NPV
Equities	7,500	355,125.00	DENTSPLY INTL INC NEW COM
Equities	44,264	2,095,900.40	DENTSPLY INTL INC NEW COM
Equities	12,731	602,812.85	DENTSPLY INTL INC NEW COM
Equities	12,100	572,935.00	DENTSPLY INTL INC NEW COM
Equities	26,500	1,079,043.48	DENTSU INC COM STK
Equities	17,900	728,863.33	DENTSU INC COM STK
Equities	47,619	661,904.10	DEPOMED INC COM
Equities	4,020	55,878.00	DEPOMED INC COM
Equities	23,240	1,064,551.97	DERWENT LONDON ORD GBPO.05
Equities	1,000	22,770.00	DESTINATION MATERNITY CORP COM STK
Equities	2,200	12,122.00	DESTINATION XL GROUP INC COM
Equities	43,937	1,292,759.76	DEUTSCHE ANNINGTON NPV
Equities	20,900	1,033,009.93	DEUTSCHE EUROSHOP NPV (REGD)
Equities	424,874	7,445,967.46	DEUTSCHE TELEKOM NPV(REGD)
Equities	4,300	341,420.00	DEVON ENERGY CORP NEW COM
Equities	17,100	1,357,740.00	DEVON ENERGY CORP NEW COM
Equities	35,552	2,822,828.80	DEVON ENERGY CORP NEW COM
Equities	4,200	333,480.00	DEVON ENERGY CORP NEW COM
Equities	3,390	143,532.60	DEVRY EDUCATION GROUP INC
Equities	5,212	220,676.08	DEVRY EDUCATION GROUP INC
Equities	4,900	194,334.00	DEXCOM INC COM
Equities	6,098	241,846.68	DEXCOM INC COM
Equities	38,400	1,119,391.63	DH CORPORATION COM NPV
Equities	95,815	3,057,054.45	DIAGEO ORD PLC
Equities	33,457	1,067,472.43	DIAGEO ORD PLC
Equities	255,567	8,154,070.18	DIAGEO ORD PLC
Equities	70,882	2,261,547.08	DIAGEO ORD PLC
Equities	20,915	667,309.86	DIAGEO ORD PLC
Equities	9,276	295,958.22	DIAGEO ORD PLC
Equities	20,120	641,944.74	DIAGEO ORD PLC
Equities	35,400	1,129,465.40	DIAGEO ORD PLC
Equities	1,000	28,200.00	DIAMOND FOODS INC COM
Equities	2,432	68,582.40	DIAMOND FOODS INC COM
Equities	240	30,652.80	DIAMOND HILL INVT OH
Equities	9,638	478,333.94	DIAMOND OFFSHORE DRILLING INC COM
Equities	8,733	433,418.79	DIAMOND OFFSHORE DRILLING INC COM
Equities	3,670	85,400.90	DIAMOND RESORTS OWNER TRUST COM USD0.01
Equities	3,112	276,345.60	DIAMONDBACK ENERGY INC COM
Equities	5,482	70,279.24	DIAMONDROCK HOSPITALITY CO COM STK
Equities	118,860	1,523,785.20	DIAMONDROCK HOSPITALITY CO COM STK
Equities	16,828	215,734.96	DIAMONDROCK HOSPITALITY CO COM STK
Equities	5,500	41,855.00	DICE HLDGS INC COM STK
Equities	4,286	32,616.46	DICE HLDGS INC COM STK
Equities	160,011	296,011.71	DICK SMITH HOLDING NPV
Equities	2,800	130,368.00	DICKS SPORTING GOODS INC OC-COM
Equities	9,022	420,064.32	DICKS SPORTING GOODS INC OC-COM
Equities	3,690	148,227.30	DIEBOLD INC COM
Equities	6,619	265,885.23	DIEBOLD INC COM
Equities	18,668	782,369.89	D'IETEREN NV NPV
Equities	2,600	24,492.00	DIGI INTL INC COM
Equities	4,180	39,375.60	DIGI INTL INC COM
Equities	4,370	67,429.10	DIGITAL RIV INC COM
Equities	1,684	25,984.12	DIGITAL RIV INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	14,600	225,278.00	DIGITAL RIV INC COM
Equities	15,100	880,632.00	DIGITAL RLTY TR INC COM
Equities	8,890	518,464.80	DIGITAL RLTY TR INC COM
Equities	12,457	726,492.24	DIGITAL RLTY TR INC COM
Equities	4,312	119,873.60	DIGITALGLOBE INC COM NEW COM NEW
Equities	6,324	175,807.20	DIGITALGLOBE INC COM NEW COM NEW
Equities	500	58,305.00	DILLARDS INC CL A COM
Equities	2,021	235,668.81	DILLARDS INC CL A COM
Equities	1,157	18,269.03	DIME CMNTY BANCSHARES INC COM
Equities	1,200	95,388.00	DINEEQUITY INC COM STK
Equities	1,413	112,319.37	DINEEQUITY INC COM STK
Equities	2,850	82,536.00	DIODES INC COM
Equities	2,583	74,803.68	DIODES INC COM
Equities	3,947	38,285.90	DIPEXIUM PHARMACEUTICALS INC COM
Equities	298,845	1,378,624.43	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10
Equities	216,400	998,291.18	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10
Equities	553,450	2,553,161.97	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10
Equities	189,100	872,351.48	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10
Equities	29,775	2,531,172.75	DIRECTV COM COM
Equities	10,788	917,087.88	DIRECTV COM COM
Equities	27,858	2,368,208.58	DIRECTV COM COM
Equities	42,041	3,573,905.41	DIRECTV COM COM
Equities	8,600	731,086.00	DIRECTV COM COM
Equities	22,560	1,398,268.80	DISCOVER FINL SVCS COM STK
Equities	27,994	1,735,068.12	DISCOVER FINL SVCS COM STK
Equities	25,700	1,592,886.00	DISCOVER FINL SVCS COM STK
Equities	43,164	2,675,304.72	DISCOVER FINL SVCS COM STK
Equities	39,500	2,448,210.00	DISCOVER FINL SVCS COM STK
Equities	34,360	2,129,632.80	DISCOVER FINL SVCS COM STK
Equities	22,200	1,375,956.00	DISCOVER FINL SVCS COM STK
Equities	10,847	805,715.16	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	6,700	497,676.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	19,225	1,428,033.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	30,375	2,256,255.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	11,250	816,637.50	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	560	996.80	DISCOVERY LABORATORIES INC NEW COM
Equities	11,600	754,928.00	DISH NETWORK CORP CL A COM STK
Equities	18,598	1,210,357.84	DISH NETWORK CORP CL A COM STK
Equities	107,700	991,503.88	DISTRIBUIDORA INTL DE ALIMENTACION EURO.01
Equities	21,960	202,167.36	DISTRIBUIDORA INTL DE ALIMENTACION EURO.01
Equities	47,620	438,397.54	DISTRIBUIDORA INTL DE ALIMENTACION EURO.01
Equities	2,200	23,298.00	DIXIE GROUP INC CL A CL A
Equities	73,600	1,068,709.34	DMG MORI SEIKI CO LTD NPV
Equities	201,863	3,690,991.09	DNB ASA NOK10
Equities	139,712	2,554,582.79	DNB ASA NOK10
Equities	23,871	436,472.50	DNB ASA NOK10
Equities	51,700	945,315.58	DNB ASA NOK10
Equities	132,233	508,348.10	DNO ASA NOK0.25
Equities	3,780	163,296.00	DOLBY LABORATORIES INC CL A COM STK
Equities	4,075	176,040.00	DOLBY LABORATORIES INC CL A COM STK
Equities	2,700	154,872.00	DOLLAR GEN CORP NEW COM
Equities	27,648	1,585,889.28	DOLLAR GEN CORP NEW COM
Equities	5,400	309,744.00	DOLLAR GEN CORP NEW COM
Equities	50,815	2,767,384.90	DOLLAR TREE INC COM STK
Equities	12,770	695,454.20	DOLLAR TREE INC COM STK
Equities	19,891	1,083,263.86	DOLLAR TREE INC COM STK
Equities	16,600	904,036.00	DOLLAR TREE INC COM STK
Equities	17,953	259,902.61	DOMINION DIAMOND NPV
Equities	30,900	2,209,968.00	DOMINION RES INC VA NEW COM
Equities	53,426	3,821,027.52	DOMINION RES INC VA NEW COM
Equities	2,500	182,725.00	DOMINOS PIZZA INC COM
Equities	5,275	385,549.75	DOMINOS PIZZA INC COM
Equities	5,100	372,759.00	DOMINOS PIZZA INC COM
Equities	16,705	715,809.25	DOMTAR CORP COM NEW COM NEW
Equities	5,282	226,333.70	DOMTAR CORP COM NEW COM NEW
Equities	5,394	231,132.90	DOMTAR CORP COM NEW COM NEW
Equities	6,200	265,670.00	DOMTAR CORP COM NEW COM NEW
Equities	10,000	557,721.73	DON QUIJOTE HOLDINGS CO LTD
Equities	10,100	427,432.00	DONALDSON INC COM
Equities	28,450	1,204,004.00	DONALDSON INC COM
Equities	14,318	605,937.76	DONALDSON INC COM
Equities	24,600	1,264,281.48	DONGBU INSURANCE KRW500
Equities	15,920	270,003.20	DONNELLEY R R & SONS CO COM
Equities	16,424	278,551.04	DONNELLEY R R & SONS CO COM
Equities	15,800	267,968.00	DONNELLEY R R & SONS CO COM
Equities	2,377	293,659.81	DOOSAN CORPORATION KRW5000
Equities	43	185.76	DORAL FINL CORP COM PAR \$0.001 COM PAR \$0.01
Equities	27,270	1,344,956.40	DORMAN PRODS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,454	121,031.28	DORMAN PRODS INC COM
Equities	8,800	41,360.00	DOT HILL SYS CORP COM
Equities	4,139	72,929.18	DOUGLAS DYNAMICS INC COM
Equities	30,500	860,710.00	DOUGLAS EMMETT INC COM REIT
Equities	72,700	2,051,594.00	DOUGLAS EMMETT INC COM REIT
Equities	5,900	166,498.00	DOUGLAS EMMETT INC COM REIT
Equities	12,400	349,928.00	DOUGLAS EMMETT INC COM REIT
Equities	31,100	877,642.00	DOUGLAS EMMETT INC COM REIT
Equities	11,080	1,007,726.00	DOVER CORP COM
Equities	15,576	1,416,637.20	DOVER CORP COM
Equities	3,700	5,069.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5,730	7,850.10	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7,900	22,831.00	DOVER MOTORSPORTS INC COM
Equities	7,600	21,964.00	DOVER MOTORSPORTS INC COM
Equities	67,410	3,468,918.60	DOW CHEMICAL CO COM
Equities	108,571	5,587,063.66	DOW CHEMICAL CO COM
Equities	9,973	513,210.58	DOW CHEMICAL CO COM
Equities	92,824	1,828,632.80	DP WORLD LTD COM
Equities	43,806	864,740.04	DP WORLD LTD
Equities	9,150	536,007.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	17,623	1,032,355.34	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	59,230	3,469,693.40	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	11,100	650,238.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	1,280	137,589.71	DRAEGERWERK KGAA NON-VTG PRF NPV
Equities	50,615	530,947.82	DRAGON OIL ORD EURO.10
Equities	56,400	617,669.66	DRAX GROUP ORD GBP0.1155172
Equities	29,005	674,656.30	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	4,400	102,344.00	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	6,889	160,238.14	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	10,190	649,408.70	DRESSER-RAND GROUP INC COM
Equities	10,545	672,032.85	DRESSER-RAND GROUP INC COM
Equities	2,000	100,020.00	DREW INDS INC COM NEW COM NEW
Equities	1,842	92,118.42	DREW INDS INC COM NEW COM NEW
Equities	26,300	1,047,851.52	DRILLISCH AG NPV
Equities	2,570	280,746.80	DRIL-QUIP INC COM
Equities	2,690	293,855.60	DRIL-QUIP INC COM
Equities	4,622	504,907.28	DRIL-QUIP INC COM
Equities	2,600	22,074.00	DSP GROUP INC COM
Equities	5,700	48,393.00	DSP GROUP INC COM
Equities	2,190	201,852.30	DST SYS INC COM
Equities	3,095	285,266.15	DST SYS INC COM
Equities	7,500	691,275.00	DST SYS INC COM
Equities	21,806	710,821.46	DSV DKK1
Equities	2,088	58,338.72	DSW INC CL A CL A
Equities	6,234	174,177.96	DSW INC CL A CL A
Equities	5,080	395,579.60	DTE ENERGY CO COM
Equities	15,896	1,237,821.52	DTE ENERGY CO COM
Equities	2,404	44,257.64	DTS INC COM
Equities	2,701	49,725.41	DTS INC COM
Equities	15,480	1,013,011.20	DU PONT E I DE NEMOURS & CO COM STK
Equities	50,940	3,333,513.60	DU PONT E I DE NEMOURS & CO COM STK
Equities	83,171	5,442,710.24	DU PONT E I DE NEMOURS & CO COM STK
Equities	1,000	26,130.00	DUCOMMUN INC DEL COM
Equities	11,600	1,029,162.62	DUERR AG ORD NPV
Equities	22,866	1,696,428.54	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	32,083	2,380,237.77	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	65,780	4,880,218.20	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	25,124	1,863,949.56	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	61,600	1,118,656.00	DUKE RLTY CORP COM NEW REIT
Equities	162,000	2,941,920.00	DUKE RLTY CORP COM NEW REIT
Equities	20,300	368,648.00	DUKE RLTY CORP COM NEW REIT
Equities	32,917	597,772.72	DUKE RLTY CORP COM NEW REIT
Equities	1,980	218,196.00	DUN & BRADSTREET CORP DEL NEW COM
Equities	3,506	386,361.20	DUN & BRADSTREET CORP DEL NEW COM
Equities	1,600	73,296.00	DUNKIN BRANDS GROUP INC COM
Equities	9,456	433,179.36	DUNKIN BRANDS GROUP INC COM
Equities	4,300	115,928.00	DUPONT FABROS TECH INC REIT
Equities	54,575	1,471,342.00	DUPONT FABROS TECH INC REIT
Equities	5,674	152,971.04	DUPONT FABROS TECH INC REIT
Equities	6,900	12,558.00	DURECT CORP COM
Equities	9,700	17,654.00	DURECT CORP COM
Equities	133,000	886,812.10	DURO FELGUERA EURO.50
Equities	1,600	120,864.00	DXP ENTERPRISES INC COM NEW STK
Equities	1,054	79,619.16	DXP ENTERPRISES INC COM NEW STK
Equities	11,327	108,739.20	DYAX CORP COM
Equities	2,000	62,620.00	DYCOM INDS INC COM
Equities	3,710	116,160.10	DYCOM INDS INC COM
Equities	400	8,852.00	DYNAMIC MATLS CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,058	67,673.54	DYNAMIC MATLS CORP COM
Equities	141	521.70	DYNATRONICS CORP COM NEW COM NEW
Equities	27,778	44,444.80	DYNAVAX TECHNOLOGIES CORP COM
Equities	9,118	317,306.40	DYNEGY INC NEW DEL COM
Equities	21,000	446,460.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	24,858	528,481.08	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	36,000	765,360.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	31,300	665,438.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	3,083	63,725.61	E2OPEN INC COM
Equities	1,238	41,782.50	EAGLE BANCORP INC MD COM
Equities	625	1,931.25	EAGLE BULK SHIPPING INC COM
Equities	2,800	8,652.00	EAGLE BULK SHIPPING INC COM
Equities	1,900	179,132.00	EAGLE MATLS INC COM
Equities	13,740	1,295,407.20	EAGLE MATLS INC COM
Equities	4,798	452,355.44	EAGLE MATLS INC COM
Equities	6,500	24,180.00	EARTHLINK HLDGS CORP COM
Equities	7,484	27,840.48	EARTHLINK HLDGS CORP COM
Equities	25,900	2,039,939.79	EAST JAPAN RAILWAY CO NPV
Equities	24,600	1,937,548.99	EAST JAPAN RAILWAY CO NPV
Equities	8,686	303,923.14	EAST WEST BANCORP INC COM
Equities	52,580	1,839,774.20	EAST WEST BANCORP INC COM
Equities	13,832	483,981.68	EAST WEST BANCORP INC COM
Equities	1,062	6,796.80	EASTERN VA BANKSHARES INC COM
Equities	1,400	89,922.00	EASTGROUP PPTYS INC REIT
Equities	2,383	153,060.09	EASTGROUP PPTYS INC REIT
Equities	4,676	408,448.60	EASTMAN CHEM CO COM
Equities	33,230	2,902,640.50	EASTMAN CHEM CO COM
Equities	29,400	2,568,090.00	EASTMAN CHEM CO COM
Equities	13,858	1,210,496.30	EASTMAN CHEM CO COM
Equities	1,125	17,370.00	EASTN CO COM
Equities	93,866	2,190,781.14	EASYJET ORD GBP0.27285714
Equities	19,700	1,520,446.00	EATON CORP PLC COM USD0.50
Equities	33,600	2,593,248.00	EATON CORP PLC COM USD0.50
Equities	13,235	1,021,477.30	EATON CORP PLC COM USD0.50
Equities	17,480	1,349,106.40	EATON CORP PLC COM USD0.50
Equities	42,802	3,303,458.36	EATON CORP PLC COM USD0.50
Equities	30,336	1,146,397.44	EATON VANCE CORP COM NON VTG
Equities	7,500	283,425.00	EATON VANCE CORP COM NON VTG
Equities	44,800	1,692,992.00	EATON VANCE CORP COM NON VTG
Equities	10,776	407,225.04	EATON VANCE CORP COM NON VTG
Equities	105,917	5,302,205.02	EBAY INC COM USD0.001
Equities	21,610	1,081,796.60	EBAY INC COM USD0.001
Equities	7,700	385,462.00	EBAY INC COM USD0.001
Equities	68,000	3,404,080.00	EBAY INC COM USD0.001
Equities	102,709	5,141,612.54	EBAY INC COM USD0.001
Equities	9,400	470,564.00	EBAY INC COM USD0.001
Equities	7,389	105,736.59	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	600	8,586.00	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2,736	39,152.16	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2,400	5,832.00	ECHELON CORP OC-COM STK
Equities	4,400	10,692.00	ECHELON CORP OC-COM STK
Equities	5,800	111,186.00	ECHO GLOBAL LOGISTICS INC COM
Equities	5,680	300,699.20	ECHOSTAR CORPORATION
Equities	30,300	1,604,082.00	ECHOSTAR CORPORATION
Equities	4,174	220,971.56	ECHOSTAR CORPORATION
Equities	16,390	1,824,862.60	ECOLAB INC COM
Equities	24,592	2,738,073.28	ECOLAB INC COM
Equities	5,300	590,102.00	ECOLAB INC COM
Equities	25,000	2,783,500.00	ECOLAB INC COM
Equities	24	251.04	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38,900	77,058.63	ECOSYNTHETIX INC COMMON STOCK
Equities	7,597	81,591.78	ED RLTY TR INC COM REIT
Equities	202	1,502.88	EDGEWATER TECH INC COM
Equities	17,765	1,032,324.15	EDISON INTL COM
Equities	13,290	772,281.90	EDISON INTL COM
Equities	29,751	1,728,830.61	EDISON INTL COM
Equities	400	676.00	EDUCATION MGMT CORP NEW COM
Equities	1,688	2,852.72	EDUCATION MGMT CORP NEW COM
Equities	418	1,642.74	EDUCATIONAL DEV CORP COM
Equities	4,280	367,395.20	EDWARDS LIFESCIENCES CORP COM
Equities	9,901	849,901.84	EDWARDS LIFESCIENCES CORP COM
Equities	1,835	69,674.95	EHEALTH INC COM STK
Equities	11,761	188,881.66	EINSTEIN NOAH RESTAURANT GROUP INC COM STK
Equities	400	6,424.00	EINSTEIN NOAH RESTAURANT GROUP INC COM STK
Equities	30,100	1,260,988.11	EISAI CO NPV
Equities	2,300	92,483.00	EL PASO ELEC CO COM NEW
Equities	2,975	119,624.75	EL PASO ELEC CO COM NEW
Equities	14,550	521,908.50	ELECTR ARTS COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	27,674	992,666.38	ELECTR ARTS COM
Equities	105,700	3,791,459.00	ELECTR ARTS COM
Equities	2,500	41,825.00	ELECTRO RENT CORP COM
Equities	1,844	30,850.12	ELECTRO RENT CORP COM
Equities	2,500	17,025.00	ELECTRO SCIENTIFIC INDS INC COM
Equities	1,626	11,073.06	ELECTRO SCIENTIFIC INDS INC COM
Equities	2,800	126,560.00	ELECTRONICS FOR IMAGING INC COM
Equities	30,670	1,386,284.00	ELECTRONICS FOR IMAGING INC COM
Equities	4,109	185,726.80	ELECTRONICS FOR IMAGING INC COM
Equities	32,900	2,045,393.00	ELI LILLY & CO COM
Equities	57,980	3,604,616.60	ELI LILLY & CO COM
Equities	88,777	5,519,266.09	ELI LILLY & CO COM
Equities	61,480	3,822,211.60	ELI LILLY & CO COM
Equities	76,719	4,769,620.23	ELI LILLY & CO COM
Equities	2,100	44,982.00	ELIZABETH ARDEN INC COM
Equities	2,800	59,976.00	ELIZABETH ARDEN INC COM
Equities	2,561	79,723.93	ELLIE MAE INC COM STK
Equities	300	5,232.00	ELLIS PERRY INTL INC COM
Equities	255	4,447.20	ELLIS PERRY INTL INC COM
Equities	407	10,008.13	ELMIRA SAVINGS BANK ELMIRA NY
Equities	921,159	2,109,275.54	EMAAR PROPERTIES AED1
Equities	170	379.10	EMAGIN CORP COM NEW STK
Equities	194,200	5,115,228.00	EMC CORP COM
Equities	35,240	928,221.60	EMC CORP COM
Equities	134,300	3,537,462.00	EMC CORP COM
Equities	184,073	4,848,482.82	EMC CORP COM
Equities	151,436	3,988,824.24	EMC CORP COM
Equities	1,400	43,092.00	EMC INS GROUP INC COM
Equities	2,400	73,872.00	EMC INS GROUP INC COM
Equities	3,200	142,496.00	EMCOR GROUP INC COM
Equities	6,237	277,733.61	EMCOR GROUP INC COM
Equities	12,600	561,078.00	EMCOR GROUP INC COM
Equities	1,600	6,592.00	EMCORE CORP COM STK
Equities	1,825	7,519.00	EMCORE CORP COM STK
Equities	7,112	54,406.80	EMERALD OIL INC COM NEW COM NEW
Equities	2,400	53,904.00	EMERGENT BIOSOLUTIONS INC COM
Equities	2,484	55,790.64	EMERGENT BIOSOLUTIONS INC COM
Equities	4,200	94,332.00	EMERGENT BIOSOLUTIONS INC COM
Equities	34,080	2,261,548.80	EMERSON ELECTRIC CO COM
Equities	64,853	4,303,645.08	EMERSON ELECTRIC CO COM
Equities	5,300	9,434.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	5,954	17,802.46	EMMIS COMMUNICATIONS CORP
Equities	1,500	38,520.00	EMPIRE DIST ELEC CO COM
Equities	1	25.68	EMPIRE DIST ELEC CO COM
Equities	4,839	34,647.24	EMPIRE RESORTS INC COM NEW COM NEW
Equities	7,241	119,476.50	EMPIRE ST RLTY TR INC CL A CL A
Equities	2,600	55,068.00	EMPLOYERS HLDGS INC COM
Equities	2,677	56,698.86	EMPLOYERS HLDGS INC COM
Equities	5,200	29,640.00	EMULEX CORP COM NEW COM NEW
Equities	10,128	57,729.60	EMULEX CORP COM NEW COM NEW
Equities	35,000	1,126,125.82	ENAGAS SA EUR1.50
Equities	5,200	167,310.12	ENAGAS SA EUR1.50
Equities	1,808	77,870.56	ENANTA PHARMACEUTICALS INC COM
Equities	28,500	676,411.77	ENCANA CORP COM NPV
Equities	2,277	103,421.34	ENCORE CAP GROUP INC COM
Equities	1,200	54,504.00	ENCORE CAP GROUP INC COM
Equities	2,389	108,508.38	ENCORE CAP GROUP INC COM
Equities	1,300	63,752.00	ENCORE WIRE CORP COM
Equities	1,381	67,724.24	ENCORE WIRE CORP COM
Equities	10,230	716,304.60	ENDO INTL LTD COM STK
Equities	6,000	420,120.00	ENDO INTL LTD COM STK
Equities	12,186	853,263.72	ENDO INTL LTD COM STK
Equities	2,900	44,109.00	ENDOLOGIX INC COM
Equities	5,500	83,655.00	ENDOLOGIX INC COM
Equities	3,564	54,493.56	ENDURANCE INTL GROUP HLDGS INC COM
Equities	2,400	123,816.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	3,513	181,235.67	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	2,100	108,339.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	4,300	382,184.00	ENERGEN CORP COM
Equities	6,875	611,050.00	ENERGEN CORP COM
Equities	2,690	328,260.70	ENERGIZER HLDGS INC COM
Equities	5,466	667,015.98	ENERGIZER HLDGS INC COM
Equities	7,900	964,037.00	ENERGIZER HLDGS INC COM
Equities	4,400	103,972.00	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	5,785	136,699.55	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	8,592	203,037.93	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	1,300	24,635.00	ENERNOC INC COM
Equities	2,425	45,953.75	ENERNOC INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,700	185,733.00	ENERSYS COM
Equities	22,116	1,521,359.64	ENERSYS COM
Equities	21,110	1,452,156.90	ENERSYS COM
Equities	4,254	292,632.66	ENERSYS COM
Equities	22,200	743,855.79	ENGHOUSE SYSTEMS COM NPV
Equities	1,373	52,530.98	ENGILITY HLDGS INC COM
Equities	1,440	55,094.40	ENGILITY HLDGS INC COM
Equities	5,300	202,778.00	ENGILITY HLDGS INC COM
Equities	1,800	5,616.00	ENGLOBAL CORP COM
Equities	38,400	1,050,455.64	ENI SPA EUR1
Equities	18,650	510,182.23	ENI SPA EUR1
Equities	2,200	91,652.00	ENLINK MIDSTREAM LLC
Equities	354,000	2,544,117.36	ENN ENERGY COMSTK
Equities	38,000	273,097.34	ENN ENERGY COMSTK
Equities	2,200	33,572.00	ENNIS INC COM
Equities	31,206	476,203.56	ENNIS INC COM
Equities	276	4,211.76	ENNIS INC COM
Equities	2,000	146,320.00	ENPRO INDS INC COM
Equities	2,101	153,709.16	ENPRO INDS INC COM
Equities	27,804	1,545,068.28	ENSCO PLC SHS CLASS A COM
Equities	2,975	165,320.75	ENSCO PLC SHS CLASS A COM
Equities	25,957	1,442,430.49	ENSCO PLC SHS CLASS A COM
Equities	1,952	60,668.16	ENSIGN GROUP INC COM STK
Equities	1,000	150,730.00	ENSTAR GROUP LIMITED COM
Equities	1,227	184,945.71	ENSTAR GROUP LIMITED COM
Equities	5,900	81,095.50	ENTEGRIS INC COM
Equities	107,450	1,476,900.25	ENTEGRIS INC COM
Equities	13,089	179,908.30	ENTEGRIS INC COM
Equities	1,600	17,168.00	ENTERCOMMUNICATIONS CORP CL A
Equities	4,800	51,504.00	ENTERCOMMUNICATIONS CORP CL A
Equities	3,458	283,867.22	ENTERGY CORP NEW COM
Equities	17,207	1,412,522.63	ENTERGY CORP NEW COM
Equities	42,384	3,479,302.56	ENTERGY CORP NEW COM
Equities	10,754	882,795.86	ENTERGY CORP NEW COM
Equities	3,771,846	851,855.00	ENTERPRISE PARTNERS VI, LP
Equities	4,200	26,124.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	5,000	31,100.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	1,200	3,996.00	ENTROPIC COMMUNICATIONS INC COM STK
Equities	8,421	28,041.93	ENTROPIC COMMUNICATIONS INC COM STK
Equities	2,900	45,936.00	ENVENTIS CORPORATION COM NPV
Equities	13,985	684,146.20	ENVESTNET INC COM STK
Equities	2,569	125,675.48	ENVESTNET INC COM STK
Equities	400	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	36,370	1,306,046.70	ENVISION HEALTHCARE HLDGS INC COM
Equities	6,653	238,909.23	ENVISION HEALTHCARE HLDGS INC COM
Equities	2,800	14,700.00	ENZO BIOCHEM INC COM
Equities	6,212	32,613.00	ENZO BIOCHEM INC COM
Equities	4,500	4,680.00	ENZON PHARMACEUTICALS INC COM
Equities	30,900	3,610,974.00	EOG RESOURCES INC COM
Equities	29,000	3,388,940.00	EOG RESOURCES INC COM
Equities	49,276	5,758,393.36	EOG RESOURCES INC COM
Equities	40,520	4,735,167.20	EOG RESOURCES INC COM
Equities	45,428	5,308,716.08	EOG RESOURCES INC COM
Equities	1,770	40,798.50	EP ENERGY CORP CL A CL A
Equities	2,320	101,500.00	EPAM SYS INC COM STK
Equities	2,250	31,612.50	EPIQ SYS INC COM
Equities	1,836	25,795.80	EPIQ SYS INC COM
Equities	3,200	178,784.00	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	5,735	320,414.45	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	8,200	876,580.00	EQT CORP COM
Equities	13,714	1,466,026.60	EQT CORP COM
Equities	9,300	994,170.00	EQT CORP COM
Equities	6,800	300,288.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	8,580	378,892.80	EQTY LIFESTYLE PPTYS INC REIT
Equities	45,300	2,853,900.00	EQTY RESDNTL EFF 5/15/02
Equities	125,000	7,875,000.00	EQTY RESDNTL EFF 5/15/02
Equities	21,180	1,334,340.00	EQTY RESDNTL EFF 5/15/02
Equities	32,059	2,019,717.00	EQTY RESDNTL EFF 5/15/02
Equities	13,440	974,937.60	EQUIFAX INC COM
Equities	4,781	346,813.74	EQUIFAX INC COM
Equities	11,327	821,660.58	EQUIFAX INC COM
Equities	1,767	371,229.03	EQUINIX INC COM NEW COM NEW
Equities	4,522	950,026.98	EQUINIX INC COM NEW COM NEW
Equities	1,200	252,108.00	EQUINIX INC COM NEW COM NEW
Equities	1,900	44,821.00	EQUITY ONE INC COM
Equities	4,333	102,215.47	EQUITY ONE INC COM
Equities	1,980	56,786.40	ERA GROUP INC COM USD0.01
Equities	7,311	209,679.48	ERA GROUP INC COM USD0.01

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	5,800	11,426.00	ERBA DIAGNOSTICS COM
Equities	3,000	225,780.00	ERIE INDY CO CL A
Equities	2,646	199,137.96	ERIE INDY CO CL A
Equities	80,004	2,587,275.07	ERSTE GROUP BANK AG NPV
Equities	26,900	869,927.74	ERSTE GROUP BANK AG NPV
Equities	3,052	39,492.88	ESB FINL CORP COM
Equities	7,400	-	ESC ADOLOR CORP COM
Equities	4,703	-	ESC GERBER SCIENTIFIC INC
Equities	2,100	2.10	ESC MOSSIMO, INC.
Equities	2,400	38,736.00	ESCALADE INC COM
Equities	39	102.76	ESCALERA RES CO COM
Equities	567	969.57	ESCALON MED CORP
Equities	1,900	65,816.00	ESCO TECHNOLOGIES INC
Equities	3,000	103,920.00	ESCO TECHNOLOGIES INC
Equities	3,200	-	ESCROW BROOKLYN FED BANC ESCROW
Equities	1,400	1.40	ESCROW FOR IGO CORP
Equities	2,000	-	ESCROW PENSON WORLDWIDE INC 709ESC107 ESCROW
Equities	1,600	1.60	ESCROW PETROCORP INC
Equities	900	900.00	ESCROW SEAHAWK DRILLING INC ESC CONTRA
Equities	400	10,048.00	ESPEY MFG & ELECTRS CORP COM
Equities	128,462	182,324.93	ESPRIT HOLDINGS HKD0.10
Equities	2,239	44,981.51	ESSENT GROUP LTD COM STK
Equities	10,259	1,896,991.69	ESSEX PPTY TR REIT
Equities	27,798	5,140,128.18	ESSEX PPTY TR REIT
Equities	4,134	764,417.94	ESSEX PPTY TR REIT
Equities	5,916	1,093,927.56	ESSEX PPTY TR REIT
Equities	4,862,814	4,939,498.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Equities	8,555,524	5,173,154.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Equities	3,525,313	3,071,175.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Equities	1,409,764	1,868,977.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Equities	46,900	3,482,794.00	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	12,610	936,418.60	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	11,460	851,019.60	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	23,275	1,728,401.50	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	22,300	1,655,998.00	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	11,500	853,990.00	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	1,300	149,656.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	2,932	337,531.84	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	3,998	98,910.52	ETHAN ALLEN INTERIORS INC COM
Equities	1,500	37,110.00	ETHAN ALLEN INTERIORS INC COM
Equities	1,475	36,491.50	ETHAN ALLEN INTERIORS INC COM
Equities	8,300	690,359.62	EURAZEO NPV
Equities	2,519	209,519.99	EURAZEO NPV
Equities	5,459	454,057.01	EURAZEO NPV
Equities	2,970,380	1,500,684.47	EUROBANK ERGASIAS EURO.30
Equities	8,980	442,864.69	EUROCOMMERCIAL EURO.50
Equities	1,500	461,266.61	EUROFINS SCIENTIFI EURO.10
Equities	46,300	878,743.25	EUROMONEY INST INV ORD GBP0.0025
Equities	1,600	77,184.00	EURONET WORLDWIDE INC COM
Equities	3,887	187,508.88	EURONET WORLDWIDE INC COM
Equities	34,211	1,650,338.64	EURONET WORLDWIDE INC COM
Equities	78,482	2,726,635.73	EUTELSAT COMMUNICA EUR1
Equities	54,900	1,106,784.00	EVERBANK FINL CORP COM STK
Equities	8,657	174,525.12	EVERBANK FINL CORP COM STK
Equities	1,400	80,696.00	EVERCORE PARTNERS INC CL A CL A
Equities	18,460	1,064,034.40	EVERCORE PARTNERS INC CL A CL A
Equities	2,873	165,599.72	EVERCORE PARTNERS INC CL A CL A
Equities	1,445	231,908.05	EVEREST RE GROUP COM
Equities	4,246	681,440.54	EVEREST RE GROUP COM
Equities	17,230	417,655.20	EVERTEC INC COM
Equities	7,910	191,738.40	EVERTEC INC COM
Equities	1,550	13,268.00	EVOLVING SYSTEMS INC COM NEW
Equities	3,500	59,605.00	EXACT SCIENCES CORP COM
Equities	8,163	139,015.89	EXACT SCIENCES CORP COM
Equities	2,100	52,983.00	EXACTECH INC COM
Equities	37,300	1,183,529.00	EXAMWORKS GROUP INC COM
Equities	4,215	133,741.95	EXAMWORKS GROUP INC COM
Equities	3,400	38,420.00	EXAR CORP COM
Equities	2,033	22,972.90	EXAR CORP COM
Equities	4,255	56,719.15	EXCEL TR INC COM
Equities	11,200	65,968.00	EXCO RES INC COM
Equities	17,795	104,812.55	EXCO RES INC COM
Equities	13,670	232,116.60	EXELIS INC
Equities	14,813	251,524.74	EXELIS INC
Equities	45,300	769,194.00	EXELIS INC
Equities	5,600	18,984.00	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	15,485	52,494.15	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	59,751	2,179,716.48	EXELON CORP COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	77,204	2,816,401.92	EXELON CORP COM
Equities	84,761	3,092,081.28	EXELON CORP COM
Equities	9,100	331,968.00	EXELON CORP COM
Equities	1,600	47,120.00	EXLSERVICE COM INC COM STK
Equities	3,268	96,242.60	EXLSERVICE COM INC COM STK
Equities	610	24,168.20	EXONE CO COM
Equities	126,400	5,190,085.93	EXOR SPA EUR1
Equities	5,400	425,304.00	EXPEDIA INC DEL COM NEW
Equities	9,228	726,797.28	EXPEDIA INC DEL COM NEW
Equities	9,200	406,272.00	EXPEDITORS INTL WASH INC COM
Equities	16,446	726,255.36	EXPEDITORS INTL WASH INC COM
Equities	1,396	103,457.56	EXPONENT INC COM STK
Equities	2,200	37,466.00	EXPRESS INC COM
Equities	7,126	121,355.78	EXPRESS INC COM
Equities	42,767	2,965,036.11	EXPRESS SCRIPTS HLDG CO COM
Equities	26,500	1,837,245.00	EXPRESS SCRIPTS HLDG CO COM
Equities	69,495	4,818,088.35	EXPRESS SCRIPTS HLDG CO COM
Equities	8,600	199,176.00	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	18,100	419,196.00	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	2,590	59,984.40	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	4,990	224,500.10	EXTERRAN HLDGS INC COM STK
Equities	9,970	448,550.30	EXTERRAN HLDGS INC COM STK
Equities	5,800	308,850.00	EXTRA SPACE STORAGE INC COM
Equities	9,734	518,335.50	EXTRA SPACE STORAGE INC COM
Equities	5,843	25,942.92	EXTREME NETWORKS INC COM
Equities	6,912	695,900.16	EXXON MOBIL CORP COM
Equities	6,466	650,996.88	EXXON MOBIL CORP COM
Equities	189,157	19,044,326.76	EXXON MOBIL CORP COM
Equities	61,120	6,153,561.60	EXXON MOBIL CORP COM
Equities	122,219	12,305,008.92	EXXON MOBIL CORP COM
Equities	262,846	26,463,335.28	EXXON MOBIL CORP COM
Equities	103,200	10,390,176.00	EXXON MOBIL CORP COM
Equities	9,369	943,270.92	EXXON MOBIL CORP COM
Equities	82,654	8,321,604.72	EXXON MOBIL CORP COM
Equities	3,200	36,960.00	EZCORP INC CL A NON VTG
Equities	4,393	50,739.15	EZCORP INC CL A NON VTG
Equities	720,000	1,201,299.48	EZION HOLDINGS LTD COM STK
Equities	5,500	70,510.00	F N B CORP PA COM
Equities	89,205	1,143,608.10	F N B CORP PA COM
Equities	16,732	214,504.24	F N B CORP PA COM
Equities	3,225	359,394.00	F5 NETWORKS INC COM STK
Equities	2,720	303,116.80	F5 NETWORKS INC COM STK
Equities	6,579	733,163.76	F5 NETWORKS INC COM STK
Equities	7,400	104,657.20	FABEGE AB NPV
Equities	2,532	52,159.20	FABRINET COM USD0.01
Equities	21,955	1,477,351.95	FACEBOOK INC CL A CL A
Equities	9,090	611,666.10	FACEBOOK INC CL A CL A
Equities	109,500	7,368,255.00	FACEBOOK INC CL A CL A
Equities	154,399	10,389,508.71	FACEBOOK INC CL A CL A
Equities	42,408	2,853,634.32	FACEBOOK INC CL A CL A
Equities	41,000	2,758,890.00	FACEBOOK INC CL A CL A
Equities	2,390	287,469.20	FACTSET RESH SYS INC COM STK
Equities	3,362	404,381.36	FACTSET RESH SYS INC COM STK
Equities	2,800	178,528.00	FAIR ISAAC CORPORATION COM
Equities	3,266	208,240.16	FAIR ISAAC CORPORATION COM
Equities	6,900	107,640.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	10,856	169,353.60	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	5,219	72,909.43	FAIRPOINT COMMUNICATIONS INC COM NEW COMNEW
Equities	855	3.84	FAIRPOINT COMMUNICATIONS INC COM
Equities	2,900	4,930.00	FALCONSTOR SOFTWARE INC COM
Equities	4,000	6,800.00	FALCONSTOR SOFTWARE INC COM
Equities	7,200	476,208.00	FAMILY DLR STORES INC COM
Equities	8,568	566,687.52	FAMILY DLR STORES INC COM
Equities	1,200	34,440.00	FAMOUS DAVES AMER INC COM
Equities	2,400	413,878.88	FANUC CORP NPV
Equities	34,200	5,897,774.05	FANUC CORP NPV
Equities	1,000	22,590.00	FARMERS CAP BK CORP COM
Equities	1,100	54,032.00	FARO TECHNOLOGIES INC COM
Equities	1,480	72,697.60	FARO TECHNOLOGIES INC COM
Equities	13,440	665,145.60	FASTENAL CO COM
Equities	25,002	1,237,348.98	FASTENAL CO COM
Equities	5,600	277,144.00	FASTENAL CO COM
Equities	82,300	1,114,100.23	FASTIGHETS AB BALD SER'B' SEK1
Equities	800	36,800.00	FBL FINL GROUP INC CL A CL A
Equities	7,490	344,540.00	FBL FINL GROUP INC CL A CL A
Equities	784	36,064.00	FBL FINL GROUP INC CL A CL A
Equities	56,400	217,704.00	FED HOME LN MTG CORP COM STK
Equities	1,481	46,029.48	FEDERAL AGRIC MTG CORP CL C

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	14,350	6,457.50	FEDERAL MOGUL CORP COM
Equities	2,500	302,300.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	10,280	1,243,057.60	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	4,580	553,813.60	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	6,554	792,509.68	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	5,100	616,692.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,300	48,345.00	FEDERAL SIGNAL CORP COM
Equities	5,487	80,384.55	FEDERAL SIGNAL CORP COM
Equities	4,800	97,104.00	FEDERAL-MOGUL HOLDINGS CORP COM STK
Equities	2,574	52,072.02	FEDERAL-MOGUL HOLDINGS CORP COM STK
Equities	290,200	682,024.11	FEDERATION LIMITED
Equities	8,745	1,323,818.10	FEDEX CORP COM
Equities	15,754	2,384,840.52	FEDEX CORP COM
Equities	24,826	3,758,159.88	FEDEX CORP COM
Equities	12,300	1,861,974.00	FEDEX CORP COM
Equities	5,900	182,428.00	FEDT INVESTORS INC CL B
Equities	8,487	262,418.04	FEDT INVESTORS INC CL B
Equities	1,700	154,241.00	FEI CO COM
Equities	4,100	371,993.00	FEI CO COM
Equities	3,100	32,581.00	FELCOR LODGING TR INC COM
Equities	7,840	82,398.40	FELCOR LODGING TR INC COM
Equities	18,019	226,318.64	FERRO CORP COM
Equities	2,100	26,376.00	FERRO CORP COM
Equities	44,725	561,746.00	FERRO CORP COM
Equities	7,402	92,969.12	FERRO CORP COM
Equities	1,400	4.20	FIBERMARK INC COM
Equities	10,666	42,557.34	FIBROCELL SCIENCE INC COM NEW
Equities	1,263	16,406.37	FID SOUTHN CORP NEW COM STK
Equities	1	1.00	FIDELITY BELMONT II, LP
Equities	14,264	780,811.36	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	27,622	1,512,028.28	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	15,000	821,100.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	19,150	888,751.50	FIESTA RESTAURANT GROUP INC COM
Equities	2,151	99,827.91	FIESTA RESTAURANT GROUP INC COM
Equities	5,581	54,861.23	FIFTH ST FIN CORP COM STK
Equities	54,739	538,084.37	FIFTH ST FIN CORP COM STK
Equities	4,569	206,884.32	FINANCIAL ENGINES INC COM
Equities	1,100	25,762.00	FINANCIAL INSTNS INC COM
Equities	93,800	475,177.17	FINECOBANK SPA EURO.33
Equities	3,208	63,358.00	FINISAR CORPORATION COMMON STOCK
Equities	9,572	189,047.00	FINISAR CORPORATION COMMON STOCK
Equities	2,173	64,625.02	FINISH LINE INC CL A
Equities	30,109	895,441.66	FINISH LINE INC CL A
Equities	3,453	102,692.22	FINISH LINE INC CL A
Equities	11,600	344,984.00	FINISH LINE INC CL A
Equities	163,400	1,553,729.14	FINMECCANICA SPA EUR 4.40
Equities	12,750	102.00	FINOVA GROUP INC COM
Equities	1,000	40,550.00	FIREEYE INC COM
Equities	2,805	113,742.75	FIREEYE INC COM
Equities	4,200	10,290.00	FIRST ACCEP CORP COM STK
Equities	6,112	169,852.48	FIRST AMERN FINL CORP COM STK
Equities	93,147	2,588,555.13	FIRST AMERN FINL CORP COM STK
Equities	9,022	250,721.38	FIRST AMERN FINL CORP COM STK
Equities	2,400	44,040.00	FIRST BANCORP N C COM
Equities	1,758	32,259.30	FIRST BANCORP N C COM
Equities	12,951	70,453.44	FIRST BANCORP P R COM NEW COM NEW
Equities	1,600	9,296.00	FIRST BUSEY CORP COM
Equities	4,200	24,402.00	FIRST BUSEY CORP COM
Equities	2,300	132,457.00	FIRST CASH FINANCIAL SERVICES INC
Equities	2,203	126,870.77	FIRST CASH FINANCIAL SERVICES INC
Equities	1,600	45,920.00	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	4,600	79,166.00	FIRST FINL BANCORP OHIO COM
Equities	5,274	90,765.54	FIRST FINL BANCORP OHIO COM
Equities	4,500	141,165.00	FIRST FINL BANKSHARES INC COM
Equities	5,084	159,485.08	FIRST FINL BANKSHARES INC COM
Equities	1,500	48,285.00	FIRST FINL CORP IND COM
Equities	3,000	96,570.00	FIRST FINL CORP IND COM
Equities	1,170	4,282.20	FIRST FINL SVC CORP COM
Equities	519,506	2,249,004.96	FIRST GULF BANK AED1
Equities	1,820	49,467.60	FIRST INTERSTATE BANCYS/MT
Equities	1,800	70,344.00	FIRST LONG IS CORP COM
Equities	400	2,100.00	FIRST MARBLEHEAD CORP COM NEW COM NEW
Equities	780	4,095.00	FIRST MARBLEHEAD CORP COM NEW COM NEW
Equities	2,200	46,508.00	FIRST MERCHANTS CORP COM
Equities	2,438	51,539.32	FIRST MERCHANTS CORP COM
Equities	3,000	51,090.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	5,525	94,090.75	FIRST MIDWEST BANCORP INC DEL COM
Equities	52,000	1,081,350.04	FIRST NATL FINL CORP CDA COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	10,939	601,535.61	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	32,891	1,808,676.09	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	1,413,036	621,645.00	FIRST RESERVE FUND X, LP 6-008654
Equities	3,451,685	1,001,847.00	FIRST RESERVE FUND X, LP 6-008656
Equities	7,733,705	5,817,839.00	FIRST RESERVE FUND XI, LP 6-014733
Equities	14,478,688	10,629,164.00	FIRST RESERVE FUND XI, LP 6-014764
Equities	4,690	333,271.40	FIRST SOLAR INC COM
Equities	6,707	476,599.42	FIRST SOLAR INC COM
Equities	217	1,733.83	FIRST SOUTH BANCORP INC VA COM
Equities	400	3,508.00	FIRST UTD CORP COM
Equities	24,754	859,458.88	FIRSTENERGY CORP COM
Equities	37,760	1,311,027.20	FIRSTENERGY CORP COM
Equities	15,571	540,625.12	FIRSTENERGY CORP COM
Equities	8,509	168,052.75	FIRSTMERIT CORP COM
Equities	84,210	1,663,147.50	FIRSTMERIT CORP COM
Equities	15,930	314,617.50	FIRSTMERIT CORP COM
Equities	16,400	989,248.00	FISERV INC COM
Equities	38,550	2,325,336.00	FISERV INC COM
Equities	41,400	2,497,248.00	FISERV INC COM
Equities	23,643	1,426,145.76	FISERV INC COM
Equities	4,567	182,268.97	FIVE BELOW INC COM USD0.01
Equities	2,300	12,972.00	FL TECH INC COM
Equities	41	742.10	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	986	17,846.60	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	1,800	237,240.00	FLEETCOR TECHNOLOGIES INC COM
Equities	7,032	926,817.60	FLEETCOR TECHNOLOGIES INC COM
Equities	6,010	792,118.00	FLEETCOR TECHNOLOGIES INC COM
Equities	1,300	43,355.00	FLEXSTEEL INDS INC COM
Equities	10,667	447,524.73	FLIGHT CENTRE TRAVEL GROUP LTD
Equities	22,300	935,577.14	FLIGHT CENTRE TRAVEL GROUP LTD
Equities	8,280	287,564.40	FLIR SYS INC COM
Equities	9,100	316,043.00	FLIR SYS INC COM
Equities	11,911	413,669.03	FLIR SYS INC COM
Equities	1,800	57,888.00	FLOTEK INDS INC DEL COM
Equities	5,601	180,128.16	FLOTEK INDS INC DEL COM
Equities	12,375	260,865.00	FLOWERS FOODS INC COM
Equities	14,554	306,798.32	FLOWERS FOODS INC COM
Equities	3,400	252,790.00	FLOWSERVE CORP COM
Equities	12,951	962,906.85	FLOWSERVE CORP COM
Equities	15,000	1,115,250.00	FLOWSERVE CORP COM
Equities	2,110	62,034.00	FLUIDIGM CORP DEL COM STK
Equities	6,825	524,842.50	FLUOR CORP NEW COM
Equities	8,198	630,426.20	FLUOR CORP NEW COM
Equities	15,381	1,182,798.90	FLUOR CORP NEW COM
Equities	15,000	1,153,500.00	FLUOR CORP NEW COM
Equities	17,420	1,339,598.00	FLUOR CORP NEW COM
Equities	2,056	42,250.80	FLUSHING FINL CORP COM
Equities	7,680	546,739.20	FMC CORP COM (NEW)
Equities	12,011	855,063.09	FMC CORP COM (NEW)
Equities	11,560	705,969.20	FMC TECHNOLOGIES INC COM
Equities	27,432	1,675,272.24	FMC TECHNOLOGIES INC COM
Equities	52,610	3,212,892.70	FMC TECHNOLOGIES INC COM
Equities	2,000	43,220.00	FMR BROS CO DEL
Equities	2,760	59,643.60	FMR BROS CO DEL
Equities	63,500	248,285.00	FNMA COM STK
Equities	65,102	610,171.29	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)
Equities	156	1,903.20	FONAR CORP COM NEW STK
Equities	3,698	400,897.56	FONCIERE DES REIT EUR
Equities	7,300	370,256.00	FOOT LOCKER INC COM
Equities	12,239	620,762.08	FOOT LOCKER INC COM
Equities	12,300	623,856.00	FOOT LOCKER INC COM
Equities	101,600	1,751,584.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	255,200	4,399,648.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	352,895	6,083,909.80	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	174,600	3,010,104.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	50,190	997,275.30	FOREST CY ENTERPRISES INC CL A
Equities	28,200	560,334.00	FOREST CY ENTERPRISES INC CL A
Equities	9,400	186,778.00	FOREST CY ENTERPRISES INC CL A
Equities	13,888	275,954.56	FOREST CY ENTERPRISES INC CL A
Equities	2,250	-	FOREST LABORATORIES INC CVR
Equities	940	-	FOREST LABORATORIES INC CVR
Equities	21,875	2,165,625.00	FOREST LABORATORIES INC
Equities	16,400	1,623,600.00	FOREST LABORATORIES INC
Equities	21,319	2,110,581.00	FOREST LABORATORIES INC
Equities	6,400	14,592.00	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	9,471	21,593.88	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	2,066	39,439.94	FORESTAR GROUP INC
Equities	1,588	30,314.92	FORESTAR GROUP INC

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,200	26,624.00	FORMFACTOR INC COM STK
Equities	4,800	39,936.00	FORMFACTOR INC COM STK
Equities	1,200	45,456.00	FORRESTER RESH INC COM
Equities	1,513	57,312.44	FORRESTER RESH INC COM
Equities	60,655	249,034.11	FORTESCUE METALS GRP LTD NPV
Equities	32,000	131,383.92	FORTESCUE METALS GRP LTD NPV
Equities	70,000	287,402.32	FORTESCUE METALS GRP LTD NPV
Equities	8,100	203,553.00	FORTINET INC COM
Equities	11,520	289,497.60	FORTINET INC COM
Equities	1	1.00	FORTRESS INVESTMENT FUND II, LLC
Equities	5,316,859	8,440,256.00	FORTRESS INVESTMENT FUND III, LP
Equities	1	1.00	FORTRESS INVESTMENT FUND, LP
Equities	11,490	458,795.70	FORTUNE BRANDS HOME & SEC INC COM
Equities	75,682	3,021,982.26	FORTUNE BRANDS HOME & SEC INC COM
Equities	14,495	578,785.35	FORTUNE BRANDS HOME & SEC INC COM
Equities	33,160	1,208,018.80	FORUM ENERGY TECH COM USD0.01
Equities	10,677	388,963.11	FORUM ENERGY TECH COM USD0.01
Equities	1,500	71,775.00	FORWARD AIR CORP COM
Equities	2,131	101,968.35	FORWARD AIR CORP COM
Equities	2,900	303,108.00	FOSSIL GROUP INC COM
Equities	4,397	459,574.44	FOSSIL GROUP INC COM
Equities	1,300	70,356.00	FOSTER L B CO CL A
Equities	9,267	315,726.69	FOSTER WHEELER LTD (BM) COM STK
Equities	3,498,534	3,372,950.00	FP GP SLITTER, LLC
Equities	75,000	-	FR CUSIP NATL PENN BANCSHARES INC
Equities	15,006	221,188.44	FRANCESCAS HLDGS CORP COM M STOCK
Equities	2,951	43,497.74	FRANCESCAS HLDGS CORP COM M STOCK
Equities	5,430,609	7,796,028.00	FRANCISCO PARTNERS II, LP
Equities	3,677,891	2,301,834.00	FRANCISCO PARTNERS, LP
Equities	8,750	501,725.00	FRANCO NEV CORP COM STK
Equities	18,000	1,035,065.48	FRANCO NEVADA CORP COM NPV
Equities	4,023	80,982.99	FRANKLIN COVEY CO COM
Equities	3,400	137,122.00	FRANKLIN ELEC INC COM
Equities	14,488	584,301.04	FRANKLIN ELEC INC COM
Equities	3,991	160,957.03	FRANKLIN ELEC INC COM
Equities	3,200	40,256.00	FRANKLIN STR PPTYS CORP COM
Equities	8,380	105,420.40	FRANKLIN STR PPTYS CORP COM
Equities	8,277	203,614.20	FRANKS INTERNATIONAL NVRYSHO EURO.01
Equities	3,400	51,986.00	FREDS INC CL A
Equities	1,186	18,133.94	FREDS INC CL A
Equities	31,100	989,146.47	FREENET AG - ORD SHS
Equities	23,630	862,495.00	FREEPORT-MCMORAN INC
Equities	4,145	151,292.50	FREEPORT-MCMORAN INC
Equities	70,775	2,583,287.50	FREEPORT-MCMORAN INC
Equities	94,059	3,433,153.50	FREEPORT-MCMORAN INC
Equities	37,110	1,354,515.00	FREEPORT-MCMORAN INC
Equities	27,886	1,017,839.00	FREEPORT-MCMORAN INC
Equities	81,720	1,920,420.00	FREESCALE SEMICONDUCTOR LTD
Equities	3,100	72,850.00	FREESCALE SEMICONDUCTOR LTD
Equities	9,084	213,474.00	FREESCALE SEMICONDUCTOR LTD
Equities	13,900	326,650.00	FREESCALE SEMICONDUCTOR LTD
Equities	1,000	25,040.00	FREIGHTCAR AMER INC COM
Equities	1,700	42,568.00	FREIGHTCAR AMER INC COM
Equities	1,700	20,927.00	FREQUENCY ELECTRS INC COM
Equities	7,700	517,529.09	FRESENIUS MEDICAL CARE NPV
Equities	11,900	1,774,295.09	FRESENIUS SE&KGAA NPV
Equities	5,600	834,962.39	FRESENIUS SE&KGAA NPV
Equities	2,500	76,625.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,962	60,135.30	FRESH DEL MONTE PRODUCE INC COM STK
Equities	900	30,123.00	FRESH MKT INC COM
Equities	3,056	102,284.32	FRESH MKT INC COM
Equities	24,100	359,328.41	FRESNILLO PLC ORD USD0.50
Equities	1,102	9,311.90	FRIEDMAN IND INC COM
Equities	129,800	699,772.21	FRIENDS LIFE GROUP ORD NPV
Equities	562,628	3,033,216.03	FRIENDS LIFE GROUP ORD NPV
Equities	1,200	28,320.00	FRISCHS RESTAURANTS INC COM
Equities	61,670	3,566,992.80	FRKLN RES INC COM
Equities	33,870	1,959,040.80	FRKLN RES INC COM
Equities	36,593	2,116,539.12	FRKLN RES INC COM
Equities	24,566	1,420,897.44	FRKLN RES INC COM
Equities	72,181	421,537.04	FRONTIER COMMUNICATIONS CORP COM
Equities	83,634	488,422.56	FRONTIER COMMUNICATIONS CORP COM
Equities	1,847	58,716.13	FTD COS INC COM
Equities	3,400	128,588.00	FTI CONSULTING INC COM
Equities	48,106	1,819,368.92	FTI CONSULTING INC COM
Equities	3,600	136,152.00	FTI CONSULTING INC COM
Equities	1,666,000	2,407,659.59	FUBON FINANCIAL HL TWD10
Equities	1,000	11,140.00	FUEL SYS SOLUTIONS INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,062	11,830.68	FUEL SYS SOLUTIONS INC COM STK
Equities	6,500	15,600.00	FUELCELL ENERGY INC COM
Equities	17,435	41,844.00	FUELCELL ENERGY INC COM
Equities	117,000	554,365.53	FUJI ELECTRIC HOLINDGS CO Y50
Equities	253,000	1,198,756.23	FUJI ELECTRIC HOLINDGS CO Y50
Equities	15,800	437,480.87	FUJI HEAVY INDUSTRIES NPV
Equities	47,200	820,018.76	FUJI MEDIA HOLDINGS INC NPV
Equities	80,000	599,378.12	FUJITSU Y50
Equities	17,100	995,903.46	FUKUDA DENSHI CO NPV
Equities	1,400	1,974.00	FULL HOUSE RESORTS INC COM
Equities	3,572	171,813.20	FULLER H B CO COM
Equities	3,000	144,300.00	FULLER H B CO COM
Equities	4,843	232,948.30	FULLER H B CO COM
Equities	9,900	122,661.00	FULTON FINL CORP PA COM
Equities	119,230	1,477,259.70	FULTON FINL CORP PA COM
Equities	19,629	243,203.31	FULTON FINL CORP PA COM
Equities	19,210	223,604.40	FURMANITE CORP COM STK
Equities	1,706	19,857.84	FURMANITE CORP COM STK
Equities	37,667	425,637.10	FUSION-IO INC
Equities	10,848	122,582.40	FUSION-IO INC
Equities	(12)	(1,171,440.00)	FUT SEP 14 EMINI S&P 500
Equities	12	1,171,440.00	FUT SEP 14 EMINI S&P 500
Equities	210	20,500,200.00	FUT SEP 14 EMINI S&P 500
Equities	(2,170)	(236,616,800.00)	FUT SEP 14 ICEUS MINRUS1K
Equities	2,170	236,616,800.00	FUT SEP 14 ICEUS MINRUS1K
Equities	(210)	(24,996,300.00)	FUT SEP 14 ICEUS SM RUS2
Equities	210	24,996,300.00	FUT SEP 14 ICEUS SM RUS2
Equities	24	2,856,720.00	FUT SEP 14 ICEUS SM RUS2
Equities	12	1,715,160.00	FUT SEP 14 IMMEMINI MDCP
Equities	3,247	53,867.73	FUTUREFUEL CORP COM STK
Equities	4,800	5,856.00	FWD INDS INC N Y COM NEW
Equities	3,883	14,017.63	FX ENERGY INC COM
Equities	4,217	63,086.32	FXCM INC
Equities	2,000	104,140.00	G & K SVCS INC CL A CL A
Equities	1,122	58,422.54	G & K SVCS INC CL A CL A
Equities	44,378	807,806.00	GAGFAH SA EUR1.25
Equities	2,200	16,896.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	1,800	13,824.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	67,576	531,823.12	GAIN CAP HLDGS INC COM
Equities	198,000	1,583,928.47	GALAXY ENTERTAINME NPV
Equities	12,690	38,831.40	GALENA BIOPHARMA INC COM USD0.0001
Equities	40,000	1,864,000.00	GALLAGHER ARTHUR J & CO COM
Equities	4,600	214,360.00	GALLAGHER ARTHUR J & CO COM
Equities	14,082	656,221.20	GALLAGHER ARTHUR J & CO COM
Equities	53,714	983,998.91	GALP ENERGIA SGPS EUR1
Equities	700	58,135.00	GAMCO INVS INC COM
Equities	160	13,288.00	GAMCO INVS INC COM
Equities	9,480	383,655.60	GAMESTOP CORP NEW CL A
Equities	10,254	414,979.38	GAMESTOP CORP NEW CL A
Equities	597	20,280.09	GAMING & LEISURE PPTYS INC COM
Equities	6,654	226,036.38	GAMING & LEISURE PPTYS INC COM
Equities	500	4,080.00	GAMING PARTNERS INTL CORP COM
Equities	13,500	422,685.00	GANNETT INC COM
Equities	20,911	654,723.41	GANNETT INC COM
Equities	19,800	823,086.00	GAP INC COM
Equities	23,768	988,035.76	GAP INC COM
Equities	39,020	1,622,061.40	GAP INC COM
Equities	10,842	660,277.80	GARMIN LTD COMMON STOCK
Equities	32,286	1,966,217.40	GARMIN LTD COMMON STOCK
Equities	4,500	317,340.00	GARTNER INC COM
Equities	8,090	570,506.80	GARTNER INC COM
Equities	11,500	810,980.00	GARTNER INC COM
Equities	45	474.30	GAS NAT INC COM
Equities	106,695	929,313.45	GASTAR EXPL INC NEW COM
Equities	9,346	81,403.66	GASTAR EXPL INC NEW COM
Equities	1	1.00	GATEWAY VENTURE PARTNERS III, LP
Equities	4,100	274,454.00	GATX CORP COM
Equities	32,517	2,176,687.98	GATX CORP COM
Equities	4,311	288,578.34	GATX CORP COM
Equities	96,140	2,646,422.64	GDF SUEZ EUR1
Equities	118,800	3,270,179.01	GDF SUEZ EUR1
Equities	18,100	498,234.34	GDF SUEZ EUR1
Equities	33,800	1,758,850.60	GDR MAGNIT OJSC SPONSORED GDR
Equities	27,250	1,290,156.83	GEA GROUP AG NPV
Equities	51,598	2,442,917.87	GEA GROUP AG NPV
Equities	3,610	526,390.23	GEKINA EUR7.50
Equities	39	486.33	GEEKNET INC COM NEW COM NEW
Equities	2,300	25,484.00	GEN COMMUNICATION INC CL A

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	4,400	48,752.00	GEN COMMUNICATION INC CL A
Equities	51,800	1,880,340.00	GEN MTRS CO COM
Equities	118,361	4,296,504.30	GEN MTRS CO COM
Equities	94,800	3,441,240.00	GEN MTRS CO COM
Equities	35,224	1,278,631.20	GEN MTRS CO COM
Equities	52,800	1,916,640.00	GEN MTRS CO COM
Equities	3,500	66,850.00	GENCORP INC COM
Equities	3,953	75,502.30	GENCORP INC COM
Equities	27,751	481,618.00	GENEL ENERGY PLC ORD GBP0.10
Equities	4,101	199,882.74	GENERAC HLDGS INC COM STK
Equities	6,338	308,914.12	GENERAC HLDGS INC COM STK
Equities	4,100	105,206.00	GENERAL CABLE CORP DEL NEW COM
Equities	4,071	104,461.86	GENERAL CABLE CORP DEL NEW COM
Equities	14,446	1,683,681.30	GENERAL DYNAMICS CORP COM
Equities	14,000	1,631,700.00	GENERAL DYNAMICS CORP COM
Equities	29,451	3,432,514.05	GENERAL DYNAMICS CORP COM
Equities	92,800	2,438,784.00	GENERAL ELECTRIC CO
Equities	618,900	16,264,692.00	GENERAL ELECTRIC CO
Equities	904,963	23,782,427.64	GENERAL ELECTRIC CO
Equities	118,300	3,108,924.00	GENERAL ELECTRIC CO
Equities	169,716	4,460,136.48	GENERAL ELECTRIC CO
Equities	462	83.16	GENERAL EMPLOYMENT ENTERPRISES INC COM
Equities	85,120	2,005,427.20	GENERAL GROWTH PPTYS INC NEW COM
Equities	212,102	4,997,123.12	GENERAL GROWTH PPTYS INC NEW COM
Equities	27,959	658,714.04	GENERAL GROWTH PPTYS INC NEW COM
Equities	49,805	1,173,405.80	GENERAL GROWTH PPTYS INC NEW COM
Equities	162,885	3,837,570.60	GENERAL GROWTH PPTYS INC NEW COM
Equities	10,800	254,448.00	GENERAL GROWTH PPTYS INC NEW COM
Equities	6,615	347,552.10	GENERAL MILLS INC COM
Equities	39,820	2,092,142.80	GENERAL MILLS INC COM
Equities	54,528	2,864,901.12	GENERAL MILLS INC COM
Equities	25,387	1,333,832.98	GENERAL MILLS INC COM
Equities	20,000	1,050,800.00	GENERAL MILLS INC COM
Equities	12,072	13,882.80	GENERAL MOLY INC COM STK
Equities	600	49,278.00	GENESCO INC COM
Equities	16,619	1,364,918.47	GENESCO INC COM
Equities	2,200	180,686.00	GENESCO INC COM
Equities	2,895	303,975.00	GENESEE & WYO INC CL A CL A
Equities	4,365	458,325.00	GENESEE & WYO INC CL A CL A
Equities	1,500	11,805.00	GENIE ENERGY LTD CL B CL B
Equities	2,341	31,673.73	GENMARK DIAGNOSTICS INC COM STK
Equities	1,900	52,060.00	GENOMIC HEALTH INC COM
Equities	2,373	65,020.20	GENOMIC HEALTH INC COM
Equities	28,025	491,278.25	GENPACT LIMITED COM STK USD0.01
Equities	6,900	120,957.00	GENPACT LIMITED COM STK USD0.01
Equities	13,952	244,578.56	GENPACT LIMITED COM STK USD0.01
Equities	2,232,981	1,270,098.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	4,302,532	2,391,184.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	8,000	232,720.00	GENTEX CORP COM
Equities	12,427	361,501.43	GENTEX CORP COM
Equities	30,390	1,350,835.50	GENTHERM INC COM NPV
Equities	2,933	130,371.85	GENTHERM INC COM NPV
Equities	50,900	158,359.08	GENTING BHD MYR0.10
Equities	2,600	39,156.00	GENTIVA HEALTH SVCS INC COM
Equities	4,452	67,047.12	GENTIVA HEALTH SVCS INC COM
Equities	8,980	788,444.00	GENUINE PARTS CO COM
Equities	14,093	1,237,365.40	GENUINE PARTS CO COM
Equities	759	1,950.63	GENVEC INC COM NEW
Equities	55,525	966,135.00	GENWORTH FINL INC COM CL A COM CL A
Equities	31,100	541,140.00	GENWORTH FINL INC COM CL A COM CL A
Equities	44,387	772,333.80	GENWORTH FINL INC COM CL A COM CL A
Equities	2,881	102,938.13	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	5,893	210,562.25	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	400	22,032.00	GEOSPACE TECHNOLOGIES CORP COM
Equities	1,681	92,589.48	GEOSPACE TECHNOLOGIES CORP COM
Equities	8,239	26,447.19	GERON CORP COM
Equities	9,050	237,710.82	GETINGE AB SER'B'NPV
Equities	1,100	20,988.00	GETTY RLTY CORP NEW COM
Equities	1,190	22,705.20	GETTY RLTY CORP NEW COM
Equities	3,200	10,624.00	GFI GROUP INC COM STK
Equities	7,400	24,568.00	GFI GROUP INC COM STK
Equities	14,629,985	8,263,381.00	GGC INVESTMENT FUND II, LP
Equities	479	12,971.32	GGERMAN AMERN BANCORP INC COM STK
Equities	2,400	37,224.00	GIBALTAR INDS INC COM
Equities	3,150	48,856.50	GIBALTAR INDS INC COM
Equities	159	397.50	GIGA TRONICS INC COM
Equities	1,533	29,341.62	GIGAMON INC COM
Equities	600	48,996.00	G-III APPAREL GROUP LTD COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	17,780	1,451,914.80	G-III APPAREL GROUP LTD COM
Equities	16,400	1,339,224.00	G-III APPAREL GROUP LTD COM
Equities	1,208	98,645.28	G-III APPAREL GROUP LTD COM
Equities	16,200	956,197.72	GILDAN ACTIVEWEAR COM NPV
Equities	14,645	1,214,216.95	GILEAD SCIENCES INC
Equities	6,030	499,947.30	GILEAD SCIENCES INC
Equities	8,294	687,655.54	GILEAD SCIENCES INC
Equities	76,940	6,379,095.40	GILEAD SCIENCES INC
Equities	138,412	11,475,738.92	GILEAD SCIENCES INC
Equities	19,550	1,620,890.50	GILEAD SCIENCES INC
Equities	39,002	3,233,655.82	GILEAD SCIENCES INC
Equities	256	426,955.35	GIVAUDAN AG CHF10
Equities	3,500	99,330.00	GLACIER BANCORP INC NEW COM
Equities	8,572	243,273.36	GLACIER BANCORP INC NEW COM
Equities	1,400	25,018.00	GLADSTONE COML CORP COM STK
Equities	3,300	87,549.00	GLATFELTER
Equities	10,097	267,873.41	GLATFELTER
Equities	3,838	101,822.14	GLATFELTER
Equities	258,933	6,924,400.55	GLAXOSMITHKLINE ORD GBP0.25
Equities	36,100	965,388.19	GLAXOSMITHKLINE ORD GBP0.25
Equities	84,831	2,268,555.28	GLAXOSMITHKLINE ORD GBP0.25
Equities	16,120	431,081.93	GLAXOSMITHKLINE ORD GBP0.25
Equities	34,960	934,902.25	GLAXOSMITHKLINE ORD GBP0.25
Equities	18,250	488,042.51	GLAXOSMITHKLINE ORD GBP0.25
Equities	59,100	1,580,455.46	GLAXOSMITHKLINE ORD GBP0.25
Equities	111	1,166.61	GLEACHER & CO INC COM NEW COM NEW
Equities	86,179	479,708.23	GLENCORE PLC ORD USD0.01
Equities	381,004	2,120,827.10	GLENCORE PLC ORD USD0.01
Equities	8,000	86,640.00	GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01
Equities	13,228	143,259.24	GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01
Equities	5,222	88,251.80	GLOBAL BRASS & COPPER HLDGS INC COM
Equities	2,300	20,470.00	GLOBAL CASH ACCESS HLDGS INC COM
Equities	4,436	39,480.40	GLOBAL CASH ACCESS HLDGS INC COM
Equities	23,600	210,040.00	GLOBAL CASH ACCESS HLDGS INC COM
Equities	4,103	50,877.20	GLOBAL EAGLE ENTERTAINMENT INC
Equities	260,000	563,109.13	GLOBAL LOGISTIC PR NPV
Equities	578,900	1,253,784.14	GLOBAL LOGISTIC PR NPV
Equities	9,275	675,683.75	GLOBAL PMTS INC COM
Equities	3,700	269,545.00	GLOBAL PMTS INC COM
Equities	22,150	1,613,627.50	GLOBAL PMTS INC COM
Equities	20,000	1,457,000.00	GLOBAL PMTS INC COM
Equities	6,572	478,770.20	GLOBAL PMTS INC COM
Equities	5,400	393,390.00	GLOBAL PMTS INC COM
Equities	3,200	13,600.00	GLOBALSTAR INC COM
Equities	26,189	111,303.25	GLOBALSTAR INC COM
Equities	2,100	43,638.00	GLOBE SPECIALTY METALS INC COM STK
Equities	6,375	132,472.50	GLOBE SPECIALTY METALS INC COM STK
Equities	42,660	1,020,427.20	GLOBUS MED INC CL A NEW COM STK
Equities	47,100	1,126,632.00	GLOBUS MED INC CL A NEW COM STK
Equities	5,238	125,292.96	GLOBUS MED INC CL A NEW COM STK
Equities	273	305,594.00	GLP J-REIT REIT
Equities	5,501	27,505.00	GLU MOBILE INC COM
Equities	79,800	2,385,421.77	GLUSKIN SHEFF & AS SUB-VTG COM NPV
Equities	36,100	1,079,119.37	GLUSKIN SHEFF & AS SUB-VTG COM NPV
Equities	100	3,410.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	55,150	1,880,615.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	8,346	284,598.60	GNC HLDGS INC GNC HOLDINGS INC
Equities	21,650	738,265.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	1,930	37,750.80	GOGO INC COM
Equities	13,250	369,807.50	GOLDCORP INC NEW COM
Equities	419,400	186,713.99	GOLDEN AGRI-RESOURCES LTD USD0.025
Equities	54	232.20	GOLDEN ENTERPRISES INC COM
Equities	25,399	4,252,808.56	GOLDMAN SACHS GROUP INC COM
Equities	37,311	6,247,353.84	GOLDMAN SACHS GROUP INC COM
Equities	14,748	2,469,405.12	GOLDMAN SACHS GROUP INC COM
Equities	209,801	1,000,004.39	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	271,719	1,295,132.97	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	263,000	499,987.97	GOODPACK NPV
Equities	2,200	60,720.00	GOODRICH PETE CORP COM NEW COM NEW
Equities	3,885	107,226.00	GOODRICH PETE CORP COM NEW COM NEW
Equities	15,300	425,034.00	GOODYEAR TIRE & RUBBER CO COM
Equities	25,360	704,500.80	GOODYEAR TIRE & RUBBER CO COM
Equities	2,551	1,491,493.17	GOOGLE INC CL A CL A
Equities	11,500	6,723,705.00	GOOGLE INC CL A CL A
Equities	970	567,129.90	GOOGLE INC CL A CL A
Equities	1,080	631,443.60	GOOGLE INC CL A CL A
Equities	17,380	10,161,564.60	GOOGLE INC CL A CL A
Equities	25,488	14,902,068.96	GOOGLE INC CL A CL A

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,690	988,092.30	GOOGLE INC CL A CL A
Equities	6,066	3,546,608.22	GOOGLE INC CL A CL A
Equities	6,530	3,817,895.10	GOOGLE INC CL A CL A
Equities	4,706	2,707,267.68	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	12,300	7,075,944.00	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	970	558,021.60	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	1,080	621,302.40	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	13,480	7,754,774.40	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	25,497	14,667,914.16	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	1,690	972,223.20	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	6,530	3,756,578.40	GOOGLE INC CL C COM USD0.001 CL'C'
Equities	1,748	61,826.76	GORMAN RUPP CO COM
Equities	1,500	38,085.00	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	3,078	78,150.42	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933	24,146.04	GP STRATEGIES CORP COM STK
Equities	2,900	274,137.00	GRACE W R & CO DEL NEW COM STK
Equities	6,701	633,445.53	GRACE W R & CO DEL NEW COM STK
Equities	8,300	648,064.00	GRACO INC COM
Equities	6,712	524,072.96	GRACO INC COM
Equities	10,200	796,416.00	GRACO INC COM
Equities	8,500	88,910.00	GRAFTECH INTL LTD COM
Equities	87,211	912,227.06	GRAFTECH INTL LTD COM
Equities	10,316	107,905.36	GRAFTECH INTL LTD COM
Equities	1,500	52,215.00	GRAHAM CORP COM STK
Equities	539	387,061.29	GRAHAM HLDGS CO COM
Equities	420	301,606.20	GRAHAM HLDGS CO COM
Equities	3,380	859,432.60	GRAINGER W W INC COM
Equities	5,434	1,381,703.18	GRAINGER W W INC COM
Equities	3,200	813,664.00	GRAINGER W W INC COM
Equities	2,674	16,177.70	GRAMERCY PROPERTY TRUST INC COM USD0.001
Equities	2,104	12,729.20	GRAMERCY PROPERTY TRUST INC COM USD0.001
Equities	1,300	59,761.00	GRAND CANYON ED INC COM STK
Equities	4,405	202,497.85	GRAND CANYON ED INC COM STK
Equities	2,000	71,960.00	GRANITE CONST INC COM
Equities	2,777	99,916.46	GRANITE CONST INC COM
Equities	3,306,261	6,103,771.00	GRANITE GLOBAL VENTURES III, L.P.
Equities	6,543,960	6,043,324.00	GRANITE VENTURES II, LP
Equities	70,900	829,530.00	GRAPHIC PACKAGING HLDG CO COM STK
Equities	29,181	341,417.70	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2,500	32,825.00	GRAY T.V INC COM CL B
Equities	4,068	53,412.84	GRAY T.V INC COM CL B
Equities	23,000	84,131.68	GREAT EAGLE HLDGS HKD0.50
Equities	7,916	63,248.84	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4,900	131,663.00	GREAT PLAINS ENERGY INC COM
Equities	13,281	356,860.47	GREAT PLAINS ENERGY INC COM
Equities	90,070	991,799.90	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	1,200	38,460.00	GREAT SOUTHN BANCORP INC COM
Equities	1,800	57,690.00	GREAT SOUTHN BANCORP INC COM
Equities	73,500	273,123.15	GREAT WALL MOTOR 'H'CN1
Equities	2,100	103,026.00	GREATBATCH INC COM
Equities	1,965	96,402.90	GREATBATCH INC COM
Equities	693,000	473,901.18	GREATVIEW ASEPTIC PACKAGING
Equities	1,336	25,357.28	GREEN DOT CORP COM STK
Equities	17,500	332,150.00	GREEN DOT CORP COM STK
Equities	2,733,255	4,708,093.00	GREEN EQUITY INVESTORS IV, LP
Equities	4,369,282	4,982,595.00	GREEN EQUITY INVESTORS V, LP
Equities	9,898,415	11,858,575.00	GREEN EQUITY INVESTORS V, LP
Equities	500	16,435.00	GREEN PLAINS INC COM STK
Equities	2,909	95,618.83	GREEN PLAINS INC COM STK
Equities	4,200	241,920.00	GREENBRIER COS INC COM STK
Equities	2,358	135,820.80	GREENBRIER COS INC COM STK
Equities	270,626	1,229,010.58	GREENCORE GROUP ORD GBP0.01
Equities	1,500	73,875.00	GREENHILL & CO INC COM
Equities	35,050	1,726,212.50	GREENHILL & CO INC COM
Equities	2,724	134,157.00	GREENHILL & CO INC COM
Equities	10,030	493,977.50	GREENHILL & CO INC COM
Equities	2,324	76,552.56	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	2,190	119,486.40	GREIF INC.
Equities	22,367	1,220,343.52	GREIF INC.
Equities	2,347	128,052.32	GREIF INC.
Equities	900	26,550.00	GRIFFIN LD & NURSERIES INC COM
Equities	1,400	17,360.00	GRIFFON CORP COM
Equities	2,475	30,690.00	GRIFFON CORP COM
Equities	33,600	1,465,209.49	GRIFOLS SA EUR0.10 (CLASS B)
Equities	10,797	590,051.95	GRIFOLS SA EUR0.5 (CLASS A)
Equities	8,900	486,381.61	GRIFOLS SA EUR0.5 (CLASS A)
Equities	19,300	1,054,737.66	GRIFOLS SA EUR0.5 (CLASS A)
Equities	600	50,586.00	GROUP 1 AUTOMOTIVE INC COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,511	127,392.41	GROUP 1 AUTOMOTIVE INC COM
Equities	33,623	222,584.26	GROUPON INC
Equities	363,300	2,598,520.54	GRUPO FINANCIERIO BANORTE S.A.B DE C.A
Equities	19,993	891,168.51	GS HOLDINGS CORP KRW5000
Equities	101	167.66	GSE SYS INC COM STK
Equities	12,700	236,220.00	GT ADVANCED TECHNOLOGIES INC COM USD0.01
Equities	14,431	268,416.60	GT ADVANCED TECHNOLOGIES INC COM USD0.01
Equities	987,583	23,700.00	GTCR FUND VII, LP
Equities	1	1.00	GTCR FUND VII/A, LP
Equities	4,570	111,687.72	GTECH SPA EUR1
Equities	9,920	242,438.12	GTECH SPA EUR1
Equities	1,400	1,932.00	GTX INC DEL COM
Equities	1,120	15,568.00	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	4,990	134,730.00	GUESS INC COM
Equities	5,891	159,057.00	GUESS INC COM
Equities	6,098	247,944.68	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3,100	66,712.00	GULF IS FABRICATION INC COM
Equities	3,537	76,116.24	GULF IS FABRICATION INC COM
Equities	7,390	333,880.20	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	20,025	904,729.50	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	4,332	195,719.76	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	10,300	465,354.00	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	4,800	301,440.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	7,782	488,709.60	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	2,300	83,582.00	H & E EQUIP SVCS INC COM
Equities	29,930	1,087,656.20	H & E EQUIP SVCS INC COM
Equities	3,403	123,665.02	H & E EQUIP SVCS INC COM
Equities	10,547	62,965.59	HACKETT GROUP INC COM STK
Equities	1,862	11,116.14	HACKETT GROUP INC COM STK
Equities	3,000	105,840.00	HAEMONETICS CORP MASS COM
Equities	4,502	158,830.56	HAEMONETICS CORP MASS COM
Equities	151,000	394,530.57	HAIER ELECTRONICS HKD0.10
Equities	2,100	186,354.00	HAIN CELESTIAL GROUP INC COM
Equities	3,933	349,014.42	HAIN CELESTIAL GROUP INC COM
Equities	166,200	1,211,598.00	HALCON RES CORP COM STK
Equities	18,526	135,054.54	HALCON RES CORP COM STK
Equities	22,620	1,606,246.20	HALLIBURTON CO COM
Equities	4,850	344,398.50	HALLIBURTON CO COM
Equities	56,140	3,986,501.40	HALLIBURTON CO COM
Equities	86,716	6,157,703.16	HALLIBURTON CO COM
Equities	21,800	1,548,018.00	HALLIBURTON CO COM
Equities	51,146	3,631,877.46	HALLIBURTON CO COM
Equities	36,900	2,620,269.00	HALLIBURTON CO COM
Equities	2,900	31,175.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	4,400	43,472.00	HALOZYME THERAPEUTICS INC COM
Equities	6,986	69,021.68	HALOZYME THERAPEUTICS INC COM
Equities	2,100	0.21	HAMILTON BANCORP INC FLA COM
Equities	117,606	1,166,314.04	HAMMERSON ORD GBP0.25
Equities	107,085	1,061,975.91	HAMMERSON ORD GBP0.25
Equities	8,300	307,620.08	HANA FINANCIAL GRP KRW5000
Equities	3,179	112,282.28	HANCOCK HLDG CO COM
Equities	30,076	1,062,284.32	HANCOCK HLDG CO COM
Equities	32,190	1,136,950.80	HANCOCK HLDG CO COM
Equities	8,067	284,926.44	HANCOCK HLDG CO COM
Equities	5,300	521,732.00	HANESBRANDS INC COM STK
Equities	50,184	4,940,112.96	HANESBRANDS INC COM STK
Equities	9,078	893,638.32	HANESBRANDS INC COM STK
Equities	7,800	767,832.00	HANESBRANDS INC COM STK
Equities	6,400	630,016.00	HANESBRANDS INC COM STK
Equities	57,400	937,614.43	HANG SENG BANK NPV
Equities	400	12,580.00	HANGER INC COM
Equities	2,469	77,650.05	HANGER INC COM
Equities	300	6,324.00	HANMI FINL CORP COM NEW COM NEW
Equities	3,611	76,119.88	HANMI FINL CORP COM NEW COM NEW
Equities	6,970	99,949.80	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM
Equities	10,900	982,130.95	HANNOVER RUECK SE ORD NPV(REGD)
Equities	3,460	311,759.00	HANNOVER RUECK SE ORD NPV(REGD)
Equities	3,590	226,708.50	HANNOVER INS GROUP INC COM
Equities	16,269	1,027,387.35	HANNOVER INS GROUP INC COM
Equities	23,775	1,501,391.25	HANNOVER INS GROUP INC COM
Equities	3,521	222,351.15	HANNOVER INS GROUP INC COM
Equities	11,600	732,540.00	HANNOVER INS GROUP INC COM
Equities	30,160	770,543.59	HANWHA CORP KRW5000
Equities	3,920	49,784.00	HARBINGER GROUP INC COM
Equities	1,700	21,505.00	HARDINGE INC COM
Equities	26,320	1,838,452.00	HARLEY DAVIDSON COM USD0.01
Equities	2,915	203,612.75	HARLEY DAVIDSON COM USD0.01
Equities	11,680	815,848.00	HARLEY DAVIDSON COM USD0.01

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	18,804	1,313,459.40	HARLEY DAVIDSON COM USD0.01
Equities	15,198	1,061,580.30	HARLEY DAVIDSON COM USD0.01
Equities	3,500	376,005.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	5,974	641,786.82	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	21,400	2,299,002.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	5,600	41,776.00	HARMONIC INC COM
Equities	10,826	80,761.96	HARMONIC INC COM
Equities	54,800	408,808.00	HARMONIC INC COM
Equities	3,980	301,485.00	HARRIS CORP COM
Equities	9,769	740,001.75	HARRIS CORP COM
Equities	5,890	156,850.70	HARSCO CORP COM
Equities	8,903	237,086.89	HARSCO CORP COM
Equities	2,500	17,975.00	HARTE-HANKS INC COM (NEW)
Equities	4,405	31,671.95	HARTE-HANKS INC COM (NEW)
Equities	49,380	1,768,297.80	HARTFORD FINL SVCS GROUP INC COM
Equities	33,400	1,196,054.00	HARTFORD FINL SVCS GROUP INC COM
Equities	24,680	883,790.80	HARTFORD FINL SVCS GROUP INC COM
Equities	40,085	1,435,443.85	HARTFORD FINL SVCS GROUP INC COM
Equities	1,544	16,134.80	HARVARD APPARATUS REGENERATIVE TECHNOLOGY INC COM
Equities	63	286.65	HARVARD BIOSCIENCE INC COM
Equities	4,000	19,960.00	HARVEST NAT RES INC COM
Equities	6,880	364,984.00	HASBRO INC COM
Equities	10,328	547,900.40	HASBRO INC COM
Equities	5,700	112,917.00	HATTERAS FINL CORP COM REIT
Equities	9,222	182,687.82	HATTERAS FINL CORP COM REIT
Equities	127,100	1,043,591.68	HAVAS EURO.40
Equities	820	20,606.60	HAVERTY FURNITURE COS INC COM STK
Equities	5,000	126,600.00	HAWAIIAN ELEC INDS INC COM
Equities	74,715	1,891,783.80	HAWAIIAN ELEC INDS INC COM
Equities	7,482	189,444.24	HAWAIIAN ELEC INDS INC COM
Equities	9,258	126,927.18	HAWAIIAN HOLDINGS INC COM
Equities	13,200	180,972.00	HAWAIIAN HOLDINGS INC COM
Equities	77,000	1,055,670.00	HAWAIIAN HOLDINGS INC COM
Equities	3,900	53,469.00	HAWAIIAN HOLDINGS INC COM
Equities	757	28,114.98	HAWKINS INC COM
Equities	490	6,134.80	HAWTHORN BANCSHARES INC COM STK
Equities	400	22,636.00	HAYNES INTL INC COM NEW COM NEW
Equities	1,400	79,226.00	HAYNES INTL INC COM NEW COM NEW
Equities	46,700	2,632,946.00	HCA HLDGS INC COM
Equities	1,200	67,656.00	HCA HLDGS INC COM
Equities	29,181	1,645,224.78	HCA HLDGS INC COM
Equities	26,400	1,488,432.00	HCA HLDGS INC COM
Equities	6,300	308,322.00	HCC INS HLDGS INC COM
Equities	27,246	1,333,419.24	HCC INS HLDGS INC COM
Equities	8,372	409,725.68	HCC INS HLDGS INC COM
Equities	54,197	2,652,401.18	HCC INS HLDGS INC COM
Equities	1,021	41,452.60	HCI GROUP INC COM NPV
Equities	10,100	417,938.00	HCP INC COM REIT
Equities	64,700	2,677,286.00	HCP INC COM REIT
Equities	35,390	1,464,438.20	HCP INC COM REIT
Equities	41,502	1,717,352.76	HCP INC COM REIT
Equities	8,581	243,614.59	HD SUPPLY HLDGS INC. COM
Equities	14,400	408,816.00	HD SUPPLY HLDGS INC. COM
Equities	2,100	29,169.00	HEADWATERS INC COM
Equities	4,035	56,046.15	HEADWATERS INC COM
Equities	40,800	2,556,936.00	HEALTH CARE REIT INC COM
Equities	99,400	6,229,398.00	HEALTH CARE REIT INC COM
Equities	18,770	1,176,315.90	HEALTH CARE REIT INC COM
Equities	27,267	1,708,822.89	HEALTH CARE REIT INC COM
Equities	6,500	270,010.00	HEALTH NET INC COM
Equities	30,020	1,247,030.80	HEALTH NET INC COM
Equities	6,184	256,883.36	HEALTH NET INC COM
Equities	11,100	461,094.00	HEALTH NET INC COM
Equities	29,200	742,264.00	HEALTHCARE RLTY TR
Equities	70,083	1,781,509.86	HEALTHCARE RLTY TR
Equities	2,400	61,008.00	HEALTHCARE RLTY TR
Equities	10,009	254,428.78	HEALTHCARE RLTY TR
Equities	2,700	79,488.00	HEALTHCARE SVCS GROUP INC COM
Equities	62,975	1,853,984.00	HEALTHCARE SVCS GROUP INC COM
Equities	6,450	189,888.00	HEALTHCARE SVCS GROUP INC COM
Equities	34,500	415,380.00	HEALTHCARE TR AMER INC CL A
Equities	56,500	680,260.00	HEALTHCARE TR AMER INC CL A
Equities	16,162	194,590.48	HEALTHCARE TR AMER INC CL A
Equities	6,200	222,394.00	HEALTHSOUTH CORP COM NEW STK
Equities	7,220	258,981.40	HEALTHSOUTH CORP COM NEW STK
Equities	2,355	57,226.50	HEALTHSTREAM INC COM STK ISIN# US42222N1037
Equities	2,200	38,588.00	HEALTHWAYS INC COM STK
Equities	4,000	70,160.00	HEALTHWAYS INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,000	64,020.00	HEARTLAND EXPRESS INC COM
Equities	60,540	1,291,923.60	HEARTLAND EXPRESS INC COM
Equities	4,442	94,792.28	HEARTLAND EXPRESS INC COM
Equities	2,200	54,406.00	HEARTLAND FINL USA INC COM STK
Equities	1,724	42,634.52	HEARTLAND FINL USA INC COM STK
Equities	16,045	661,214.45	HEARTLAND PMT SYS INC COM STK
Equities	1,300	53,573.00	HEARTLAND PMT SYS INC COM STK
Equities	3,851	158,699.71	HEARTLAND PMT SYS INC COM STK
Equities	600	53,100.00	HEARTWARE INTL INC COM COM
Equities	1,227	108,589.50	HEARTWARE INTL INC COM COM
Equities	19,500	67,275.00	HECLA MNG CO COM
Equities	27,757	95,761.65	HECLA MNG CO COM
Equities	4,882	198,209.20	HEICO CORP NEW CL A CL A
Equities	4,985	258,920.90	HEICO CORP NEW COM
Equities	22,200	1,894,528.36	HEIDELBERGCEMENT NPV
Equities	89,232	7,614,979.92	HEIDELBERGCEMENT NPV
Equities	900	16,650.00	HEIDRICK & STRUGGLES INTL INC COM
Equities	1,983	36,685.50	HEIDRICK & STRUGGLES INTL INC COM
Equities	16,500	1,084,705.61	HEINEKEN HOLDING EUR1.6 A
Equities	4,910	352,462.05	HEINEKEN NV EUR1.60
Equities	2,300	139,449.00	HELEN TROY LTD COM STK
Equities	2,398	145,390.74	HELEN TROY LTD COM STK
Equities	6,000	157,860.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	51,519	1,355,464.89	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	18,130	477,000.30	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	1,233,620	3,381,727.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	7,251,492	8,759,963.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Equities	13,280	1,541,940.80	HELMERICH & PAYNE INC COM
Equities	9,090	1,055,439.90	HELMERICH & PAYNE INC COM
Equities	12,684	1,472,739.24	HELMERICH & PAYNE INC COM
Equities	32,589	3,783,908.79	HELMERICH & PAYNE INC COM
Equities	23,200	7,192.00	HEMISPHERX BIOPHARMA INC COM
Equities	264,155	1,088,513.72	HENDERSON GROUP PL ORD GBPO.125
Equities	21,498	2,485,111.37	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	12,089	1,216,546.53	HENKEL AG & CO KGAA NPV(BR)
Equities	8,100	815,123.41	HENKEL AG & CO KGAA NPV(BR)
Equities	27,374	1,195,630.45	HENNES & MAURITZ SER'B'NPV
Equities	62,000	2,708,010.80	HENNES & MAURITZ SER'B'NPV
Equities	4,080	484,173.60	HENRY SCHEIN INC COMMON STOCK
Equities	7,606	902,604.02	HENRY SCHEIN INC COMMON STOCK
Equities	4,980	321,409.20	HERBALIFE LTD COM STK
Equities	7,383	476,498.82	HERBALIFE LTD COM STK
Equities	5,879	23,633.58	HERCULES OFFSHORE INC COM STK
Equities	25,770	103,595.40	HERCULES OFFSHORE INC COM STK
Equities	800	6,536.00	HERITAGE COMM CORP COM STK
Equities	1,155	18,583.95	HERITAGE FINL CORP WASH COM
Equities	4,634	91,892.22	HERITAGE FINL GROUP INC COM
Equities	355,387	2,384,646.77	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	18,186	122,028.06	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	4,000	389,480.00	HERSHEY COMPANY COM STK USD1
Equities	13,643	1,328,418.91	HERSHEY COMPANY COM STK USD1
Equities	13,260	1,291,126.20	HERSHEY COMPANY COM STK USD1
Equities	34,325	962,129.75	HERTZ GLOBAL HLDGS INC COM
Equities	7,600	213,028.00	HERTZ GLOBAL HLDGS INC COM
Equities	40,097	1,123,918.91	HERTZ GLOBAL HLDGS INC COM
Equities	292	3,139.00	HESKA CORP COM RESTRICTED NEW STOCK
Equities	18,478	1,827,289.42	HESS CORP COM STK
Equities	24,145	2,387,699.05	HESS CORP COM STK
Equities	11,089	1,096,591.21	HESS CORP COM STK
Equities	18,700	1,849,243.00	HESS CORP COM STK
Equities	43,500	1,465,080.00	HEWLETT PACKARD CO COM
Equities	126,540	4,261,867.20	HEWLETT PACKARD CO COM
Equities	168,959	5,690,539.12	HEWLETT PACKARD CO COM
Equities	189,870	6,117,555.25	HEXAGON AB SER'B'NPV
Equities	8,298	339,388.20	HEXCEL CORP NEW COM
Equities	6,800	278,120.00	HEXCEL CORP NEW COM
Equities	5,300	216,770.00	HEXCEL CORP NEW COM
Equities	8,319	340,247.10	HEXCEL CORP NEW COM
Equities	67,641	2,766,516.90	HEXCEL CORP NEW COM
Equities	14,100	1,278,108.10	HEXPOL AB CLS'B'NPV
Equities	847	11,730.95	HF FINL CORP COM
Equities	2,420	89,999.80	HFF INC CL A CL A
Equities	500	5,085.00	HHGREGG INC COM STK
Equities	74	752.58	HHGREGG INC COM STK
Equities	1,600	86,672.00	HIBBETT SPORTS INC COM STK
Equities	2,213	119,878.21	HIBBETT SPORTS INC COM STK
Equities	2,700	10,287.00	HIGHER ONE HLDGS INC COM
Equities	3,654	13,921.74	HIGHER ONE HLDGS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	443,000	991,104.56	HIGHWEALTH CONSTRU TWD10
Equities	12,400	520,180.00	HIGHWOODS PPTYS INC COM
Equities	33,100	1,388,545.00	HIGHWOODS PPTYS INC COM
Equities	4,800	201,360.00	HIGHWOODS PPTYS INC COM
Equities	7,704	323,182.80	HIGHWOODS PPTYS INC COM
Equities	34,407	987,181.01	HIKMA PHARMACEUTIC ORD GBPO.10
Equities	3,000	124,530.00	HILL ROM HLDGS INC COM STK
Equities	41,447	1,720,464.97	HILL ROM HLDGS INC COM STK
Equities	5,604	232,622.04	HILL ROM HLDGS INC COM STK
Equities	3,400	110,908.00	HILLENBRAND INC COM STK
Equities	32,285	1,053,136.70	HILLENBRAND INC COM STK
Equities	5,187	169,199.94	HILLENBRAND INC COM STK
Equities	-	-	HILLSHIRE BRANDS CO COM
Equities	6,520	406,196.00	HILLSHIRE BRANDS CO COM
Equities	-	-	HILLSHIRE BRANDS CO COM
Equities	10,531	656,081.30	HILLSHIRE BRANDS CO COM
Equities	4,100	87,166.00	HILLTOP HLDGS INC COM STK
Equities	5,600	119,056.00	HILLTOP HLDGS INC COM STK
Equities	35,800	834,140.00	HILTON WORLDWIDE HLDGS INC COM
Equities	48,100	1,120,730.00	HILTON WORLDWIDE HLDGS INC COM
Equities	100	2,330.00	HILTON WORLDWIDE HLDGS INC COM
Equities	12,043	280,601.90	HILTON WORLDWIDE HLDGS INC COM
Equities	16,400	382,120.00	HILTON WORLDWIDE HLDGS INC COM
Equities	29,000	439,129.36	HITACHI METALS NPV
Equities	62,000	938,828.29	HITACHI METALS NPV
Equities	544,000	640,838.16	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED
Equities	97,920	28,932.47	HKT TRUST AND HKT SUB RIGHTS 15/07/2014
Equities	800	8,800.00	HMN FINL INC COM
Equities	5,100	104,091.00	HMS HLDGS CORP COM
Equities	8,520	173,893.20	HMS HLDGS CORP COM
Equities	2,000	78,220.00	HNI CORP COM
Equities	3,900	152,529.00	HNI CORP COM
Equities	9,558	417,589.02	HOLLYFRONTIER CORP COM
Equities	18,301	799,570.69	HOLLYFRONTIER CORP COM
Equities	18,764	475,667.40	HOLOGIC INC COM
Equities	23,664	599,882.40	HOLOGIC INC COM
Equities	2,816	92,421.12	HOME BANCSHARES INC COM
Equities	660	21,661.20	HOME BANCSHARES INC COM
Equities	4,248	139,419.36	HOME BANCSHARES INC COM
Equities	7,055	571,172.80	HOME DEPOT INC COM
Equities	72,000	5,829,120.00	HOME DEPOT INC COM
Equities	122,610	9,926,505.60	HOME DEPOT INC COM
Equities	58,720	4,753,971.20	HOME DEPOT INC COM
Equities	54,414	4,405,357.44	HOME DEPOT INC COM
Equities	23,016	1,863,375.36	HOME DEPOT INC COM
Equities	5,006	113,786.38	HOME LOAN SERVICING SOLUTIONS COM STK
Equities	2,690	172,052.40	HOME PROPS INC COM
Equities	5,379	344,040.84	HOME PROPS INC COM
Equities	5,661	197,116.02	HOMEAWAY INC
Equities	1	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	390,080	1,306,450.53	HON HAI PRECISION TWD10
Equities	41,500	1,448,946.25	HONDA MOTOR CO NPV
Equities	75,400	2,632,543.31	HONDA MOTOR CO NPV
Equities	4,500	157,114.65	HONDA MOTOR CO NPV
Equities	24,550	2,281,922.50	HONEYWELL INTL INC COM STK
Equities	8,385	779,385.75	HONEYWELL INTL INC COM STK
Equities	41,530	3,860,213.50	HONEYWELL INTL INC COM STK
Equities	70,601	6,562,362.95	HONEYWELL INTL INC COM STK
Equities	13,960	1,297,582.00	HONEYWELL INTL INC COM STK
Equities	6,649	618,024.55	HONEYWELL INTL INC COM STK
Equities	33,700	628,313.56	HONG KONG EXCHANGES & CLEAR
Equities	138,000	920,460.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	174,607	1,164,628.69	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	1,559	1,165.35	HOOPER HOLMES INC COM
Equities	146	1,696.52	HOPFED BANCORP INC COM
Equities	2,100	65,667.00	HORACE MANN EDUCATORS CORP COM
Equities	3,203	100,157.81	HORACE MANN EDUCATORS CORP COM
Equities	102,375	1,619,572.50	HORIZON PHARMA INC COM
Equities	7,381	116,767.42	HORIZON PHARMA INC COM
Equities	7,400	365,190.00	HORMEL FOODS CORP COM
Equities	12,192	601,675.20	HORMEL FOODS CORP COM
Equities	5,800	272,136.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	4,485	210,436.20	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3,771	68,858.46	HORSEHEAD HLDG CORP COM STK
Equities	103,800	5,332,206.00	HOSPIRA INC COM
Equities	8,900	457,193.00	HOSPIRA INC COM
Equities	15,760	809,591.20	HOSPIRA INC COM
Equities	20,567	1,056,526.79	HOSPIRA INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	7,900	240,160.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	13,992	425,356.80	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	136,138	2,996,397.38	HOST HOTELS & RESORTS INC REIT
Equities	311,724	6,861,045.24	HOST HOTELS & RESORTS INC REIT
Equities	52,907	1,164,483.07	HOST HOTELS & RESORTS INC REIT
Equities	67,837	1,493,092.37	HOST HOTELS & RESORTS INC REIT
Equities	118,873	2,616,394.73	HOST HOTELS & RESORTS INC REIT
Equities	149,232	3,284,596.32	HOST HOTELS & RESORTS INC REIT
Equities	2,849	54,586.84	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	2,000	24,820.00	HOUSTON WIRE & CABLE CO COM STK
Equities	2,200	11,330.00	HOVNANIAN ENTERPRISES INC CL A
Equities	7,505	38,650.75	HOVNANIAN ENTERPRISES INC CL A
Equities	1,964	309,978.12	HOWARD HUGHES CORP COM STOCK
Equities	2,903	458,180.49	HOWARD HUGHES CORP COM STOCK
Equities	25,000	830,659.89	HOYA CORP NPV
Equities	16,900	561,526.08	HOYA CORP NPV
Equities	438,186	4,442,198.67	HSBC HLDGS ORD USD0.50(UK REG)
Equities	-	-	HSBC HLDGS ORD USD0.50(UK REG)
Equities	571,809	5,796,828.71	HSBC HLDGS ORD USD0.50(UK REG)
Equities	183,784	1,863,147.26	HSBC HLDGS ORD USD0.50(UK REG)
Equities	45,324	459,481.17	HSBC HLDGS ORD USD0.50(UK REG)
Equities	312,000	3,162,962.73	HSBC HLDGS ORD USD0.50(UK REG)
Equities	98,270	996,231.88	HSBC HLDGS ORD USD0.50(UK REG)
Equities	35,200	356,847.08	HSBC HLDGS ORD USD0.50(UK REG)
Equities	48,900	495,733.58	HSBC HLDGS ORD USD0.50(UK REG)
Equities	16,000	162,263.64	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)
Equities	1,860	110,186.40	HSN INC NEW COM
Equities	2,833	167,826.92	HSN INC NEW COM
Equities	752,000	445,357.95	HUABAO INTL HLDG COMSTK
Equities	868,000	979,955.74	HUANENG POWER 'H'CN1
Equities	1,900	95,760.00	HUB GROUP INC CL A
Equities	3,428	172,771.20	HUB GROUP INC CL A
Equities	13,200	665,280.00	HUB GROUP INC CL A
Equities	2,500	307,875.00	HUBBELL INC CL B COM
Equities	5,042	620,922.30	HUBBELL INC CL B COM
Equities	4,800	591,120.00	HUBBELL INC CL B COM
Equities	35,100	345,033.00	HUDSON CITY BANCORP INC COM STK
Equities	47,694	468,832.02	HUDSON CITY BANCORP INC COM STK
Equities	3,400	13,362.00	HUDSON GLOBAL INC COM
Equities	3,916	99,231.44	HUDSON PACIFIC PROPERTIES INC COM
Equities	27,365	383,949.53	HUFVUDSTADEN AB SER'A'NPV
Equities	20,716	3,095,855.28	HUGO BOSS AG
Equities	2,000	21,960.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	23,580	310,737.87	HULIC COMPANY LTD
Equities	7,890	1,007,710.80	HUMANA INC COM
Equities	13,949	1,781,566.28	HUMANA INC COM
Equities	8,100	1,034,532.00	HUMANA INC COM
Equities	32,358	4,132,763.76	HUMANA INC COM
Equities	6,300	804,636.00	HUMANA INC COM
Equities	6,978	514,836.84	HUNT J B TRANS SVCS INC COM
Equities	4,900	361,522.00	HUNT J B TRANS SVCS INC COM
Equities	7,321	540,143.38	HUNT J B TRANS SVCS INC COM
Equities	57,356	547,176.24	HUNTINGTON BANCSHARES INC COM
Equities	77,827	742,469.58	HUNTINGTON BANCSHARES INC COM
Equities	148,951	1,420,992.54	HUNTINGTON BANCSHARES INC COM
Equities	3,869	365,968.71	HUNTINGTON INGALLS INDS INC COM
Equities	3,997	378,076.23	HUNTINGTON INGALLS INDS INC COM
Equities	17,800	1,683,702.00	HUNTINGTON INGALLS INDS INC COM
Equities	14,500	407,450.00	HUNTSMAN CORP COM STK
Equities	16,957	476,491.70	HUNTSMAN CORP COM STK
Equities	2,500	70,500.00	HURCO CO COM
Equities	900	25,380.00	HURCO CO COM
Equities	802	56,797.64	HURON CONSULTING GROUP INC COM STK
Equities	1,911	135,337.02	HURON CONSULTING GROUP INC COM STK
Equities	48,600	1,572,319.39	HUSKY ENERGY INC COM NPV
Equities	2,600	6,500.00	HUTCHINSON TECH INC COM
Equities	3,500	8,750.00	HUTCHINSON TECH INC COM
Equities	240,594	3,290,556.43	HUTCHISON WHAM NPV
Equities	131,000	1,791,661.02	HUTCHISON WHAM NPV
Equities	80,000	1,094,144.14	HUTCHISON WHAM NPV
Equities	3,000	182,940.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	4,950	301,851.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	1,437	4,670.25	HYPERDYNAMICS CORP COMMON STOCK
Equities	2,720	8,840.00	HYPERDYNAMICS CORP COMMON STOCK
Equities	103,000	482,416.92	HYSAN DEVELOPMENT NPV
Equities	1,000	88,540.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1,713	151,669.02	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1,400	7,616.00	I D SYS INC DEL COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	9,930	687,453.90	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	3,600	249,228.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	6,918	478,933.14	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	265,988	2,033,202.71	IBERDROLA SA EURO.75
Equities	807,597	6,173,242.44	IBERDROLA SA EURO.75
Equities	3,400	235,246.00	IBERIABANK CORP COM
Equities	23,930	1,655,716.70	IBERIABANK CORP COM
Equities	2,454	169,792.26	IBERIABANK CORP COM
Equities	101,700	3,463,856.04	ICA GRUPPEN AB NPV
Equities	107	685.87	ICAD INC COM NEW
Equities	4,137	443,504.77	ICADE NPV (POST MERGER)
Equities	1,667	58,945.12	ICF INTL INC COM STK
Equities	4,100	85,608.00	ICG GROUP INC COM
Equities	82,149	1,715,271.12	ICG GROUP INC COM
Equities	2,898	60,510.24	ICG GROUP INC COM
Equities	38,100	537,435.47	ICHIYOSHI SECS CO NPV
Equities	18,632	877,753.52	ICON PLC COM
Equities	3,200	137,408.00	ICONIX BRAND GROUP INC COM
Equities	33,452	1,436,428.88	ICONIX BRAND GROUP INC COM
Equities	31,800	1,365,492.00	ICONIX BRAND GROUP INC COM
Equities	3,923	168,453.62	ICONIX BRAND GROUP INC COM
Equities	800	48,648.00	ICU MED INC COM
Equities	1,566	95,228.46	ICU MED INC COM
Equities	2,900	167,707.00	IDACORP INC COM
Equities	4,363	252,312.29	IDACORP INC COM
Equities	13,200	286,789.40	IDEMITSU KOSAN CO NPV
Equities	28,400	617,031.74	IDEMITSU KOSAN CO NPV
Equities	4,600	110,860.00	IDENIX PHARMACEUTICALS INC COM
Equities	10,422	251,170.20	IDENIX PHARMACEUTICALS INC COM
Equities	294	3,254.58	IDENTIV INC
Equities	12,140	35,206.00	IDERA PHARMACEUTICALS INC COM NEW STK
Equities	4,550	367,367.00	IDEX CORP COM
Equities	10,172	821,287.28	IDEX CORP COM
Equities	26,545	2,143,243.30	IDEX CORP COM
Equities	2,900	387,353.00	IDEXX LABS INC
Equities	4,741	633,255.37	IDEXX LABS INC
Equities	1,500	26,130.00	IDT CORP CL B NEW CL B NEW
Equities	4,700	171,033.00	IGATE CORP COM STK ISIN# US45169U1051
Equities	2,608	94,905.12	IGATE CORP COM STK ISIN# US45169U1051
Equities	445	2,362.95	IGI LAB INC
Equities	75,000	349,439.81	IHI CORPORATION NPV
Equities	3,200	434,144.00	IHS INC COM CL A COM CL A
Equities	28,100	3,812,327.00	IHS INC COM CL A COM CL A
Equities	5,843	792,719.81	IHS INC COM CL A COM CL A
Equities	8,850	1,200,679.50	IHS INC COM CL A COM CL A
Equities	35,300	536,268.69	IIDA GROUP LTD
Equities	2,400	34,704.00	II-VI INC COM
Equities	5,800	83,868.00	II-VI INC COM
Equities	3,721	1,124,634.47	ILIAD NPV
Equities	8,651	2,614,676.92	ILIAD NPV
Equities	27,100	2,372,876.00	ILL TOOL WKS INC COM
Equities	19,490	1,706,544.40	ILL TOOL WKS INC COM
Equities	38,280	3,351,796.80	ILL TOOL WKS INC COM
Equities	10,751	941,357.56	ILL TOOL WKS INC COM
Equities	15,863,901	11,804,460.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Equities	6,600	1,178,364.00	ILLUMINA INC COM
Equities	11,720	2,092,488.80	ILLUMINA INC COM
Equities	700	2,310.00	IMAGE SENSING SYS INC COM
Equities	1,700	5,848.00	IMATION CORP COM
Equities	3,671	12,628.24	IMATION CORP COM
Equities	65,500	1,865,440.00	IMAX CORP COM
Equities	15,393	478,409.87	IMCD NV EURO.16
Equities	3,240	272,994.26	IMERYS EUR2
Equities	7,020	591,487.56	IMERYS EUR2
Equities	4,200	53,424.00	IMMERSION CORP COM
Equities	30,000	-	IMMOFINANZ COMSTK
Equities	301	1,312.36	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	3,800	45,030.00	IMMUNOGEN INC COM
Equities	7,900	93,615.00	IMMUNOGEN INC COM
Equities	10,200	37,230.00	IMMUNOMEDICS INC COM
Equities	3,000	89,970.00	IMPAX LABORATORIES INC COM
Equities	5,702	171,002.98	IMPAX LABORATORIES INC COM
Equities	11,600	612,371.97	IMPERIAL OIL COM NPV
Equities	46,283	2,435,874.29	IMPERIAL OIL LIMITED COM NEW COM NEW
Equities	56,111	2,523,258.75	IMPERIAL TOBACCO GBPO.10
Equities	55,904	2,513,950.15	IMPERIAL TOBACCO GBPO.10
Equities	40,500	1,821,246.80	IMPERIAL TOBACCO GBPO.10
Equities	1,644	43,039.92	IMPERVA INC

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	6,832	175,445.76	IMS HEALTH HLDGS INC COM
Equities	2,564	23,563.16	INCONTACT INC COM
Equities	11,980	676,151.20	INCYTE CORP COM
Equities	29,000	1,636,760.00	INCYTE CORP COM
Equities	9,100	513,604.00	INCYTE CORP COM
Equities	14,577	822,725.88	INCYTE CORP COM
Equities	3,400	191,896.00	INCYTE CORP COM
Equities	1,760	24,868.80	INDEPENDENCE HLDG CO NEW COM NEW
Equities	4,397	62,129.61	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2,000	76,760.00	INDEPENDENT BK CORP MASS COM
Equities	1,034	39,684.92	INDEPENDENT BK CORP MASS COM
Equities	496	6,383.52	INDEPENDENT BK CORPORATION
Equities	1,455	80,999.85	INDEPENDENT BK GROUP INC COM
Equities	20,499	3,154,641.38	INDITEX EURO.15
Equities	9,111	1,402,114.13	INDITEX EURO.15
Equities	18,838	2,899,026.01	INDITEX EURO.15
Equities	2,710	417,048.55	INDITEX EURO.15
Equities	1,400,000	885,121.32	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	23,300	1,087,392.58	INDUTRADE AB NPV
Equities	6,700	61,640.00	INFINERA CORP COM STK USD0.001
Equities	10,100	92,920.00	INFINERA CORP COM STK USD0.001
Equities	1	-	INFINITY MNG CORP COM NEW STK
Equities	3,285	41,850.90	INFINITY PHARMACEUTICALS INC COM STK
Equities	3,801	48,424.74	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,000	67,230.00	INFINITY PPTY & CAS CORP COM
Equities	521	35,026.83	INFINITY PPTY & CAS CORP COM
Equities	3,479	45,748.85	INFOBLOX INC COM USD0.01
Equities	4,700	167,555.00	INFORMATICA CORP COM
Equities	10,023	357,319.95	INFORMATICA CORP COM
Equities	210,572	210,572.00	INFORMED MED COMMUNICATIONS INC / PEER GCOM STK
Equities	12,600	29,862.00	INFOSONICS CORP COM
Equities	791	42,532.07	INFOSYS LIMITED ADR
Equities	203,165	2,853,955.93	ING GROEP NV CVA EURO.24
Equities	137,600	1,932,933.01	ING GROEP NV CVA EURO.24
Equities	230,549	3,238,632.07	ING GROEP NV CVA EURO.24
Equities	23,200	325,901.50	ING GROEP NV CVA EURO.24
Equities	2,280	198,381.61	INGENICO EUR1
Equities	4,940	429,826.82	INGENICO EUR1
Equities	23,761	1,485,300.11	INGERSOLL-RAND PLC COM STK
Equities	4,100	256,291.00	INGERSOLL-RAND PLC COM STK
Equities	900	23,715.00	INGLES MKTS INC CL A
Equities	189	4,980.15	INGLES MKTS INC CL A
Equities	9,900	289,179.00	INGRAM MICRO INC CL A
Equities	43,963	1,284,159.23	INGRAM MICRO INC CL A
Equities	14,033	409,903.93	INGRAM MICRO INC CL A
Equities	34,300	1,001,903.00	INGRAM MICRO INC CL A
Equities	9,905	743,271.20	INGREDION INC COM
Equities	82,700	6,205,808.00	INGREDION INC COM
Equities	4,300	322,672.00	INGREDION INC COM
Equities	6,410	481,006.40	INGREDION INC COM
Equities	3,900	41,457.00	INLAND REAL ESTATE CORP COM NEW STK
Equities	3,815	40,553.45	INLAND REAL ESTATE CORP COM NEW STK
Equities	203,517	2,601,177.09	INMARSAT ORD EURO.0005
Equities	2,829,533	2,254,699.96	INMOBILIA COLONIAL EURO.25
Equities	2,800	9,016.00	INNODATA INC COM
Equities	1,000	57,570.00	INNOPHOS HLDGS INC COM STK
Equities	14,152	814,730.64	INNOPHOS HLDGS INC COM STK
Equities	1,709	98,387.13	INNOPHOS HLDGS INC COM STK
Equities	1,739	75,072.63	INNOSPEC INC COM STK
Equities	1,300	9,672.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3,900	29,016.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	6,579	71,118.99	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	57,600	875,613.25	INPEX CORPORATION NPV
Equities	33,900	515,334.88	INPEX CORPORATION NPV
Equities	141,100	777,755.04	INS AUSTRALIA NPV
Equities	2,400	73,776.00	INSIGHT ENTERPRISES INC COM
Equities	3,661	112,539.14	INSIGHT ENTERPRISES INC COM
Equities	8,200	252,068.00	INSIGHT ENTERPRISES INC COM
Equities	2,463,453	4,023,569.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	200	652.00	INSIGNIA SYS INC COM
Equities	3,914	78,201.72	INSMED INC COM PAR \$.01
Equities	1,200	39,600.00	INSPERITY INC COM
Equities	2,612	86,196.00	INSPERITY INC COM
Equities	1	1.00	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	3,077,601	40,274.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	3,100	122,977.00	INSULET CORP COM STK
Equities	4,375	173,556.25	INSULET CORP COM STK
Equities	9,000	621,715.25	INTACT FINL CORP COM NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	900	42,354.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	2,100	98,826.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	7,231	111,791.26	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	11,300	174,698.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	88,100	1,362,026.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	14,845	229,503.70	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	2,100	13,734.00	INTEGRATED ELECTRICAL SVCS INC COM NEW STK
Equities	43,896	648,343.92	INTEGRATED SILICON SOLUTION INC COM
Equities	3,345	49,405.65	INTEGRATED SILICON SOLUTION INC COM
Equities	3,690	262,469.70	INTEGRYS ENERGY GROUP INC COM STK
Equities	25,500	1,813,815.00	INTEGRYS ENERGY GROUP INC COM STK
Equities	6,628	471,449.64	INTEGRYS ENERGY GROUP INC COM STK
Equities	22,765	703,438.50	INTEL CORP COM
Equities	158,800	4,906,920.00	INTEL CORP COM
Equities	302,700	9,353,430.00	INTEL CORP COM
Equities	446,958	13,811,002.20	INTEL CORP COM
Equities	63,069	1,948,832.10	INTEL CORP COM
Equities	400	5,548.00	INTELIQUENT INC COM USD0.001
Equities	2,068	28,683.16	INTELIQUENT INC COM USD0.001
Equities	16,200	224,694.00	INTELIQUENT INC COM USD0.001
Equities	1,800	1,314.00	INTELLICHECK MOBILISA INC
Equities	929	17,502.36	INTELSAT SA COM USD0.01
Equities	11,700	220,428.00	INTELSAT SA COM USD0.01
Equities	3,300	97,515.00	INTER PARFUMS INC COM
Equities	975	28,811.25	INTER PARFUMS INC COM
Equities	600	13,974.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	3,262	75,971.98	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,200	67,356.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	1,100	61,743.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	300	70,989.00	INTERCEPT INC COM
Equities	1,024	242,309.12	INTERCEPT INC COM
Equities	700	165,641.00	INTERCEPT INC COM
Equities	5,865	1,107,898.50	INTERCONTINENTAL EXCHANGE INC COM
Equities	11,400	2,153,460.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	10,218	1,930,180.20	INTERCONTINENTAL EXCHANGE INC COM
Equities	7,590	1,433,751.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	5,800	1,095,620.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	22,200	918,979.44	INTERCONTL HOTELS ORD GBP0.14589665
Equities	2,600	124,280.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	3,284	156,975.20	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	4,818	90,771.12	INTERFACE INC COM
Equities	3,800	167,770.00	INTERMUNE INC COM
Equities	9,086	401,146.90	INTERMUNE INC COM
Equities	3,400	23,970.00	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	3,216	22,672.80	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	53,300	9,661,691.00	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	7,918	1,435,295.86	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	57,811	10,479,399.97	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	85,453	15,490,065.31	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	5,980	1,083,994.60	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	6,920	1,254,388.40	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	14,330	2,597,599.10	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	13,067	2,368,655.09	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	900	20,628.00	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW
Equities	1,700	56,576.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	2,325	77,376.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	883	2,737.30	INTERNET PATENTS CORP COM USD0.001
Equities	204	883.32	INTERPHASE CORP COM
Equities	39,660	773,766.60	INTERPUBLIC GROUP COMPANIES INC COM
Equities	30,500	595,055.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	185,757	3,624,119.07	INTERPUBLIC GROUP COMPANIES INC COM
Equities	37,360	728,893.60	INTERPUBLIC GROUP COMPANIES INC COM
Equities	7,700	115,115.00	INTERSIL CORP
Equities	91,900	1,373,905.00	INTERSIL CORP
Equities	11,918	178,174.10	INTERSIL CORP
Equities	2,360	51,778.40	INTERVAL LEISURE GROUP INC COM STK
Equities	2,856	62,660.64	INTERVAL LEISURE GROUP INC COM STK
Equities	4,305,451	4,149,783.00	INTERWEST PARTNERS IX LP 6-011384
Equities	5,835,708	6,065,372.00	INTERWEST PARTNERS IX LP 6-011385
Equities	1	1.00	INTERWEST PARTNERS VI, LP
Equities	1,304,477	328,749.00	INTERWEST PARTNERS VII, LP
Equities	1,342,180	440,256.00	INTERWEST PARTNERS VIII, LP
Equities	67,609	179,764.84	INTESA SANPAOLO DI RISP EURO.52(NON CNV)
Equities	772,300	2,385,481.97	INTESA SANPAOLO EURO.52
Equities	90,400	279,227.72	INTESA SANPAOLO EURO.52
Equities	1,800	7,002.00	INTEST CORP COM
Equities	1,400	11,214.00	INTEVAC INC COM
Equities	2,400	19,224.00	INTEVAC INC COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	520,500	456,004.57	INTIME RETAIL GP HKDO.00001
Equities	4,150	112,050.00	INTL BANCSHARES CORP COM
Equities	4,786	129,222.00	INTL BANCSHARES CORP COM
Equities	210,900	1,337,218.48	INTL CONS AIRLINE ORD EURO.50
Equities	1,854	36,931.68	INTL FCSTONE INC COM
Equities	1,637	32,609.04	INTL FCSTONE INC COM
Equities	3,400	354,552.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	7,401	771,776.28	INTL FLAVORS & FRAGRANCES INC COM
Equities	14,100	1,470,348.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	19,300	307,063.00	INTL GAME TECH COM
Equities	23,956	381,139.96	INTL GAME TECH COM
Equities	61,500	978,465.00	INTL GAME TECH COM
Equities	23,480	373,566.80	INTL GAME TECH COM
Equities	23,555	1,188,820.85	INTL PAPER CO COM
Equities	23,540	1,188,063.80	INTL PAPER CO COM
Equities	18,590	938,237.30	INTL PAPER CO COM
Equities	39,972	2,017,386.84	INTL PAPER CO COM
Equities	21,445	1,082,329.15	INTL PAPER CO COM
Equities	17,051	860,563.97	INTL PAPER CO COM
Equities	4,500	125,550.00	INTL RECTIFIER CORP COM
Equities	50,620	1,412,298.00	INTL RECTIFIER CORP COM
Equities	7,122	198,703.80	INTL RECTIFIER CORP COM
Equities	2,977	26,465.53	INTRALINKS HLDGS INC COMMON STOCK
Equities	2,900	48,604.00	INTREPID POTASH INC COM
Equities	5,018	84,101.68	INTREPID POTASH INC COM
Equities	2,608	65,539.04	INTREXON CORP COM
Equities	700	5,999.00	INTRICON CORP COM
Equities	15,290	1,231,303.70	INTUIT COM
Equities	27,100	2,182,363.00	INTUIT COM
Equities	36,300	2,923,239.00	INTUIT COM
Equities	25,858	2,082,344.74	INTUIT COM
Equities	8,700	700,611.00	INTUIT COM
Equities	19,700	1,586,441.00	INTUIT COM
Equities	6,500	2,676,700.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,900	782,420.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	3,419	1,407,944.20	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,100	452,980.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298	1,154.44	INUVO INC COM NEW COM NEW
Equities	2,700	49,599.00	INVACARE CORP COM
Equities	1,380	25,350.60	INVACARE CORP COM
Equities	49,530	1,123,835.70	INVENSENSE INC
Equities	6,048	137,229.12	INVENSENSE INC
Equities	171	478.80	INVENTERGY GLOBAL INC COM
Equities	11,579	437,107.25	INVESCO LTD COM STK USD0.20
Equities	27,700	1,045,675.00	INVESCO LTD COM STK USD0.20
Equities	90,661	3,422,452.75	INVESCO LTD COM STK USD0.20
Equities	37,760	1,425,440.00	INVESCO LTD COM STK USD0.20
Equities	10,600	400,150.00	INVESCO LTD COM STK USD0.20
Equities	8,300	144,088.00	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	12,399	215,246.64	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	160,618	515,437.61	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	31,710	292,242.27	INVESTEC ORD GBPO.0002
Equities	68,770	633,790.64	INVESTEC ORD GBPO.0002
Equities	4,498	49,702.90	INVESTORS BANCORP INC NEW COM
Equities	30,103	332,638.15	INVESTORS BANCORP INC NEW COM
Equities	4,400	40,524.00	INVESTORS REAL ESTATE TR COM STK
Equities	7,600	69,996.00	INVESTORS REAL ESTATE TR COM STK
Equities	400	26,952.00	INVESTORS TITLE CO NC COM
Equities	2,200	37,136.00	INVT TECH GROUP INC NEW COM
Equities	1,734	29,269.92	INVT TECH GROUP INC NEW COM
Equities	11,200	189,056.00	INVT TECH GROUP INC NEW COM
Equities	14,600	61,612.00	ION GEOPHYSICAL CORP COM STK
Equities	13,488	56,919.36	ION GEOPHYSICAL CORP COM STK
Equities	1,400	1,680.00	IPASS INC COM
Equities	1,781	78,755.82	IPC THE HOSPITALIST CO INC STK
Equities	1,600	110,080.00	IPG PHOTONICS CORP COM
Equities	31,550	2,170,640.00	IPG PHOTONICS CORP COM
Equities	3,190	219,472.00	IPG PHOTONICS CORP COM
Equities	25,200	945,543.16	IPSOS EURO.25
Equities	1,400	11,634.00	IRIDEX CORP COM
Equities	9,889	83,660.94	IRIDIUM COMMUNICATIONS INC COM STK
Equities	2,200	90,090.00	IROBOT CORP COM
Equities	2,902	118,836.90	IROBOT CORP COM
Equities	18,385	651,748.25	IRON MTN INC COM STK
Equities	10,788	382,434.60	IRON MTN INC COM STK
Equities	15,612	553,445.40	IRON MTN INC COM STK
Equities	15,300	542,385.00	IRON MTN INC COM STK
Equities	10,759	164,935.47	IRONWOOD PHARMACEUTICALS INC COM CL A

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	6,200	213,590.00	ISIS PHARMACEUTICALS CALIF COM
Equities	9,822	338,367.90	ISIS PHARMACEUTICALS CALIF COM
Equities	1,300	11,128.00	ISLE CAPRI CASINOS INC COM
Equities	3,100	26,536.00	ISLE CAPRI CASINOS INC COM
Equities	500	63,560.00	ISRAMCO INC COM NEW
Equities	8,700	130,326.00	ISTAR FINL INC COM
Equities	69,594	1,042,518.12	ISTAR FINL INC COM
Equities	6,431	96,336.38	ISTAR FINL INC COM
Equities	10,970	400,185.60	ITC HLDGS CORP COM STK
Equities	14,556	531,002.88	ITC HLDGS CORP COM STK
Equities	203	345.10	ITERIS INC NEW COM
Equities	112,200	1,440,918.02	ITOCHU CORP NPV
Equities	143,175	1,838,711.56	ITOCHU CORP NPV
Equities	77,000	988,865.31	ITOCHU CORP NPV
Equities	59,000	757,701.99	ITOCHU CORP NPV
Equities	3,200	129,760.00	ITRON INC COM STK NPV
Equities	3,413	138,397.15	ITRON INC COM STK NPV
Equities	5,435	261,423.50	ITT CORPORATION W/I
Equities	33,200	1,596,920.00	ITT CORPORATION W/I
Equities	10,298	495,333.80	ITT CORPORATION W/I
Equities	36,000	1,731,600.00	ITT CORPORATION W/I
Equities	2,090	34,882.10	ITT EDL SVCS INC COM
Equities	1,065	17,774.85	ITT EDL SVCS INC COM
Equities	676,700	2,061,872.98	ITV ORD GBPO.10
Equities	170,000	517,981.98	ITV ORD GBPO.10
Equities	368,000	1,121,278.64	ITV ORD GBPO.10
Equities	360,000	1,096,903.02	ITV ORD GBPO.10
Equities	3,700	42,291.00	IXIA COM
Equities	5,000	57,150.00	IXIA COM
Equities	2,882	35,506.24	IXYS CORP DEL COM
Equities	1,800	169,416.00	J & J SNACK FOODS CORP COM STK NPV
Equities	1,460	137,415.20	J & J SNACK FOODS CORP COM STK NPV
Equities	3,031,225	619,808.00	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	1,718,312	1,125,313.00	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	2,500	127,150.00	J2 GLOBAL INC COM
Equities	3,794	192,962.84	J2 GLOBAL INC COM
Equities	6,000	125,400.00	JABIL CIRCUIT INC COM
Equities	15,759	329,363.10	JABIL CIRCUIT INC COM
Equities	4,500	267,435.00	JACK HENRY & ASSOC INC COM
Equities	7,978	474,132.54	JACK HENRY & ASSOC INC COM
Equities	4,000	239,360.00	JACK IN THE BOX INC COM
Equities	23,840	1,426,585.60	JACK IN THE BOX INC COM
Equities	3,795	227,092.80	JACK IN THE BOX INC COM
Equities	6,190	329,803.20	JACOBS ENGR GROUP INC COM
Equities	12,523	667,225.44	JACOBS ENGR GROUP INC COM
Equities	38,335	2,042,488.80	JACOBS ENGR GROUP INC COM
Equities	14,900	793,872.00	JACOBS ENGR GROUP INC COM
Equities	7,400	394,272.00	JACOBS ENGR GROUP INC COM
Equities	2,300	17,802.00	JAKKS PAC INC COM
Equities	3,188	24,675.12	JAKKS PAC INC COM
Equities	129,592	1,692,845.24	JAMES HARDIE INDUSTRIES PLC
Equities	415,456	5,427,053.46	JAMES HARDIE INDUSTRIES PLC
Equities	11,400	142,272.00	JANUS CAP GROUP INC COM
Equities	115,303	1,438,981.44	JANUS CAP GROUP INC COM
Equities	12,059	150,496.32	JANUS CAP GROUP INC COM
Equities	17,500	967,375.75	JAPAN AIRLINES CO NPV
Equities	5,500	135,457.28	JAPAN EXCHANGE GROUP INC NPV
Equities	13,100	322,634.62	JAPAN EXCHANGE GROUP INC NPV
Equities	15,500	646,438.97	JAPAN PETROLEUM EX NPV
Equities	208	1,211,391.34	JAPAN REAL ESTATE INVESTMENT CO
Equities	653	1,468,371.75	JAPAN RETAIL FUND REIT
Equities	6,052	359,186.20	JARDEN CORP COM
Equities	10,894	646,558.90	JARDEN CORP COM
Equities	29,000	1,029,591.30	JARDINE CYCLE & CARRIAGE SGD1
Equities	13,200	782,892.00	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	5,080	746,810.80	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	34,300	488,403.16	JAZZTEL EURO.80
Equities	14,900	185,803.00	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	21,837	272,307.39	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	34,000	723,315.96	JEAN COUTU GROUP CLASS'A'SUB-VTG NPV
Equities	40,670	441,269.50	JETBLUE AWYS CORP COM
Equities	110,900	1,203,265.00	JETBLUE AWYS CORP COM
Equities	17,531	190,211.35	JETBLUE AWYS CORP COM
Equities	32,500	670,820.79	JFE HOLDINGS INC NPV
Equities	12,000	364,601.94	JGC CORP NPV
Equities	26,000	789,970.88	JGC CORP NPV
Equities	13,600	413,215.54	JGC CORP NPV
Equities	1,342	11,420.42	JIVE SOFTWARE INC

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,080,294	3,925,527.00	JLL PARTNERS FUND IV, LP
Equities	3,748,414	4,789,481.00	JLL PARTNERS FUND V LP
Equities	1,857	57,548.43	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	32,540	1,008,414.60	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	3,883	120,334.17	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	59,835	6,259,937.70	JOHNSON & JOHNSON COM USD1
Equities	161,110	16,855,328.20	JOHNSON & JOHNSON COM USD1
Equities	254,204	26,594,822.48	JOHNSON & JOHNSON COM USD1
Equities	75,200	7,867,424.00	JOHNSON & JOHNSON COM USD1
Equities	95,389	9,979,597.18	JOHNSON & JOHNSON COM USD1
Equities	51,027	5,338,444.74	JOHNSON & JOHNSON COM USD1
Equities	22,170	1,106,948.10	JOHNSON CTL INC COM
Equities	38,680	1,931,292.40	JOHNSON CTL INC COM
Equities	59,501	2,970,884.93	JOHNSON CTL INC COM
Equities	26,400	1,318,152.00	JOHNSON CTL INC COM
Equities	53,344	2,827,517.51	JOHNSON MATTHEY ORD GBP 1.047619
Equities	8,315	440,739.50	JOHNSON MATTHEY ORD GBP 1.047619
Equities	73,759	3,909,621.77	JOHNSON MATTHEY ORD GBP 1.047619
Equities	4	103.20	JOHNSON OUTDOORS INC CL A
Equities	4,500	568,755.00	JONES LANG LASALLE INC COM STK
Equities	22,631	2,860,332.09	JONES LANG LASALLE INC COM STK
Equities	3,860	487,865.40	JONES LANG LASALLE INC COM STK
Equities	2,100	882.00	JONES SODA CO COM
Equities	2,600	23,062.00	JOURNAL COMMUNICATIONS INC COM
Equities	4,197	37,227.39	JOURNAL COMMUNICATIONS INC COM
Equities	26,463	1,629,591.54	JOY GLOBAL INC COM
Equities	8,560	527,124.80	JOY GLOBAL INC COM
Equities	28,400	1,748,872.00	JOY GLOBAL INC COM
Equities	9,990	615,184.20	JOY GLOBAL INC COM
Equities	22,998	1,416,216.84	JOY GLOBAL INC COM
Equities	82,300	4,742,126.00	JPMORGAN CHASE & CO COM
Equities	122,500	7,058,450.00	JPMORGAN CHASE & CO COM
Equities	45,080	2,597,509.60	JPMORGAN CHASE & CO COM
Equities	225,788	13,009,904.56	JPMORGAN CHASE & CO COM
Equities	340,075	19,595,121.50	JPMORGAN CHASE & CO COM
Equities	97,114	5,595,708.68	JPMORGAN CHASE & CO COM
Equities	100,464	5,788,735.68	JPMORGAN CHASE & CO COM
Equities	60,800	1,043,091.65	JSR CORP NPV
Equities	35,200	603,895.17	JSR CORP NPV
Equities	42,200	711,074.48	JTEKT CORPORATION NPV
Equities	30,786	1,269,210.83	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	21,005	515,462.70	JUNIPER NETWORKS INC COM
Equities	140,200	3,440,508.00	JUNIPER NETWORKS INC COM
Equities	24,800	608,592.00	JUNIPER NETWORKS INC COM
Equities	42,747	1,049,011.38	JUNIPER NETWORKS INC COM
Equities	61,100	1,499,394.00	JUNIPER NETWORKS INC COM
Equities	235,500	1,259,967.43	JX HOLDINGS INC NPV
Equities	94,300	504,521.99	JX HOLDINGS INC NPV
Equities	186,500	997,808.60	JX HOLDINGS INC NPV
Equities	47,100	251,993.49	JX HOLDINGS INC NPV
Equities	102,100	546,253.39	JX HOLDINGS INC NPV
Equities	800	19,256.00	K12 INC COM STOCK USD.0001
Equities	3,164	76,157.48	K12 INC COM STOCK USD.0001
Equities	2,100	80,745.00	KADANT INC COM
Equities	1,331	51,176.95	KADANT INC COM
Equities	800	58,296.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	22,451	1,636,004.37	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	1,947	141,877.89	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	47,000	823,503.28	KAKAKU.COM. INC NPV
Equities	33,600	588,717.24	KAKAKU.COM. INC NPV
Equities	2,300	98,279.00	KAMAN CORP COM
Equities	24,240	1,035,775.20	KAMAN CORP COM
Equities	2,900	123,917.00	KAMAN CORP COM
Equities	20,000	787,127.98	KAO CORP NPV
Equities	43,000	1,692,325.16	KAO CORP NPV
Equities	2,800	92,764.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	7,954	263,516.02	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	46,425	1,479,564.75	KAR AUCTION SVCS INC COM STK
Equities	12,932	412,142.84	KAR AUCTION SVCS INC COM STK
Equities	372,807	1,080,252.82	KAROON GAS AUSTRALIA NPV
Equities	6,000	228,840.00	KATE SPADE & COMPANY COM
Equities	33,780	1,288,369.20	KATE SPADE & COMPANY COM
Equities	11,479	437,809.06	KATE SPADE & COMPANY COM
Equities	7,700	143,836.00	KB HOME COM
Equities	7,400	138,232.00	KB HOME COM
Equities	60,369	3,285,504.93	KBC GROEP NV NPV
Equities	9,300	221,805.00	KBR INC COM
Equities	14,142	337,286.70	KBR INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	8,008	95,135.04	KCG HLDGS INC CL A CL A
Equities	41,200	2,512,953.95	KDDI CORP NPV
Equities	24,400	1,488,254.28	KDDI CORP NPV
Equities	42,500	2,592,246.19	KDDI CORP NPV
Equities	6,800	414,759.39	KDDI CORP NPV
Equities	14,800	902,711.61	KDDI CORP NPV
Equities	2,500	152,485.07	KDDI CORP NPV
Equities	10,300	628,238.49	KDDI CORP NPV
Equities	2,400	36,336.00	KEARNY FINL CORP COM
Equities	3,762	247,163.40	KELLOGG CO COM USD0.25
Equities	8,790	577,503.00	KELLOGG CO COM USD0.25
Equities	23,210	1,524,897.00	KELLOGG CO COM USD0.25
Equities	20,400	1,340,280.00	KELLOGG CO COM USD0.25
Equities	1,100	18,887.00	KELLY SERVICES INC CL A COM
Equities	1,432	24,587.44	KELLY SERVICES INC CL A COM
Equities	3,771,080	1,125,061.00	KELSO INVESTMENT ASSOCIATES VII, LP
Equities	3,800	21,850.00	KEMET CORP COM NEW
Equities	4,468	25,691.00	KEMET CORP COM NEW
Equities	2,600	95,836.00	KEMPER CORP DEL COM
Equities	4,178	154,001.08	KEMPER CORP DEL COM
Equities	107	581,975.22	KENEDIX OFFICE INVESTMENT CORPORATION
Equities	4,400	203,632.00	KENNAMETAL INC CAP
Equities	6,764	313,037.92	KENNAMETAL INC CAP
Equities	10,600	199,368.52	KENNEDY WILSON EUROPE REAL EST PLC
Equities	7,509	201,391.38	KENNEDY-WILSON HLDGS INC COM
Equities	91,000	787,622.83	KEPPEL CORP NPV
Equities	13,669	2,997,192.90	KERING
Equities	4,000	877,077.45	KERING
Equities	1,390	304,784.41	KERING
Equities	4,124	309,703.63	KERRY GROUP 'A'ORD EURO.125
Equities	8,940	671,374.99	KERRY GROUP 'A'ORD EURO.125
Equities	1,100	16,918.00	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	10,968	168,687.84	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	1,505	187,538.05	KEURIG GREEN MTN INC COM USD0.1
Equities	5,850	728,968.50	KEURIG GREEN MTN INC COM USD0.1
Equities	15,850	1,975,068.50	KEURIG GREEN MTN INC COM USD0.1
Equities	11,637	1,450,086.57	KEURIG GREEN MTN INC COM USD0.1
Equities	1,600	199,376.00	KEURIG GREEN MTN INC COM USD0.1
Equities	500	8,800.00	KEWAUNEE SCIENTIFIC CORP COM
Equities	22,700	207,478.00	KEY ENERGY SVCS INC
Equities	20,738	189,545.32	KEY ENERGY SVCS INC
Equities	900	11,088.00	KEY TECH INC COM
Equities	1,300	13,624.00	KEY TRONIC CORP COM
Equities	89,660	1,284,827.80	KEYCORP NEW COM
Equities	46,775	670,285.75	KEYCORP NEW COM
Equities	67,782	971,316.06	KEYCORP NEW COM
Equities	121,500	1,741,095.00	KEYCORP NEW COM
Equities	76,482	1,095,987.06	KEYCORP NEW COM
Equities	90,710	1,299,874.30	KEYCORP NEW COM
Equities	2,300	1,003,390.75	KEYENCE CORP NPV
Equities	17,000	1,254,630.80	KEYERA CORP COM
Equities	3,894	48,947.58	KEYW HLDG CORP COM STK
Equities	3,500	75,775.00	KFORCE INC
Equities	2,982	64,560.30	KFORCE INC
Equities	14,300	586,042.41	KGHM POLSKA MIEDZ PLN10 BR
Equities	3,000	19.50	KID BRANDS INC COM
Equities	25,400	1,581,912.00	KILROY RLTY CORP COM
Equities	47,100	2,933,388.00	KILROY RLTY CORP COM
Equities	4,000	249,120.00	KILROY RLTY CORP COM
Equities	7,771	483,977.88	KILROY RLTY CORP COM
Equities	1,800	30,096.00	KIMBALL INTL INC CL B
Equities	3,975	66,462.00	KIMBALL INTL INC CL B
Equities	18,140	2,017,530.80	KIMBERLY-CLARK CORP COM
Equities	34,149	3,798,051.78	KIMBERLY-CLARK CORP COM
Equities	12,995	1,445,303.90	KIMBERLY-CLARK CORP COM
Equities	44,730	1,027,895.40	KIMCO RLTY CORP COM
Equities	95,111	2,185,650.78	KIMCO RLTY CORP COM
Equities	26,580	610,808.40	KIMCO RLTY CORP COM
Equities	36,488	838,494.24	KIMCO RLTY CORP COM
Equities	56,391	2,044,737.66	KINDER MORGAN INC DEL COM
Equities	60,784	2,204,027.84	KINDER MORGAN INC DEL COM
Equities	26,569	2,097,091.17	KINDER MORGAN MGMT LLC SHS COM STK
Equities	1,888	43,612.80	KINDRED HEALTHCARE INC COM STK
Equities	23,721	547,955.10	KINDRED HEALTHCARE INC COM STK
Equities	4,733	109,332.30	KINDRED HEALTHCARE INC COM STK
Equities	5,800	133,980.00	KINDRED HEALTHCARE INC COM STK
Equities	683,000	223,837.63	KINGDEE INTL SOFTW HKD0.025
Equities	100,700	618,133.03	KINGFISHER ORD GBP0.157142857

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	187,000	563,387.46	KINGSOFT CORP LTD USD.0005
Equities	24,600	1,047,975.05	KINNEVIK INV AB SER'B'NPV
Equities	2,000	234,280.00	KIRBY CORP COM
Equities	5,169	605,496.66	KIRBY CORP COM
Equities	500	9,275.00	KIRKLANDS INC COM
Equities	1,192	22,111.60	KIRKLANDS INC COM
Equities	1	1.00	KIRTLAND CAPITAL PARTNERS II, LP
Equities	63,594	1.00	KIRTLAND CAPITAL PARTNERS III, LP
Equities	2,400	14,736.00	KITE RLTY GROUP TR COM
Equities	11,155	68,491.70	KITE RLTY GROUP TR COM
Equities	1	1.00	KKR 1996 FUND, LP
Equities	8,415	611,265.60	KLA-TENCOR CORP
Equities	2,950	214,288.00	KLA-TENCOR CORP
Equities	14,719	1,069,188.16	KLA-TENCOR CORP
Equities	1	534,052.00	KLEE ASIA FUND I, LP
Equities	1	526,803.71	KLEE EUROPE FUND I, LP
Equities	1	211,350.20	KLEE EUROPE FUND II, LP
Equities	52,297	1,462,088.00	KLEE USA FUND I, LP
Equities	1	9,063.00	KLEE USA FUND II, LP
Equities	29,521	1,504,181.00	KLEPIERRE EUR1.40
Equities	7,420	378,070.63	KLEPIERRE EUR1.40
Equities	16,100	820,341.93	KLEPIERRE EUR1.40
Equities	2,800	66,556.00	KNIGHT TRANSN INC COM
Equities	40,600	965,062.00	KNIGHT TRANSN INC COM
Equities	5,869	139,506.13	KNIGHT TRANSN INC COM
Equities	2,100	36,393.00	KNOLL INC COM NEW COM
Equities	3,196	55,386.68	KNOLL INC COM NEW COM
Equities	5,640	173,373.60	KNOWLES CORP COM
Equities	8,278	254,465.72	KNOWLES CORP COM
Equities	14,366	209,025.30	KODIAK OIL & GAS CORP COM
Equities	12,400	180,420.00	KODIAK OIL & GAS CORP COM
Equities	73,217	1,065,307.35	KODIAK OIL & GAS CORP COM
Equities	24,929	362,716.95	KODIAK OIL & GAS CORP COM
Equities	4,153,215	1,438,862.00	KODIAK VENTURE PARTNERS III, LP
Equities	12,120	638,481.60	KOHL'S CORP COM
Equities	17,934	944,763.12	KOHL'S CORP COM
Equities	13,732	723,401.76	KOHL'S CORP COM
Equities	118,400	2,748,894.92	KOMATSU NPV
Equities	54,600	1,267,649.18	KOMATSU NPV
Equities	8,144	339,862.88	KONE CORPORATION NPV ORD 'B'
Equities	395,919	7,431,813.58	KONINKLIJKE AHOLD
Equities	168,426	3,161,532.12	KONINKLIJKE AHOLD
Equities	9,858	185,044.97	KONINKLIJKE AHOLD
Equities	21,387	401,456.35	KONINKLIJKE AHOLD
Equities	20,500	1,492,914.24	KONINKLIJKE DSM NV EUR1.50
Equities	312,424	1,138,256.84	KONINKLIJKE KPN
Equities	179,050	5,681,265.39	KONINKLIJKE PHILIP EURO.20
Equities	17,500	555,275.87	KONINKLIJKE PHILIP EURO.20
Equities	13,600	44,336.00	KOPIN CORP COM
Equities	1,300	49,725.00	KOPPERS HLDGS INC COM
Equities	1,910	73,057.50	KOPPERS HLDGS INC COM
Equities	-	-	KOPPERS HLDGS INC COM
Equities	506,900	1,082,134.81	KOREA REAL ESTATE KRW1000
Equities	17,100	653,207.74	KORIAN KORIAN-MEDICA EUR5
Equities	2,100	61,677.00	KORN / FERRY INTL COM NEW
Equities	54,145	1,590,238.65	KORN / FERRY INTL COM NEW
Equities	38,440	1,128,982.80	KORN / FERRY INTL COM NEW
Equities	3,347	98,301.39	KORN / FERRY INTL COM NEW
Equities	11,141	125,113.43	KOSMOS ENERGY LTD
Equities	8,690	520,965.50	KRAFT FOODS GROUP INC COM
Equities	81,400	4,879,930.00	KRAFT FOODS GROUP INC COM
Equities	34,700	2,080,265.00	KRAFT FOODS GROUP INC COM
Equities	53,475	3,205,826.25	KRAFT FOODS GROUP INC COM
Equities	2,100	47,019.00	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	3,778	84,589.42	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	3,600	80,604.00	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	1,991	15,529.80	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	9,097	145,370.06	KRISPY KREME DOUGHNUTS INC COM STK
Equities	4,200	67,116.00	KRISPY KREME DOUGHNUTS INC COM STK
Equities	5,112	81,689.76	KRISPY KREME DOUGHNUTS INC COM STK
Equities	31,700	1,566,931.00	KROGER CO COM
Equities	46,276	2,287,422.68	KROGER CO COM
Equities	45,925	2,270,072.75	KROGER CO COM
Equities	67,200	3,321,696.00	KROGER CO COM
Equities	77,719	3,841,650.17	KROGER CO COM
Equities	6,848	678,724.20	KRONES AG ORD NPV
Equities	2,000	31,340.00	KRONOS WORLDWIDE INC COM STK
Equities	1,100	17,237.00	KRONOS WORLDWIDE INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	41,100	1,155,372.26	KROTON EDUCACIONAL COM NPV
Equities	700	31,836.00	KS CY LIFE INS CO COM
Equities	772	35,110.56	KS CY LIFE INS CO COM
Equities	5,345	574,640.95	KS CY SOUTHN
Equities	5,280	567,652.80	KS CY SOUTHN
Equities	9,724	1,045,427.24	KS CY SOUTHN
Equities	22,630	683,283.75	KT CORPORATION KRW5000
Equities	16,000	226,800.26	KUBOTA CORP NPV
Equities	34,000	481,950.55	KUBOTA CORP NPV
Equities	79,759	1,398,570.65	KUDELSKI SA CHF10 (BR)
Equities	4,700	67,022.00	KULICKE & SOFFA INDS INC COM
Equities	6,404	91,321.04	KULICKE & SOFFA INDS INC COM
Equities	15,800	503,461.40	KUMBA IRON ORE LTD ZAR0.01
Equities	888,000	1,464,274.52	KUNLUN ENERGY CO COMSTK
Equities	48,500	614,717.93	KURARAY CO NPV
Equities	3,400	44,302.00	KVH INDS INC COM STK
Equities	76,800	1,093,189.87	KYOWA EXEO CORP NPV
Equities	3,760	144,271.20	KYTHERA BIOPHARMACEUTICALS INC COM
Equities	637	24,441.69	KYTHERA BIOPHARMACEUTICALS INC COM
Equities	89,500	1,008,040.08	KYUSHU ELEC POWER NPV
Equities	12,900	756,714.00	L BRANDS INC COM
Equities	21,795	1,278,494.70	L BRANDS INC COM
Equities	15,900	932,694.00	L BRANDS INC COM
Equities	3,142	379,396.50	L-3 COMMUNICATIONS HLDG CORP COM
Equities	7,642	922,771.50	L-3 COMMUNICATIONS HLDG CORP COM
Equities	15,770	1,904,227.50	L-3 COMMUNICATIONS HLDG CORP COM
Equities	28,811	3,478,928.25	L-3 COMMUNICATIONS HLDG CORP COM
Equities	4,692	89,804.88	LA QUINTA HLDGS INC COM
Equities	4,000	92,680.00	LA Z BOY INC COM
Equities	4,616	106,952.72	LA Z BOY INC COM
Equities	3,660	374,784.00	LAB CORP AMER HLDGS COM NEW
Equities	7,836	802,406.40	LAB CORP AMER HLDGS COM NEW
Equities	2,390	116,034.50	LACLEDE GROUP INC COM
Equities	1,594	77,388.70	LACLEDE GROUP INC COM
Equities	43,914	138,329.10	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	2,639	8,312.85	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	4,865,246	4,019,345.00	LAKE CAPITAL PARTNERS II, LP
Equities	7,547,282	2,383,714.00	LAKE CAPITAL PARTNERS, LP
Equities	800	30,528.00	LAKELAND FINL CORP COM STK
Equities	827	5,921.32	LAKELAND INDS INC COM
Equities	4,020	271,671.60	LAM RESH CORP COM
Equities	6,717	453,934.86	LAM RESH CORP COM
Equities	14,731	995,520.98	LAM RESH CORP COM
Equities	44,518	3,008,526.44	LAM RESH CORP COM
Equities	24,900	1,682,742.00	LAM RESH CORP COM
Equities	3,200	169,600.00	LAMAR ADVERTISING CO CL A COM
Equities	5,510	292,030.00	LAMAR ADVERTISING CO CL A COM
Equities	14,900	166,618.05	LANCASHIRE HLDGS COM STK
Equities	1,100	104,676.00	LANCASTER COLONY CORP COM
Equities	1,738	165,388.08	LANCASTER COLONY CORP COM
Equities	133,852	2,371,060.58	LAND SECURITIES GP ORD GBP0.10
Equities	700	29,400.00	LANDAUER INC COM
Equities	1,000	42,000.00	LANDAUER INC COM
Equities	3,500	43,715.00	LANDEC CORP COM
Equities	1,864	62,593.12	LANDS END INC NEW COM
Equities	1,254	42,109.32	LANDS END INC NEW COM
Equities	6,355	406,720.00	LANDSTAR SYS INC COM
Equities	3,300	211,200.00	LANDSTAR SYS INC COM
Equities	4,410	282,240.00	LANDSTAR SYS INC COM
Equities	5,200	332,800.00	LANDSTAR SYS INC COM
Equities	100	4,962.00	LANNETT INC COM
Equities	2,019	100,182.78	LANNETT INC COM
Equities	1,333	2,626.01	LANTRONIX INC COM NEW COM NEW
Equities	100	3,098.00	LAREDO PETROLEUM INC
Equities	5,403	167,384.94	LAREDO PETROLEUM INC
Equities	15,300	1,219,572.64	LARGAN PRECISION C TWD10
Equities	11,860	903,969.20	LAS VEGAS SANDS CORP COM STK
Equities	16,865	1,285,450.30	LAS VEGAS SANDS CORP COM STK
Equities	3,950	301,069.00	LAS VEGAS SANDS CORP COM STK
Equities	25,251	1,924,631.22	LAS VEGAS SANDS CORP COM STK
Equities	33,725	2,570,519.50	LAS VEGAS SANDS CORP COM STK
Equities	31,200	2,378,064.00	LAS VEGAS SANDS CORP COM STK
Equities	10,200	777,444.00	LAS VEGAS SANDS CORP COM STK
Equities	7,300	257,617.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	53,391	1,884,168.39	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	9,787	345,383.23	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	4,286,841	3,425,006.00	LATTERELL VENTURE PARTNERS II, LP
Equities	14,016	115,632.00	LATTICE SEMICONDUCTOR CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,100	17,919.00	LAWSON PRODS INC COM
Equities	1,440	23,457.60	LAWSON PRODS INC COM
Equities	900	11,970.00	LAYNE CHRISTENSEN CO COM
Equities	2,360	31,388.00	LAYNE CHRISTENSEN CO COM
Equities	69,826	3,600,228.56	LAZARD LTD CL A
Equities	4,890	8,068.50	LEAP WIRELESS INTL INC
Equities	5,500	9,075.00	LEAP WIRELESS INTL INC
Equities	4,000	29,400.00	LEAPFROG ENTERPRISES INC CL A
Equities	120,435	885,197.25	LEAPFROG ENTERPRISES INC CL A
Equities	5,100	37,485.00	LEAPFROG ENTERPRISES INC CL A
Equities	6,239,517	3,629,334.00	LEAPFROG VENTURES II, LP
Equities	4,300	384,076.00	LEAR CORP COM NEW COM NEW
Equities	6,855	612,288.60	LEAR CORP COM NEW COM NEW
Equities	4,200	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2,900	7,424.00	LEARNING TREE INTL INC COM
Equities	3,300	8,448.00	LEARNING TREE INTL INC COM
Equities	2,000	8,900.00	LEE ENTERPRISES INC COM
Equities	14,590	982,714.28	LEG IMMOBILIEN AG NPV
Equities	10,290	527,979.90	LEGG MASON INC COM
Equities	22,000	1,128,820.00	LEGG MASON INC COM
Equities	9,637	494,474.47	LEGG MASON INC COM
Equities	10,100	346,228.00	LEGGETT & PLATT INC COM
Equities	11,274	386,472.72	LEGGETT & PLATT INC COM
Equities	23,900	1,462,213.10	LEGRAND SA EUR4
Equities	5,100	195,534.00	LEIDOS HLDGS INC COM
Equities	5,672	217,464.48	LEIDOS HLDGS INC COM
Equities	31,270	1,312,714.60	LENNAR CORP CL A CL A
Equities	5,300	222,494.00	LENNAR CORP CL A CL A
Equities	14,994	629,448.12	LENNAR CORP CL A CL A
Equities	11,167	468,790.66	LENNAR CORP CL A CL A
Equities	2,000	179,140.00	LENNOX INTL INC COM
Equities	4,744	424,920.08	LENNOX INTL INC COM
Equities	11,300	1,012,141.00	LENNOX INTL INC COM
Equities	704,720	962,013.02	LENOVO GROUP LIMITED HKD0.025
Equities	506,000	690,740.42	LENOVO GROUP LIMITED HKD0.025
Equities	196,000	267,559.53	LENOVO GROUP LIMITED HKD0.025
Equities	2,890	186,406.89	LENZING AG NPV
Equities	18,484	484,650.48	LEUCADIA NATL CORP COM
Equities	28,105	736,913.10	LEUCADIA NATL CORP COM
Equities	8,866	389,306.06	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	14,939	655,971.49	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	15,300	671,823.00	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	8,847	14,243.67	LEXICON PHARMACEUTICALS INC COM STK
Equities	48,700	536,187.00	LEXINGTON RLTY TR COM
Equities	4,626	50,932.26	LEXINGTON RLTY TR COM
Equities	128,450	1,414,234.50	LEXINGTON RLTY TR COM
Equities	13,391	147,434.91	LEXINGTON RLTY TR COM
Equities	2,490	119,918.40	LEXMARK INTL INC NEW CL A
Equities	6,134	295,413.44	LEXMARK INTL INC NEW CL A
Equities	33,800	1,627,808.00	LEXMARK INTL INC NEW CL A
Equities	30,200	949,159.91	LG DISPLAY CO LTD KRW5000
Equities	300	1,395.00	LGL GROUP INC COM STK
Equities	1,500	75.00	LGL GROUP INC WT EXP
Equities	1,200	25,644.00	LHC GROUP INC COM
Equities	1,932	41,286.84	LHC GROUP INC COM
Equities	286,000	423,629.90	LI & FUNG HKD0.0125
Equities	300	7,992.00	LIBBEY INC COM
Equities	2,986	79,547.04	LIBBEY INC COM
Equities	149,300	6,316,883.00	LIBERTY GLOBAL PLC -SERIES C COM
Equities	48,140	2,036,803.40	LIBERTY GLOBAL PLC -SERIES C COM
Equities	14,790	654,013.80	LIBERTY GLOBAL PLC USD0.01 A
Equities	12,611	557,658.42	LIBERTY GLOBAL PLC USD0.01 A
Equities	20,567	909,472.74	LIBERTY GLOBAL PLC USD0.01 A
Equities	91,500	1,118,082.48	LIBERTY HLDGS ZAR0.0833
Equities	32,400	951,264.00	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	42,487	1,247,418.32	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	3,360	247,968.00	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	6,478	478,076.40	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	6,303	861,494.04	LIBERTY MEDIA CORP CL A CL A
Equities	9,016	1,232,306.88	LIBERTY MEDIA CORP CL A CL A
Equities	34,000	1,289,620.00	LIBERTY PPTY TR SH BEN INT
Equities	58,100	2,203,733.00	LIBERTY PPTY TR SH BEN INT
Equities	7,200	273,096.00	LIBERTY PPTY TR SH BEN INT
Equities	13,638	517,289.34	LIBERTY PPTY TR SH BEN INT
Equities	3,250	8,092.50	LIFE PARTNERS HLDGS INC COM STK
Equities	6,876	335,136.24	LIFE TIME FITNESS INC COM
Equities	1,800	87,732.00	LIFE TIME FITNESS INC COM
Equities	3,900	190,086.00	LIFE TIME FITNESS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description	
Equities	5,702	79,599.92	LIFELOCK INC COM	
Equities	2,700	167,670.00	LIFEPOINT HOSPS INC COM ISIN	US53219L1098
Equities	19,100	1,186,110.00	LIFEPOINT HOSPS INC COM ISIN	US53219L1098
Equities	4,189	260,136.90	LIFEPOINT HOSPS INC COM ISIN	US53219L1098
Equities	234,500	459,296.68	LIFESTYLE INTERNAT HKD0.005	
Equities	2,500	39,300.00	LIFETIME BRANDS INC COM	
Equities	4,210	58,855.80	LIFEWAY FOODS INC COM	
Equities	3,200	44,736.00	LIFEWAY FOODS INC COM	
Equities	2,100	157.50	LIGAND PHARMACEUTICALS INC GENERAL	CONTINGENT VALUE RT
Equities	2,100	231.00	LIGAND PHARMACEUTICALS INC GLUCAGON	CONTINGENT VALUE RT
Equities	2,100	31.50	LIGAND PHARMACEUTICALS INC ROCHE	CONTINGENT VALUE RT
Equities	2,100	21.00	LIGAND PHARMACEUTICALS INC TR BETA	CONTINGENT VALUE RT
Equities	13,101	816,061.29	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	
Equities	2,114	131,681.06	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	
Equities	475	646.00	LIGHTPATH TECHNOLOGIES INC CL A NEW COM	
Equities	2,613,307	938,045.00	LIGHTSPEED VENT PTRS VI, LP	
Equities	4,372	13,378.32	LIMELIGHT NETWORKS INC COM	
Equities	1,010	4,534.90	LINCOLN EDL SVCS CORP COM STK	
Equities	10,200	712,776.00	LINCOLN ELEC HLDGS INC COM	
Equities	7,940	554,847.20	LINCOLN ELEC HLDGS INC COM	
Equities	1,836,813	1,679,280.00	LINCOLN FUND I, LP	
Equities	28,630	1,472,727.20	LINCOLN NATL CORP COM	
Equities	14,040	722,217.60	LINCOLN NATL CORP COM	
Equities	24,348	1,252,461.12	LINCOLN NATL CORP COM	
Equities	3,130	665,528.72	LINDE AG NPV	
Equities	2,500	211,175.00	LINDSAY CORPORATION COM	
Equities	1,546	130,590.62	LINDSAY CORPORATION COM	
Equities	173	880,606.68	LINDT & SPRUENGLI CHF10 (PTG CERT)	
Equities	1	61,772.67	LINDT & SPRUENGLI CHF100 (REGD)	
Equities	4,900	230,643.00	LINEAR TECH CORP DEL	
Equities	21,666	1,019,818.62	LINEAR TECH CORP DEL	
Equities	131,800	709,137.01	LINK R/EST INVEST NPV	
Equities	40,000	215,216.09	LINK R/EST INVEST NPV	
Equities	87,000	468,094.99	LINK R/EST INVEST NPV	
Equities	21,000	3,600,870.00	LINKEDIN CORP CL A	
Equities	6,300	1,080,261.00	LINKEDIN CORP CL A	
Equities	8,669	1,486,473.43	LINKEDIN CORP CL A	
Equities	1,000	171,470.00	LINKEDIN CORP CL A	
Equities	8,962	53,234.28	LIONBRIDGE TECHNOLOGIES INC COM	
Equities	100	2,858.00	LIONS GATE ENTMT CORP COM NEW	
Equities	4,703	74,119.28	LIQUIDITY SVCS INC COM STK	
Equities	1,900	29,944.00	LIQUIDITY SVCS INC COM STK	
Equities	1,887	29,739.12	LIQUIDITY SVCS INC COM STK	
Equities	4,381	412,120.67	LITHIA MTRS INC CL A	
Equities	1,100	103,477.00	LITHIA MTRS INC CL A	
Equities	2,214	208,270.98	LITHIA MTRS INC CL A	
Equities	1,300	120,835.00	LITTELFUSE INC COM	
Equities	13,300	1,236,235.00	LITTELFUSE INC COM	
Equities	1,915	177,999.25	LITTELFUSE INC COM	
Equities	35,500	876,495.00	LIVE NATION ENTERTAINMENT INC	
Equities	8,379	206,877.51	LIVE NATION ENTERTAINMENT INC	
Equities	11,481	283,465.89	LIVE NATION ENTERTAINMENT INC	
Equities	4,590	46,588.50	LIVEPERSON INC COM STK ISIN#	US5381461012
Equities	17,600	469,744.00	LKQ CORP COM LKQ CORP	
Equities	26,724	713,263.56	LKQ CORP COM LKQ CORP	
Equities	2,322,700	2,948,815.55	LLOYDS BANKING GP ORD GBP0.1	
Equities	859,600	1,091,316.94	LLOYDS BANKING GP ORD GBP0.1	
Equities	317,000	402,451.69	LLOYDS BANKING GP ORD GBP0.1	
Equities	688,000	873,459.81	LLOYDS BANKING GP ORD GBP0.1	
Equities	1,700	22,236.00	LMI AEROSPACE INC COM	
Equities	1,200	15,696.00	LMI AEROSPACE INC COM	
Equities	2,900	15,747.00	LO JACK CORP COM	
Equities	6,545	1,051,977.85	LOCKHEED MARTIN CORP COM	
Equities	11,472	1,843,894.56	LOCKHEED MARTIN CORP COM	
Equities	16,817	2,702,996.41	LOCKHEED MARTIN CORP COM	
Equities	24,327	3,910,078.71	LOCKHEED MARTIN CORP COM	
Equities	17,100	2,748,483.00	LOCKHEED MARTIN CORP COM	
Equities	27,399	4,403,841.27	LOCKHEED MARTIN CORP COM	
Equities	19,400	853,794.00	LOEWS CORP COM	
Equities	28,871	1,270,612.71	LOEWS CORP COM	
Equities	6,728	296,099.28	LOEWS CORP COM	
Equities	38,319	499,080.35	LOGITECH INTL CHF0.25 (REGD)	
Equities	1,000	46,620.00	LOGMEIN INC COM	
Equities	27,660	1,289,509.20	LOGMEIN INC COM	
Equities	1,705	79,487.10	LOGMEIN INC COM	
Equities	4,200	195,804.00	LOGMEIN INC COM	
Equities	24,600	844,190.60	LONDON STOCK EXCHANGE GROUP	ORD GBP0.06918604
Equities	14,160	485,924.34	LONDON STOCK EXCHANGE GROUP	ORD GBP0.06918604



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	30,720	1,054,208.74	LONDON STOCK EXCHANGE GROUP ORD GBPO.06918604
Equities	347	624.60	LOOKSMART LTD COM PAR \$0.001 STK
Equities	1,400	101,766.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	818	59,460.42	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	26,507	1,616,131.79	LORILLARD INC COM STK
Equities	14,460	881,626.20	LORILLARD INC COM STK
Equities	32,888	2,005,181.36	LORILLARD INC COM STK
Equities	8,600	524,342.00	LORILLARD INC COM STK
Equities	6,100	91,622.00	LOUISIANA-PACIFIC CORP COM
Equities	13,559	203,656.18	LOUISIANA-PACIFIC CORP COM
Equities	72,716	3,489,640.84	LOWES COS INC COM
Equities	117,700	5,648,423.00	LOWES COS INC COM
Equities	68,400	3,282,516.00	LOWES COS INC COM
Equities	89,354	4,288,098.46	LOWES COS INC COM
Equities	8,300	398,317.00	LOWES COS INC COM
Equities	46,075	2,211,139.25	LOWES COS INC COM
Equities	20,766	996,560.34	LOWES COS INC COM
Equities	9,070	451,141.80	LPL FINL HLDGS INC COM
Equities	7,340	365,091.60	LPL FINL HLDGS INC COM
Equities	10,500	522,270.00	LPL FINL HLDGS INC COM
Equities	1,800	75,006.00	LSB INDS INC COM
Equities	21,710	904,655.70	LSB INDS INC COM
Equities	1,505	62,713.35	LSB INDS INC COM
Equities	3,737	29,821.26	LSI INDS INC OHIO COM
Equities	1,300	50,752.00	LTC PPTYS INC COM
Equities	4,501	175,719.04	LTC PPTYS INC COM
Equities	4,732	27,824.16	LUBYS INC COM
Equities	1,826	1,059.08	LUCAS ENERGY INC COM NEW STK
Equities	9,792	396,380.16	LULULEMON ATHLETICA INC COM
Equities	700	53,165.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	2,532	192,305.40	LUMBER LIQUIDATORS HLDGS INC COM
Equities	4,600	78,890.00	LUMINEX CORP DEL COM
Equities	800	11,576.00	LUMOS NETWORKS CORP COM
Equities	1,632	23,615.04	LUMOS NETWORKS CORP COM
Equities	3,835	77,556.45	LUNDIN PETROLEUM A NPV
Equities	4,676	901,422.03	LVMH MOET HENNESSY LOUIS VUITTON EUR0.30
Equities	5,070	977,375.89	LVMH MOET HENNESSY LOUIS VUITTON EUR0.30
Equities	3,100	84,847.00	LYDALL INC COM
Equities	7,845	766,064.25	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	15,923	1,554,880.95	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	37,713	3,682,674.45	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	36,167	3,531,707.55	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	12,000	1,171,800.00	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	2,736	339,400.80	M & T BK CORP COM
Equities	12,015	1,490,460.75	M & T BK CORP COM
Equities	4,000	496,200.00	M & T BK CORP COM
Equities	2,800	67,956.00	M / I HOMES INC
Equities	2,890	87,538.10	M D C HLDGS INC COM
Equities	2,820	85,417.80	M D C HLDGS INC COM
Equities	106,700	612,994.42	M UFJ LEASE
Equities	3,512	78,949.76	M/A-COM TECHNOLOGY SOLUTIONS HLDGS INC COM STK
Equities	17,960,527	16,230,709.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Equities	56,400	897,456.20	M3 INC NPV
Equities	22,223	1,483,385.25	MACERICH CO REIT
Equities	45,980	3,069,165.00	MACERICH CO REIT
Equities	10,651	710,954.25	MACERICH CO REIT
Equities	12,622	842,518.50	MACERICH CO REIT
Equities	6,600	141,768.00	MACK CALI RLTY CORP COM REIT
Equities	7,507	161,250.36	MACK CALI RLTY CORP COM REIT
Equities	28,108	1,581,968.12	MACQUARIE GP LTD NPV
Equities	25,057,771	30,331,251.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Equities	15,480	898,149.60	MACYS INC COM STK
Equities	5,180	300,543.60	MACYS INC COM STK
Equities	17,700	1,026,954.00	MACYS INC COM STK
Equities	32,937	1,911,004.74	MACYS INC COM STK
Equities	26,500	1,537,530.00	MACYS INC COM STK
Equities	67,504	3,916,582.08	MACYS INC COM STK
Equities	11,600	673,032.00	MACYS INC COM STK
Equities	3,600	123,480.00	MADDEN STEVEN LTD COM
Equities	4,927	168,996.10	MADDEN STEVEN LTD COM
Equities	2,572,497	1,300,507.00	MADISON DEARBORN CAP PTRS IV, LP
Equities	86,200	889,263.37	MAGELLAN FINANCIAL NPV
Equities	2,600	161,824.00	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	2,690	167,425.60	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	14,500	902,480.00	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	18,500	1,994,939.68	MAGNA INTL INC COM NPV
Equities	8,700	938,160.82	MAGNA INTL INC COM NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	66	1,574.10	MAGNETEK INC COM NEW
Equities	7,500	61,500.00	MAGNUM HUNTER RES CORP DEL COM
Equities	15,492	127,034.40	MAGNUM HUNTER RES CORP DEL COM
Equities	750	-	MAGNUM HUNTER RES CORP DEL WT EXP RESTRICTED
Equities	878	-	MAGNUM HUNTER RES CORP DEL WT EXP RESTRICTED
Equities	14,153	171,109.77	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK
Equities	6,121	74,002.89	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK
Equities	3,000	51,750.00	MAINSOURCE FINL GROUP INC COM
Equities	1,841	31,757.25	MAINSOURCE FINL GROUP INC COM
Equities	848	1,916.48	MAJESCO ENTERTAINMENT CO COM PAR \$.001 COM PAR \$.001
Equities	10,700	661,191.45	MAKITA CORP NPV
Equities	1,086,900	734,529.12	MALAY BUILDING SOC MYR1
Equities	960,000	648,769.85	MALAY BUILDING SOC MYR1
Equities	427,500	676,331.36	MALAYSIAN PACIFIC MYR0.50
Equities	5,532	442,670.64	MALLINCKRODT PLC COMMON STOCK
Equities	133,741	240,568.26	MAN GROUP PLC ORD USD0.03428571428
Equities	8,800	302,984.00	MANHATTAN ASSOCS INC COM
Equities	6,180	212,777.40	MANHATTAN ASSOCS INC COM
Equities	12,157	197,429.68	MANITEX INTL INC COM STK
Equities	18,500	607,910.00	MANITOWOC INC COM
Equities	13,152	432,174.72	MANITOWOC INC COM
Equities	230	2,785.30	MANNATECH INC COM NEW .
Equities	96	1,162.56	MANNATECH INC COM NEW .
Equities	3,300	36,267.00	MANNKIND CORP COM
Equities	22,861	251,242.39	MANNKIND CORP COM
Equities	6,180	524,373.00	MANPOWERGROUP INC
Equities	5,550	470,917.50	MANPOWERGROUP INC
Equities	1,390	117,941.50	MANPOWERGROUP INC
Equities	33,889	2,875,481.65	MANPOWERGROUP INC
Equities	7,142	605,998.70	MANPOWERGROUP INC
Equities	18,900	1,603,665.00	MANPOWERGROUP INC
Equities	1,400	41,328.00	MANTECH INTL CORP CL A CL A
Equities	1,668	49,239.36	MANTECH INTL CORP CL A CL A
Equities	12,200	360,144.00	MANTECH INTL CORP CL A CL A
Equities	101,500	2,021,137.87	MANULIFE FINL CORP COM NPV
Equities	351,345	1,400,319.04	MAPFRE EURO.10
Equities	27,530	1,098,997.60	MARATHON OIL CORP COM
Equities	46,660	1,862,667.20	MARATHON OIL CORP COM
Equities	60,789	2,426,696.88	MARATHON OIL CORP COM
Equities	26,090	1,041,512.80	MARATHON OIL CORP COM
Equities	20,259	1,581,620.13	MARATHON PETE CORP COM
Equities	17,380	1,356,856.60	MARATHON PETE CORP COM
Equities	26,118	2,039,032.26	MARATHON PETE CORP COM
Equities	10,646	831,133.22	MARATHON PETE CORP COM
Equities	2,500	30,050.00	MARCHEX INC CL B CL B
Equities	134,521	1,616,942.42	MARCHEX INC CL B CL B
Equities	3,803	45,712.06	MARCHEX INC CL B CL B
Equities	2,300	41,975.00	MARCUS CORP DEL COM
Equities	2,700	49,275.00	MARCUS CORP DEL COM
Equities	5,500	45,650.00	MARINE PRODS CORP COM
Equities	2,850	23,655.00	MARINE PRODS CORP COM
Equities	2,600	43,524.00	MARINEMAX INC COM
Equities	3,000	50,220.00	MARINEMAX INC COM
Equities	810	531,068.40	MARKEL CORP HOLDING CO COM
Equities	1,340	878,557.60	MARKEL CORP HOLDING CO COM
Equities	2,900	156,774.00	MARKETAXESS HLDGS INC COM STK
Equities	4,137	223,646.22	MARKETAXESS HLDGS INC COM STK
Equities	1,472	42,805.76	MARKETO INC COM
Equities	19,012	552,868.96	MARKETO INC COM
Equities	222,658	1,618,786.57	MARKS & SPENCER GP ORD GBP0.25
Equities	2,400	43,656.00	MARLIN BUSINESS SVCS CORP COM
Equities	15,322	982,140.20	MARRIOTT INTL INC NEW COM STK CL A
Equities	19,510	1,250,591.00	MARRIOTT INTL INC NEW COM STK CL A
Equities	53,471	3,427,491.10	MARRIOTT INTL INC NEW COM STK CL A
Equities	1,962	115,032.06	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	17,470	1,024,266.10	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	2,256	132,269.28	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	3,948	45,875.76	MARRONE BIO INNOVATIONS INC COM
Equities	31,500	1,632,330.00	MARSH & MCLENNAN CO'S INC COM
Equities	29,580	1,532,835.60	MARSH & MCLENNAN CO'S INC COM
Equities	50,408	2,612,142.56	MARSH & MCLENNAN CO'S INC COM
Equities	33,615	1,741,929.30	MARSH & MCLENNAN CO'S INC COM
Equities	2,550	56,992.50	MARTEN TRANS LTD COM
Equities	1,518	33,927.30	MARTEN TRANS LTD COM
Equities	1,800	8,460.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	120	564.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	5,720,606	28,774,648.70	MARTIN CURRIE BUSINESS TRUST GLOBAL EMERGING MARKETS FUND SHS NPV - IG03
Equities	1,200	-	MARTIN INDS INC DEL COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	45,600	6,021,480.00	MARTIN MARIETTA MATLS INC COM
Equities	2,379	314,146.95	MARTIN MARIETTA MATLS INC COM
Equities	4,455	588,282.75	MARTIN MARIETTA MATLS INC COM
Equities	6,100	805,505.00	MARTIN MARIETTA MATLS INC COM
Equities	1	1.00	MATRIX PARTNERS IV, LP
Equities	241,659	1,767,625.67	MARUBENI CORP NPV
Equities	130,000	950,890.87	MARUBENI CORP NPV
Equities	36,000	515,880.00	MARVELL TECH GROUP COM USD0.002
Equities	37,474	537,002.42	MARVELL TECH GROUP COM USD0.002
Equities	135,300	1,938,849.00	MARVELL TECH GROUP COM USD0.002
Equities	22,800	506,160.00	MASCO CORP COM
Equities	78,196	1,735,951.20	MASCO CORP COM
Equities	32,410	719,502.00	MASCO CORP COM
Equities	89,117	1,978,397.40	MASCO CORP COM
Equities	2,870	67,732.00	MASIMO CORP COM STK
Equities	4,933	116,418.80	MASIMO CORP COM STK
Equities	1,326	74,600.76	MASONITE INTL CORP NEW COM
Equities	23,686	730,002.52	MASTEC INC COM
Equities	10,805	333,010.10	MASTEC INC COM
Equities	4,100	126,362.00	MASTEC INC COM
Equities	35,710	1,100,582.20	MASTEC INC COM
Equities	5,167	159,246.94	MASTEC INC COM
Equities	391	5,865.00	MASTECH HLDGS INC COM STK
Equities	295	4,425.00	MASTECH HLDGS INC COM STK
Equities	5,100	374,697.00	MASTERCARD INC CL A
Equities	62,100	4,562,487.00	MASTERCARD INC CL A
Equities	90,720	6,665,198.40	MASTERCARD INC CL A
Equities	62,900	4,621,263.00	MASTERCARD INC CL A
Equities	28,306	2,079,641.82	MASTERCARD INC CL A
Equities	34,500	2,534,715.00	MASTERCARD INC CL A
Equities	5,166	151,260.48	MATADOR RES CO COM
Equities	2,433	89,996.67	MATERION CORP COM
Equities	1,500	55,485.00	MATERION CORP COM
Equities	2,004	74,127.96	MATERION CORP COM
Equities	3,635,124	192,174.00	MATRIX PARTNERS VI, LP
Equities	1,875,368	736,862.00	MATRIX PARTNERS VII, LP
Equities	2,200	72,138.00	MATRIX SVC CO COM
Equities	4,025	131,979.75	MATRIX SVC CO COM
Equities	6,400	209,856.00	MATRIX SVC CO COM
Equities	7,724	207,312.16	MATSON INC COM
Equities	2,000	53,680.00	MATSON INC COM
Equities	4,025	108,031.00	MATSON INC COM
Equities	22,600	880,722.00	MATTEL INC COM
Equities	29,057	1,132,351.29	MATTEL INC COM
Equities	23,800	927,486.00	MATTEL INC COM
Equities	1,400	7,434.00	MATTERSIGHT CORP COM
Equities	1,402	7,444.62	MATTERSIGHT CORP COM
Equities	1,600	66,512.00	MATTHEWS INTL CORP CL A CL A
Equities	2,379	98,895.03	MATTHEWS INTL CORP CL A CL A
Equities	1,105	52,763.75	MATTRESS FIRM HOLDING CORP
Equities	4,700	10,293.00	MATTSON TECH INC COM
Equities	507	1,110.33	MATTSON TECH INC COM
Equities	1,220	8,369.20	MAUI LD & PINEAPPLE INC COM
Equities	20,705	700,036.05	MAXIM INTEGRATED PRODS INC COM
Equities	12,800	432,768.00	MAXIM INTEGRATED PRODS INC COM
Equities	25,687	868,477.47	MAXIM INTEGRATED PRODS INC COM
Equities	7,500	322,650.00	MAXIMUS INC COM
Equities	6,264	269,477.28	MAXIMUS INC COM
Equities	5	-	MAXUS TECH CORP COM
Equities	2,800	42,364.00	MAXWELL TECHNOLOGIES INC COM
Equities	719,000	3,371,255.12	MAZDA MOTOR CORP NPV
Equities	154,000	722,076.90	MAZDA MOTOR CORP NPV
Equities	3,200	86,560.00	MB FINL INC NEW COM
Equities	4,825	130,516.25	MB FINL INC NEW COM
Equities	57,880	638,995.20	MBIA INC COM
Equities	8,300	91,632.00	MBIA INC COM
Equities	11,071	122,223.84	MBIA INC COM
Equities	900	64,431.00	MC CORMICK & CO INC COM NON-VTG
Equities	11,600	830,444.00	MC CORMICK & CO INC COM NON-VTG
Equities	11,726	839,464.34	MC CORMICK & CO INC COM NON-VTG
Equities	53,150	5,354,331.00	MC DONALDS CORP COM
Equities	89,433	9,009,480.42	MC DONALDS CORP COM
Equities	7,982	804,106.68	MC DONALDS CORP COM
Equities	2,700	14,985.00	MCCLATCHY CO CL A CL A
Equities	9,092	50,460.60	MCCLATCHY CO CL A CL A
Equities	16,200	131,058.00	MCDERMOTT INTL INC COM
Equities	26,697	215,978.73	MCDERMOTT INTL INC COM
Equities	31,199	89,853.12	MCEWEN MNG INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,000	73,500.00	MCGRATH RENTCORP COM
Equities	2,702	99,298.50	MCGRATH RENTCORP COM
Equities	16,879	1,401,463.37	MCGRAW HILL FINANCIAL INC
Equities	15,490	1,286,134.70	MCGRAW HILL FINANCIAL INC
Equities	25,289	2,099,745.67	MCGRAW HILL FINANCIAL INC
Equities	3,400	282,302.00	MCGRAW HILL FINANCIAL INC
Equities	18,460	3,437,436.60	MCKESSON CORP
Equities	14,380	2,677,699.80	MCKESSON CORP
Equities	20,990	3,908,547.90	MCKESSON CORP
Equities	15,810	2,943,980.10	MCKESSON CORP
Equities	10,181	1,895,804.01	MCKESSON CORP
Equities	17,543	376,999.07	MDC PARTNERS INC CL A SUB VTG SHS CL A SUB VTG SHS
Equities	9,500	333,450.00	MDU RES GROUP INC COM
Equities	16,921	593,927.10	MDU RES GROUP INC COM
Equities	10,085	939,619.45	MEAD JOHNSON NUTRITION COM USD0.01
Equities	11,600	1,080,772.00	MEAD JOHNSON NUTRITION COM USD0.01
Equities	20,050	1,868,058.50	MEAD JOHNSON NUTRITION COM USD0.01
Equities	18,038	1,680,600.46	MEAD JOHNSON NUTRITION COM USD0.01
Equities	12,460	1,160,898.20	MEAD JOHNSON NUTRITION COM USD0.01
Equities	1,200	8,628.00	MEADOWBROOK INS GROUP INC COM
Equities	16,045	710,151.70	MEADWESTVACO CORP COM
Equities	6,300	278,838.00	MEADWESTVACO CORP COM
Equities	14,402	637,432.52	MEADWESTVACO CORP COM
Equities	1,600	137,712.00	MEASUREMENT SPECIALTIES INC COM
Equities	2,850	39,130.50	MED ACTION INDS INC COM
Equities	2,300	52,532.00	MEDASSETS INC COM STK
Equities	4,574	104,470.16	MEDASSETS INC COM STK
Equities	1,100	1,573.00	MEDCATH CORP COM STK
Equities	1,000	1,430.00	MEDCATH CORP COM STK
Equities	1,100	22,583.00	MEDIA GEN INC COM
Equities	1,582	32,478.46	MEDIA GEN INC COM
Equities	32,000	541,228.48	MEDIATEK INC TWD10
Equities	50,000	845,669.50	MEDIATEK INC TWD10
Equities	200,000	3,382,678.01	MEDIATEK INC TWD10
Equities	175,000	2,959,843.26	MEDIATEK INC TWD10
Equities	3,300	43,692.00	MEDICAL PPTYS TR INC COM REIT
Equities	94,172	1,246,837.28	MEDICAL PPTYS TR INC COM REIT
Equities	106,525	1,410,391.00	MEDICAL PPTYS TR INC COM REIT
Equities	15,868	210,092.32	MEDICAL PPTYS TR INC COM REIT
Equities	2,500	72,650.00	MEDICINES COMPANY COM
Equities	5,900	171,454.00	MEDICINES COMPANY COM
Equities	59	119.77	MEDICINOVA INC COM NEW STK
Equities	1,400	59,934.00	MEDIDATA SOLUTIONS INC COM
Equities	4,738	202,833.78	MEDIDATA SOLUTIONS INC COM
Equities	800	24,328.00	MEDIFAST INC COM
Equities	1,945	59,147.45	MEDIFAST INC COM
Equities	20,350	202,836.82	MEDIOBANCA SPA EURO.5
Equities	44,130	439,861.87	MEDIOBANCA SPA EURO.5
Equities	4,400	339,152.00	MEDIVATION INC COM STK
Equities	6,880	530,310.40	MEDIVATION INC COM STK
Equities	33,600	689,806.82	MEDIVIR SER'B'NPV
Equities	4,280	248,882.00	MEDNAX INC COM
Equities	23,000	1,337,450.00	MEDNAX INC COM
Equities	8,946	520,209.90	MEDNAX INC COM
Equities	42,290	2,696,410.40	MEDTRONIC INC COM
Equities	58,450	3,726,772.00	MEDTRONIC INC COM
Equities	90,265	5,755,296.40	MEDTRONIC INC COM
Equities	23,760	1,514,937.60	MEDTRONIC INC COM
Equities	3,999,156	1,926,548.00	MEDVENTURE ASSOCIATES V, LP
Equities	66,156	572,371.22	MEGGITT ORD GBPO.05
Equities	3,800	92,568.00	MEMORIAL RESOURCE DEVELOPMENT CORP COM USD0.01
Equities	1,445	35,200.20	MEMORIAL RESOURCE DEVELOPMENT CORP COM USD0.01
Equities	2,200	122,760.00	MEN S WEARHOUSE INC COMMOM
Equities	4,271	238,321.80	MEN S WEARHOUSE INC COMMOM
Equities	2,359,382	740,265.00	MENLO VENTURES IX, LP
Equities	2,785,264	342,862.00	MENLO VENTURES VIII, LP
Equities	2,092,989	1,627,679.00	MENLO VENTURES X, LP
Equities	5,000	107,850.00	MENTOR GRAPHICS CORP COM
Equities	57,990	1,250,844.30	MENTOR GRAPHICS CORP COM
Equities	8,167	176,162.19	MENTOR GRAPHICS CORP COM
Equities	41,800	901,626.00	MENTOR GRAPHICS CORP COM
Equities	30,400	2,900,160.00	MERCADOLIBRE INC COM STK
Equities	1,350	43,173.00	MERCHANTS BANCSHARES INC COM
Equities	13,440	313,191.40	MERCIALYS EUR1
Equities	54,945	3,178,568.25	MERCK & CO INC NEW COM
Equities	85,700	4,957,745.00	MERCK & CO INC NEW COM
Equities	174,862	10,115,766.70	MERCK & CO INC NEW COM
Equities	262,311	15,174,691.35	MERCK & CO INC NEW COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	98,900	5,721,365.00	MERCK & CO INC NEW COM
Equities	21,842	1,263,559.70	MERCK & CO INC NEW COM
Equities	71,149	4,115,969.65	MERCK & CO INC NEW COM
Equities	26,548	2,304,111.91	MERCK KGAA NPV
Equities	1,800	156,222.75	MERCK KGAA NPV
Equities	1,590	74,793.60	MERCURY GEN CORP NEW COM
Equities	3,779	177,764.16	MERCURY GEN CORP NEW COM
Equities	4,300	48,762.00	MERCURY SYSTEMS INC
Equities	2,800	135,408.00	MEREDITH CORP COM
Equities	3,059	147,933.24	MEREDITH CORP COM
Equities	5,600	270,816.00	MEREDITH CORP COM
Equities	62,696	142,319.92	MERGE HEALTHCARE INC COM STK
Equities	3,500	7,945.00	MERGE HEALTHCARE INC COM STK
Equities	2,600	5,902.00	MERGE HEALTHCARE INC COM STK
Equities	3,150	65,016.00	MERIDIAN BIOSCIENCE INC COM
Equities	3,070	63,364.80	MERIDIAN BIOSCIENCE INC COM
Equities	3,932	59,373.20	MERIT MED SYS INC COM
Equities	2,900	122,409.00	MERITAGE HOMES CORP COM
Equities	3,258	137,520.18	MERITAGE HOMES CORP COM
Equities	8,325	108,558.00	MERITOR INC COM
Equities	6,500	84,760.00	MERITOR INC COM
Equities	83,274	1,085,892.96	MERITOR INC COM
Equities	10,300	134,312.00	MERITOR INC COM
Equities	37,220	271,333.80	MERRIMACK PHARMACEUTICALS INC COM .
Equities	9,980	72,754.20	MERRIMACK PHARMACEUTICALS INC COM .
Equities	600	50,376.00	MESA LABS INC COM
Equities	1,500	1,305.00	METABOLIX INC COM STK
Equities	937	815.19	METABOLIX INC COM STK
Equities	40,085	2,482,662.02	METHANEX CORP COM NPV
Equities	8,400	520,253.49	METHANEX CORP COM NPV
Equities	4,600	284,900.72	METHANEX CORP COM NPV
Equities	9,900	613,155.89	METHANEX CORP COM NPV
Equities	2,600	99,346.00	METHODE ELECTRS INC COM
Equities	2,817	107,637.57	METHODE ELECTRS INC COM
Equities	75,500	2,412,980.00	METLIFE INC COM EQUITY UNIT CONV PFD STKUNIT
Equities	49,050	2,725,218.00	METLIFE INC COM STK USD0.01
Equities	101,728	5,652,007.68	METLIFE INC COM STK USD0.01
Equities	41,919	2,329,019.64	METLIFE INC COM STK USD0.01
Equities	508	11,744.96	METRO BANCORP INC PA COM STK
Equities	1,390	351,920.20	METTLER-TOLEDO INTL INC COM
Equities	2,724	689,662.32	METTLER-TOLEDO INTL INC COM
Equities	12,200	100,162.00	MFA FINL INC
Equities	32,048	263,114.08	MFA FINL INC
Equities	6,569	111,344.55	MFC EGA EMERGING GLOBAL SHS TR EMERGING GLOBAL SHS INDXX BRAZIL INFRASTR INDEX
Equities	3,971	89,347.50	MFC GLOBAL X FUNDS GLOBAL X FTSE GREECE 20 ETF
Equities	-	-	MFC ISHARES CHINA LARGE-CAP ETF
Equities	2,374	113,429.72	MFC ISHARES INC MSCI BRAZIL CAPPED ETF
Equities	17,511	278,074.68	MFC ISHARES INC MSCI MALAYSIA FREE ETF
Equities	5,782	375,945.64	MFC ISHARES INC MSCI S KOREA CAPPED ETF
Equities	90,153	1,424,417.40	MFC ISHARES INC MSCI TAIWAN ETF MSCI TAIWAN ETF
Equities	6,036	279,889.32	MFC ISHARES MSCI CHINA ETF
Equities	14,394	428,005.59	MFC ISHARES MSCI INDIA ETF
Equities	6,496	171,364.48	MFC ISHARES MSCI INDONESIA ETF
Equities	12,257	359,742.95	MFC ISHARES MSCI POLAND CAPPED ETF
Equities	37,440	2,559,772.80	MFC ISHARES TR MSCI EAFE ETF
Equities	9,174	337,878.42	MFC ISHARES TR MSCI PHILIPPINES ETF
Equities	25,004	505,830.92	MFC ISHARES TRUST MSCI RUSSIA CAPPED IDXETF
Equities	24,900	658,605.00	MFC MARKET VECTORS ETF TR GOLD MINERS ETF FD
Equities	1,116	56,134.80	MFC SPDR INDEX SHS FDS S&P EMERGING MKTSSM CAP ETF
Equities	25,958	539,926.40	MFC VIETNAM ETF
Equities	159,300	3,579,471.00	MFC WISDOMTREE TR INDIA EARNINGS FD
Equities	5,917,180	59,467,654.44	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	500	5,705.00	MFRI INC COM STK
Equities	1,500	59,265.00	MGE ENERGY INC COM
Equities	1,876	74,120.76	MGE ENERGY INC COM
Equities	7,800	72,072.00	MGIC INVT CORP WIS COM
Equities	29,885	276,137.40	MGIC INVT CORP WIS COM
Equities	199,600	692,773.87	MGM CHINA HLDGS LT HKD1
Equities	521,000	1,808,292.53	MGM CHINA HLDGS LT HKD1
Equities	282,400	980,157.03	MGM CHINA HLDGS LT HKD1
Equities	23,900	630,960.00	MGM RESORTS INTERNATIONAL COM
Equities	29,046	766,814.40	MGM RESORTS INTERNATIONAL COM
Equities	1,700	13,532.00	MGP INGREDIENTS INC NEW COM
Equities	3,200	25,472.00	MGP INGREDIENTS INC NEW COM
Equities	679,140	288,855.37	MGT CONSULTING GP ORD GBP0.01
Equities	1,195	105,936.75	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	16,090	1,426,378.50	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	36,257	3,214,183.05	MICHAEL KORS HOLDINGS LTD COM NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	136	2,318.80	MICHAELS COS INC COM
Equities	6,300	752,673.74	MICHELIN (CGDE) EUR2
Equities	31,961	360,520.08	MICREL INC COM
Equities	3,700	41,736.00	MICREL INC COM
Equities	3,282	37,020.96	MICREL INC COM
Equities	77,300	1,147,247.84	MICRO FOCUS INTERNATIONAL PLC ORD GBP (POST CON)
Equities	2,690	131,298.90	MICROCHIP TECHNOLOGY INC COM
Equities	19,640	958,628.40	MICROCHIP TECHNOLOGY INC COM
Equities	100	773.00	MICROFINANCIAL INC COM STK
Equities	1	-	MICROMINT INC COM STK
Equities	55,100	1,815,545.00	MICRON TECH INC COM
Equities	96,324	3,173,875.80	MICRON TECH INC COM
Equities	4,000	271,600.00	MICROS SYS INC COM
Equities	24,800	1,683,920.00	MICROS SYS INC COM
Equities	6,723	456,491.70	MICROS SYS INC COM
Equities	8,370	568,323.00	MICROS SYS INC COM
Equities	15,411	412,398.36	MICROSEMI CORP COM
Equities	4,690	125,504.40	MICROSEMI CORP COM
Equities	30,300	810,828.00	MICROSEMI CORP COM
Equities	8,910	238,431.60	MICROSEMI CORP COM
Equities	43,425	1,810,822.50	MICROSOFT CORP COM
Equities	178,400	7,439,280.00	MICROSOFT CORP COM
Equities	24,520	1,022,484.00	MICROSOFT CORP COM
Equities	28,960	1,207,632.00	MICROSOFT CORP COM
Equities	37,147	1,549,029.90	MICROSOFT CORP COM
Equities	504,420	21,034,314.00	MICROSOFT CORP COM
Equities	673,222	28,073,357.40	MICROSOFT CORP COM
Equities	13,140	547,938.00	MICROSOFT CORP COM
Equities	94,800	3,953,160.00	MICROSOFT CORP COM
Equities	249,450	10,402,065.00	MICROSOFT CORP COM
Equities	172,900	7,209,930.00	MICROSOFT CORP COM
Equities	490	68,903.80	MICROSTRATEGY INC CL A NEW
Equities	863	121,355.06	MICROSTRATEGY INC CL A NEW
Equities	2,100	295,302.00	MICROSTRATEGY INC CL A NEW
Equities	513	1,031.13	MICROVISION INC
Equities	1,976	144,346.80	MID-AMER APT CMNTYS INC COM
Equities	7,194	525,521.70	MID-AMER APT CMNTYS INC COM
Equities	3,348	276,946.56	MIDDLEBY CORP COM
Equities	5,097	421,623.84	MIDDLEBY CORP COM
Equities	2,000	42,360.00	MIDDLESEX WTR CO COM
Equities	594	11,814.66	MIDSOUTH BANCORP INC COM
Equities	2,900	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	75	1,799.25	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	54,638	272,643.62	MILLENNIAL MEDIA INC COM USD0.001
Equities	4,100	123,984.00	MILLER HERMAN INC COM
Equities	5,346	161,663.04	MILLER HERMAN INC COM
Equities	1,940	39,925.20	MILLER INDS INC TENN COM NEW
Equities	4,179	382,560.08	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	9,259	65,646.31	MIMEDX GROUP INC COM
Equities	2,000	131,160.00	MINERALS TECHNOLOGIES INC COM
Equities	3,772	247,367.76	MINERALS TECHNOLOGIES INC COM
Equities	12,500	605,843.74	MIRACA HOLDINGS INC NPV
Equities	345,340	581,819.24	MIRVAC GROUP STAPLED SECURITIES
Equities	774,061	1,304,116.48	MIRVAC GROUP STAPLED SECURITIES
Equities	228	1,541.28	MISONIX INC COM
Equities	34,295	840,913.40	MISTRAS GROUP INC COM
Equities	2,489	61,030.28	MISTRAS GROUP INC COM
Equities	3,509	49,055.82	MITCHAM INDS INC COM
Equities	51,700	1,075,286.51	MITSUBISHI CORP NPV
Equities	173,000	2,134,642.91	MITSUBISHI ELEC CP NPV
Equities	70,000	863,728.35	MITSUBISHI ELEC CP NPV
Equities	153,000	1,887,863.38	MITSUBISHI ELEC CP NPV
Equities	106,733	2,635,005.51	MITSUBISHI ESTATE CO LTD
Equities	36,000	888,761.66	MITSUBISHI ESTATE CO LTD
Equities	176,000	1,097,991.21	MITSUBISHI HVY IND NPV
Equities	47,000	293,213.56	MITSUBISHI HVY IND NPV
Equities	101,000	630,097.23	MITSUBISHI HVY IND NPV
Equities	52,000	182,222.00	MITSUBISHI MATERLS NPV
Equities	113,000	395,982.43	MITSUBISHI MATERLS NPV
Equities	602,100	3,690,875.08	MITSUBISHI UFJ FIN NPV
Equities	519,500	3,184,536.79	MITSUBISHI UFJ FIN NPV
Equities	486,900	2,984,698.68	MITSUBISHI UFJ FIN NPV
Equities	89,100	546,183.31	MITSUBISHI UFJ FIN NPV
Equities	193,300	1,184,929.67	MITSUBISHI UFJ FIN NPV
Equities	440,200	1,203,646.41	MITSUBISHI UFJ FIN NPV
Equities	71,000	2,394,116.78	MITSUBISHI UFJ FIN NPV
Equities	41,360	1,394,657.32	MITSUBISHI UFJ FIN NPV
Equities	58,000	1,955,757.37	MITSUBISHI UFJ FIN NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	116,497	3,928,273.55	mitsui fUDOSAN CO LTD NPV
Equities	121,000	450,293.67	mitsui O.S.K.LINES NPV
Equities	1,558,800	3,200,536.99	MIZUHO FINANCIAL GROUP NPV
Equities	1,900	59,356.00	MKS INSTRS INC COM
Equities	5,024	156,949.76	MKS INSTRS INC COM
Equities	8,116	147,305.40	MLP COMPASS DIVERSIFIED HLDGS FORMERLY COMP SH BEN INT
Equities	4,600	131.10	MMRGLOBAL INC COM
Equities	1,800	86,202.00	MOBILE MINI INC COM
Equities	26,675	1,277,465.75	MOBILE MINI INC COM
Equities	4,569	218,809.41	MOBILE MINI INC COM
Equities	1,975,055	380,586.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Equities	1,100	17,391.00	MOCON INC COM
Equities	14,800	353,400.13	MODEC INC(JAPAN) NPV
Equities	17,197	190,026.85	MODEL N INC COM USD0.00015
Equities	2,500	39,350.00	MODINE MFG CO COM STK
Equities	32,600	513,124.00	MODINE MFG CO COM STK
Equities	3,426	53,925.24	MODINE MFG CO COM STK
Equities	4,900	77,126.00	MODINE MFG CO COM STK
Equities	2,650	9,911.00	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	6,252	23,382.48	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	2,690	372,134.60	MOHAWK INDS INC COM
Equities	5,382	744,545.88	MOHAWK INDS INC COM
Equities	12,196	1,687,194.64	MOHAWK INDS INC COM
Equities	1,400	62,482.00	MOLINA HEALTHCARE INC COM
Equities	2,419	107,959.97	MOLINA HEALTHCARE INC COM
Equities	12,000	535,560.00	MOLINA HEALTHCARE INC COM
Equities	4,980	369,316.80	MOLSON COORS BREWING CO CL B CL B
Equities	13,769	1,021,109.04	MOLSON COORS BREWING CO CL B CL B
Equities	14,922	1,106,615.52	MOLSON COORS BREWING CO CL B CL B
Equities	4,500	11,565.00	MOLYCORP INC COMMON STOCK
Equities	19,310	49,626.70	MOLYCORP INC COMMON STOCK
Equities	2,600	31,408.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	3,400	41,072.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	2,200	33,308.00	MONARCH CASINO & RESORT INC COM
Equities	2,600	39,364.00	MONARCH CASINO & RESORT INC COM
Equities	102,280	3,846,750.80	MONDELEZ INTL INC COM
Equities	106,400	4,001,704.00	MONDELEZ INTL INC COM
Equities	151,893	5,712,695.73	MONDELEZ INTL INC COM
Equities	81,200	3,053,932.00	MONDELEZ INTL INC COM
Equities	50,055	1,882,568.55	MONDELEZ INTL INC COM
Equities	28,800	524,849.63	MONDI LTD NPV
Equities	22,600	410,384.54	MONDI PLC GBP
Equities	88,700	1,610,668.51	MONDI PLC GBP
Equities	2,875	42,348.75	MONEYGRAM INTL INC COM NEW COM NEW
Equities	1,558	22,949.34	MONEYGRAM INTL INC COM NEW COM NEW
Equities	3,393	34,065.72	MONMOUTH REAL ESTATE CORP MD
Equities	2,500	105,875.00	MONOLITHIC PWR SYS INC COM
Equities	2,814	119,172.90	MONOLITHIC PWR SYS INC COM
Equities	3,807	107,243.19	MONOTYPE IMAGING HLDGS INC COM STK
Equities	2,050	109,039.50	MONRO MUFFLER BRAKE INC COM
Equities	2,465	131,113.35	MONRO MUFFLER BRAKE INC COM
Equities	4,195	523,284.30	MONSANTO CO NEW COM
Equities	28,300	3,530,142.00	MONSANTO CO NEW COM
Equities	47,104	5,875,752.96	MONSANTO CO NEW COM
Equities	32,640	4,071,513.60	MONSANTO CO NEW COM
Equities	14,059	1,753,719.66	MONSANTO CO NEW COM
Equities	22,345	1,587,165.35	MONSTER BEVERAGE CORP COM
Equities	7,400	525,622.00	MONSTER BEVERAGE CORP COM
Equities	20,550	1,459,666.50	MONSTER BEVERAGE CORP COM
Equities	12,207	867,063.21	MONSTER BEVERAGE CORP COM
Equities	11,880	843,836.40	MONSTER BEVERAGE CORP COM
Equities	10,500	745,815.00	MONSTER BEVERAGE CORP COM
Equities	1,900	134,957.00	MONSTER BEVERAGE CORP COM
Equities	6,600	43,164.00	MONSTER WORLDWIDE INC COM
Equities	9,642	63,058.68	MONSTER WORLDWIDE INC COM
Equities	30,405	629,079.45	MONTAGE TECH GROUP LTD COM STK
Equities	6,000	191,700.00	MONTPELIER RE HOLDINGS LTD COM
Equities	2,801	89,491.95	MONTPELIER RE HOLDINGS LTD COM
Equities	7,793	683,134.38	MOODYS CORP COM
Equities	9,280	813,484.80	MOODYS CORP COM
Equities	17,041	1,493,814.06	MOODYS CORP COM
Equities	1,900	138,491.00	MOOG INC CL A
Equities	3,654	266,340.06	MOOG INC CL A
Equities	191,200	6,181,496.00	MORGAN STANLEY COM STK USD0.01
Equities	9,180	296,789.40	MORGAN STANLEY COM STK USD0.01
Equities	99,140	3,205,196.20	MORGAN STANLEY COM STK USD0.01
Equities	126,815	4,099,928.95	MORGAN STANLEY COM STK USD0.01
Equities	32,961	1,065,629.13	MORGAN STANLEY COM STK USD0.01

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	62,184	2,010,408.72	MORGAN STANLEY COM STK USD0.01
Equities	1,795,328	192,727.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Equities	338,388	101,501.00	MORGAN STANLEY VENTURE PTRS III, LP
Equities	1,500	11,895.00	MORGANS HOTEL GROUP CO COM STK
Equities	1,168	9,262.24	MORGANS HOTEL GROUP CO COM STK
Equities	1,200	86,172.00	MORNINGSTAR INC COM STK
Equities	1,762	126,529.22	MORNINGSTAR INC COM STK
Equities	4,425	317,759.25	MORNINGSTAR INC COM STK
Equities	15,000	741,750.00	MOSAIC CO/THE
Equities	28,317	1,400,275.65	MOSAIC CO/THE
Equities	6,000	18,840.00	MOSYS INC COM STK
Equities	21,482	523,086.70	MOTORCAR PTS & ACCESSORIES INC COM
Equities	13,814	919,597.98	MOTOROLA SOLUTIONS INC
Equities	19,857	1,321,880.49	MOTOROLA SOLUTIONS INC
Equities	48,557	3,232,439.49	MOTOROLA SOLUTIONS INC
Equities	11,200	745,584.00	MOTOROLA SOLUTIONS INC
Equities	1,000	41,670.00	MOVADO GROUP INC COM
Equities	28,920	1,205,096.40	MOVADO GROUP INC COM
Equities	924	38,503.08	MOVADO GROUP INC COM
Equities	1,995	29,506.05	MOVE INC COM NEW COM NEW
Equities	50,000	-	MOVE INC FRAC SHS
Equities	9,408	266,152.32	MRC GLOBAL INC COM
Equities	15,000	424,350.00	MRC GLOBAL INC COM
Equities	27,800	671,502.89	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	1,900	109,212.00	MSA SAFETY INC COM
Equities	2,542	146,114.16	MSA SAFETY INC COM
Equities	1,390	132,939.60	MSC INDL DIRECT INC CL A COM
Equities	14,500	1,386,780.00	MSC INDL DIRECT INC CL A COM
Equities	4,289	410,199.96	MSC INDL DIRECT INC CL A COM
Equities	15,035	689,354.75	MSCI INC COMMON
Equities	8,062	369,642.70	MSCI INC COMMON
Equities	10,172	466,386.20	MSCI INC COMMON
Equities	4,400	23,540.00	MTR GAMING GROUP INC COM
Equities	3,343	226,521.68	MTS SYS CORP COM
Equities	1,800	121,968.00	MTS SYS CORP COM
Equities	1,261	85,445.36	MTS SYS CORP COM
Equities	5,000	147,050.00	MUELLER INDS INC COM
Equities	7,768	228,456.88	MUELLER INDS INC COM
Equities	22,817	197,138.88	MUELLER WTR PRODS INC COM SER A STK
Equities	4,700	1,041,827.26	MUENCHENER RUECKVE NPV(REGD)
Equities	1,504	333,384.72	MUENCHENER RUECKVE NPV(REGD)
Equities	1,351	54,053.51	MULTI-COLOR CORP COM
Equities	2,100	23,184.00	MULTI-FINELINE ELECTRONIX INC COM
Equities	3,362	99,649.68	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	12,700	1,188,576.08	MURATA MANUFACTURING CO. NPV
Equities	1,200	112,306.40	MURATA MANUFACTURING CO. NPV
Equities	2,600	243,330.54	MURATA MANUFACTURING CO. NPV
Equities	14,160	941,356.80	MURPHY OIL CORP COM
Equities	10,170	676,101.60	MURPHY OIL CORP COM
Equities	16,600	1,103,568.00	MURPHY OIL CORP COM
Equities	14,991	996,601.68	MURPHY OIL CORP COM
Equities	6,700	445,416.00	MURPHY OIL CORP COM
Equities	3,540	173,070.60	MURPHY USA INC COM
Equities	2,117	103,500.13	MURPHY USA INC COM
Equities	4,081	199,520.09	MURPHY USA INC COM
Equities	372	7,097.76	MUTUALFIRST FINL INC COM
Equities	900	127,791.00	MWI VETERINARY SUPPLY INC COM STK
Equities	1,014	143,977.86	MWI VETERINARY SUPPLY INC COM STK
Equities	2,400	48,216.00	MYERS INDS INC COM
Equities	1,223	24,570.07	MYERS INDS INC COM
Equities	30,440	1,569,486.40	MYLAN INC
Equities	33,006	1,701,789.36	MYLAN INC
Equities	20,300	1,046,668.00	MYLAN INC
Equities	34,284	1,767,683.04	MYLAN INC
Equities	60,349	3,111,594.44	MYLAN INC
Equities	2,499	63,299.67	MYR GROUP INC DEL COM STK
Equities	1,890	306.36	MYREXIS INC COM
Equities	7,560	294,235.20	MYRIAD GENETICS INC COM
Equities	6,004	233,675.68	MYRIAD GENETICS INC COM
Equities	200	230,120.00	N V R INC COM
Equities	362	416,517.20	N V R INC COM
Equities	1,300	52,429.00	N W PIPE CO COM
Equities	147	1,406.79	N.E BANCORP COM NEW
Equities	28,755	844,534.35	NABORS INDUSTRIES COM USD0.10
Equities	23,600	693,132.00	NABORS INDUSTRIES COM USD0.10
Equities	93,743	2,753,231.91	NABORS INDUSTRIES COM USD0.10
Equities	26,551	779,802.87	NABORS INDUSTRIES COM USD0.10
Equities	30,900	907,533.00	NABORS INDUSTRIES COM USD0.10



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	37,159	1,091,359.83	NABORS INDUSTRIES COM USD0.10
Equities	138,200	3,055,801.79	NABTESCO CORP NPV
Equities	500	25,300.00	NACCO IND INC CL A COM
Equities	25	1,265.00	NACCO IND INC CL A COM
Equities	900	16,425.00	NANOMETRICS INC COM DELAWARE
Equities	2,500	45,625.00	NANOMETRICS INC COM DELAWARE
Equities	3,780	20,525.40	NAPCO SECURITY TECHNOLOGIES INC
Equities	1,400	33,110.00	NASB FINL INC COM
Equities	1,700	40,205.00	NASB FINL INC COM
Equities	9,660	373,069.20	NASDAQ OMX GROUP
Equities	10,008	386,508.96	NASDAQ OMX GROUP
Equities	56,900	6,696,162.61	NASPERS 'N' ZAR0.02
Equities	6,826	21,024.08	NATIONAL AMERN UNIV HLDGS INC COM
Equities	2,280	43,137.60	NATIONAL BEVERAGE CORP COM
Equities	4,200	79,464.00	NATIONAL BEVERAGE CORP COM
Equities	4,187	83,488.78	NATIONAL BK HLDGS CORP CL A COM STK
Equities	1,900	33,269.00	NATIONAL CINEMEDIA INC COM
Equities	6,196	108,491.96	NATIONAL CINEMEDIA INC COM
Equities	5,455	94,917.00	NATIONAL GEN HLDGS CORP COM
Equities	284,576	4,087,291.27	NATIONAL GRID ORD GBPO.113953
Equities	105,300	1,512,396.58	NATIONAL GRID ORD GBPO.113953
Equities	13,200	189,588.18	NATIONAL GRID ORD GBPO.113953
Equities	1,200	75,072.00	NATIONAL HEALTH INVS INC COM
Equities	3,515	219,898.40	NATIONAL HEALTH INVS INC COM
Equities	4,650	150,613.50	NATIONAL INSTRS CORP COM
Equities	8,177	264,853.03	NATIONAL INSTRS CORP COM
Equities	25,462	2,096,795.70	NATIONAL OILWELL VARCO COM STK
Equities	42,924	3,534,791.40	NATIONAL OILWELL VARCO COM STK
Equities	43,805	3,607,341.75	NATIONAL OILWELL VARCO COM STK
Equities	9,300	765,855.00	NATIONAL OILWELL VARCO COM STK
Equities	5,163	54,624.54	NATIONAL PENN BANCSHARES INC COM
Equities	9,672	102,329.76	NATIONAL PENN BANCSHARES INC COM
Equities	4,700	174,793.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	11,657	433,523.83	NATIONAL RETAIL PPTYS INC COM STK
Equities	300	74,823.00	NATIONAL WESTN LIFE INS CO CL A
Equities	2	498.82	NATIONAL WESTN LIFE INS CO CL A
Equities	2,952	107,157.60	NATIONSTAR MTG HLDGS INC COM STK
Equities	21,269	772,064.70	NATIONSTAR MTG HLDGS INC COM STK
Equities	2,065	74,959.50	NATIONSTAR MTG HLDGS INC COM STK
Equities	47,210	2,006,031.64	NATL BK OF CANADA COM NPV
Equities	24,400	1,036,796.70	NATL BK OF CANADA COM NPV
Equities	5,490	429,867.00	NATL FUEL GAS CO COM
Equities	7,648	598,838.40	NATL FUEL GAS CO COM
Equities	600	33,774.00	NATL HEALTHCARE CORP COM
Equities	898	50,548.42	NATL HEALTHCARE CORP COM
Equities	1,300	36,426.00	NATL INTST CORP COM STK
Equities	2,907	81,454.14	NATL INTST CORP COM STK
Equities	900	65,556.00	NATL PRESTO INDS INC COM
Equities	500	36,420.00	NATL PRESTO INDS INC COM
Equities	1,200	6,468.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	5,338	176,474.28	NATURAL GAS SVCS GROUP INC COM
Equities	1,232	26,377.12	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	1,800	45,252.00	NATUS MED INC DEL COM
Equities	3,000	75,420.00	NATUS MED INC DEL COM
Equities	6,400	70,976.00	NAUTILUS INC COM
Equities	4,872	4,020,676.02	NAVER CORPORATION KRW500
Equities	1,498	1,236,242.34	NAVER CORPORATION KRW500
Equities	6,820	10,093.60	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	27,900	494,109.00	NAVIENT CORP COM
Equities	38,718	685,695.78	NAVIENT CORP COM
Equities	2,700	47,115.00	NAVIGANT CONSULTING INC COM
Equities	3,270	57,061.50	NAVIGANT CONSULTING INC COM
Equities	700	46,935.00	NAVIGATORS GROUP INC COM
Equities	831	55,718.55	NAVIGATORS GROUP INC COM
Equities	800	53,640.00	NAVIGATORS GROUP INC COM
Equities	4,290	160,789.20	NAVISTAR INTL CORP NEW COM
Equities	6,284	235,524.32	NAVISTAR INTL CORP NEW COM
Equities	1,700	40,834.00	NBT BANCORP INC COM
Equities	3,725	89,474.50	NBT BANCORP INC COM
Equities	200	3,886.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	1,617	31,418.31	NCI BUILDING SYSTEMS INC COM NEW
Equities	2,000	17,760.00	NCI INC CL A CL A
Equities	9,100	319,319.00	NCR CORP COM
Equities	14,822	520,103.98	NCR CORP COM
Equities	290,000	924,633.53	NEC CORP NPV
Equities	18,850	406,049.07	NEDBANK GROUP LTD ZAR1
Equities	40,870	880,383.31	NEDBANK GROUP LTD ZAR1
Equities	800	42,520.00	NEENAH PAPER INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,172	62,291.80	NEENAH PAPER INC COM
Equities	2,500	132,875.00	NEENAH PAPER INC COM
Equities	5,800	74,356.00	NEKTAR THERAPEUTICS COM
Equities	10,526	134,943.32	NEKTAR THERAPEUTICS COM
Equities	1,700	70,431.00	NELNET INC CL A CL A
Equities	1,907	79,007.01	NELNET INC CL A CL A
Equities	2,709	109,633.23	NEOGEN CORP COM
Equities	3,300	-	NEON COMMUNICATIONS INC COM
Equities	17,512	54,812.56	NEONODE INC COM NEW STOCK
Equities	7,797	46,937.94	NEPHROGENEX INC COM
Equities	12,380	241,538.58	NESTE OIL OYJ NPV
Equities	26,850	523,853.88	NESTE OIL OYJ NPV
Equities	86,222	6,679,579.84	NESTLE SA CHF0.10(REGD)
Equities	61,776	4,785,759.13	NESTLE SA CHF0.10(REGD)
Equities	8,022	621,460.76	NESTLE SA CHF0.10(REGD)
Equities	4,417	342,183.02	NESTLE SA CHF0.10(REGD)
Equities	9,590	742,933.02	NESTLE SA CHF0.10(REGD)
Equities	13,980	1,083,024.36	NESTLE SA CHF0.10(REGD)
Equities	6,350	491,931.66	NESTLE SA CHF0.10(REGD)
Equities	8,700	673,985.12	NESTLE SA CHF0.10(REGD)
Equities	11,140	406,832.80	NETAPP INC COM STK
Equities	28,949	1,057,217.48	NETAPP INC COM STK
Equities	33,100	1,208,812.00	NETAPP INC COM STK
Equities	346,400	934,478.20	NETCARE LTD ZAR0.01
Equities	50,432	3,951,851.52	NETEASE INC
Equities	8,300	650,388.00	NETEASE INC
Equities	18,100	1,418,316.00	NETEASE INC
Equities	1,735	764,441.00	NETFLIX INC COM STK
Equities	6,000	2,643,600.00	NETFLIX INC COM STK
Equities	3,000	1,321,800.00	NETFLIX INC COM STK
Equities	5,307	2,338,264.20	NETFLIX INC COM STK
Equities	3,600	1,586,160.00	NETFLIX INC COM STK
Equities	2,100	73,017.00	NETGEAR INC COM
Equities	3,124	108,621.48	NETGEAR INC COM
Equities	1,682	2,169.78	NETLIST INC COM STK
Equities	3,900	172,926.00	NETSCOUT SYS INC COM
Equities	3,289	145,834.26	NETSCOUT SYS INC COM
Equities	8,400	372,456.00	NETSCOUT SYS INC COM
Equities	42	162.96	NETSOL TECHNOLOGIES INC COM
Equities	42,200	3,666,336.00	NETSUITE INC COM STK
Equities	2,500	217,200.00	NETSUITE INC COM STK
Equities	2,796	242,916.48	NETSUITE INC COM STK
Equities	18,391	77,610.02	NEURALSTEM INC COM STK
Equities	3,600	53,424.00	NEUROCRINE BIOSCIENCES INC COM
Equities	6,000	89,040.00	NEUROCRINE BIOSCIENCES INC COM
Equities	19	36.86	NEUROMETRIX INC COM
Equities	3,700	96,274.00	NEUSTAR INC CL A
Equities	5,595	145,581.90	NEUSTAR INC CL A
Equities	34,393	285,213.34	NEW BRITAIN PALM O ORD NPV
Equities	1,344,941	347,706.00	NEW ENTERPRISE ASSOC 8A, LP
Equities	5,819,404	1,150,313.00	NEW ENTERPRISE ASSOC IX, LP
Equities	514,432	13,014.00	NEW ENTERPRISE ASSOC VII, LP
Equities	5,139,345	736,396.00	NEW ENTERPRISE ASSOC VIII, LP
Equities	1,430,152	645,047.00	NEW ENTERPRISE ASSOC X, LP
Equities	5,779,267	5,654,413.00	NEW ENTERPRISE ASSOC XI, LP
Equities	4,916,721	6,886,448.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Equities	541	7,633.51	NEW MEDIA INVT GROUP INC COM
Equities	750,187	621,956.00	NEW MOUNTAIN PARTNERS II, LP
Equities	44,837	666,277.82	NEW MTN FIN CORP COM
Equities	7,500	47,250.00	NEW RESIDENTIAL INVT CORP COM
Equities	22,877	144,125.10	NEW RESIDENTIAL INVT CORP COM
Equities	224,000	254,914.94	NEW WORLD DEVELOPMENT CO HKD1
Equities	25,500	407,490.00	NEW YORK CMNTY BANCORP INC COM
Equities	44,722	714,657.56	NEW YORK CMNTY BANCORP INC COM
Equities	4,737	36,995.97	NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02
Equities	14,419	159,474.14	NEW YORK REIT INC COM
Equities	8,200	124,722.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	9,849	149,803.29	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	2,635	21,238.10	NEWBRIDGE BANCOR CL A COMMON STOCK
Equities	7,500	35,925.00	NEWCASTLE INVT CORP NEW COM
Equities	32,410	155,243.90	NEWCASTLE INVT CORP NEW COM
Equities	14,600	452,454.00	NEWELL RUBBERMAID INC COM
Equities	25,193	780,731.07	NEWELL RUBBERMAID INC COM
Equities	7,500	331,500.00	NEWFIELD EXPLORATION
Equities	45,295	2,002,039.00	NEWFIELD EXPLORATION
Equities	13,047	576,677.40	NEWFIELD EXPLORATION
Equities	10,900	481,780.00	NEWFIELD EXPLORATION
Equities	100	2,655.00	NEWLINK GENETICS CORP COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,203	58,489.65	NEWLINK GENETICS CORP COM STK
Equities	3,631	1,423,751.41	NEWMARKET CORP COM
Equities	800	313,688.00	NEWMARKET CORP COM
Equities	1,016	398,383.76	NEWMARKET CORP COM
Equities	33,370	848,932.80	NEWMONT MINING CORP NEW COM
Equities	44,566	1,133,759.04	NEWMONT MINING CORP NEW COM
Equities	4,900	61,054.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	23,987	298,878.02	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3,100	57,350.00	NEWPORT CORP COM
Equities	4,370	80,845.00	NEWPORT CORP COM
Equities	3,400	62,900.00	NEWPORT CORP COM
Equities	8,700	152,241.12	NEWS CORP NEW CDI NPV CLASS B (NEW)
Equities	27,250	488,865.00	NEWS CORP NEW CL A CL A
Equities	43,585	781,914.90	NEWS CORP NEW CL A CL A
Equities	61,700	1,106,898.00	NEWS CORP NEW CL A CL A
Equities	3,000	42,180.00	NEWSTAR FINL INC COMSTK
Equities	5,300	14,522.00	NEWTEK BUSINESS SVCS INC
Equities	1,800	92,898.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	2,532	130,676.52	NEXSTAR BROADCASTING GROUP INC CL A
Equities	5,900	653,205.47	NEXT ORD GBPO.10
Equities	7,798	863,338.35	NEXT ORD GBPO.10
Equities	16,900	1,871,046.19	NEXT ORD GBPO.10
Equities	25,185	2,580,958.80	NEXTERA ENERGY INC COM
Equities	22,705	2,326,808.40	NEXTERA ENERGY INC COM
Equities	39,979	4,097,047.92	NEXTERA ENERGY INC COM
Equities	64,000	4,246,726.40	NEXTERA ENERGY INC CORP UNIT
Equities	26,000	590,296.63	NGK INSULATORS LTD NPV
Equities	7,000	136,745.47	NH FOODS LTD NPV
Equities	15,000	293,026.01	NH FOODS LTD NPV
Equities	600	9,132.00	NH THRIFT BANCSHARES INC COM
Equities	15,000	140,664.33	NHK SPRING CO LTD NPV
Equities	5,800	91,930.00	NIC INC COM
Equities	5,609	88,902.65	NIC INC COM
Equities	9,900	607,456.69	NIDEC CORPORATION NPV
Equities	15,800	969,476.33	NIDEC CORPORATION NPV
Equities	5,600	343,611.87	NIDEC CORPORATION NPV
Equities	24,025	1,163,050.25	NIELSEN N.V
Equities	27,048	1,309,393.68	NIELSEN N.V
Equities	108,070	680,634.55	NIEUWE STEEN EURO.46
Equities	12,690	6,979.50	NII HLDGS INC COM NEW CL B NEW
Equities	16,672	9,169.60	NII HLDGS INC COM NEW CL B NEW
Equities	11,800	915,090.00	NIKE INC CL B
Equities	5,000	387,750.00	NIKE INC CL B
Equities	42,420	3,289,671.00	NIKE INC CL B
Equities	66,739	5,175,609.45	NIKE INC CL B
Equities	11,350	880,192.50	NIKE INC CL B
Equities	21,462	1,664,378.10	NIKE INC CL B
Equities	1,700	203,469.72	NINTENDO CO LTD NPV
Equities	24,000	507,931.49	NIPPON PAINT CO NPV
Equities	52,000	1,100,518.24	NIPPON PAINT CO NPV
Equities	285	664,498.30	NIPPON PROLOGIS RE IT
Equities	97,000	310,231.48	NIPPON STEEL AND SUMITOMO METAL CORPORATION
Equities	10,500	654,844.28	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	46,846	2,921,603.36	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	44,400	2,769,055.82	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	4,594	286,509.96	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	10,040	626,155.87	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	18,300	1,141,300.03	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	17,000	1,060,224.08	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	13,900	546,826.00	NISOURCE INC COM
Equities	27,716	1,090,347.44	NISOURCE INC COM
Equities	29,500	1,160,530.00	NISOURCE INC COM
Equities	61,536	3,365,178.82	NITORI HOLDINGS NPV
Equities	2,200	125,752.00	NJ RES CORP COM
Equities	39,564	2,261,478.24	NJ RES CORP COM
Equities	3,744	214,007.04	NJ RES CORP COM
Equities	33,400	899,414.64	NKSJ HOLDINGS INC NPV
Equities	9,749	669,603.69	NKT HOLDING DKK20
Equities	2,600	24,154.00	NL INDS INC COM NEW
Equities	1,355	12,587.95	NL INDS INC COM NEW
Equities	716	18,315.28	NN INC COM
Equities	39,504	588,016.24	NOBEL BIOCARE HOLD CHF.4
Equities	43,320	1,453,819.20	NOBLE CORP PLC COMMON STOCK
Equities	29,623	994,147.88	NOBLE CORP PLC COMMON STOCK
Equities	16,680	1,292,032.80	NOBLE ENERGY INC COM
Equities	32,578	2,523,491.88	NOBLE ENERGY INC COM
Equities	806,000	885,749.81	NOBLE GROUP HKD0.25
Equities	150,700	1,066,599.87	NOMURA HOLDINGS NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,358	46,701.62	NOODLES & CO CL A CL A
Equities	214,600	3,027,033.74	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	5,000	400,950.00	NORDSON CORP COM
Equities	5,850	469,111.50	NORDSON CORP COM
Equities	6,880	467,358.40	NORDSTROM INC COM
Equities	12,906	876,704.58	NORDSTROM INC COM
Equities	22,776	1,547,173.68	NORDSTROM INC COM
Equities	11,600	787,988.00	NORDSTROM INC COM
Equities	14,010	1,443,450.30	NORFOLK SOUTHN CORP COM
Equities	28,557	2,942,227.71	NORFOLK SOUTHN CORP COM
Equities	10,400	1,071,512.00	NORFOLK SOUTHN CORP COM
Equities	19,300	103,257.50	NORSK HYDRO ASA NOK1.098
Equities	41,900	224,170.43	NORSK HYDRO ASA NOK1.098
Equities	1,390	124,766.40	NORTEK INC COM NEW COM NEW
Equities	60	1,307.40	NORTH VY BANCORP COM NEW
Equities	13,190	623,491.30	NORTHEAST UTILITIES COM
Equities	16,540	781,845.80	NORTHEAST UTILITIES COM
Equities	30,965	1,463,715.55	NORTHEAST UTILITIES COM
Equities	9,200	434,884.00	NORTHEAST UTILITIES COM
Equities	4,300	70,047.00	NORTHERN OIL & GAS INC NEV COM STK
Equities	3,991	65,013.39	NORTHERN OIL & GAS INC NEV COM STK
Equities	110,300	7,082,363.00	NORTHERN TR CORP COM
Equities	18,927	1,215,302.67	NORTHERN TR CORP COM
Equities	19,542	1,254,791.82	NORTHERN TR CORP COM
Equities	19,397	1,245,481.37	NORTHERN TR CORP COM
Equities	1,733	22,719.63	NORTHFIELD BANCORP INC DEL COM USD0.01
Equities	28	715.96	NORTHRIM BANCORP INC COM
Equities	8,505	1,017,453.15	NORTHROP GRUMMAN CORP COM
Equities	9,918	1,186,490.34	NORTHROP GRUMMAN CORP COM
Equities	19,330	2,312,447.90	NORTHROP GRUMMAN CORP COM
Equities	20,530	2,456,003.90	NORTHROP GRUMMAN CORP COM
Equities	30,830	3,688,192.90	NORTHROP GRUMMAN CORP COM
Equities	2,700	36,639.00	NORTHWEST BANCSHARES INC MD COM
Equities	8,688	117,896.16	NORTHWEST BANCSHARES INC MD COM
Equities	1,600	75,440.00	NORTHWEST NAT GAS CO COM
Equities	444	20,934.60	NORTHWEST NAT GAS CO COM
Equities	1,800	93,942.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	2,823	147,332.37	NORTHWESTERN CORP COM NEW COM NEW
Equities	9,355	296,553.50	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	8,946	283,588.20	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	346	9,861.00	NORWOOD FINL CORP COM
Equities	12,868	1,165,201.17	NOVARTIS AG CHF0.50 (REGD)
Equities	51,720	4,683,261.16	NOVARTIS AG CHF0.50 (REGD)
Equities	73,839	6,686,143.10	NOVARTIS AG CHF0.50 (REGD)
Equities	63,976	5,793,045.56	NOVARTIS AG CHF0.50 (REGD)
Equities	5,200	470,861.52	NOVARTIS AG CHF0.50 (REGD)
Equities	7,527	681,572.06	NOVARTIS AG CHF0.50 (REGD)
Equities	16,319	1,477,690.23	NOVARTIS AG CHF0.50 (REGD)
Equities	13,000	1,177,153.81	NOVARTIS AG CHF0.50 (REGD)
Equities	15,300	1,385,419.49	NOVARTIS AG CHF0.50 (REGD)
Equities	17,295	1,566,067.32	NOVARTIS AG CHF0.50 (REGD)
Equities	1,900	3,629.00	NOVATEL WIRELESS INC COM NEW
Equities	3,699	7,065.09	NOVATEL WIRELESS INC COM NEW
Equities	84,378	389,826.36	NOVAVAX INC COM
Equities	13,614	62,896.68	NOVAVAX INC COM
Equities	64,610	2,973,493.35	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	82,510	3,797,290.46	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	17,765	817,584.11	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	4,585	211,011.72	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	227,900	10,488,455.89	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	9,940	457,460.52	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	6,365	230,476.65	NOW INC COM
Equities	8,791	318,322.11	NOW INC COM
Equities	5,500	181,775.00	NPS PHARMACEUTICALS INC COM
Equities	9,974	329,640.70	NPS PHARMACEUTICALS INC COM
Equities	18,638	693,333.60	NRG ENERGY INC COM NEW
Equities	33,371	1,241,401.20	NRG ENERGY INC COM NEW
Equities	96,244	3,580,276.80	NRG ENERGY INC COM NEW
Equities	43,300	1,610,760.00	NRG ENERGY INC COM NEW
Equities	2,902	151,049.10	NRG YIELD INC COM CL A COM CL A
Equities	800	9,968.00	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	1,632	20,334.72	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	776	411.66	NTN BUZZTIME INC
Equities	71,600	1,224,137.01	NTT DOCOMO NPV
Equities	164,900	2,819,276.44	NTT DOCOMO NPV
Equities	209,200	3,576,668.48	NTT DOCOMO NPV
Equities	2,700	199,692.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	27,730	2,050,910.80	NU SKIN ENTERPRISES INC CL A CL A

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	5,204	384,887.84	NU SKIN ENTERPRISES INC CL A CL A
Equities	15,700	294,689.00	NUANCE COMMUNICATIONS INC COM
Equities	23,113	433,831.01	NUANCE COMMUNICATIONS INC COM
Equities	16,955	835,033.75	NUCOR CORP COM
Equities	10,670	525,497.50	NUCOR CORP COM
Equities	29,149	1,435,588.25	NUCOR CORP COM
Equities	10,300	507,275.00	NUCOR CORP COM
Equities	7	80.43	NUMEREX CORP N Y COM
Equities	2,100	50,106.00	NUTRACEUTICAL INTL CORP COM
Equities	1,700	29,087.00	NUTRI SYS INC NEW COM
Equities	1,467	25,100.37	NUTRI SYS INC NEW COM
Equities	8,200	140,302.00	NUTRI SYS INC NEW COM
Equities	2,100	74,697.00	NUVASIVE INC COM
Equities	5,158	183,470.06	NUVASIVE INC COM
Equities	3,412	68,615.32	NUVERRA ENVIRONMENTAL SOLUTIONS INC COM NEW COM NEW
Equities	3,333	67,026.63	NUVERRA ENVIRONMENTAL SOLUTIONS INC COM NEW COM NEW
Equities	100	5,559.00	NVE CORP COM NEW COM NEW
Equities	36,000	667,440.00	NVIDIA CORP COM
Equities	47,933	888,677.82	NVIDIA CORP COM
Equities	185,067	3,431,142.18	NVIDIA CORP COM
Equities	62,790	4,155,442.20	NXP SEMICONDUCTORS N V COM STK
Equities	7,540	498,997.20	NXP SEMICONDUCTORS N V COM STK
Equities	16,280	1,077,410.40	NXP SEMICONDUCTORS N V COM STK
Equities	2,400	34,488.00	NXSTAGE MED INC COM STK
Equities	49,700	714,189.00	NXSTAGE MED INC COM STK
Equities	4,876	70,068.12	NXSTAGE MED INC COM STK
Equities	2,180	328,308.00	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	6,328	952,996.80	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	9,610	1,447,266.00	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	8,390	1,263,534.00	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	12,184,289	6,657,029.00	OAK INVESTMENT PARTNERS XI, LP
Equities	1,123,986	34,396.00	OAK INVESTMENT PTRS VII, LP
Equities	1	59,567.00	OAK INVESTMENT PTRS VIII, LP
Equities	27,506	1,537,310.34	OASIS PETE INC NEW COM STK
Equities	2,100	117,369.00	OASIS PETE INC NEW COM STK
Equities	61,384	3,430,751.76	OASIS PETE INC NEW COM STK
Equities	8,578	479,424.42	OASIS PETE INC NEW COM STK
Equities	24,200	797,867.82	OBIC CO LTD NPV
Equities	32,600	3,345,738.00	OCCIDENTAL PETROLEUM CORP
Equities	44,980	4,616,297.40	OCCIDENTAL PETROLEUM CORP
Equities	71,065	7,293,400.95	OCCIDENTAL PETROLEUM CORP
Equities	8,850	908,275.50	OCCIDENTAL PETROLEUM CORP
Equities	10,729	1,101,117.27	OCCIDENTAL PETROLEUM CORP
Equities	4,474	349,553.62	OCEANEERING INTL INC COM
Equities	14,440	1,128,197.20	OCEANEERING INTL INC COM
Equities	2,800	46,368.00	OCEANFIRST FINL CORP COM
Equities	3,150	52,164.00	OCEANFIRST FINL CORP COM
Equities	2,800	6,160.00	OCLARO INC COM NEW
Equities	23,265	51,183.00	OCLARO INC COM NEW
Equities	510,481	728,577.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	711,044	7,692.00	OCM OPPORTUNITIES FUND II, LP
Equities	13,374	44,039.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	1	11,831.00	OCM OPPORTUNITIES FUND IV, LP
Equities	2	355,018.00	OCM OPPORTUNITIES FUND V, LP
Equities	2,874,148	2,387,567.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	120	370.80	OCULUS INNOVATIVE SCIENCES INC COM NEW COM NEW
Equities	13,795	511,794.50	OCWEN FINL CORP COM NEW COM NEW
Equities	4,800	178,080.00	OCWEN FINL CORP COM NEW COM NEW
Equities	10,491	389,216.10	OCWEN FINL CORP COM NEW COM NEW
Equities	6,307,608	5,411,244.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	5,520	9,273.60	ODYSSEY MARINE EXPL INC COM
Equities	30,074	171,121.06	OFFICE DEPOT INC COM
Equities	168,500	958,765.00	OFFICE DEPOT INC COM
Equities	42,350	240,971.50	OFFICE DEPOT INC COM
Equities	38,800	220,772.00	OFFICE DEPOT INC COM
Equities	2,100	38,661.00	OFB BANCORP COM
Equities	5,538	101,954.58	OFB BANCORP COM
Equities	15,700	613,556.00	OGE ENERGY CORP COM
Equities	18,424	720,009.92	OGE ENERGY CORP COM
Equities	875	20,020.00	OHIO VY BANC CORP COM
Equities	11,220	719,089.80	OIL STS INTL INC COM ISIN US6780261052
Equities	4,590	294,173.10	OIL STS INTL INC COM ISIN US6780261052
Equities	8,412	539,125.08	OIL STS INTL INC COM ISIN US6780261052
Equities	25,100	241,324.71	OKUMA CORPORATION NPV
Equities	3,200	15,904.00	OLD 2ND BANCORP INC DEL COM
Equities	3,900	248,352.00	OLD DOMINION FGHT LINE INC COM
Equities	6,219	396,025.92	OLD DOMINION FGHT LINE INC COM
Equities	4,200	59,976.00	OLD NATL BANCORP IND COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	9,537	136,188.36	OLD NATL BANCORP IND COM
Equities	15,100	249,754.00	OLD REP INTL CORP COM
Equities	17,427	288,242.58	OLD REP INTL CORP COM
Equities	4,100	110,372.00	OLIN CORP COM
Equities	4,882	131,423.44	OLIN CORP COM
Equities	1,500	37,125.00	OLYMPIC STL INC COM
Equities	33,300	1,147,199.05	OLYMPUS CORP NPV
Equities	20,300	699,343.57	OLYMPUS CORP NPV
Equities	154,000	5,305,364.99	OLYMPUS CORP NPV
Equities	958,654	16,794.00	OLYMPUS GROWTH FUND III, LP
Equities	4,860,438	4,342,220.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Equities	5,720,467	4,602,752.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Equities	1,700	55,131.00	OM GROUP INC COM
Equities	2,413	78,253.59	OM GROUP INC COM
Equities	1,000	19,620.00	OMEGA FLEX INC COM
Equities	600	11,772.00	OMEGA FLEX INC COM
Equities	15,835	583,678.10	OMEGA HEALTHCARE INVS INC REIT
Equities	4,100	151,126.00	OMEGA HEALTHCARE INVS INC REIT
Equities	27,834	1,025,961.24	OMEGA HEALTHCARE INVS INC REIT
Equities	11,334	417,771.24	OMEGA HEALTHCARE INVS INC REIT
Equities	1,400	19,152.00	OMEGA PROTEIN CORP COM
Equities	4,748	82,615.20	OMEROS CORP COM
Equities	50,100	1,085,658.94	OMNIA HLDGS NPV
Equities	5,990	398,754.30	OMNICARE INC COM
Equities	9,226	614,174.82	OMNICARE INC COM
Equities	2,400	68,904.00	OMNICELL INC COM
Equities	2,485	71,344.35	OMNICELL INC COM
Equities	12,300	876,006.00	OMNICOM GROUP INC COM
Equities	23,198	1,652,161.56	OMNICOM GROUP INC COM
Equities	8,300	591,126.00	OMNICOM GROUP INC COM
Equities	3,500	76,930.00	OMNIVISION TECHNOLOGIES INC COM
Equities	5,743	126,231.14	OMNIVISION TECHNOLOGIES INC COM
Equities	19,800	435,204.00	OMNIVISION TECHNOLOGIES INC COM
Equities	2,607	23,697.63	OMNOVA SOLUTIONS INC COM
Equities	30,700	1,294,003.26	OMRON CORP NPV
Equities	26,800	1,210,876.20	OMV AG NPV
Equities	4,740	214,162.43	OMV AG NPV
Equities	10,280	464,470.42	OMV AG NPV
Equities	3,375	120,048.75	ON ASSIGNMENT INC COM
Equities	29,030	265,334.20	ON SEMICONDUCTOR CORP COM
Equities	32,849	300,239.86	ON SEMICONDUCTOR CORP COM
Equities	48,500	443,290.00	ON SEMICONDUCTOR CORP COM
Equities	7,552	28,168.96	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	1,600	5,968.00	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	4,747	110,605.10	ONCOMED PHARMACEUTICALS INC COM
Equities	3,250	122,687.50	ONE GAS INC COM
Equities	4,628	174,707.00	ONE GAS INC COM
Equities	5,100	79,254.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	56	870.24	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	8,245	561,319.60	ONEOK INC COM STK
Equities	10,200	694,416.00	ONEOK INC COM STK
Equities	19,884	1,353,702.72	ONEOK INC COM STK
Equities	4,062,641	4,152,892.00	ONEX PARTNERS II, LP
Equities	4,576,761	4,976,112.00	ONEX PARTNERS, LP
Equities	8,100	713,212.58	ONO PHARMACEUTICAL NPV
Equities	1,490	6,883.80	ONVIA INC COM NEW
Equities	8,100	389,353.61	OPEN TEXT CO COM NPV
Equities	17,600	846,002.91	OPEN TEXT CO COM NPV
Equities	84,288	317,496.01	OPHIR ENERGY PLC ORD GBP0.0025
Equities	248	10,492.88	OPHTHOTECH CORP COM
Equities	43,949	388,509.16	OPKO HEALTH INC COM STK
Equities	9,600	84,864.00	OPKO HEALTH INC COM STK
Equities	19,629	173,520.36	OPKO HEALTH INC COM STK
Equities	500	8,485.00	OPLINK COMMUNICATIONS INC COM NEW
Equities	61,200	1,038,564.00	OPLINK COMMUNICATIONS INC COM NEW
Equities	757	12,846.29	OPLINK COMMUNICATIONS INC COM NEW
Equities	1,014	4,056.00	OPTICAL CABLE CORP COM NEW STK
Equities	145,700	5,905,221.00	ORACLE CORP COM
Equities	24,640	998,659.20	ORACLE CORP COM
Equities	10,475	424,551.75	ORACLE CORP COM
Equities	214,700	8,701,791.00	ORACLE CORP COM
Equities	308,113	12,487,819.89	ORACLE CORP COM
Equities	157,496	6,383,312.88	ORACLE CORP COM
Equities	50,900	2,062,977.00	ORACLE CORP COM
Equities	100,000	1,577,945.29	ORANGE EUR4
Equities	154,749	2,441,854.57	ORANGE EUR4
Equities	6,900	59,409.00	ORASURE TECHNOLOGIES INC COM
Equities	3,000	88,650.00	ORBITAL SCI CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	41,690	1,231,939.50	ORBITAL SCI CORP COM
Equities	4,566	134,925.30	ORBITAL SCI CORP COM
Equities	1,700	15,130.00	ORBITZ WORLDWIDE INC COM
Equities	4,800	42,720.00	ORBITZ WORLDWIDE INC COM
Equities	28,400	635,090.16	ORESUND INVESTMENT NPV
Equities	12,384	76,533.12	OREXIGEN THERAPEUTICS INC COM
Equities	6,906	57,665.10	ORGANOVO HLDGS INC COM
Equities	5,500	59,565.00	ORION MARINE GROUP INC COM STK
Equities	3,300	50,787.00	ORITANI FINL CORP NEW COM STK
Equities	2,666	41,029.74	ORITANI FINL CORP NEW COM STK
Equities	225,000	3,729,085.44	ORIX CORP NPV
Equities	146,100	2,421,419.48	ORIX CORP NPV
Equities	14,100	233,689.35	ORIX CORP NPV
Equities	30,500	505,498.25	ORIX CORP NPV
Equities	6,400	106,071.76	ORIX CORP NPV
Equities	219	306,973.99	ORIX JREIT INC REIT
Equities	2,900	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	1,200	34,596.00	ORMAT TECHNOLOGIES INC COM
Equities	823	23,727.09	ORMAT TECHNOLOGIES INC COM
Equities	1,200	43,500.00	ORTHOFIX INTL N.V COM STK USD0.10
Equities	2,488	90,190.00	ORTHOFIX INTL N.V COM STK USD0.10
Equities	100,268	2,265,479.24	OSEM INVESTMENT ILS1
Equities	4,500	249,885.00	OSHKOSH CORPORATION
Equities	8,038	446,350.14	OSHKOSH CORPORATION
Equities	2,100	140,175.00	OSI SYS INC COM
Equities	1,740	116,145.00	OSI SYS INC COM
Equities	33,010	1,664,781.37	OSRAM LICHT AG NPV
Equities	40,698	601,793.97	OTE(HELLENIC TLM) EUR2.83(CR)
Equities	4,500	218,103.75	OTSUKA CORP NPV
Equities	9,900	479,828.24	OTSUKA CORP NPV
Equities	56,000	1,735,748.48	OTSUKA HOLDINGS CO LTD
Equities	7,610	235,875.82	OTSUKA HOLDINGS CO LTD
Equities	16,470	510,496.03	OTSUKA HOLDINGS CO LTD
Equities	1,300	39,377.00	OTTER TAIL CORP
Equities	1,783	54,007.07	OTTER TAIL CORP
Equities	1,100	65,285.00	OUTERWALL INC COM USD0.001
Equities	1,252	74,306.20	OUTERWALL INC COM USD0.001
Equities	173	839.05	OVERLAND STORAGE INC COM NO PAR COM NO PAR
Equities	223,000	1,708,298.24	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	2,000	31,540.00	OVERSTOCK COM INC DEL COM
Equities	2,000	31,540.00	OVERSTOCK COM INC DEL COM
Equities	4,100	139,318.00	OWENS & MINOR INC NEW COM
Equities	5,451	185,224.98	OWENS & MINOR INC NEW COM
Equities	5,600	216,608.00	OWENS CORNING NEW COM STK
Equities	10,312	398,868.16	OWENS CORNING NEW COM STK
Equities	12,900	446,856.00	OWENS ILL INC COM NEW
Equities	29,270	1,013,912.80	OWENS ILL INC COM NEW
Equities	8,600	297,904.00	OWENS ILL INC COM NEW
Equities	14,802	512,741.28	OWENS ILL INC COM NEW
Equities	500	33,335.00	OXFORD INDS INC COM
Equities	959	63,936.53	OXFORD INDS INC COM
Equities	2,109	5,462.31	OXIGENE INC COM PAR\$.001 COM PAR\$.001
Equities	170	1,332.80	P & F INDS INC CL A NEW
Equities	1,800	50,328.00	P A M TRANSN SVCS INC COM
Equities	980	13,808.20	PAC PREMIER BANCORP COM
Equities	19,540	1,227,698.20	PACCAR INC COM
Equities	32,829	2,062,646.07	PACCAR INC COM
Equities	1,346,291	1.00	PACESETTER GROWTH FUND L.P.
Equities	517,650	321,930.36	PACIFIC BASIN SHIP USD0.1
Equities	32	489.28	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	45	688.05	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	22,400	455,928.27	PACIFIC RUBIALES COM NPV
Equities	4,200	9,996.00	PACIFIC SUNWEAR CALIF INC COM
Equities	9,954	23,690.52	PACIFIC SUNWEAR CALIF INC COM
Equities	500	45,930.00	PACIRA PHARMACEUTICALS INC COM
Equities	14,050	1,290,633.00	PACIRA PHARMACEUTICALS INC COM
Equities	2,993	274,936.98	PACIRA PHARMACEUTICALS INC COM
Equities	3,500	250,215.00	PACKAGING CORP AMER COM ISIN US6951561090
Equities	9,112	651,416.88	PACKAGING CORP AMER COM ISIN US6951561090
Equities	4,898	211,446.66	PACWEST BANCORP DEL COM
Equities	33,375	1,440,798.75	PACWEST BANCORP DEL COM
Equities	8,940	385,939.80	PACWEST BANCORP DEL COM
Equities	5,246	344,762.91	PADDY POWER PLC ORD EURO.10
Equities	4,100	23,575.00	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	141	810.75	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	397	393.03	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	6,500	555,035.00	PALL CORP COM
Equities	11,677	997,099.03	PALL CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,100	6.82	PALM HBR HOMES INC COM
Equities	3,730	312,760.50	PALO ALTO NETWORKS INC COM USD0.0001
Equities	3,687	309,154.95	PALO ALTO NETWORKS INC COM USD0.0001
Equities	19,100	1,601,535.00	PALO ALTO NETWORKS INC COM USD0.0001
Equities	36,500	444,607.87	PANASONIC CORP
Equities	7,420	568,913.91	PANDORA A/S DKK1
Equities	37,300	2,859,904.14	PANDORA A/S DKK1
Equities	16,090	1,233,669.10	PANDORA A/S DKK1
Equities	7,620	224,790.00	PANDORA MEDIA INC
Equities	14,736	434,712.00	PANDORA MEDIA INC
Equities	1,100	164,813.00	PANERA BREAD CO CL A
Equities	2,409	360,940.47	PANERA BREAD CO CL A
Equities	226	12,662.78	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	15,207,390	28,865,722.51	PANTHEON EUROPE FUND VI L.P.
Equities	10,644,500	15,662,870.72	PANTHEON EUROPE FUND VII
Equities	30,032,404	34,871,650.15	PANTHEON EUROPE
Equities	9,361,332	8,084,486.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Equities	27,641,563	31,241,542.00	PANTHEON USA FUND IX LP
Equities	60,460,729	84,063,685.00	PANTHEON USA FUND VIII, LP
Equities	12,138	196,635.60	PANTRY INC COM ISIN #US6986571031
Equities	1,100	17,820.00	PANTRY INC COM ISIN #US6986571031
Equities	665	10,773.00	PANTRY INC COM ISIN #US6986571031
Equities	3,100	50,220.00	PANTRY INC COM ISIN #US6986571031
Equities	2,200	93,258.00	PAPA JOHNS INTL INC COM
Equities	2,260	95,801.40	PAPA JOHNS INTL INC COM
Equities	2,550	10,710.00	PAR TECH CORP COM
Equities	2,900	153,236.00	PAREXEL INTL CORP COM
Equities	5,007	264,569.88	PAREXEL INTL CORP COM
Equities	2,100	59,241.00	PARK ELECTROCHEMICAL CORP COM
Equities	35,214	993,386.94	PARK ELECTROCHEMICAL CORP COM
Equities	2,500	70,525.00	PARK ELECTROCHEMICAL CORP COM
Equities	2,143	14,122.37	PARK STERLING CORP COM STOCK
Equities	5,400	35,208.00	PARKER DRILLING CO COM
Equities	29,153	190,077.56	PARKER DRILLING CO COM
Equities	32,400	211,248.00	PARKER DRILLING CO COM
Equities	10,560	1,327,708.80	PARKER-HANNIFIN CORP COM
Equities	14,604	1,836,160.92	PARKER-HANNIFIN CORP COM
Equities	12,310	1,547,736.30	PARKER-HANNIFIN CORP COM
Equities	3,200	4,736.00	PARKERVISION INC COM
Equities	383	22,256.13	PARK-OHIO HLDGS CORP COM
Equities	34,900	840,043.00	PARSLEY ENERGY INC CL A CL A
Equities	54	1,299.78	PARSLEY ENERGY INC CL A CL A
Equities	2,770	302,511.70	PARTNERRE HLDG LTD COM STK
Equities	3,632	396,650.72	PARTNERRE HLDG LTD COM STK
Equities	21,130	2,307,607.30	PARTNERRE HLDG LTD COM STK
Equities	10,920	1,192,573.20	PARTNERRE HLDG LTD COM STK
Equities	800	37,272.00	PATRICK INDS INC COM
Equities	2,100	73,437.00	PATRIOT TRANSN HLDG INC COM
Equities	3,271	108,302.81	PATTERN ENERGY GROUP INC CL A CL A
Equities	7,200	284,472.00	PATTERSON COS INC COM
Equities	7,149	282,456.99	PATTERSON COS INC COM
Equities	20,400	712,776.00	PATTERSON-UTI ENERGY INC COM
Equities	16,580	579,305.20	PATTERSON-UTI ENERGY INC COM
Equities	16,500	576,510.00	PATTERSON-UTI ENERGY INC COM
Equities	351,000	230,517.33	PAX GLOBAL TECHNOLOGY LIMITED COMSTK
Equities	17,480	726,468.80	PAYCHEX INC COM
Equities	32,064	1,332,579.84	PAYCHEX INC COM
Equities	21,178	564,393.70	PBF ENERGY INC CL A CL A
Equities	6,227	165,949.55	PBF ENERGY INC CL A CL A
Equities	6,500	173,225.00	PBF ENERGY INC CL A CL A
Equities	1,498	30,978.64	PC CONNECTION INC COM
Equities	693,000	413,098.76	PCCW LIMITED NPV
Equities	2,100	22,386.00	PCM INC COM
Equities	4,000	32,360.00	PC-TEL INC COM
Equities	2,848	60,434.56	PDF SOLUTIONS INC COM
Equities	2,800	12,264.00	PDI INC COM
Equities	6,600	63,888.00	PDL BIOPHARMA INC COM
Equities	19,023	184,142.64	PDL BIOPHARMA INC COM
Equities	19,360	316,536.00	PEABODY ENERGY CORP COM STK
Equities	23,780	388,803.00	PEABODY ENERGY CORP COM STK
Equities	2,100	44,541.00	PEAPACK-GLADSTONE FINL CORP COM
Equities	13,500	498,960.00	PEBBLEBROOK HOTEL TR COM STK
Equities	3,500	129,360.00	PEBBLEBROOK HOTEL TR COM STK
Equities	4,808	177,703.68	PEBBLEBROOK HOTEL TR COM STK
Equities	1,500	5,550.00	PEERLESS SYS CORP COM
Equities	2,400	50,688.00	PEGASYSTEMS INC COM
Equities	3,646	77,003.52	PEGASYSTEMS INC COM
Equities	11,500	20,240.00	PENDRELL CORP COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,500	19,245.00	PENFORD CORP COM
Equities	4,600	55,844.00	PENN NATL GAMING INC COM
Equities	6,185	75,085.90	PENN NATL GAMING INC COM
Equities	2,500	42,375.00	PENN VA CORP COM
Equities	91,200	1,545,840.00	PENN VA CORP COM
Equities	4,800	81,360.00	PENN VA CORP COM
Equities	13,470	121,903.50	PENNEY J.C CO INC COM
Equities	27,830	251,861.50	PENNEY J.C CO INC COM
Equities	1,521	71,639.10	PENNS WOODS BANCORP INC COM
Equities	3,600	67,752.00	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	6,870	129,293.40	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	6,445	141,403.30	PENNYMAC MTG INVT TR COM REIT
Equities	5,579	276,160.50	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	1,900	94,050.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	3,900	193,050.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	13,600	980,832.00	PENTAIR PLC COM STK
Equities	7,290	525,754.80	PENTAIR PLC COM STK
Equities	17,988	1,297,294.56	PENTAIR PLC COM STK
Equities	1,736	45,917.20	PEOPLES BANCORP INC COM STK
Equities	30,100	456,617.00	PEOPLES UTD FINL INC COM
Equities	24,861	377,141.37	PEOPLES UTD FINL INC COM
Equities	2,900	33,234.00	PEP BOYS-MANNY MOE & JACK COM
Equities	5,196	59,546.16	PEP BOYS-MANNY MOE & JACK COM
Equities	10,800	296,784.00	PEPCO HLDGS INC COM
Equities	21,996	604,450.08	PEPCO HLDGS INC COM
Equities	5,950	531,573.00	PEPSICO INC COM
Equities	88,766	7,930,354.44	PEPSICO INC COM
Equities	136,403	12,186,244.02	PEPSICO INC COM
Equities	6,870	613,765.80	PEPSICO INC COM
Equities	51,255	4,579,121.70	PEPSICO INC COM
Equities	1,800	22,950.00	PERCEPTRON INC COM
Equities	4,140	7,783.20	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	15,785	108,285.10	PEREGRINE SEMICONDUCTOR CORP COM USD0.001
Equities	1,500	29,205.00	PERFICIENT INC COM STK
Equities	4,000	77,880.00	PERFICIENT INC COM STK
Equities	4,883	49,318.30	PERFORMANT FINL CORP COM
Equities	132	896.28	PERFUMANIA HLDGS INC COM STK
Equities	5,100	46,104.00	PERICOM SEMICONDUCTOR CORP COM
Equities	7,000	327,880.00	PERKINELMER INC COM
Equities	10,858	508,588.72	PERKINELMER INC COM
Equities	34,947	1,636,917.48	PERKINELMER INC COM
Equities	40	184.00	PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW
Equities	850	7,633.00	PERNIX THERAPEUTICS HLDGS INC COM
Equities	7,315	1,066,234.40	PERRIGO COMPANY LIMITED COM EURO.001
Equities	12,332	1,797,512.32	PERRIGO COMPANY LIMITED COM EURO.001
Equities	5,300	772,528.00	PERRIGO COMPANY LIMITED COM EURO.001
Equities	18,600	-	PERSIMMON ORD GBPO.10 (INTERIM CREST
Equities	74,000	-	PERSIMMON ORD GBPO.10 (INTERIM CREST
Equities	14,540	-	PERSIMMON ORD GBPO.10 (INTERIM CREST
Equities	80,000	-	PERSIMMON ORD GBPO.10 (INTERIM CREST
Equities	31,550	-	PERSIMMON ORD GBPO.10 (INTERIM CREST
Equities	18,600	404,854.88	PERSIMMON ORD GBPO.10
Equities	74,000	1,610,712.96	PERSIMMON ORD GBPO.10
Equities	14,540	316,483.33	PERSIMMON ORD GBPO.10
Equities	80,000	1,741,311.31	PERSIMMON ORD GBPO.10
Equities	31,550	686,729.65	PERSIMMON ORD GBPO.10
Equities	437	5,890.76	PETMED EXPRESS INC COM STK
Equities	102,000	800,136.11	PETROL BRASILEIROS PRF NPV
Equities	4,200	31,584.00	PETROQUEST ENERGY INC COM
Equities	4,177	31,411.04	PETROQUEST ENERGY INC COM
Equities	5,000	299,000.00	PETSMART INC COM
Equities	9,279	554,884.20	PETSMART INC COM
Equities	25,700	972,601.98	PEYTO EXPL & DEV CORP NEW COM
Equities	180	4,255.20	PFD BK L A CAL COM
Equities	4,205,229	2,377,315.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Equities	144,500	4,288,760.00	PFIZER INC COM
Equities	399,733	11,864,075.44	PFIZER INC COM
Equities	572,831	17,001,624.08	PFIZER INC COM
Equities	209,300	6,212,024.00	PFIZER INC COM
Equities	156,160	4,634,828.80	PFIZER INC COM
Equities	73,991	2,196,052.88	PFIZER INC COM
Equities	307	2,548.10	PFSWEB INC COM NEW STK
Equities	33,315	1,599,786.30	PG& E CORP COM
Equities	26,680	1,281,173.60	PG& E CORP COM
Equities	42,463	2,039,073.26	PG& E CORP COM
Equities	33,100	1,589,462.00	PG& E CORP COM
Equities	6,861	58,112.67	PGT INC COM
Equities	4,000	358,840.00	PHARMACYCLICS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	5,877	527,225.67	PHARMACYCLICS INC COM
Equities	1,522	43,513.98	PHARMERICA CORP COM STK
Equities	32,727	935,664.93	PHARMERICA CORP COM STK
Equities	1,487	42,513.33	PHARMERICA CORP COM STK
Equities	1,565,424	391,525.00	PHAROS CAPITAL PARTNERS, LP
Equities	2,600	59,748.00	PHH CORP COM NEW COM NEW
Equities	4,800	110,304.00	PHH CORP COM NEW COM NEW
Equities	800	35,656.00	PHI INC COM NON VTG
Equities	9,160	772,279.60	PHILIP MORRIS INTL COM STK NPV
Equities	13,667	1,152,264.77	PHILIP MORRIS INTL COM STK NPV
Equities	86,950	7,330,754.50	PHILIP MORRIS INTL COM STK NPV
Equities	141,607	11,938,886.17	PHILIP MORRIS INTL COM STK NPV
Equities	50,744	4,278,226.64	PHILIP MORRIS INTL COM STK NPV
Equities	36,215	2,912,772.45	PHILLIPS 66 COM
Equities	51,164	4,115,120.52	PHILLIPS 66 COM
Equities	27,700	2,227,911.00	PHILLIPS 66 COM
Equities	19,793	1,591,950.99	PHILLIPS 66 COM
Equities	325	15,726.75	PHOENIX COS INC NEW COM NEW
Equities	620	30,001.80	PHOENIX COS INC NEW COM NEW
Equities	3,100	26,660.00	PHOTRONICS INC COM
Equities	6,317	54,326.20	PHOTRONICS INC COM
Equities	45,300	651,867.00	PHYSICIANS RLTY TR COM
Equities	351,000	531,684.38	PICC PROPERTY & CA 'H' CNY1
Equities	700	16,632.00	PICO HLDGS INC COM NEW STK
Equities	2,300	54,648.00	PICO HLDGS INC COM NEW STK
Equities	4,300	160,863.00	PIEDMONT NAT GAS INC COM
Equities	6,521	243,950.61	PIEDMONT NAT GAS INC COM
Equities	12,700	240,538.00	PIEDMONT OFFICE REALTY TRU-A
Equities	14,517	274,951.98	PIEDMONT OFFICE REALTY TRU-A
Equities	6,900	106,329.00	PIER 1 IMPORTS INC COM
Equities	9,897	152,512.77	PIER 1 IMPORTS INC COM
Equities	1,600	14,336.00	PIKE CORPORATION NAME CHANGE PIKE CORPORATION
Equities	4,325	118,332.00	PILGRIMS PRIDE CORP
Equities	88,000	681,259.56	PING AN INSURANCE GROUP 'H' CNY1
Equities	2,900	73,022.00	PINNACLE ENTMT INC COM
Equities	5,400	135,972.00	PINNACLE ENTMT INC COM
Equities	2,000	78,960.00	PINNACLE FINL PARTNERS INC COM
Equities	2,868	113,228.64	PINNACLE FINL PARTNERS INC COM
Equities	70,488	2,319,055.20	PINNACLE FOODS INC DEL COM
Equities	5,364	176,475.60	PINNACLE FOODS INC DEL COM
Equities	2,790	161,373.60	PINNACLE W. CAP CORP COM
Equities	10,111	584,820.24	PINNACLE W. CAP CORP COM
Equities	15,000	263,100.00	PIONEER ENERGY SVCS CORP COM
Equities	9,621	168,752.34	PIONEER ENERGY SVCS CORP COM
Equities	2,114	485,818.34	PIONEER NAT RES CO COM STK
Equities	19,000	4,366,390.00	PIONEER NAT RES CO COM STK
Equities	4,830	1,109,982.30	PIONEER NAT RES CO COM STK
Equities	2,200	505,582.00	PIONEER NAT RES CO COM STK
Equities	7,900	1,815,499.00	PIONEER NAT RES CO COM STK
Equities	12,776	2,936,052.56	PIONEER NAT RES CO COM STK
Equities	12,824	2,947,083.44	PIONEER NAT RES CO COM STK
Equities	6,900	1,585,689.00	PIONEER NAT RES CO COM STK
Equities	1,500	77,655.00	PIPER JAFFRAY COS COM
Equities	1,606	83,142.62	PIPER JAFFRAY COS COM
Equities	1,030,175	2,284,951.73	PIRAEUS BK SA EURO.30 (REGD)
Equities	11,800	325,916.00	PITNEY BOWES INC COM
Equities	50,000	1,381,000.00	PITNEY BOWES INC COM
Equities	17,574	485,393.88	PITNEY BOWES INC COM
Equities	2,933	22,202.81	PIXELWORKS INC COM NEW STK
Equities	200	1,246.00	PIZZA INN HLDGS INC COM
Equities	1,400	108,080.00	PK NATL CORP COM
Equities	1,241	95,805.20	PK NATL CORP COM
Equities	800	16,520.00	PKWY PPTYS INC REIT
Equities	5,037	104,014.05	PKWY PPTYS INC REIT
Equities	736	1,803.20	PLANAR SYS INC
Equities	2,900	139,345.00	PLANTRONICS INC NEW COM
Equities	9,975	479,298.75	PLANTRONICS INC NEW COM
Equities	4,356	209,305.80	PLANTRONICS INC NEW COM
Equities	41,800	1,312,294.61	PLASTIC OMNIUM EURO.06
Equities	7,927	222,193.81	PLATFORM SPECIALTY PRODS CORP COM USD0.01
Equities	2,800	181,580.00	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	1,530	99,220.50	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	12,300	797,655.00	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	2,300	99,567.00	PLEXUS CORP COM
Equities	11,041	477,964.89	PLEXUS CORP COM
Equities	2,552	110,476.08	PLEXUS CORP COM
Equities	14,229	66,591.72	PLUG PWR INC COM NEW
Equities	10,480	472,648.00	PLUM CREEK TIMBER CO INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	15,708	708,430.80	PLUM CREEK TIMBER CO INC COM
Equities	4,700	30,409.00	PLX TECH INC COM
Equities	2,782	28,098.20	PLY GEM HLDGS INC COM
Equities	14,100	107,301.00	PMC SIERRA INC COM
Equities	19,026	144,787.86	PMC SIERRA INC COM
Equities	103,100	784,591.00	PMC SIERRA INC COM
Equities	16,798	1,495,861.90	PNC FINANCIAL SERVICES GROUP COM STK
Equities	29,064	2,588,149.20	PNC FINANCIAL SERVICES GROUP COM STK
Equities	48,560	4,324,268.00	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4,300	126,119.00	PNM RES INC COM
Equities	55,860	1,638,373.80	PNM RES INC COM
Equities	6,739	197,654.87	PNM RES INC COM
Equities	263,000	454,687.65	POL GORN NAFTA I GA PLN1
Equities	3,100	403,744.00	POLARIS INDS INC COM
Equities	5,906	769,197.44	POLARIS INDS INC COM
Equities	13,000	162,890.00	POLYCOM INC COM
Equities	12,621	158,141.13	POLYCOM INC COM
Equities	20,900	261,877.00	POLYCOM INC COM
Equities	5,106	215,166.84	POLYONE CORP COM
Equities	33,400	1,407,476.00	POLYONE CORP COM
Equities	7,934	334,338.76	POLYONE CORP COM
Equities	2,300	109,779.00	POLYPORE INTL INC COM
Equities	3,829	182,758.17	POLYPORE INTL INC COM
Equities	2,500	141,400.00	POOL CORP COM STK
Equities	24,920	1,409,475.20	POOL CORP COM STK
Equities	3,933	222,450.48	POOL CORP COM STK
Equities	1,700	74,307.00	POPEYES LA KITCHEN INC COM USD0.01
Equities	29,510	1,289,882.10	POPEYES LA KITCHEN INC COM USD0.01
Equities	2,357	103,024.47	POPEYES LA KITCHEN INC COM USD0.01
Equities	11,765	402,127.70	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	5,870	200,636.60	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	9,961	340,466.98	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	2,200	130,966.00	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	44,250	2,634,202.50	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	4,295	255,681.35	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	4,100	142,147.00	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	70,050	2,428,633.50	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	3,979	137,951.93	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	1,140	58,037.40	POST HLDGS INC COM STK
Equities	4,106	209,036.46	POST HLDGS INC COM STK
Equities	15,700	839,322.00	POST PPTYS INC REIT
Equities	39,500	2,111,670.00	POST PPTYS INC REIT
Equities	1,800	96,228.00	POST PPTYS INC REIT
Equities	4,468	238,859.28	POST PPTYS INC REIT
Equities	29,700	1,131,508.24	POTASH CORP SASK COM NPV
Equities	8,600	326,456.00	POTASH CORP SASK INC COM
Equities	2,700	111,780.00	POTLATCH CORP NEW REIT
Equities	3,382	140,014.80	POTLATCH CORP NEW REIT
Equities	1,000	65,380.00	POWELL INDS INC COM
Equities	862	56,357.56	POWELL INDS INC COM
Equities	50,500	441,447.81	POWER ASSETS HLDGS NPV
Equities	109,500	957,198.71	POWER ASSETS HLDGS NPV
Equities	1,400	80,556.00	POWER INTEGRATIONS INC COM
Equities	2,725	156,796.50	POWER INTEGRATIONS INC COM
Equities	685	49,299.45	POWER SOLUTIONS INTL INC COM NEW COM USD0.001
Equities	500	4,870.00	POWERSECURE INTL INC COM STK
Equities	2,700	22,491.00	POZEN INC COM
Equities	1,400	88,410.00	PPDC ENERGY INC COM
Equities	17,430	1,100,704.50	PPDC ENERGY INC COM
Equities	3,341	210,984.15	PPDC ENERGY INC COM
Equities	2,350	493,852.50	PPG IND INC COM
Equities	10,560	2,219,184.00	PPG IND INC COM
Equities	12,449	2,616,157.35	PPG IND INC COM
Equities	1,000	210,150.00	PPG IND INC COM
Equities	30,170	1,071,940.10	PPL CORP COM ISIN US69351T1060
Equities	43,490	1,545,199.70	PPL CORP COM ISIN US69351T1060
Equities	58,523	2,079,322.19	PPL CORP COM ISIN US69351T1060
Equities	-	-	PPL CORP COM ISIN US69351T1060
Equities	8	47.98	PPR EUR4 (STK DIV 15/05/15)
Equities	16,680	2,215,771.20	PRAXAIR INC COM
Equities	26,398	3,506,710.32	PRAXAIR INC COM
Equities	7,390	981,687.60	PRAXAIR INC COM
Equities	11,046	1,467,350.64	PRAXAIR INC COM
Equities	9,323	2,353,125.20	PRECISION CASTPARTS CORP COM
Equities	13,023	3,287,005.20	PRECISION CASTPARTS CORP COM
Equities	3,497	882,642.80	PRECISION CASTPARTS CORP COM
Equities	5,776	1,457,862.40	PRECISION CASTPARTS CORP COM
Equities	1,300	69,979.00	PREFORMED LINE PRODS CO COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	245	13,188.35	PREFORMED LINE PRODS CO COM
Equities	902	14,504.16	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	2,547	73,863.00	PREMIER INC CL A CL A
Equities	4,400	58,740.00	PREMIERE GLOBAL SVCS INC COM
Equities	1,977	26,392.95	PREMIERE GLOBAL SVCS INC COM
Equities	2,400	81,336.00	PRESTIGE BRANDS HLDGS INC COM
Equities	34,980	1,185,472.20	PRESTIGE BRANDS HLDGS INC COM
Equities	5,042	170,873.38	PRESTIGE BRANDS HLDGS INC COM
Equities	1,196	7,642.44	PRGX GLOBAL INC
Equities	1,300	113,152.00	PRICESMART INC COM STK
Equities	1,400	121,856.00	PRICESMART INC COM STK
Equities	800	48,000.00	PRIMEENERGY CORP COM
Equities	1,900	90,915.00	PRIMERICA INC COM
Equities	4,621	221,114.85	PRIMERICA INC COM
Equities	3,472	100,132.48	PRIMORIS SVCS CORP COM
Equities	72,200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	17,240	870,275.20	PRINCIPAL FINL GROUP INC COM STK
Equities	14,700	742,056.00	PRINCIPAL FINL GROUP INC COM STK
Equities	24,511	1,237,315.28	PRINCIPAL FINL GROUP INC COM STK
Equities	31,300	1,580,024.00	PRINCIPAL FINL GROUP INC COM STK
Equities	4,700	136,582.00	PRIVATEBANCORP INC COM
Equities	6,526	189,645.56	PRIVATEBANCORP INC COM
Equities	2,680	118,992.00	PROASSURANCE CORP COM
Equities	5,558	246,775.20	PROASSURANCE CORP COM
Equities	3,511	35,425.99	PROCERA NETWORKS INC COM NEW COM NEW
Equities	64,800	5,092,632.00	PROCTER & GAMBLE COM NPV
Equities	160,650	12,625,483.50	PROCTER & GAMBLE COM NPV
Equities	242,374	19,048,172.66	PROCTER & GAMBLE COM NPV
Equities	8,000	628,720.00	PROCTER & GAMBLE COM NPV
Equities	4,100	322,219.00	PROCTER & GAMBLE COM NPV
Equities	61,480	4,831,713.20	PROCTER & GAMBLE COM NPV
Equities	56,497	4,440,099.23	PROCTER & GAMBLE COM NPV
Equities	2,200	9,482.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,300	14,223.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,000	72,120.00	PROGRESS SOFTWARE CORP COM
Equities	4,483	107,771.32	PROGRESS SOFTWARE CORP COM
Equities	40,300	1,022,008.00	PROGRESSIVE CORP OH COM
Equities	53,100	1,346,616.00	PROGRESSIVE CORP OH COM
Equities	50,331	1,276,394.16	PROGRESSIVE CORP OH COM
Equities	46,500	1,179,240.00	PROGRESSIVE CORP OH COM
Equities	58,624	2,408,860.16	PROLOGIS INC COM
Equities	167,442	6,880,191.78	PROLOGIS INC COM
Equities	34,975	1,437,122.75	PROLOGIS INC COM
Equities	45,756	1,880,114.04	PROLOGIS INC COM
Equities	2,502	93,724.92	PROOFPOINT INC COM
Equities	13,130	491,849.80	PROOFPOINT INC COM
Equities	2,336	61,763.84	PROS HLDGS INC COM
Equities	44,231	1,970,282.86	PROSIEBENSAT1 MEDIA AG NPV
Equities	2,300	143,980.00	PROSPERITY BANCSHARES INC COM
Equities	5,219	326,709.40	PROSPERITY BANCSHARES INC COM
Equities	1,500	5,475.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	3,700	256,521.00	PROTECTIVE LIFE CORP COM
Equities	7,007	485,795.31	PROTECTIVE LIFE CORP COM
Equities	2,054	46,317.70	PROTHENA CORP PLC USD0.01
Equities	1,773	145,244.16	PROTO LABS INC COM
Equities	600	10,950.00	PROVIDENCE & WORCESTER RR CO COM STK
Equities	5,264,625	4,020,785.00	PROVIDENCE EQUITY PARTNERS V, LP
Equities	12,039,633	9,589,493.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	1,384,200	441,403.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Equities	13,183,442	13,122,929.00	PROVIDENCE EQUITY PTRS VI LP
Equities	14,065	514,638.35	PROVIDENCE SVC CORP COM STK
Equities	100	1,454.00	PROVIDENT FINL HLDGS INC COM
Equities	3,800	65,816.00	PROVIDENT FINL SVCS INC COM
Equities	4,526	78,390.32	PROVIDENT FINL SVCS INC COM
Equities	15,690	1,392,801.30	PRUDENTIAL FINL INC COM
Equities	29,260	2,597,410.20	PRUDENTIAL FINL INC COM
Equities	41,488	3,682,889.76	PRUDENTIAL FINL INC COM
Equities	27,500	2,441,175.00	PRUDENTIAL FINL INC COM
Equities	205,174	4,704,453.00	PRUDENTIAL GBPO.05
Equities	155,192	3,558,411.25	PRUDENTIAL GBPO.05
Equities	46,400	1,063,909.75	PRUDENTIAL GBPO.05
Equities	32,400	742,902.50	PRUDENTIAL GBPO.05
Equities	88,074	1,989,677.43	PRYSMIAN SPA EURO.10
Equities	1,100	91,839.00	PS BUSINESS PKS INC CALIF COM
Equities	1,843	153,872.07	PS BUSINESS PKS INC CALIF COM
Equities	6,417	604,216.85	PSP SWISS PROPERTY CHF0.10 (REGD)
Equities	1,025	14,514.00	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	5,899	228,881.20	PTC INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	6,900	267,720.00	PTC INC COM
Equities	11,153	432,736.40	PTC INC COM
Equities	17,700	686,760.00	PTC INC COM
Equities	2,532	66,186.48	PTC THERAPEUTICS INC COM
Equities	132,900	685,895.86	PTT EXPLORTN & PRD THB1(FOREIGN)
Equities	308,600	641,827.15	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	286,400	595,655.52	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	32,800	1,337,912.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	46,120	1,881,234.80	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	85,346	3,481,263.34	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	7,200	1,233,720.00	PUB STORAGE COM
Equities	28,192	4,830,699.20	PUB STORAGE COM
Equities	10,070	1,725,494.50	PUB STORAGE COM
Equities	13,320	2,282,382.00	PUB STORAGE COM
Equities	11,339	1,942,937.65	PUB STORAGE COM
Equities	2,100	359,835.00	PUB STORAGE COM
Equities	8,600	729,324.26	PUBLICIS GROUPE SA EURO.40
Equities	11,500	975,259.19	PUBLICIS GROUPE SA EURO.40
Equities	8,600	-	PUBLICIS GROUPE SA EUR1 SUB RIGHTS/RECEIPTS 17/07/14
Equities	11,500	-	PUBLICIS GROUPE SA EUR1 SUB RIGHTS/RECEIPTS 17/07/14
Equities	1,800	20,520.00	PULASKI FINL CORP COM
Equities	200	500.00	PULSE ELECTRONICS CORP COM NEW COM NEW
Equities	571	1,427.50	PULSE ELECTRONICS CORP COM NEW COM NEW
Equities	57,350	1,156,176.00	PULTE GROUP INC
Equities	18,630	375,580.80	PULTE GROUP INC
Equities	30,676	618,428.16	PULTE GROUP INC
Equities	300	19,800.00	PUMA BIOTECHNOLOGY INC COM .
Equities	1,594	105,204.00	PUMA BIOTECHNOLOGY INC COM .
Equities	2,944	343,270.40	PVH CORP COM USD1
Equities	25,927	3,023,088.20	PVH CORP COM USD1
Equities	7,154	834,156.40	PVH CORP COM USD1
Equities	12,478	1,454,934.80	PVH CORP COM USD1
Equities	2,200	256,520.00	PVH CORP COM USD1
Equities	643	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	1,071	1,356,823.13	PVTPL CHES ENERGY CORP PFD 5.75 144A
Equities	124	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	1,500,000	-	PVTPL INFORMED MED COMMUNICATIONS INC / PEER G SER A CONV PFD STK
Equities	7,994	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	500,000	-	PVTPL TOMSTEN INC COM STK
Equities	4,742,691	107,706,522.76	PYRAMIS SELECT EMERGING MKT POOL
Equities	358	6,497.70	QAD INC COM USD0.001 CLASS 'B'
Equities	219,838	2,255,460.80	QBE INS GROUP NPV
Equities	2,875	7,705.00	QC HLDGS INC COM
Equities	675	11,643.75	QCR HLDGS INC COM
Equities	8,590	296,355.00	QEP RES INC COM STK
Equities	15,714	542,133.00	QEP RES INC COM STK
Equities	11,935	291,810.75	QIAGEN N V COM
Equities	3,800	85,956.00	QLIK TECHNOLOGIES INC COM STK
Equities	8,262	186,886.44	QLIK TECHNOLOGIES INC COM STK
Equities	9,100	91,819.00	QLOGIC CORP COM
Equities	34,032	343,382.88	QLOGIC CORP COM
Equities	7,937	80,084.33	QLOGIC CORP COM
Equities	67,400	680,066.00	QLOGIC CORP COM
Equities	1,600	35,792.00	QUAD / GRAPHICS INC COM STK
Equities	2,743	61,360.91	QUAD / GRAPHICS INC COM STK
Equities	7,000	156,590.00	QUAD / GRAPHICS INC COM STK
Equities	1,307	100,364.53	QUAKER CHEM CORP COM
Equities	4,742	70,466.12	QUAL DISTR INC FLA COM
Equities	3,843	57,106.98	QUAL DISTR INC FLA COM
Equities	13,630	1,079,496.00	QUALCOMM INC COM
Equities	46,500	3,682,800.00	QUALCOMM INC COM
Equities	10,600	839,520.00	QUALCOMM INC COM
Equities	11,450	906,840.00	QUALCOMM INC COM
Equities	5,660	448,272.00	QUALCOMM INC COM
Equities	103,500	8,197,200.00	QUALCOMM INC COM
Equities	151,373	11,988,741.60	QUALCOMM INC COM
Equities	32,640	2,585,088.00	QUALCOMM INC COM
Equities	42,685	3,380,652.00	QUALCOMM INC COM
Equities	43,050	3,409,560.00	QUALCOMM INC COM
Equities	82,000	971,008.57	QUALICORP SA EQUITY
Equities	3,000	48,150.00	QUALITY SYS INC COM STK
Equities	3,702	59,417.10	QUALITY SYS INC COM STK
Equities	2,099	53,881.33	QUALYS INC COM USD0.001
Equities	1,800	32,166.00	QUANEX BLDG PRODS CORP COM STK
Equities	2,489	44,478.43	QUANEX BLDG PRODS CORP COM STK
Equities	12,346	426,924.68	QUANTA SVCS INC COM
Equities	99,041	3,424,837.78	QUANTA SVCS INC COM
Equities	20,164	697,271.12	QUANTA SVCS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	66,250	2,290,925.00	QUANTA SVCS INC COM
Equities	10,000	345,800.00	QUANTA SVCS INC COM
Equities	31,356	38,254.32	QUANTUM CORP DSSG COM
Equities	2,798,868	3,155,869.00	QUANTUM ENERGY PARTNERS IV, LP
Equities	111	641.58	QUANTUM FL SYS TECHNOLOGIES WORLDWIDE COM PAR \$0.02 COM PAR \$0.02
Equities	23,000	557,536.50	QUEBECOR INC CLASS'B'SUB-VTG NPV
Equities	7,780	456,608.20	QUEST DIAGNOSTICS INC COM
Equities	13,069	767,019.61	QUEST DIAGNOSTICS INC COM
Equities	62,862	3,689,370.78	QUEST DIAGNOSTICS INC COM
Equities	29,525	732,220.00	QUESTAR CORP COM
Equities	13,790	341,992.00	QUESTAR CORP COM
Equities	14,595	361,956.00	QUESTAR CORP COM
Equities	1,469	135,867.81	QUESTCOR PHARMACEUTICALS INC COM
Equities	2,600	240,474.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	4,731	437,570.19	QUESTCOR PHARMACEUTICALS INC COM
Equities	4,900	25,333.00	QUICKLOGIC CORP CDT-COM STK
Equities	6,400	17,088.00	QUICKSILVER RES INC COM
Equities	14,368	38,362.56	QUICKSILVER RES INC COM
Equities	2,500	55,275.00	QUIDEL CORP COM
Equities	3,500	77,385.00	QUIDEL CORP COM
Equities	6,900	24,702.00	QUIKSILVER INC COM
Equities	12,116	43,375.28	QUIKSILVER INC COM
Equities	2,583	14,232.33	QUINSTREET INC COM STK
Equities	1,900	101,251.00	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	5,092	271,352.68	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	1,750	24,482.50	QUMU CORP COM
Equities	5,500	185,130.00	RACKSPACE HOSTING INC COM STK
Equities	10,250	345,015.00	RACKSPACE HOSTING INC COM STK
Equities	9,400	139,214.00	RADIAN GROUP INC COM
Equities	14,775	218,817.75	RADIAN GROUP INC COM
Equities	1,500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	8,200	8,125.38	RADIOSHACK CORP COM
Equities	7,188	7,122.58	RADIOSHACK CORP COM
Equities	3,523	12,295.27	RADISYS CORP COM
Equities	1,950	12,928.50	RADNET INC COM STK
Equities	1,033	8,542.91	RAIT FINL TR COM NEW
Equities	2,472	20,443.44	RAIT FINL TR COM NEW
Equities	25,900	334,663.64	RAKUTEN INC NPV
Equities	107,200	1,385,171.51	RAKUTEN INC NPV
Equities	28,600	369,551.35	RAKUTEN INC NPV
Equities	16,700	910,819.46	RALLYE EUR3
Equities	1,780	286,028.20	RALPH LAUREN CORP CL A CL A
Equities	5,329	856,317.01	RALPH LAUREN CORP CL A CL A
Equities	5,700	81,510.00	RAMBUS INC DEL COM
Equities	73,400	1,049,620.00	RAMBUS INC DEL COM
Equities	9,466	135,363.80	RAMBUS INC DEL COM
Equities	17,400	289,188.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	57,300	952,326.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	900	14,958.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	41,054	682,317.48	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	4,709	78,263.58	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	516,700	1,592,050.38	RAND MERCHANT INSU ZAR0.0001
Equities	8,400	699,896.35	RANDGOLD RESOURCES ORD USD0.05
Equities	34,789	1,885,725.42	RANDSTAD HLDGS NV EURO.10
Equities	1,860	100,820.64	RANDSTAD HLDGS NV EURO.10
Equities	4,030	218,444.72	RANDSTAD HLDGS NV EURO.10
Equities	43,700	3,799,715.00	RANGE RES CORP COM
Equities	4,975	432,576.25	RANGE RES CORP COM
Equities	9,780	850,371.00	RANGE RES CORP COM
Equities	48,350	4,204,032.50	RANGE RES CORP COM
Equities	15,473	1,345,377.35	RANGE RES CORP COM
Equities	25,870	2,249,396.50	RANGE RES CORP COM
Equities	13,000	1,130,350.00	RANGE RES CORP COM
Equities	6,308	72,857.40	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	4,000	132,560.00	RAVEN INDS INC COM STK
Equities	3,396	112,543.44	RAVEN INDS INC COM STK
Equities	5,400	273,942.00	RAYMOND JAMES FNCL INC COM STK
Equities	39,400	1,998,762.00	RAYMOND JAMES FNCL INC COM STK
Equities	11,526	584,713.98	RAYMOND JAMES FNCL INC COM STK
Equities	11,100	563,103.00	RAYMOND JAMES FNCL INC COM STK
Equities	1,800	69,750.00	RAYONIER ADVANCED MATLS INC COM
Equities	3,931	152,326.25	RAYONIER ADVANCED MATLS INC COM
Equities	5,400	191,970.00	RAYONIER INC REIT
Equities	11,793	419,241.15	RAYONIER INC REIT
Equities	10,785	994,916.25	RAYTHEON CO USD0.01
Equities	16,540	1,525,815.00	RAYTHEON CO USD0.01
Equities	27,922	2,575,804.50	RAYTHEON CO USD0.01
Equities	26,800	2,472,300.00	RAYTHEON CO USD0.01

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	39,721	3,664,262.25	RAYTHEON CO USD0.01
Equities	6,200	571,950.00	RAYTHEON CO USD0.01
Equities	1,800	115,290.00	RBC BEARINGS INC COM
Equities	2,787	178,507.35	RBC BEARINGS INC COM
Equities	127	807.72	RCM TECHNOLOGIES INC COM NEW
Equities	148,100	391,395.71	RCR TOMLINSON LTD NPV
Equities	1,847	39,211.81	RCS CAP CORP COM CL A COM CL A
Equities	1,615	47,787.85	RE/MAX HLDGS INC CL A CL A
Equities	3,835	32,712.55	READING INTL INC CL A CL A
Equities	3,722	47,492.72	REALD INC COM
Equities	1,600	12,208.00	REALNETWORKS INC COM NEW
Equities	2,753	21,005.39	REALNETWORKS INC COM NEW
Equities	13,499	509,047.29	REALOGY HLDGS CORP COM
Equities	1,900	42,712.00	REALPAGE INC COM STK
Equities	4,434	99,676.32	REALPAGE INC COM STK
Equities	66,921	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	15,773	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1,640,914	713,797.48	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	607,766	-	RECEIVABLE FROM LEHMAN LBI
Equities	323,247	406,486.56	RECEIVABLE FROM LEHMAN LBIE - PIMCO
Equities	1,515	64,539.00	RECEPTOS INC COM
Equities	41,800	3,645,058.38	RECKITT BENCK GRP ORD GBPO.10
Equities	11,600	1,011,547.30	RECKITT BENCK GRP ORD GBPO.10
Equities	7,226	630,124.21	RECKITT BENCK GRP ORD GBPO.10
Equities	15,683	1,367,594.51	RECKITT BENCK GRP ORD GBPO.10
Equities	12,800	1,116,190.13	RECKITT BENCK GRP ORD GBPO.10
Equities	4,104	357,878.46	RECKITT BENCK GRP ORD GBPO.10
Equities	38,400	645,625.39	RECORDATI EURO.125
Equities	3,154	288,462.37	RED ELECTRICA CORP EUR2
Equities	6,856	627,044.38	RED ELECTRICA CORP EUR2
Equities	7,975	440,778.25	RED HAT INC COM
Equities	10,200	563,754.00	RED HAT INC COM
Equities	17,217	951,583.59	RED HAT INC COM
Equities	42,109	2,327,364.43	RED HAT INC COM
Equities	2,700	14,796.00	RED LIONS HOTELS CORP COM
Equities	1,700	121,040.00	RED ROBIN GOURMET BURGERS INC COM
Equities	1,303	92,773.60	RED ROBIN GOURMET BURGERS INC COM
Equities	5,300,552	313,389.00	REDPOINT VENTURES I, LP
Equities	807,748	212,171.00	REDPOINT VENTURES II, LP
Equities	25,925	504,759.75	REDWOOD TR INC COM
Equities	2,400	46,728.00	REDWOOD TR INC COM
Equities	7,221	140,592.87	REDWOOD TR INC COM
Equities	65,667	1,055,438.81	REED ELSEVIER GBPO.1444
Equities	15,150	243,499.75	REED ELSEVIER GBPO.1444
Equities	32,870	528,306.05	REED ELSEVIER GBPO.1444
Equities	36,839	844,838.41	REED ELSEVIER NV EURO.07
Equities	49,000	1,123,729.81	REED ELSEVIER NV EURO.07
Equities	1,200	94,272.00	REGAL BELOIT CORP COM
Equities	4,414	346,763.84	REGAL BELOIT CORP COM
Equities	4,700	99,170.00	REGAL ENTMT GROUP CL A CL A
Equities	9,785	206,463.50	REGAL ENTMT GROUP CL A CL A
Equities	48,000	2,672,640.00	REGENCY CTRS CORP COM
Equities	7,890	439,315.20	REGENCY CTRS CORP COM
Equities	8,954	498,558.72	REGENCY CTRS CORP COM
Equities	7,015	1,981,527.05	REGENERON PHARMACEUTICALS INC COM
Equities	4,400	1,242,868.00	REGENERON PHARMACEUTICALS INC COM
Equities	7,350	2,076,154.50	REGENERON PHARMACEUTICALS INC COM
Equities	77,600	824,112.00	REGIONS FINL CORP NEW COM
Equities	125,234	1,329,985.08	REGIONS FINL CORP NEW COM
Equities	79,100	840,042.00	REGIONS FINL CORP NEW COM
Equities	89,125	946,507.50	REGIONS FINL CORP NEW COM
Equities	2,300	32,384.00	REGIS CORP MINN COM
Equities	1,435	20,204.80	REGIS CORP MINN COM
Equities	3,000	236,700.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	19,900	1,570,110.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	6,015	474,583.50	REINSURANCE GROUP AMER INC COM NEW STK
Equities	1,500	31,620.00	REIS INC COM STK
Equities	7,655	564,250.05	RELIANCE STL & ALUM CO COM
Equities	2,300	169,533.00	RELIANCE STL & ALUM CO COM
Equities	7,136	525,994.56	RELIANCE STL & ALUM CO COM
Equities	33,747	2,487,491.37	RELIANCE STL & ALUM CO COM
Equities	7,900	582,309.00	RELIANCE STL & ALUM CO COM
Equities	2,928	4,684.80	RELIV INTL INC COM
Equities	2,700	248,381.60	REMY COINTREAU EUR1.60
Equities	1,390	148,730.00	RENAISSANCE RE HLDGS LTD COM
Equities	14,408	1,541,656.00	RENAISSANCE RE HLDGS LTD COM
Equities	3,164	338,548.00	RENAISSANCE RE HLDGS LTD COM
Equities	3,082	89,593.74	RENASANT CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	310,000	1,141,734.13	REN-REDES ENERGET EUR1(REGD)
Equities	4,300	123,324.00	RENT A CTR INC NEW COM
Equities	49,245	1,412,346.60	RENT A CTR INC NEW COM
Equities	5,205	149,279.40	RENT A CTR INC NEW COM
Equities	34,740	89,976.60	RENTECH INC COM STK
Equities	1,755	92,049.75	RENTRAK CORP COM
Equities	10,125	531,056.25	RENTRAK CORP COM
Equities	1,500	78,675.00	RENTRAK CORP COM
Equities	1,191	6,002.64	REP 1ST BANCORP INC COM
Equities	2,600	28,184.00	REP AWYS HLDGS INC COM USD0.001
Equities	5,330	57,777.20	REP AWYS HLDGS INC COM USD0.001
Equities	1,900	45,068.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	1,821	43,194.12	REP BANCORP INC KY CDT-CL A COM STK
Equities	5,282	120,376.78	REPLIGEN CORP COM STK USD0.01
Equities	909	15,725.70	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	23,470	891,155.90	REPUBLIC SVCS INC COM
Equities	66,311	2,517,828.67	REPUBLIC SVCS INC COM
Equities	58,000	2,202,260.00	REPUBLIC SVCS INC COM
Equities	24,241	920,430.77	REPUBLIC SVCS INC COM
Equities	2,600	15,756.00	RESEARCH FRONTIERS INC COM
Equities	10,000	506,300.00	RESMED INC COM
Equities	12,746	645,329.98	RESMED INC COM
Equities	5,357	46,284.48	RESOLUTE ENERGY CORP COM
Equities	9,729	163,252.62	RESOLUTE FST PRODS INC COM
Equities	203	1,898.05	RESOURCE AMER INC CL A COM
Equities	3,000	16,890.00	RESOURCE CAP CORP COM
Equities	12,699	71,495.37	RESOURCE CAP CORP COM
Equities	2,300	30,153.00	RESOURCES CONNECTION INC COM
Equities	5,200	68,172.00	RESOURCES CONNECTION INC COM
Equities	514	47,827.70	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	15,850	1,474,842.50	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	11,100	1,032,855.00	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	2,472	230,019.60	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	7,098	111,651.54	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	16,086	247,402.68	RETAIL PPTYS AMER INC CL A
Equities	5,119	136,216.59	RETAILMENOT INC COM SER 1 COM SER 1
Equities	4,120	10,300.00	RETRACTABLE TECHNOLOGIES INC COM
Equities	711	21,685.50	REVLON INC CL A NEW COM STK
Equities	13,512	31,077.60	REVOLUTION LTG TECHNOLOGIES INC COM
Equities	311	22,799.41	REX AMERICAN RESOURCES CORP
Equities	400	7,084.00	REX ENERGY CORP COM STK
Equities	3,490	61,807.90	REX ENERGY CORP COM STK
Equities	42,813	-	REXEL EUR1 SUB RIGHTS/RECEIPTS 16/07/14
Equities	34,000	-	REXEL EUR1 SUB RIGHTS/RECEIPTS 16/07/14
Equities	42,813	1,001,185.46	REXEL EUR5
Equities	34,000	795,092.75	REXEL EUR5
Equities	47,680	1,342,192.00	REXNORD CORP COM USD0.01
Equities	7,006	197,218.90	REXNORD CORP COM USD0.01
Equities	22,780	1,374,773.00	REYNOLDS AMERICAN INC COM
Equities	27,767	1,675,738.45	REYNOLDS AMERICAN INC COM
Equities	1,000	5,990.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	16,500	158,235.00	RF MICRO DEVICES INC COM
Equities	28,542	273,717.78	RF MICRO DEVICES INC COM
Equities	600	11,580.00	RGC RES INC COM
Equities	2,780	196,782.44	RHEINMETALL AG NPV
Equities	22,000	669,900.00	RICE ENERGY INC COM
Equities	4,972	151,397.40	RICE ENERGY INC COM
Equities	2,500	26,175.00	RICHARDSON ELECTRS LTD COM
Equities	32,151	3,373,534.68	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	8,662	908,884.87	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	17,834	1,871,282.93	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	25,000	2,623,195.76	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	4,775	501,030.39	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	48,000	571,896.75	RICOH CO LTD NPV
Equities	3,500	12,705.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	4,088	14,839.44	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	2,286	123,032.52	RIGNET INC COM
Equities	2	-	RIO GRANA RES INC COM
Equities	59,918	3,354,194.22	RIO TINTO LIMITED NPV
Equities	8,500	475,827.81	RIO TINTO LIMITED NPV
Equities	18,430	1,031,706.66	RIO TINTO LIMITED NPV
Equities	22,352	1,188,024.21	RIO TINTO ORD GBPO.10
Equities	89,800	4,772,931.91	RIO TINTO ORD GBPO.10
Equities	41,964	2,230,415.53	RIO TINTO ORD GBPO.10
Equities	31,100	797,390.98	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	77,001	552,097.17	RITE AID CORP COM
Equities	56,200	402,954.00	RITE AID CORP COM
Equities	76,000	544,920.00	RITE AID CORP COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	9,466	195,283.58	RIVERBED TECHNOLOGY INC COM
Equities	15,924	328,512.12	RIVERBED TECHNOLOGY INC COM
Equities	1,600	6,208.00	RIVERVIEW BANCORP INC COM STK
Equities	1,400	64,092.00	RLI CORP COM
Equities	2,982	136,515.96	RLI CORP COM
Equities	11,338	327,554.82	RLJ LODGING TR COM REIT
Equities	3,500	155,470.00	RLTY INC CORP COM
Equities	5,700	253,194.00	RLTY INC CORP COM
Equities	20,841	925,757.22	RLTY INC CORP COM
Equities	108,400	535,848.29	RMB HLDGS ZAR0.01
Equities	2,902	81,546.20	ROADRUNNER TRANSPORTATION SY COM
Equities	16,255	776,013.70	ROBERT HALF INTL INC COM
Equities	6,720	320,812.80	ROBERT HALF INTL INC COM
Equities	7,700	367,598.00	ROBERT HALF INTL INC COM
Equities	13,389	639,190.86	ROBERT HALF INTL INC COM
Equities	27,012	8,056,691.47	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	25,014	7,460,761.16	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,091	921,932.23	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,260	972,338.75	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	7,080	2,111,705.01	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,720	1,109,539.92	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	5,400	1,610,622.46	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	5,063	1,510,107.69	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	17,700	10,443.00	ROCK CREEK PHARMACEUTICALS INC COM
Equities	590	62,298.10	ROCK-TENN CO CL A CL A
Equities	6,475	683,695.25	ROCK-TENN CO CL A CL A
Equities	9,690	1,212,800.40	ROCKWELL AUTOMATION
Equities	12,583	1,574,888.28	ROCKWELL AUTOMATION
Equities	15,314	1,196,635.96	ROCKWELL COLLINS INC COM
Equities	6,390	499,314.60	ROCKWELL COLLINS INC COM
Equities	32,695	2,554,787.30	ROCKWELL COLLINS INC COM
Equities	12,377	967,138.78	ROCKWELL COLLINS INC COM
Equities	900	10,791.00	ROCKWELL MEDICAL INC COM
Equities	3,700	281,163.00	ROCKWOOD HLDGS INC COM
Equities	5,707	433,674.93	ROCKWOOD HLDGS INC COM
Equities	800	11,384.00	ROCKY BRANDS INC COM STK
Equities	1,214	16,012.66	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03
Equities	1,600	38,464.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	3,400	81,736.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	23,500	947,368.92	ROGERS COMMS INC CLASS'B'COM CAD1.62478
Equities	1,900	126,065.00	ROGERS CORP COM
Equities	1,179	78,226.65	ROGERS CORP COM
Equities	3,825	114,750.00	ROLLINS INC COM
Equities	8,347	250,410.00	ROLLINS INC COM
Equities	7,146,756	12,219.89	ROLLS ROYCE C SHS ENTITLEMENT (JULY
Equities	9,942,800	17,000.70	ROLLS ROYCE C SHS ENTITLEMENT (JULY
Equities	6,847,400	11,708.03	ROLLS ROYCE C SHS ENTITLEMENT (JULY
Equities	86,800	1,586,556.20	ROLLS ROYCE HLDGS ORD GBPO.20
Equities	51,100	934,020.99	ROLLS ROYCE HLDGS ORD GBPO.20
Equities	4,090	597,180.90	ROPER INDS INC NEW COM
Equities	20,900	3,051,609.00	ROPER INDS INC NEW COM
Equities	9,126	1,332,487.26	ROPER INDS INC NEW COM
Equities	6,340	925,703.40	ROPER INDS INC NEW COM
Equities	9,149	1,335,845.49	ROPER INDS INC NEW COM
Equities	3,400	496,434.00	ROPER INDS INC NEW COM
Equities	3,400	186,490.00	ROSETTA RES INC COM
Equities	8,503	466,389.55	ROSETTA RES INC COM
Equities	23,810	1,305,978.50	ROSETTA RES INC COM
Equities	5,679	311,493.15	ROSETTA RES INC COM
Equities	500	4,860.00	ROSETTA STONE INC COM
Equities	103,100	6,818,003.00	ROSS STORES INC COM
Equities	16,478	1,089,690.14	ROSS STORES INC COM
Equities	8,180	540,943.40	ROSS STORES INC COM
Equities	9,450	624,928.50	ROSS STORES INC COM
Equities	19,337	1,278,755.81	ROSS STORES INC COM
Equities	31,461	2,080,515.93	ROSS STORES INC COM
Equities	15,200	1,005,176.00	ROSS STORES INC COM
Equities	77,884	3,555,638.01	ROTORK GBPO.05
Equities	778,767	785,571.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Equities	1,180	20,189.80	ROUSE PPTYS INC COM
Equities	1,542	26,383.62	ROUSE PPTYS INC COM
Equities	7,144	171,170.24	ROVI CORP COM
Equities	7,756	185,833.76	ROVI CORP COM
Equities	8,290	264,699.70	ROWAN COMPANIES PLC
Equities	20,254	646,710.22	ROWAN COMPANIES PLC
Equities	1,076	1,883.00	ROYAL BANCSHARES PA INC CL A CL A
Equities	1,076	2,174.10	ROYAL BANCSHARES PA INC RIGHT
Equities	60,000	4,296,859.60	ROYAL BK OF CANADA COM NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	485,914	2,728,478.85	ROYAL BK SCOT GRP ORD GBP1
Equities	93,700	526,139.33	ROYAL BK SCOT GRP ORD GBP1
Equities	8,300	461,480.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	63,472	3,529,043.20	ROYAL CARIBBEAN CRUISES COM STK
Equities	14,342	797,415.20	ROYAL CARIBBEAN CRUISES COM STK
Equities	12,100	672,760.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	255,547	10,580,436.44	ROYAL DUTCH SHELL 'A'SHS EURO.07
Equities	18,500	765,957.24	ROYAL DUTCH SHELL 'A'SHS EURO.07
Equities	92,754	3,835,630.56	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	136,057	5,626,327.57	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	85,900	3,552,198.99	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	11,850	490,029.78	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	25,710	1,063,178.53	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	25,800	1,066,900.28	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	5,400	223,304.71	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	37,213	1,617,758.45	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	3,800	289,256.00	ROYAL GOLD INC COM STK USD0.01
Equities	5,656	430,534.72	ROYAL GOLD INC COM STK USD0.01
Equities	689	2,404.61	ROYALE ENERGY INC
Equities	9,675	227,265.75	RPC INC COM
Equities	41,000	963,090.00	RPC INC COM
Equities	12,848	301,799.52	RPC INC COM
Equities	6,100	281,698.00	RPM INTL INC
Equities	11,823	545,986.14	RPM INTL INC
Equities	11,943	551,527.74	RPM INTL INC
Equities	5,000	230,900.00	RPM INTL INC
Equities	4,545	80,673.75	RPX CORP COM
Equities	2,767	89,761.48	RSP PERMIAN INC COM
Equities	1	1.00	RSTW PARTNERS III, LP
Equities	1,700	45,203.00	RTI INTL METALS INC COM
Equities	1,935	51,451.65	RTI INTL METALS INC COM
Equities	5,000	21,750.00	RTI SURGICAL INC
Equities	9,300	1,034,436.59	RTL GROUP NPV
Equities	500	4,375.00	RUBICON TECHNOLOGY INC COM MON STK
Equities	2,389	20,903.75	RUBICON TECHNOLOGY INC COM MON STK
Equities	3,300	25,047.00	RUBY TUESDAY INC COM
Equities	1,403	10,648.77	RUBY TUESDAY INC COM
Equities	4,997	59,514.27	RUCKUS WIRELESS INC COM
Equities	2,800	27,664.00	RUDOPLH TECHNOLOGIES INC COM
Equities	1,722	17,013.36	RUDOPLH TECHNOLOGIES INC COM
Equities	3,600	124,812.00	RUSH ENTERPRISES INC CL A CL A
Equities	26,533	919,899.11	RUSH ENTERPRISES INC CL A CL A
Equities	3,238	112,261.46	RUSH ENTERPRISES INC CL A CL A
Equities	62,592	773,011.20	RUTHS HOSPITALITY GROUP INC
Equities	3,571	44,101.85	RUTHS HOSPITALITY GROUP INC
Equities	40,900	1,756,384.55	RWE AG NPV
Equities	480	42,283.20	RYDER SYS INC COM
Equities	4,893	431,024.37	RYDER SYS INC COM
Equities	19,800	1,744,182.00	RYDER SYS INC COM
Equities	2,600	102,544.00	RYLAND GROUP INC COM
Equities	2,580	101,755.20	RYLAND GROUP INC COM
Equities	3,272	157,546.80	RYMAN HOSPITALITY PPTYS INC COM
Equities	4,728	227,653.20	RYMAN HOSPITALITY PPTYS INC COM
Equities	31,600	3,587,187.21	RYOHIN KEIKAKU CO NPV
Equities	1,300	32,305.00	S & T BANCORP INC COM STK
Equities	2,772	68,884.20	S & T BANCORP INC COM STK
Equities	2,400	40,944.00	S W BANCORP INC OKLA COM
Equities	43,044	1,156,161.84	S.W. AIRL CO COM
Equities	61,655	1,656,053.30	S.W. AIRL CO COM
Equities	132,216	3,551,321.76	S.W. AIRL CO COM
Equities	35,200	2,039,126.16	SABMILLER PLC ORD USD0.10
Equities	17,900	1,036,941.99	SABMILLER PLC ORD USD0.10
Equities	20,475	1,186,111.02	SABMILLER PLC ORD USD0.10
Equities	13,200	764,672.31	SABMILLER PLC ORD USD0.10
Equities	900	25,839.00	SABRA HEALTH CARE REIT INC COM
Equities	35,545	1,020,496.95	SABRA HEALTH CARE REIT INC COM
Equities	5,486	157,503.06	SABRA HEALTH CARE REIT INC COM
Equities	5,239	105,041.95	SABRE CORP COM
Equities	993,060	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Equities	69	1,434.51	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	93,100	347,027.75	SAFESTORE HLDGS ORD GBP0.01
Equities	1,000	51,380.00	SAFETY INS GROUP INC COM
Equities	765	39,305.70	SAFETY INS GROUP INC COM
Equities	16,200	556,308.00	SAFEWAY INC COM NEW
Equities	19,516	670,179.44	SAFEWAY INC COM NEW
Equities	53,494	3,502,033.06	SAFRAN SA EURO.20
Equities	11,659	763,266.98	SAFRAN SA EURO.20
Equities	26,000	1,702,113.50	SAFRAN SA EURO.20

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	10,860	710,959.72	SAFRAN SA EURO.20
Equities	23,550	1,541,722.04	SAFRAN SA EURO.20
Equities	14,900	975,441.97	SAFRAN SA EURO.20
Equities	1,250	53,400.00	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	1,466	37,910.76	SAGENT PHARMACEUTICALS INC COM STK
Equities	14,732	647,176.76	SAIA INC COM STK
Equities	1,542	67,740.06	SAIA INC COM STK
Equities	51,450	277,550.99	SAINSBURY(J) ORD GBP0.28571428
Equities	111,590	601,980.84	SAINSBURY(J) ORD GBP0.28571428
Equities	28,100	757,920.33	SAIPEM EUR1
Equities	3,700	35,002.00	SALEM COMMUNICATIONS CORP DEL CL A COM STK
Equities	4,555	264,554.40	SALESFORCE COM INC COM STK
Equities	26,980	1,566,998.40	SALESFORCE COM INC COM STK
Equities	51,050	2,964,984.00	SALESFORCE COM INC COM STK
Equities	6,654	820,770.90	SALIX PHARMACEUTICALS LTD COM DE
Equities	2,600	320,710.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	5,959	735,042.65	SALIX PHARMACEUTICALS LTD COM DE
Equities	4,100	102,828.00	SALLY BEAUTY HLDGS INC COM STK
Equities	12,589	315,732.12	SALLY BEAUTY HLDGS INC COM STK
Equities	147,500	2,571,989.64	SALMAR ASA NOK0.25
Equities	31,400	1,588,528.82	SAMPO PLC SER'A'NPV
Equities	601,500	1,982,920.13	SAMSONITE INTL SA
Equities	163,800	539,987.23	SAMSONITE INTL SA
Equities	161,900	533,723.64	SAMSONITE INTL SA
Equities	845,400	2,786,967.04	SAMSONITE INTL SA
Equities	990	1,293,516.51	SAMSUNG ELECTRONIC KRW5000
Equities	5,388	202,534.92	SANCHEZ ENERGY CORP COM
Equities	1,600	155,520.00	SANDERSON FARMS INC COM
Equities	1,976	192,067.20	SANDERSON FARMS INC COM
Equities	9,200	960,756.00	SANDISK CORP COM
Equities	20,300	2,119,929.00	SANDISK CORP COM
Equities	5,200	543,036.00	SANDISK CORP COM
Equities	20,686	147,904.90	SANDRIDGE ENERGY INC COM
Equities	29,781	212,934.15	SANDRIDGE ENERGY INC COM
Equities	275,400	2,080,508.62	SANDS CHINA LTD USD0.01
Equities	74,800	565,076.42	SANDS CHINA LTD USD0.01
Equities	1,000	24,910.00	SANDY SPRING BANCORP INC CMT-COM
Equities	1,221	30,415.11	SANDY SPRING BANCORP INC CMT-COM
Equities	1,100	29,117.00	SANFILIPPO JOHN B & SON INC COM
Equities	100	1,527.00	SANGAMO BIOSCIENCES INC COM STK
Equities	5,100	77,877.00	SANGAMO BIOSCIENCES INC COM STK
Equities	4,100	93,398.00	SANMINA CORP COM
Equities	8,659	197,252.02	SANMINA CORP COM
Equities	31,622	3,358,846.20	SANOFI EUR2
Equities	31,788	3,376,478.50	SANOFI EUR2
Equities	77,532	8,235,344.50	SANOFI EUR2
Equities	3,750	398,319.94	SANOFI EUR2
Equities	6,439	683,941.90	SANOFI EUR2
Equities	6,453	685,428.96	SANOFI EUR2
Equities	31,600	3,356,509.39	SANOFI EUR2
Equities	13,989	1,485,892.72	SANOFI EUR2
Equities	8,500	902,858.54	SANOFI EUR2
Equities	9,380	996,330.95	SANOFI EUR2
Equities	14,421	1,531,779.17	SANOFI EUR2
Equities	65,930	1,281,679.20	SANTANDER CONSUMER USA HLDGS INC COM
Equities	7,653	148,774.32	SANTANDER CONSUMER USA HLDGS INC COM
Equities	8,800	171,072.00	SANTANDER CONSUMER USA HLDGS INC COM
Equities	6,400	360,100.69	SANTEN PHARM CO NPV
Equities	285,795	3,846,600.88	SANTOS LIMITED NPV
Equities	729,000	5,123,616.80	SANWA HOLDINGS NPV
Equities	80,639	6,226,948.10	SAP SE
Equities	4,000	308,880.22	SAP SE
Equities	6,808	525,714.14	SAP SE
Equities	64,185	4,956,369.30	SAP SE
Equities	7,400	571,428.41	SAP SE
Equities	11,700	900,900.00	SAP SE-SPONSORED ADR
Equities	6,352	50,816.00	SAPIENS INTERNATIONAL CORP NV NLG1
Equities	4,700	76,375.00	SAPIENT CORP COM
Equities	9,448	153,530.00	SAPIENT CORP COM
Equities	99,000	398,716.75	SAPPORO HOLDINGS LTD JPY50
Equities	19,000	1,140,374.60	SAPUTO INC COM NPV
Equities	800	23,832.00	SAREPTA THERAPEUTICS INC COM
Equities	3,610	107,541.90	SAREPTA THERAPEUTICS INC COM
Equities	20,200	1,200,674.14	SASOL NPV
Equities	20,000	1,188,786.28	SASOL NPV
Equities	900	43,740.00	SAUL CTRS INC COM
Equities	841	40,872.60	SAUL CTRS INC COM
Equities	31,000	1,826,859.48	SAWAI PHARMACEUTICAL CO. LTD NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	3,150	322,245.00	SBA COMMUNICATIONS CORP CL A COM
Equities	8,415	860,854.50	SBA COMMUNICATIONS CORP CL A COM
Equities	6,570	672,111.00	SBA COMMUNICATIONS CORP CL A COM
Equities	11,576	1,184,224.80	SBA COMMUNICATIONS CORP CL A COM
Equities	1,000	4.20	SCAN OPTICS INC COM
Equities	2,900	156,049.00	SCANA CORP NEW COM
Equities	10,549	567,641.69	SCANA CORP NEW COM
Equities	2,200	83,776.00	SCANSOURCE INC COM
Equities	32,266	1,228,689.28	SCANSOURCE INC COM
Equities	2,236	85,146.88	SCANSOURCE INC COM
Equities	241,446	729,244.17	SCENTRE GROUP
Equities	1,005,035	3,035,527.27	SCENTRE GROUP
Equities	231,670	699,717.52	SCENTRE GROUP
Equities	1,700	34,612.00	SCHAWK INC CL A COM STK
Equities	600	12,216.00	SCHAWK INC CL A COM STK
Equities	9,130	1,076,883.50	SCHLUMBERGER LTD COM COM
Equities	1,300	33,891.00	SCHNITZER STL INDS INC CL A
Equities	1,803	47,004.21	SCHNITZER STL INDS INC CL A
Equities	1,700	57,953.00	SCHOLASTIC CORP COM
Equities	1,429	48,714.61	SCHOLASTIC CORP COM
Equities	2,200	85,140.00	SCHULMAN A INC COM
Equities	2,448	94,737.60	SCHULMAN A INC COM
Equities	1,300	50,310.00	SCHULMAN A INC COM
Equities	76,852	2,069,624.36	SCHWAB CHARLES CORP COM NEW
Equities	106,759	2,875,019.87	SCHWAB CHARLES CORP COM NEW
Equities	114,800	3,091,564.00	SCHWAB CHARLES CORP COM NEW
Equities	66,459	1,789,740.87	SCHWAB CHARLES CORP COM NEW
Equities	2,200	96,052.00	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,638	115,175.08	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,779	14,617.54	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	3,257	143,829.12	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	3,893	171,914.88	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	9,000	397,440.00	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	29,499	328,028.88	SCIENTIFIC GAMES CORP
Equities	4,400	48,928.00	SCIENTIFIC GAMES CORP
Equities	5,532	61,515.84	SCIENTIFIC GAMES CORP
Equities	1,713	30,302.97	SCIQUEST INC NEW COM
Equities	46,325	1,593,257.87	SCOR SE EUR7.876972
Equities	15,707	540,211.58	SCOR SE EUR7.876972
Equities	34,092	1,172,527.73	SCOR SE EUR7.876972
Equities	2,300	130,778.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	21,000	1,194,060.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	3,669	208,619.34	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	1,666	35,252.56	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	1,461	30,914.76	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	4,700	381,358.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	9,643	782,433.02	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	58,000	1,634,568.88	SCSK CORP NPV
Equities	20	60,405.40	SEABOARD CORP DEL COM
Equities	30	90,608.10	SEABOARD CORP DEL COM
Equities	460	3,684.60	SEACHANGE INTL INC COM
Equities	320	3,478.40	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	660	7,174.20	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	1,562	128,474.50	SEACOR HLDGS INC COM
Equities	1,980	162,855.00	SEACOR HLDGS INC COM
Equities	5,978	491,690.50	SEACOR HLDGS INC COM
Equities	29,456	1,673,689.92	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	7,400	252,858.00	SEALED AIR CORP NEW COM STK
Equities	69,567	2,377,104.39	SEALED AIR CORP NEW COM STK
Equities	17,340	592,507.80	SEALED AIR CORP NEW COM STK
Equities	5,100	203,796.00	SEARS HLDGS CORP COM
Equities	4,172	166,713.12	SEARS HLDGS CORP COM
Equities	7,100	271,575.00	SEATTLE GENETICS INC COM
Equities	10,441	399,368.25	SEATTLE GENETICS INC COM
Equities	6,031	170,858.23	SEAWORLD ENTMT INC COM
Equities	58,056	868,519.05	SEEK LIMITED NPV
Equities	44,010	658,390.58	SEEK LIMITED NPV
Equities	62,700	937,993.40	SEEK LIMITED NPV
Equities	9,100	298,207.00	SEI INVTS CO COM
Equities	13,322	436,561.94	SEI INVTS CO COM
Equities	36,093	1,182,767.61	SEI INVTS CO COM
Equities	1	5,300.00	SEIBELS BRUCE GROUP INC COM PAR \$1000
Equities	19,700	838,132.37	SEIKO EPSON CORP NPV
Equities	14,900	633,917.38	SEIKO EPSON CORP NPV
Equities	32,200	1,369,942.25	SEIKO EPSON CORP NPV
Equities	30,000	340,555.75	SEINO HOLDINGS NPV
Equities	16,000	185,262.33	SEKISUI CHEMICAL CO LTD NPV
Equities	35,000	405,261.34	SEKISUI CHEMICAL CO LTD NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,600	53,716.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	84,178	1,739,117.48	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	5,123	105,841.18	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	3,187	94,462.68	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT
Equities	4,910	76,596.00	SELECT MED HLDGS CORP COM
Equities	11,900	185,640.00	SELECT MED HLDGS CORP COM
Equities	167	1,058.78	SELECTICA INC DEL COM NEW COM NEW
Equities	3,700	91,464.00	SELECTIVE INS GROUP INC COM
Equities	4,619	114,181.68	SELECTIVE INS GROUP INC COM
Equities	4,700	116,184.00	SELECTIVE INS GROUP INC COM
Equities	953,000	4,105,089.64	SEBICORP INDUSTRIE NPV
Equities	4,100	323,285.00	SEMGROUP CORP CL A CL A
Equities	3,427	270,218.95	SEMGROUP CORP CL A CL A
Equities	10,900	1,141,339.00	SEMPRA ENERGY INC COM STK
Equities	21,337	2,234,197.27	SEMPRA ENERGY INC COM STK
Equities	4,500	117,675.00	SEMTECH CORP COM
Equities	5,639	147,459.85	SEMTECH CORP COM
Equities	800	24,480.00	SENECA FOODS CORP NEW CL A
Equities	25,500	619,395.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	50,800	1,233,932.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	11,300	274,477.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	16,791	407,853.39	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	7,782	67,314.30	SENOMYX INC COM USD0.001
Equities	13,964	653,235.92	SENSATA TECHNOLOGIES HLDG BV
Equities	2,200	122,584.00	SENSIENT TECHNOLOGIES CORP COM
Equities	21,700	1,209,124.00	SENSIENT TECHNOLOGIES CORP COM
Equities	4,242	236,364.24	SENSIENT TECHNOLOGIES CORP COM
Equities	122,400	546,235.54	SEPLAT PETROLEUM D NGNO.5
Equities	6,900	26,703.00	SEQUENOM INC COM NEW STK
Equities	11,859	45,894.33	SEQUENOM INC COM NEW STK
Equities	29,200	182,485.46	SERCO GROUP GBP0.02
Equities	16,900	350,168.00	SERVICE CORP INTL COM
Equities	17,832	369,479.04	SERVICE CORP INTL COM
Equities	300	18,588.00	SERVICENOW INC COM USD0.001
Equities	9,329	578,024.84	SERVICENOW INC COM USD0.001
Equities	31,000	1,920,760.00	SERVICENOW INC COM USD0.001
Equities	2,324	13,479.20	SERVICENOW INC COM USD0.001
Equities	48,006	1,820,649.30	SERVICESOURCE INTERNATIONAL
Equities	48,006	1,820,649.30	SES FDR EACH REP 1 'A' NPV
Equities	35,700	1,504,048.17	SEVEN & I HOLDINGS NPV
Equities	88,600	3,732,735.80	SEVEN & I HOLDINGS NPV
Equities	66,100	2,784,806.28	SEVEN & I HOLDINGS NPV
Equities	55,900	2,355,078.23	SEVEN & I HOLDINGS NPV
Equities	9,700	408,662.95	SEVEN & I HOLDINGS NPV
Equities	132,000	539,440.30	SEVEN BANK NPV
Equities	421	9,924.67	SEVENTY SEVEN ENERGY INC COM STK
Equities	1,907	58,087.22	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	5,010	1,036,619.10	SHERWIN-WILLIAMS CO COM
Equities	4,680	968,338.80	SHERWIN-WILLIAMS CO COM
Equities	7,354	1,521,616.14	SHERWIN-WILLIAMS CO COM
Equities	8,203	1,697,282.73	SHERWIN-WILLIAMS CO COM
Equities	479	8,842.34	SHILOH INDS INC COM
Equities	7,800	766,872.32	SHIMAMURA CO NPV
Equities	14,500	881,407.63	SHIN-ETSU CHEMICAL NPV
Equities	9,600	583,552.64	SHIN-ETSU CHEMICAL NPV
Equities	27,600	1,277,979.84	SHINHAN FIN GROUP KRW5000
Equities	695,000	1,564,187.36	SHINSEI BANK NPV
Equities	65,700	1,371,006.37	SHIONOGI & CO LTD NPV
Equities	2,510	46,660.90	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	71,200	5,563,578.55	SHIRE PLC ORD GBP0.05
Equities	10,180	795,466.71	SHIRE PLC ORD GBP0.05
Equities	22,110	1,727,678.68	SHIRE PLC ORD GBP0.05
Equities	1,500	30,975.00	SHOE CARNIVAL INC COM
Equities	1,188	24,532.20	SHOE CARNIVAL INC COM
Equities	1,650	14,866.50	SHORE BANCSHARES INC COM
Equities	5,858	38,194.16	SHORETEL INC COM
Equities	29,700	193,644.00	SHORETEL INC COM
Equities	2,300	99,038.00	SHUTTERFLY INC COM
Equities	3,339	143,777.34	SHUTTERFLY INC COM
Equities	16	1,327.68	SHUTTERSTOCK INC COM
Equities	833	69,122.34	SHUTTERSTOCK INC COM
Equities	3,485	636,637.35	SIEGFRIED HLDG AG CHF2 (REGD)
Equities	4,664	615,902.24	SIEMENS AG NPV(REGD)
Equities	5,210	688,004.00	SIEMENS AG NPV(REGD)
Equities	11,290	1,490,895.43	SIEMENS AG NPV(REGD)
Equities	1,310	172,991.41	SIEMENS AG NPV(REGD)
Equities	4,500	594,245.30	SIEMENS AG NPV(REGD)
Equities	3,532,664	439,142.00	SIERRA VENTURES VII, LP
Equities	700	21,840.00	SIFCO INDS INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,300	3,666.00	SIGA TECHNOLOGIES INC COM
Equities	2,000	9,160.00	SIGMA DESIGNS INC COM
Equities	7,000	32,060.00	SIGMA DESIGNS INC COM
Equities	3,500	355,180.00	SIGMA-ALDRICH CORP COM
Equities	10,799	1,095,882.52	SIGMA-ALDRICH CORP COM
Equities	27	325.62	SIGMATRON INTL INC COM
Equities	1,600	201,888.00	SIGNATURE BK NY N Y COM
Equities	4,233	534,119.94	SIGNATURE BK NY N Y COM
Equities	3,300	364,947.00	SIGNET JEWELERS LTD ORD USD0.18
Equities	6,982	772,139.38	SIGNET JEWELERS LTD ORD USD0.18
Equities	866,000	529,632.86	SIHUAN PHARM HLDG COMSTK
Equities	297	1,214,391.07	SIKA AG CHF45(BR)
Equities	3,400	172,788.00	SILGAN HLDGS INC COM
Equities	4,005	203,534.10	SILGAN HLDGS INC COM
Equities	1,300	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	3,400	32,708.00	SILICON GRAPHICS INTL CORP COM
Equities	32,194	162,257.76	SILICON IMAGE INC COM STK
Equities	8,400	42,336.00	SILICON IMAGE INC COM STK
Equities	35,100	176,904.00	SILICON IMAGE INC COM STK
Equities	2,790	137,407.50	SILICON LABORATORIES INC COM
Equities	3,747	184,539.75	SILICON LABORATORIES INC COM
Equities	4,388	71,612.16	SILVER BAY RLTY TR CORP COM
Equities	54,100	1,421,207.00	SILVER WHEATON CORP COM
Equities	5,075	87,340.75	SILVERCREST ASSET MGMT GROUP INC CL A CLA
Equities	2,100	82,719.00	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	1,185	46,677.15	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	5,340	887,935.20	SIMON PROPERTY GROUP INC COM
Equities	23,578	3,920,549.84	SIMON PROPERTY GROUP INC COM
Equities	83,901	13,951,058.28	SIMON PROPERTY GROUP INC COM
Equities	19,841	3,299,161.48	SIMON PROPERTY GROUP INC COM
Equities	28,872	4,800,836.16	SIMON PROPERTY GROUP INC COM
Equities	12,136	2,017,974.08	SIMON PROPERTY GROUP INC COM
Equities	1,612	28,129.40	SIMPLICITY BANCORP INC COM USD0.01
Equities	1,900	69,084.00	SIMPSON MFG INC COM
Equities	2,981	108,389.16	SIMPSON MFG INC COM
Equities	1,763	87,744.51	SINA CORPORATION COM STK USD0.133
Equities	2,300	79,925.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	5,896	204,886.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	144,000	444,711.83	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	1,527,000	4,715,798.34	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	1,922,100	1,063,850.32	SINO GRANDNESS FOO NPV
Equities	133,592	219,942.83	SINO LAND CO NPV
Equities	506,000	911,742.25	SINYI REALTY INC. TWD10
Equities	270,900	937,314.00	SIRIUS XM HLDGS INC COM
Equities	272,614	943,244.44	SIRIUS XM HLDGS INC COM
Equities	2,400	197,904.00	SIRONA DENTAL SYS INC COM STK
Equities	4,643	382,861.78	SIRONA DENTAL SYS INC COM STK
Equities	5,300	225,515.00	SIX FLAGS ENTMT CORP NEW COM
Equities	8,557	364,100.35	SIX FLAGS ENTMT CORP NEW COM
Equities	2,409	22,957.77	SIZMEK INC COM
Equities	350,000	876,992.65	SJM HOLDINGS LTD. NPV
Equities	900	24,480.00	SJW CORP COM
Equities	1,800	48,960.00	SJW CORP COM
Equities	3,700	667,374.98	SK HOLDINGS CO LTD KRW5000
Equities	47,800	638,491.63	SKAND ENSKILDA BKN SER'A'NPV
Equities	103,700	1,385,179.53	SKAND ENSKILDA BKN SER'A'NPV
Equities	2,000	91,400.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	3,700	169,090.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	4,402	27,688.58	SKILLED HEALTHCARE GROUP INC CL A COM STK USD1
Equities	11,300	81,925.00	SKULLCANDY INC COM
Equities	54,600	502,955.58	SKY DEUTSCHLAND AG COMSTK
Equities	374,237	3,447,336.80	SKY DEUTSCHLAND AG COMSTK
Equities	142,100	854,735.57	SKY NETWORK TELEVI NPV
Equities	287	1,179.57	SKYLINE CORP COM
Equities	3,200	39,104.00	SKYWEST INC COM
Equities	36,479	445,773.38	SKYWEST INC COM
Equities	2,467	30,146.74	SKYWEST INC COM
Equities	20,275	952,114.00	SKYWORKS SOLUTIONS INC COM
Equities	8,800	413,248.00	SKYWORKS SOLUTIONS INC COM
Equities	17,079	802,029.84	SKYWORKS SOLUTIONS INC COM
Equities	9,425	1,031,189.25	SL GREEN RLTY CORP COM STK
Equities	19,200	2,100,672.00	SL GREEN RLTY CORP COM STK
Equities	37,400	4,091,934.00	SL GREEN RLTY CORP COM STK
Equities	6,939	759,195.99	SL GREEN RLTY CORP COM STK
Equities	9,339	1,021,779.99	SL GREEN RLTY CORP COM STK
Equities	2,000	218,820.00	SL GREEN RLTY CORP COM STK
Equities	15,300	632,629.42	SLIGRO FOOD GROUP EURO.06
Equities	27,900	231,849.00	SLM CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	136,627	1,135,370.37	SLM CORP COM
Equities	38,718	321,746.58	SLM CORP COM
Equities	13,944	1,172,690.40	SM ENERGY CO COM
Equities	3,700	311,170.00	SM ENERGY CO COM
Equities	5,836	490,807.60	SM ENERGY CO COM
Equities	22,600	1,900,660.00	SM ENERGY CO COM
Equities	18,200	684,013.61	SMA SOLAR TECH AG NPV (BR)
Equities	900	240,846.95	SMC CORP NPV
Equities	2,600	695,780.07	SMC CORP NPV
Equities	106,289	1,888,260.46	SMITH & NEPHEW ORD USD0.20
Equities	4,511	65,589.94	SMITH & WESSON HLDG CORP COM
Equities	4,200	208,236.00	SMITH A O CORP COM
Equities	41,400	2,052,612.00	SMITH A O CORP COM
Equities	6,912	342,696.96	SMITH A O CORP COM
Equities	39,404	1,953,650.32	SMITH A O CORP COM
Equities	3,200	3,328.00	SMITH MICRO SOFTWARE INC COM STK
Equities	23,600	523,371.43	SMITHS GROUP ORD GBP0.375
Equities	2,990	318,644.30	SMUCKER J M CO COM NEW COM NEW
Equities	9,303	991,420.71	SMUCKER J M CO COM NEW COM NEW
Equities	36,932	843,937.28	SMURFIT KAPPA GROUP PLC ORD EURO.001
Equities	2,890	342,522.80	SNAP-ON INC COM
Equities	29,551	3,502,384.52	SNAP-ON INC COM
Equities	23,400	2,773,368.00	SNAP-ON INC COM
Equities	5,699	675,445.48	SNAP-ON INC COM
Equities	20,047	2,375,970.44	SNAP-ON INC COM
Equities	3,400	89,964.00	SNYDERS-LANCE INC COM
Equities	36,340	961,556.40	SNYDERS-LANCE INC COM
Equities	3,527	93,324.42	SNYDERS-LANCE INC COM
Equities	28,773	1,507,038.55	SOCIETE GENERALE EUR1.25
Equities	54,443	2,851,551.79	SOCIETE GENERALE EUR1.25
Equities	7,250	379,732.02	SOCIETE GENERALE EUR1.25
Equities	697,900	1,237,609.77	SODA SANAYII TRY1
Equities	10,000	1,075,467.27	SODEXHO EUR4
Equities	50,900	3,789,928.43	SOFTBANK CORP NPV
Equities	28,500	2,122,062.09	SOFTBANK CORP NPV
Equities	43,900	3,268,720.20	SOFTBANK CORP NPV
Equities	4,200	312,724.94	SOFTBANK CORP NPV
Equities	20,500	1,526,395.54	SOFTBANK CORP NPV
Equities	47,500	3,536,770.15	SOFTBANK CORP NPV
Equities	3,945,710	156,960.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	3,600	162,756.03	SOGO MEDICAL NPV
Equities	4,399	310,569.40	SOLARCITY CORP COM
Equities	4,500	173,970.00	SOLARWINDS INC COM
Equities	5,654	218,583.64	SOLARWINDS INC COM
Equities	2,227	26,234.06	SOLAZYME INC COM
Equities	4,270	286,730.50	SOLERA HLDGS INC COM
Equities	17,900	1,201,985.00	SOLERA HLDGS INC COM
Equities	6,149	412,905.35	SOLERA HLDGS INC COM
Equities	1,500	40,020.00	SONIC AUTOMOTIVE INC CL A
Equities	61,723	1,646,769.64	SONIC AUTOMOTIVE INC CL A
Equities	2,306	61,524.08	SONIC AUTOMOTIVE INC CL A
Equities	4,300	94,944.00	SONIC CORP COM
Equities	19,600	432,768.00	SONIC CORP COM
Equities	3,184	70,302.72	SONIC CORP COM
Equities	440	4,716.80	SONIC FDRY INC COM NEW COM NEW
Equities	5,800	254,794.00	SONOCO PROD CO COM
Equities	21,412	940,629.16	SONOCO PROD CO COM
Equities	10,979	482,307.47	SONOCO PROD CO COM
Equities	73,150	262,608.50	SONUS NETWORKS INC COM ISIN US8359161077
Equities	22,247	79,866.73	SONUS NETWORKS INC COM ISIN US8359161077
Equities	67,100	240,889.00	SONUS NETWORKS INC COM ISIN US8359161077
Equities	5,792,821	1,280,030.00	SORENSEN CAPITAL PARTNERS, LP
Equities	3,200	134,368.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	6,272	263,361.28	SOTHEBYS HLDGS INC CL A (DE)
Equities	2,000	120,820.00	SOUTH JERSEY INDS INC COM
Equities	1,323	79,922.43	SOUTH JERSEY INDS INC COM
Equities	200	12,200.00	SOUTH ST CORP COM
Equities	1,825	111,325.00	SOUTH ST CORP COM
Equities	57,580	2,612,980.40	SOUTHERN CO COM STK
Equities	84,692	3,843,322.96	SOUTHERN CO COM STK
Equities	400	14,440.00	SOUTHERN MO BANCORP INC COM
Equities	118,000	3,583,660.00	SOUTHN COPPER CORP DEL COM
Equities	8,315	252,526.55	SOUTHN COPPER CORP DEL COM
Equities	12,643	383,967.91	SOUTHN COPPER CORP DEL COM
Equities	1,939	56,153.44	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM
Equities	2,100	110,859.00	SOUTHWEST GAS CORP COM
Equities	3,735	197,170.65	SOUTHWEST GAS CORP COM
Equities	14,012	637,405.88	SOUTHWESTERN ENERGY CO COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	22,980	1,045,360.20	SOUTHWESTERN ENERGY CO COM
Equities	34,300	1,560,307.00	SOUTHWESTERN ENERGY CO COM
Equities	31,510	1,433,389.90	SOUTHWESTERN ENERGY CO COM
Equities	1,400	108,150.00	SOVRAN SELF STORAGE INC COM
Equities	2,799	216,222.75	SOVRAN SELF STORAGE INC COM
Equities	2,000	42,780.00	SP PLUS CORP COM
Equities	2,065	44,170.35	SP PLUS CORP COM
Equities	500	10,610.00	SPAN AMER MED SYS INC COM
Equities	91	513.24	SPANISH BROADCASTING SYS INC CL A NEW
Equities	3,600	75,852.00	SPANSION INC COM CL A NEW COM CL A NEW
Equities	33,400	703,738.00	SPANSION INC COM CL A NEW COM CL A NEW
Equities	3,104	65,401.28	SPANSION INC COM CL A NEW COM CL A NEW
Equities	800	1,208.00	SPAR GROUP INC COM
Equities	2,850	12,939.00	SPARTAN MTRS INC COM
Equities	7,550	34,277.00	SPARTAN MTRS INC COM
Equities	4,480	94,124.80	SPARTANNASH CO COM NPV
Equities	40,176	844,097.76	SPARTANNASH CO COM NPV
Equities	2,700	56,727.00	SPARTANNASH CO COM NPV
Equities	7,900	165,979.00	SPARTANNASH CO COM NPV
Equities	1,980	54,925.20	SPARTON CORP COM STK
Equities	3,184,036	1,991,654.00	SPC PARTNER III, LP
Equities	13,150	2,573,718.00	SPDR S&P 500 ETF TRUST
Equities	43,600	1,852,128.00	SPECTRA ENERGY CORP COM STK
Equities	61,959	2,632,018.32	SPECTRA ENERGY CORP COM STK
Equities	21,336	906,353.28	SPECTRA ENERGY CORP COM STK
Equities	3,200	73,216.00	SPECTRANETICS CORP COM
Equities	2,676	61,226.88	SPECTRANETICS CORP COM
Equities	17,358	1,493,308.74	SPECTRUM BRANDS HLDGS INC COM STK
Equities	2,183	187,803.49	SPECTRUM BRANDS HLDGS INC COM STK
Equities	1,177,714	12,280.00	SPECTRUM EQUITY INVESTORS IV, LP
Equities	3,300	26,829.00	SPECTRUM PHARMACEUTICALS INC COM
Equities	5,770	46,910.10	SPECTRUM PHARMACEUTICALS INC COM
Equities	4,200	15,708.00	SPEED COMM INC COM
Equities	1,600	29,200.00	SPEEDWAY MOTORSPORTS INC COM
Equities	2,500	45,625.00	SPEEDWAY MOTORSPORTS INC COM
Equities	11	19.69	SPHERIX INC COM
Equities	3,400	114,580.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	8,865	298,750.50	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	6,730	425,605.20	SPIRIT AIRLS INC COM
Equities	91,800	1,042,848.00	SPIRIT RLTY CAP INC NEW COM
Equities	32,577	370,074.72	SPIRIT RLTY CAP INC NEW COM
Equities	2,630	145,517.90	SPLUNK INC COMSTK COM USD0.001
Equities	700	38,731.00	SPLUNK INC COMSTK COM USD0.001
Equities	7,739	428,198.87	SPLUNK INC COMSTK COM USD0.001
Equities	36,800	2,036,144.00	SPLUNK INC COMSTK COM USD0.001
Equities	2,275	1,911.22	SPORT CHALET INC CL A
Equities	2,118	54,962.10	SPRINGLEAF HLDGS INC COM
Equities	79,339	676,761.67	SPRINT CORP COM SER 1 COM SER 1
Equities	641,829	69,746.00	SPROUT CAPITAL IX, LP
Equities	20,364	1.00	SPROUT CAPITAL VII, LP
Equities	1	1.00	SPROUT CAPITAL VIII, LP
Equities	22,030	720,821.60	SPROUTS FMRS MKT INC COM
Equities	8,055	263,559.60	SPROUTS FMRS MKT INC COM
Equities	1,356	85,685.64	SPS COMM INC COM
Equities	3,290	356,010.90	SPX CORP COM
Equities	10,900	1,179,489.00	SPX CORP COM
Equities	4,519	489,000.99	SPX CORP COM
Equities	5,700	616,797.00	SPX CORP COM
Equities	4,965	219,552.30	SS&C TECHNOLOGIES HLDGS INC COM
Equities	111,718	2,993,299.54	SSE PLC ORD GBP0.50
Equities	1,100	25,773.00	ST AUTO FINL CORP COM
Equities	2,264	53,045.52	ST AUTO FINL CORP COM
Equities	6,000	152,580.00	ST JOE CO COM
Equities	8,189	208,246.27	ST JOE CO COM
Equities	15,000	1,038,750.00	ST JUDE MED INC COM
Equities	26,307	1,821,759.75	ST JUDE MED INC COM
Equities	42,400	2,936,200.00	ST JUDE MED INC COM
Equities	11,600	803,300.00	ST JUDE MED INC COM
Equities	3,300	55,440.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	5,300	252,417.17	STADA ARZNEIMITTEL NPV(REGD) (VINKULIERT)
Equities	3,622	86,964.22	STAG INDL INC COM
Equities	2,200	41,118.00	STAGE STORES INC COM NEW COM NEW
Equities	2,610	48,780.90	STAGE STORES INC COM NEW COM NEW
Equities	764	25,739.16	STAMPS COM INC COM NEW
Equities	2,900	185,600.00	STANCORP FINL GROUP INC COM
Equities	16,320	1,044,480.00	STANCORP FINL GROUP INC COM
Equities	3,891	249,024.00	STANCORP FINL GROUP INC COM
Equities	28,950	589,059.20	STANDARD CHARTERED ORD



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	102,303	2,088,578.13	STANDARD CHARTERED PLC SHS
Equities	161,139	3,289,750.95	STANDARD CHARTERED PLC SHS
Equities	563,176	3,602,382.95	STANDARD LIFE ORD GBP0.10
Equities	1,202	53,693.34	STANDARD MTR PRODS INC COM
Equities	500	2,820.00	STANDARD REGISTER CO COM NEW
Equities	70	394.80	STANDARD REGISTER CO COM NEW
Equities	1,900	141,512.00	STANDEX INTL CORP COM
Equities	925	68,894.00	STANDEX INTL CORP COM
Equities	8,647	759,379.54	STANLEY BLACK & DECKER INC COM
Equities	15,717	1,380,266.94	STANLEY BLACK & DECKER INC COM
Equities	4,700	412,754.00	STANLEY BLACK & DECKER INC COM
Equities	69,400	1,809,243.37	STANLEY ELECTRIC NPV
Equities	90,800	2,367,136.86	STANLEY ELECTRIC NPV
Equities	4	10.72	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	18,500	1,147,706.90	STANTEC INC COM
Equities	45,800	496,472.00	STAPLES INC COM
Equities	59,280	642,595.20	STAPLES INC COM
Equities	13,625	1,054,302.50	STARBUCKS CORP COM
Equities	4,795	371,037.10	STARBUCKS CORP COM
Equities	38,200	2,955,916.00	STARBUCKS CORP COM
Equities	67,479	5,221,525.02	STARBUCKS CORP COM
Equities	44,590	3,450,374.20	STARBUCKS CORP COM
Equities	22,800	1,764,264.00	STARBUCKS CORP COM
Equities	1,000	15,380.00	STARRETT L S CO CL A
Equities	2,800	21,616.00	STARTEK INC COM
Equities	6,800	549,576.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	12,030	972,264.60	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	3,620	292,568.40	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	8,900	719,298.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	17,191	1,389,376.62	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	18,988	1,534,610.16	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	12,000	969,840.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	6,600	156,882.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	20,940	497,743.80	STARWOOD PROPERTY TRUST INC COM REIT
Equities	1,320	34,597.20	STARWOOD WAYPOINT RESDNTL TR COM SHS COMSHS
Equities	3,519	92,232.99	STARWOOD WAYPOINT RESDNTL TR COM SHS COMSHS
Equities	5,803	172,871.37	STARZ LIBERTY SER A COMMON STOCK
Equities	7,744	230,693.76	STARZ LIBERTY SER A COMMON STOCK
Equities	5,300	157,887.00	STARZ LIBERTY SER A COMMON STOCK
Equities	3,717	62,854.47	STATE BK FINL CORP COM
Equities	25,000	1,681,500.00	STATE STR CORP COM
Equities	107,300	7,216,998.00	STATE STR CORP COM
Equities	24,184	1,626,615.84	STATE STR CORP COM
Equities	39,439	2,652,667.14	STATE STR CORP COM
Equities	31,300	2,105,238.00	STATE STR CORP COM
Equities	32,500	997,832.57	STATOIL ASA
Equities	34,100	1,046,956.64	STATOIL ASA
Equities	14,164	121,810.40	STD PAC CORP NEW COM
Equities	13,600	244,120.00	STEEL DYNAMICS INC COM
Equities	21,156	379,750.20	STEEL DYNAMICS INC COM
Equities	32,400	581,580.00	STEEL DYNAMICS INC COM
Equities	4,000	60,520.00	STEELCASE INC CL A COM
Equities	6,773	102,475.49	STEELCASE INC CL A COM
Equities	2,000	27,780.00	STEIN MART INC COM
Equities	1,191	16,542.99	STEIN MART INC COM
Equities	1,700	73,593.00	STEINER LEISURE LTD COM STK USD0.01
Equities	1,112	48,138.48	STEINER LEISURE LTD COM STK USD0.01
Equities	2,690	5,460.70	STEMCELLS INC COM NEW
Equities	5,404	79,276.68	STEMLINE THERAPEUTICS INC COM
Equities	1,000	52,860.00	STEPAN CO COM
Equities	1,600	84,576.00	STEPAN CO COM
Equities	290	1,029.50	STEREOTAXIS INC COM NEW
Equities	7,470	884,597.40	STERICYCLE INC COM
Equities	3,800	449,996.00	STERICYCLE INC COM
Equities	7,919	937,767.98	STERICYCLE INC COM
Equities	4,390	234,777.20	STERIS CORP COM
Equities	28,720	1,535,945.60	STERIS CORP COM
Equities	20,400	1,090,992.00	STERIS CORP COM
Equities	5,055	270,341.40	STERIS CORP COM
Equities	7,035	84,420.00	STERLING BANCORP DEL COM
Equities	5,122	61,464.00	STERLING BANCORP DEL COM
Equities	747	7,006.86	STERLING CONSTR INC COM
Equities	10,527,764	10,856,748.00	STERLING INVESTMENT PARTNERS II, LP
Equities	1,700	52,717.00	STEWART INFORMATION SVCS CORP COM
Equities	26,599	824,834.99	STEWART INFORMATION SVCS CORP COM
Equities	1,071	33,211.71	STEWART INFORMATION SVCS CORP COM
Equities	4,088	193,566.80	STIFEL FINL CORP COM
Equities	21,948	1,039,237.80	STIFEL FINL CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	36,773	1,741,201.55	STIFEL FINL CORP COM
Equities	21,230	1,005,240.50	STIFEL FINL CORP COM
Equities	5,102	241,579.70	STIFEL FINL CORP COM
Equities	7,200	126,360.00	STILLWATER MNG CO COM
Equities	10,719	188,118.45	STILLWATER MNG CO COM
Equities	2,100	62,790.00	STK YARDS BANCORP INC COM NPV
Equities	2,100	62,790.00	STK YARDS BANCORP INC COM NPV
Equities	283,000	1,036,385.04	STOCKLAND NPV (STAPLED)
Equities	2,663	124,601.77	STONE ENERGY CORP COM
Equities	4,553	213,034.87	STONE ENERGY CORP COM
Equities	4,000	42,880.00	STONERIDGE INC COM
Equities	1,697	18,191.84	STONERIDGE INC COM
Equities	85,400	831,339.62	STORA ENSO OYJ NPV SER'R'
Equities	50,220	488,874.42	STORA ENSO OYJ NPV SER'R'
Equities	108,910	1,060,201.39	STORA ENSO OYJ NPV SER'R'
Equities	255,118	1,435,592.22	STOREBRAND ASA SER'A'NOK5
Equities	1,725,131	3,176,239.00	STORM VENTURES FUND III, LP
Equities	6,300	8,505.00	STR HLDGS INC COM
Equities	4,638	6,261.30	STR HLDGS INC COM
Equities	750	7,650.00	STRAIGHT PATH COMMUNICATIONS INC CL B CLB
Equities	2,495	283,506.85	STRATASYS INC SHS
Equities	37,200	435,612.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	62,500	731,875.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	13,500	158,085.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	21,499	251,753.29	STRATEGIC HOTELS & RESORTS INC COM
Equities	1,000	64,490.00	STRATTEC SEC CORP COM
Equities	700	36,757.00	STRAYER ED INC COM
Equities	954	50,094.54	STRAYER ED INC COM
Equities	1,200	5,760.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	19,670	1,658,574.40	STRYKER CORP
Equities	27,069	2,282,458.08	STRYKER CORP
Equities	14,918	1,257,885.76	STRYKER CORP
Equities	1,440	84,974.40	STURM RUGER & CO INC COM
Equities	6,500	131,267.25	SUEDZUCKER AG NPV
Equities	14,100	284,748.96	SUEDZUCKER AG NPV
Equities	58,757	1,124,651.05	SUEZ ENVIRONNEMENT EUR4
Equities	49,500	947,465.44	SUEZ ENVIRONNEMENT EUR4
Equities	32,060	613,651.36	SUEZ ENVIRONNEMENT EUR4
Equities	2,300	51,313.00	SUFFOLK BANCORP COM
Equities	12,800	172,848.33	SUMITOMO CORP NPV
Equities	14,400	165,598.93	SUMITOMO DAINIPPON PHARMA CO LTD NPV
Equities	21,000	340,999.95	SUMITOMO METAL MINING CO LTD NPV
Equities	45,000	730,714.18	SUMITOMO METAL MINING CO LTD NPV
Equities	21,900	917,463.11	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	288,000	1,316,262.77	SUMITOMO MITSUI TRUST HOLDINGS INC
Equities	126,900	579,978.28	SUMITOMO MITSUI TRUST HOLDINGS INC
Equities	25,000	1,072,750.60	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	50,700	2,175,538.23	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	47,400	684,061.00	SUMITOMO RUBBER NPV
Equities	431,071	48,697.00	SUMMIT ACCELERATOR FUND, LP
Equities	6,414	67,988.40	SUMMIT HOTEL PROPERTIES INC COM
Equities	5,069,907	5,793,089.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Equities	6,249,052	7,045,429.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Equities	1,044,803	1,539,352.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Equities	685,615	988,311.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Equities	2,616,379	2,820,045.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Equities	1	1.00	SUMMIT VENTURES III, LP
Equities	497,966	5,894.00	SUMMIT VENTURES IV, LP
Equities	949,210	13,525.00	SUMMIT VENTURES V, LP
Equities	3,567,509	1,373,826.00	SUMMIT VENTURES VI-A, LP
Equities	2,618	10,498.18	SUN BANCORP INC N J COM
Equities	3,756,643	1,764,804.00	SUN CAPITAL PARTNERS III QP, LP
Equities	3,118,328	3,825,119.00	SUN CAPITAL PARTNERS IV, LP
Equities	25,700	1,280,888.00	SUN COMMUNITIES INC COM
Equities	2,000	99,680.00	SUN COMMUNITIES INC COM
Equities	4,071	202,898.64	SUN COMMUNITIES INC COM
Equities	164,300	2,253,458.23	SUN HUNG KAI PROP NPV
Equities	8,941	11,674.69	SUN HUNG KAI PROP WRT DUE 22/04/2016
Equities	2,475	100,485.00	SUN HYDRAULICS CORP COM
Equities	3,037	123,302.20	SUN HYDRAULICS CORP COM
Equities	196,700	2,033,791.56	SUN INTL LTD ZAR0.08
Equities	31,700	1,167,229.03	SUN LIFE FINL INC COM NPV
Equities	30,160	1,208,209.60	SUN TR BANKS INC COM
Equities	48,876	1,957,972.56	SUN TR BANKS INC COM
Equities	34,200	1,370,052.00	SUN TR BANKS INC COM
Equities	3,973	85,419.50	SUNCOKE ENERGY INC COM USD0.01
Equities	6,027	129,580.50	SUNCOKE ENERGY INC COM USD0.01
Equities	66,600	2,844,951.42	SUNCOR ENERGY INC COM NPV 'NEW'

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	86,100	3,677,932.69	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	117,800	5,032,061.21	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	51,853	2,215,003.99	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	39,400	503,521.32	SUNCORP GROUP LTD NPV
Equities	4,000	178,076.11	SUNDRUG CO LTD NPV
Equities	6,090	137,634.00	SUNEDISON INC COM USD0.01
Equities	18,370	415,162.00	SUNEDISON INC COM USD0.01
Equities	21,376	483,097.60	SUNEDISON INC COM USD0.01
Equities	808,000	1,142,616.79	SUNNY OPTICAL TECH HKD0.10
Equities	2,200	90,156.00	SUNPOWER CORP COM
Equities	3,301	135,274.98	SUNPOWER CORP COM
Equities	35,600	531,508.00	SUNSTONE HOTEL INVS INC NEW COM
Equities	93,200	1,391,476.00	SUNSTONE HOTEL INVS INC NEW COM
Equities	4,278	63,870.54	SUNSTONE HOTEL INVS INC NEW COM
Equities	16,614	248,047.02	SUNSTONE HOTEL INVS INC NEW COM
Equities	-	-	SUNSTONE HOTEL INVS INC NEW COM
Equities	434,100	630,265.91	SUNTEC REAL ESTATE INVESTMENT TRUST REIT
Equities	2,872	72,575.44	SUPER MICRO COMPUTER INC COM
Equities	13,000	106,860.00	SUPER VALU INC COM
Equities	14,839	121,976.58	SUPER VALU INC COM
Equities	24,900	204,678.00	SUPER VALU INC COM
Equities	105	303.45	SUPERCONDUCTOR TECHNOLOGIES INC COM PAR \$0.001 COM PAR \$0.001
Equities	17,785	642,749.90	SUPERIOR ENERGY SVCS INC COM
Equities	84,752	3,062,937.28	SUPERIOR ENERGY SVCS INC COM
Equities	20,892	755,036.88	SUPERIOR ENERGY SVCS INC COM
Equities	2,300	47,426.00	SUPERIOR INDS INTL INC COM
Equities	730	15,052.60	SUPERIOR INDS INTL INC COM
Equities	86	1,394.06	SUPERIOR UNIFORM GROUP INC COM
Equities	114	178.98	SUPERTEL HOSPITALITY INC MD COM NEW COM NEW
Equities	7,900	21,409.00	SUPPORT COM INC COM
Equities	1,493	9,704.50	SUPREME INDS INC CL A CL A
Equities	1,450	42,166.00	SURGICAL CARE AFFILIATES INC COM
Equities	900	19,278.00	SURMODICS INC COM
Equities	2,100	44,982.00	SURMODICS INC COM
Equities	9,720	102,643.20	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	15,951	168,442.56	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	1,761	142,147.92	SUSSER HLDGS CORP COM STK
Equities	82,600	2,587,135.88	SUZUKI MOTOR CORP NPV
Equities	6,800	212,984.55	SUZUKI MOTOR CORP NPV
Equities	14,700	460,422.49	SUZUKI MOTOR CORP NPV
Equities	2,600	303,212.00	SVB FINL GROUP COM
Equities	4,711	549,396.82	SVB FINL GROUP COM
Equities	4,200	489,804.00	SVB FINL GROUP COM
Equities	58,500	1,523,458.01	SVENSKA CELLULOSA SER'B'NPV
Equities	24,000	1,174,269.11	SVENSKA HANDELSBKN SER'A'SEK4.30
Equities	1,187	716,777.74	SWATCH GROUP CHF2.25(BR)
Equities	5,300	3,200,439.78	SWATCH GROUP CHF2.25(BR)
Equities	997	602,044.99	SWATCH GROUP CHF2.25(BR)
Equities	50,000	1,325,285.89	SWEDBANK AG SEK20 SER'A'
Equities	73,649	1,952,119.60	SWEDBANK AG SEK20 SER'A'
Equities	19,000	503,608.64	SWEDBANK AG SEK20 SER'A'
Equities	41,200	1,092,035.57	SWEDBANK AG SEK20 SER'A'
Equities	182,600	2,439,091.45	SWEDISH ORPHAN BIOVITRUM AB NPV
Equities	1,500	19,470.00	SWIFT ENERGY CO COM
Equities	3,336	43,301.28	SWIFT ENERGY CO COM
Equities	17,750	447,832.50	SWIFT TRANSN CO CL A CL A COM STK
Equities	5,600	141,288.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	42,860	1,081,357.80	SWIFT TRANSN CO CL A CL A COM STK
Equities	9,245	233,251.35	SWIFT TRANSN CO CL A CL A COM STK
Equities	277,800	811,856.24	SWIRE PROPERTIES LTD HKD1
Equities	1,150	272,716.51	SWISS LIFE HOLDINGS AG
Equities	2,480	588,119.08	SWISS LIFE HOLDINGS AG
Equities	18,990	1,689,570.37	SWISS RE AG CHF0.10
Equities	2,910	258,907.31	SWISS RE AG CHF0.10
Equities	6,320	562,300.41	SWISS RE AG CHF0.10
Equities	11,800	1,049,864.68	SWISS RE AG CHF0.10
Equities	1,900	169,046.01	SWISS RE AG CHF0.10
Equities	3,350	1,947,366.94	SWISSCOM AG CHF1(REGD)
Equities	1,670	970,776.95	SWISSCOM AG CHF1(REGD)
Equities	2,300	16,744.00	SWS GROUP INC COM
Equities	4,644	33,808.32	SWS GROUP INC COM
Equities	176,161	701,657.53	SYDNEY AIRPORT NPV(STAPLED SECURITY)
Equities	2,213	48,088.49	SYKES ENTERPRISES INC COM
Equities	3,279	71,252.67	SYKES ENTERPRISES INC COM
Equities	51,100	1,170,190.00	SYMANTEC CORP COM
Equities	26,800	613,720.00	SYMANTEC CORP COM
Equities	62,173	1,423,761.70	SYMANTEC CORP COM
Equities	71,300	1,632,770.00	SYMANTEC CORP COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	190,371	4,359,495.90	SYMANTEC CORP COM
Equities	10,687	243,022.38	SYMETRA FINL CORP COM
Equities	2,000	17,720.00	SYMMETRY MED INC COM STK
Equities	67,790	600,619.40	SYMMETRY MED INC COM STK
Equities	1,602	167,889.60	SYNAGEVA BIOPHARMA CORP
Equities	3,100	50,902.00	SYNALLOY CORP COM
Equities	2,000	181,280.00	SYNAPTICS INC COM
Equities	6,400	580,096.00	SYNAPTICS INC COM
Equities	2,782	252,160.48	SYNAPTICS INC COM
Equities	700	24,472.00	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	2,462	86,071.52	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	1,329,508	86,541.00	SYNDICATED COMMUNICATIONS VENT PTRS IV
Equities	1,400	4,340.00	SYNERGETICS USA INC FORMERLY SYNERGETIC COM
Equities	36,703	149,381.21	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	4,556	18,542.92	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	31,923	422,979.75	SYNERGY RES CORP COM
Equities	8,368	110,876.00	SYNERGY RES CORP COM
Equities	7,716	2,873,922.87	SYNGENTA CHF0.10 (REGD)
Equities	6,265	2,333,479.36	SYNGENTA CHF0.10 (REGD)
Equities	8,107	3,019,555.82	SYNGENTA CHF0.10 (REGD)
Equities	1,767	658,141.75	SYNGENTA CHF0.10 (REGD)
Equities	1,400	101,990.00	SYNNEX CORP COM STK
Equities	15,145	1,103,313.25	SYNNEX CORP COM STK
Equities	2,302	167,700.70	SYNNEX CORP COM STK
Equities	8,700	633,795.00	SYNNEX CORP COM STK
Equities	9,400	364,908.00	SYNOPSIS INC COM
Equities	33,858	1,314,367.56	SYNOPSIS INC COM
Equities	13,653	530,009.46	SYNOPSIS INC COM
Equities	44,525	1,728,460.50	SYNOPSIS INC COM
Equities	2,200	53,636.00	SYNOVUS FINL CORP COM NEW COM NEW
Equities	10,362	252,625.56	SYNOVUS FINL CORP COM NEW COM NEW
Equities	24,632	100,744.88	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP
Equities	2,400	9,816.00	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP
Equities	11,521	47,120.89	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP
Equities	1,400	120,344.00	SYNTEL INC COM
Equities	1,423	122,321.08	SYNTEL INC COM
Equities	1,100	94,556.00	SYNTEL INC COM
Equities	28,128	188,738.88	SYNUTRA INTL INC COM STK
Equities	2,900	16,182.00	SYPRIS SOLUTIONS INC COM STOCK
Equities	188,900	7,074,305.00	SYSCO CORP COM
Equities	40,000	1,498,000.00	SYSCO CORP COM
Equities	52,119	1,951,856.55	SYSCO CORP COM
Equities	23,500	880,075.00	SYSCO CORP COM
Equities	2,000	28,740.00	SYSTEMAX INC COM
Equities	1,566	22,503.42	SYSTEMAX INC COM
Equities	14,780	1,247,579.80	T ROWE PRICE GROUP INC
Equities	24,611	2,077,414.51	T ROWE PRICE GROUP INC
Equities	59,700	811,479.20	T&D HOLDINGS INC NPV
Equities	977,483	733,515.00	TA ATLANTIC AND PACIFIC V, LP 6-009108
Equities	2,801,638	2,452,983.00	TA ATLANTIC AND PACIFIC V, LP
Equities	474,890	284,340.00	TA IX, LP
Equities	57,612	1.00	TA/ADVENT VIII, LP
Equities	100	7,133.00	TABLEAU SOFTWARE INC CL A CL A
Equities	2,994	213,562.02	TABLEAU SOFTWARE INC CL A CL A
Equities	61,410	333,209.03	TAEYOUNG ENG&CON KRW500
Equities	5,855	153,401.00	TAHOE RES INC COM
Equities	1,349,000	691,261.97	TAISHIN FINANCIAL TWD10
Equities	423,000	1,792,132.76	TAIWAN SEMICON MAN TWD10
Equities	157,000	665,165.11	TAIWAN SEMICON MAN TWD10
Equities	1,460,000	6,185,611.90	TAIWAN SEMICON MAN TWD10
Equities	623,000	2,639,476.86	TAIWAN SEMICON MAN TWD10
Equities	5,600	120,286.26	TAKATA CORPORATION NPV
Equities	4,500	100,080.00	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	9,457	210,323.68	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	13,900	309,136.00	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	800	35,488.00	TAL INTL GROUP INC COM STK
Equities	2,765	122,655.40	TAL INTL GROUP INC COM STK
Equities	8,600	301,432.05	TALANX AG NPV
Equities	37,300	395,380.00	TALISMAN ENERGY INC COM
Equities	180,100	613,993.92	TAMBURI INVESTMENT EURO.52
Equities	2,514	58,475.64	TAMINCO CORP COM
Equities	2,000	18,200.00	TANDY LEATHER FACTORY INC COM
Equities	8,480	296,545.60	TANGER FACTORY OUTLET CTRS INC COM
Equities	10,900	381,173.00	TANGER FACTORY OUTLET CTRS INC COM
Equities	4,680	163,659.60	TANGER FACTORY OUTLET CTRS INC COM
Equities	9,400	328,718.00	TANGER FACTORY OUTLET CTRS INC COM
Equities	21,927	330,220.62	TANGOE INC COM STK
Equities	3,401	51,219.06	TANGOE INC COM STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	100	13,957.00	TARGA RES CORP COM
Equities	3,180	443,832.60	TARGA RES CORP COM
Equities	800	3,608.00	TARGACEPT INC COM
Equities	3,613	16,294.63	TARGACEPT INC COM
Equities	34,290	1,987,105.50	TARGET CORP COM STK
Equities	58,000	3,361,100.00	TARGET CORP COM STK
Equities	11,200	649,040.00	TARGET CORP COM STK
Equities	5,800	77,140.00	TASER INTL INC COM
Equities	5,704	75,863.20	TASER INTL INC COM
Equities	9,100	689,871.00	TAUBMAN CTRS INC COM
Equities	27,600	2,092,356.00	TAUBMAN CTRS INC COM
Equities	4,100	310,821.00	TAUBMAN CTRS INC COM
Equities	5,642	427,720.02	TAUBMAN CTRS INC COM
Equities	1,900	40,622.00	TAYLOR CAP GROUP INC COM STK
Equities	1,931	41,284.78	TAYLOR CAP GROUP INC COM STK
Equities	2,487	55,758.54	TAYLOR MORRISON HOME CORP COM USD0.00001
Equities	607,300	1,183,766.82	TAYLOR WIMPEY ORD GBP0.01
Equities	7,800	127,686.00	TCF FNCL CORP COM
Equities	91,070	1,490,815.90	TCF FNCL CORP COM
Equities	14,302	234,123.74	TCF FNCL CORP COM
Equities	28,800	471,456.00	TCF FNCL CORP COM
Equities	14,290	447,991.50	TD AMERITRADE HLDG CORP COM STK
Equities	150,400	4,715,040.00	TD AMERITRADE HLDG CORP COM STK
Equities	16,493	517,055.55	TD AMERITRADE HLDG CORP COM STK
Equities	29,700	931,095.00	TD AMERITRADE HLDG CORP COM STK
Equities	21,683	679,762.05	TD AMERITRADE HLDG CORP COM STK
Equities	17,170	538,279.50	TD AMERITRADE HLDG CORP COM STK
Equities	19,500	611,325.00	TD AMERITRADE HLDG CORP COM STK
Equities	123,350	1,276,495.35	TDC DKK 1 COMSTK
Equities	17,700	183,169.58	TDC DKK 1 COMSTK
Equities	5,300	248,506.98	TDK CORP NPV
Equities	18,500	867,430.04	TDK CORP NPV
Equities	18,000	1,113,120.00	TE CONNECTIVITY LTD
Equities	37,266	2,304,529.44	TE CONNECTIVITY LTD
Equities	3,600	179,784.00	TEAM HEALTH HLDGS INC COM
Equities	27,370	1,366,857.80	TEAM HEALTH HLDGS INC COM
Equities	20,700	1,033,758.00	TEAM HEALTH HLDGS INC COM
Equities	6,366	317,918.04	TEAM HEALTH HLDGS INC COM
Equities	2,200	90,244.00	TEAM INC COM STK
Equities	3,600	225,072.00	TECH DATA CORP COM
Equities	3,151	197,000.52	TECH DATA CORP COM
Equities	2,890	267,527.30	TECHNE CORP COM
Equities	3,201	296,316.57	TECHNE CORP COM
Equities	9,900	1,082,875.74	TECHNIP NPV
Equities	6,200	678,164.61	TECHNIP NPV
Equities	12,634	1,381,924.46	TECHNIP NPV
Equities	2,050	224,231.85	TECHNIP NPV
Equities	3,880	424,399.79	TECHNIP NPV
Equities	156,500	501,787.02	TECHTRONIC INDUSTR NPV
Equities	11,900	219,912.00	TECO ENERGY INC COM
Equities	15,932	294,423.36	TECO ENERGY INC COM
Equities	1,730	8,805.70	TECUMSEH PRODS CO COM
Equities	2,500	155,625.00	TEEKAY CORP COM
Equities	3,300	205,425.00	TEEKAY CORP COM
Equities	6,500	404,625.00	TEEKAY CORP COM
Equities	70	205.10	TEJON RANCH CO (TEJON RANCH CO)WT DUE 08-31/2016
Equities	1,500	48,285.00	TEJON RANCH CO COM
Equities	472	15,193.68	TEJON RANCH CO COM
Equities	51,000	119,670.18	TELECOM CORP OF NZ NPV
Equities	111,000	260,458.62	TELECOM CORP OF NZ NPV
Equities	888,500	1,125,252.98	TELECOM ITALIA SPA NPV
Equities	301,000	381,205.57	TELECOM ITALIA SPA NPV
Equities	654,000	828,267.25	TELECOM ITALIA SPA NPV
Equities	139,800	177,051.62	TELECOM ITALIA SPA NPV
Equities	94	309.26	TELECOMMUNICATION SYS INC CL A
Equities	1,700	165,189.00	TELEDYNE TECHNOLOGIES INC COM
Equities	2,983	289,858.11	TELEDYNE TECHNOLOGIES INC COM
Equities	2,690	284,064.00	TELEFLEX INC COM
Equities	3,463	365,692.80	TELEFLEX INC COM
Equities	311,800	5,344,799.87	TELEFONICA SA EUR1
Equities	3,602,500	749,064.74	TELEKOMUNIKASI SER'B'IDR50
Equities	98,414	2,240,509.07	TELENOR ASA ORD NOK6
Equities	63,400	1,443,374.67	TELENOR ASA ORD NOK6
Equities	139,385	3,173,261.49	TELENOR ASA ORD NOK6
Equities	40,484	2,480,709.94	TELEPERFORMANCE EUR2.50
Equities	2,608	68,094.88	TELEPHONE & DATA SYS INC COM STK
Equities	7,951	207,600.61	TELEPHONE & DATA SYS INC COM STK
Equities	2,300	66,677.00	TELETECH HLDGS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	781	22,641.19	TELETECH HLDGS INC COM
Equities	130,000	949,135.05	TELIASONERA AB NPV
Equities	280	411.60	TELIK INC COM NEW
Equities	348,307	1,712,785.19	TELSTRA CORP LTD NPV
Equities	164,100	806,954.93	TELSTRA CORP LTD NPV
Equities	39,336	1,532,542.63	TEMENOS GROUP AG CHF5 (REGD)
Equities	4,000	238,800.00	TEMPUR SEALY INTL INC COM
Equities	20,915	1,248,625.50	TEMPUR SEALY INTL INC COM
Equities	5,068	302,559.60	TEMPUR SEALY INTL INC COM
Equities	1,200,900	4,555,266.90	TENAGA NASIONL BHD MYR1
Equities	320,000	1,213,827.47	TENAGA NASIONL BHD MYR1
Equities	100,000	1,525,092.42	TENCENT HLDGS LIMITED COMMON STOCK
Equities	43,500	663,415.20	TENCENT HLDGS LIMITED COMMON STOCK
Equities	202,000	3,080,686.68	TENCENT HLDGS LIMITED COMMON STOCK
Equities	6,150	288,681.00	TENET HEALTHCARE CORP COM NEW .
Equities	3,550	166,637.00	TENET HEALTHCARE CORP COM NEW .
Equities	9,302	436,635.88	TENET HEALTHCARE CORP COM NEW .
Equities	2,000	152,640.00	TENNANT CO COM
Equities	1,962	149,739.84	TENNANT CO COM
Equities	3,200	210,240.00	TENNECO INC
Equities	15,800	1,038,060.00	TENNECO INC
Equities	5,184	340,588.80	TENNECO INC
Equities	8,800	353,760.00	TERADATA CORP DEL COM STK
Equities	13,396	538,519.20	TERADATA CORP DEL COM STK
Equities	10,800	211,680.00	TERADYNE INC COM
Equities	59,091	1,158,183.60	TERADYNE INC COM
Equities	16,519	323,772.40	TERADYNE INC COM
Equities	140,000	5,754,000.00	TEREX CORP NEW COM
Equities	14,890	611,979.00	TEREX CORP NEW COM
Equities	10,476	430,563.60	TEREX CORP NEW COM
Equities	7,500	308,250.00	TEREX CORP NEW COM
Equities	4,088	79,021.04	TERRENO RLTY CORP
Equities	1,873	58,269.03	TESARO INC COM
Equities	5,100	108,834.00	TESCO CORP COM
Equities	7,370	157,275.80	TESCO CORP COM
Equities	1,540,302	7,484,934.13	TESCO ORD GBP0.05
Equities	41,950	203,851.57	TESCO ORD GBP0.05
Equities	9,400	2,256,564.00	TESLA MTRS INC COM
Equities	600	144,036.00	TESLA MTRS INC COM
Equities	3,000	720,180.00	TESLA MTRS INC COM
Equities	7,578	1,819,174.68	TESLA MTRS INC COM
Equities	7,600	445,892.00	TESORO CORP
Equities	11,766	690,311.22	TESORO CORP
Equities	149	4,727.77	TESSCO TECHNOLOGIES INC COM
Equities	2,300	50,784.00	TESSERA TECHNOLOGIES INC COM STK
Equities	3,924	86,641.92	TESSERA TECHNOLOGIES INC COM STK
Equities	5,617	154,467.50	TETRA TECH INC NEW COM
Equities	2,900	79,750.00	TETRA TECH INC NEW COM
Equities	63,504	1,746,360.00	TETRA TECH INC NEW COM
Equities	6,114	168,135.00	TETRA TECH INC NEW COM
Equities	6,850	80,693.00	TETRA TECHNOLOGIES INC DEL COM
Equities	5,400	63,612.00	TETRA TECHNOLOGIES INC DEL COM
Equities	14,744	173,684.32	TETRA TECHNOLOGIES INC DEL COM
Equities	1,800	95,230.04	TEVA PHARMA IND ILS0.1
Equities	6,175	295,103.25	TEXAS INSTRUMENTS INC COM
Equities	48,600	2,322,594.00	TEXAS INSTRUMENTS INC COM
Equities	97,105	4,640,647.95	TEXAS INSTRUMENTS INC COM
Equities	3,600	93,600.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	5,543	144,118.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	500	19,310.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	1,727	66,696.74	TEXTAINER GROUP HLDGS LTD COM STK
Equities	133,100	5,096,399.00	TEXTRON INC COM
Equities	12,500	478,625.00	TEXTRON INC COM
Equities	25,849	989,758.21	TEXTRON INC COM
Equities	27,200	1,041,488.00	TEXTRON INC COM
Equities	30,400	1,164,016.00	TEXTRON INC COM
Equities	1,613	38,131.32	TEXTURA CORP COM
Equities	12,388	176,652.88	TFS FINL CORP COM STK
Equities	26,042	244,534.38	TG THERAPEUTICS INC COM
Equities	37,200	74,503.16	THAI UNION FROZEN THB1(ALIEN MKT)
Equities	18,400	1,112,872.45	THALES SA EUR3
Equities	5,050	315,372.50	THE MADISON SQUARE GARDEN COMPANY
Equities	5,863	366,144.35	THE MADISON SQUARE GARDEN COMPANY
Equities	1,506	1,811,718.00	THE PRICELINE GROUP INC
Equities	5,900	7,097,700.00	THE PRICELINE GROUP INC
Equities	365	439,095.00	THE PRICELINE GROUP INC
Equities	3,100	3,729,300.00	THE PRICELINE GROUP INC
Equities	4,709	5,664,927.00	THE PRICELINE GROUP INC

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,620	1,948,860.00	THE PRICELINE GROUP INC
Equities	2,766	3,327,498.00	THE PRICELINE GROUP INC
Equities	1,900	2,285,700.00	THE PRICELINE GROUP INC
Equities	1,629,026	1,987,022.00	THE RESOLUTE FUND, LP 6-007894
Equities	2,215,721	2,346,990.00	THE RESOLUTE FUND, LP 6-007895
Equities	32,752	144,763.84	THERAPEUTICSMD INC COM
Equities	11,416	50,458.72	THERAPEUTICSMD INC COM
Equities	1,400	44,632.00	THERAVANCE BIOPHARMA INC COM
Equities	2,132	67,968.16	THERAVANCE BIOPHARMA INC COM
Equities	4,900	145,922.00	THERAVANCE INC COM STK
Equities	7,464	222,277.92	THERAVANCE INC COM STK
Equities	21,980	2,593,640.00	THERMO FISHER CORP
Equities	27,891	3,291,138.00	THERMO FISHER CORP
Equities	35,981	4,245,758.00	THERMO FISHER CORP
Equities	11,900	1,404,200.00	THERMO FISHER CORP
Equities	3,543	93,251.76	THERMON GROUP HLDGS INC
Equities	37	89.17	THESTREET INC
Equities	2,999	45,764.74	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	4,400	67,144.00	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	52,900	1,246,978.93	THK CO LTD NPV
Equities	1,300	73,931.00	THOR INDS INC COM STK
Equities	13,406	762,399.22	THOR INDS INC COM STK
Equities	4,300	244,541.00	THOR INDS INC COM STK
Equities	3,600	125,496.00	THORATEC CORP
Equities	5,622	195,982.92	THORATEC CORP
Equities	1,306,448	263,729.00	THREE ARCH CAPITAL, LP
Equities	3,812,054	2,346,359.00	THREE ARCH PARTNERS IV 6-007925
Equities	4,399,480	2,704,798.00	THREE ARCH PARTNERS IV
Equities	11,900	240,023.00	TIBCO SOFTWARE INC COM
Equities	13,512	272,537.04	TIBCO SOFTWARE INC COM
Equities	13,125	736,968.75	TIDEWATER INC COM
Equities	5,690	319,493.50	TIDEWATER INC COM
Equities	30,106	1,690,451.90	TIDEWATER INC COM
Equities	7,982	448,189.30	TIDEWATER INC COM
Equities	4,980	499,245.00	TIFFANY & CO COM
Equities	25,633	2,569,708.25	TIFFANY & CO COM
Equities	25,750	2,581,437.50	TIFFANY & CO COM
Equities	10,116	1,014,129.00	TIFFANY & CO COM
Equities	3,080	47,093.20	TILE SHOP HLDGS INC COM COM
Equities	6,200	339,326.00	TIM HORTONS INC COM
Equities	1,600	16,864.00	TIMBERLAND BANCORP INC COM
Equities	5,858	141,880.76	TIME INC NEW COM
Equities	10,026	242,829.72	TIME INC NEW COM
Equities	13,314	1,961,152.20	TIME WARNER CABLE INC COM
Equities	25,208	3,713,138.40	TIME WARNER CABLE INC COM
Equities	16,138	2,377,127.40	TIME WARNER CABLE INC COM
Equities	46,866	3,292,336.50	TIME WARNER INC USD0.01
Equities	79,059	5,553,894.75	TIME WARNER INC USD0.01
Equities	8,300	563,072.00	TIMKEN CO COM
Equities	8,603	583,627.52	TIMKEN CO COM
Equities	2,625	44,152.50	TITAN INTL INC ILL COM
Equities	5,121	86,135.22	TITAN INTL INC ILL COM
Equities	1,265	20,821.90	TITAN MACHY INC COM
Equities	7,600	98,116.00	TIVO INC COM
Equities	9,141	118,010.31	TIVO INC COM
Equities	22,600	291,766.00	TIVO INC COM
Equities	30,944	1,644,673.60	TJX COS INC COM NEW
Equities	42,100	2,237,615.00	TJX COS INC COM NEW
Equities	54,100	2,875,415.00	TJX COS INC COM NEW
Equities	62,186	3,305,185.90	TJX COS INC COM NEW
Equities	52,200	2,774,430.00	TJX COS INC COM NEW
Equities	64,642	3,435,722.30	TJX COS INC COM NEW
Equities	45,000	1,512,900.00	T-MOBILE US INC COM
Equities	23,808	800,424.96	T-MOBILE US INC COM
Equities	20,200	679,124.00	T-MOBILE US INC COM
Equities	75,400	682,376.11	TNT EXPRESS NV, AMSTERDAM SHS
Equities	37,400	438,957.60	TOHOKU ELEC POWER NPV
Equities	38,300	1,259,716.70	TOKIO MARINE HOLDINGS INC NPV
Equities	26,200	861,738.31	TOKIO MARINE HOLDINGS INC NPV
Equities	101,000	590,217.66	TOKYO GAS CO LTD NPV
Equities	24,000	140,249.74	TOKYO GAS CO LTD NPV
Equities	52,000	303,874.44	TOKYO GAS CO LTD NPV
Equities	57,000	527,209.91	TOKYO TATEMONO CO NPV
Equities	7,690	283,761.00	TOLL BROS INC COM
Equities	13,592	501,544.80	TOLL BROS INC COM
Equities	1,870	90,096.60	TOMPKINS FINL CORP COM USD0.10
Equities	1,496	72,077.28	TOMPKINS FINL CORP COM USD0.10
Equities	1,596	46,986.24	TOOTSIE ROLL INDS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	933	27,467.52	TOOTSIE ROLL INDS INC COM
Equities	33,300	1,013,334.68	TOPDANMARK AS DKK1
Equities	280	2,797.20	TOR MINERALS INTL INC COM NEW
Equities	2,985	244,531.20	TORCHMARK CORP COM
Equities	22,983	1,882,767.36	TORCHMARK CORP COM
Equities	7,683	629,391.36	TORCHMARK CORP COM
Equities	4,652	108,763.76	TORNIER NV ORD COM
Equities	3,700	235,320.00	TORO CO COM
Equities	7,213	458,746.80	TORO CO COM
Equities	87,600	4,517,549.64	TORONTO-DOMINION COM NPV
Equities	181,000	845,101.43	TOSHIBA CORP NPV
Equities	17,000	252,889.79	TOSHIBA PLANT SYS NPV
Equities	142,600	494,299.80	TOTAL ACCESS COMMU THB2 (LOCAL)
Equities	109,852	7,938,315.63	TOTAL EUR2.5
Equities	112,464	8,127,068.50	TOTAL EUR2.5
Equities	16,800	1,214,030.72	TOTAL EUR2.5
Equities	14,600	1,055,050.51	TOTAL EUR2.5
Equities	15,900	1,148,993.36	TOTAL EUR2.5
Equities	421,613	640,749.06	TOTAL PRODUCE ORD EURO.01
Equities	15,352	482,206.32	TOTAL SYS SVCS INC COM
Equities	15,095	474,133.95	TOTAL SYS SVCS INC COM
Equities	16,200	855,665.40	TOURMALINE OIL CP COM NPV
Equities	50,000	2,640,942.59	TOURMALINE OIL CP COM NPV
Equities	4,324	7,783.20	TOWER GROUP INTL LTD COM
Equities	2,342	86,279.28	TOWER INTL INC COM STK
Equities	172,235	272,948.65	TOWER LTD NPV
Equities	3,590	374,185.70	TOWERS WATSON & CO CL A COM STK
Equities	5,655	589,420.65	TOWERS WATSON & CO CL A COM STK
Equities	1,400	9,310.00	TOWN SPORTS INTL HLDGS INC COM STK
Equities	53,000	901,426.39	TOYO TIRE & RUBBER NPV
Equities	240	0.09	TPC LIQ INC COM
Equities	5,037,846	7,187,293.00	TPG PARTNERS IV, LP 6-007897
Equities	6,010,813	4,555,909.00	TPG PARTNERS IV, LP 6-007898
Equities	190,400	990,196.80	TPG TELECOM LTD NPV
Equities	4,300	64,380.02	TRACTEBEL ENERGIA COM NPV
Equities	9,300	139,240.51	TRACTEBEL ENERGIA COM NPV
Equities	7,500	453,000.00	TRACTOR SUPPLY CO COM
Equities	12,427	750,590.80	TRACTOR SUPPLY CO COM
Equities	7,061	26,831.80	TRANS WORLD ENTMT CORP COM
Equities	1,200	12,432.00	TRANSACT TECHNOLOGIES INC COM
Equities	800	8,208.00	TRANSCAT INC COM
Equities	1,600	22,784.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	2,600	434,876.00	TRANSDIGM GROUP INC COM
Equities	4,575	765,214.50	TRANSDIGM GROUP INC COM
Equities	6,100	274,683.00	TRANSOCEAN LTD
Equities	7,877	354,701.31	TRANSOCEAN LTD
Equities	7,800	351,234.00	TRANSOCEAN LTD
Equities	36,394	1,638,821.82	TRANSOCEAN LTD
Equities	14,060	1,322,624.20	TRAVELERS COS INC COM STK
Equities	13,470	1,267,122.90	TRAVELERS COS INC COM STK
Equities	31,462	2,959,630.34	TRAVELERS COS INC COM STK
Equities	33,600	3,160,752.00	TRAVELERS COS INC COM STK
Equities	19,420	1,826,839.40	TRAVELERS COS INC COM STK
Equities	237,000	218,030.15	TRAVELSKY TECHNOLO 'H' CNY1
Equities	1,200	23,220.00	TRAVELZOO INC COM NEW COM NEW
Equities	1,000	19,350.00	TRAVELZOO INC COM NEW COM NEW
Equities	2,100	13,062.00	TRC COS INC COM
Equities	512,691	2,424,356.00	TREAS WINE ESTATES COMSTK
Equities	2,300	53,843.00	TREDEGAR CORP INC
Equities	2,812	65,828.92	TREDEGAR CORP INC
Equities	393	11,452.02	TREE COM INC COM
Equities	746	21,738.44	TREE COM INC COM
Equities	1,200	96,084.00	TREEHOUSE FOODS INC COM
Equities	11,674	934,737.18	TREEHOUSE FOODS INC COM
Equities	2,853	228,439.71	TREEHOUSE FOODS INC COM
Equities	145,600	1,092,812.60	TRENCOR ZAR0.005
Equities	2,950	85,019.00	TREX CO INC COM
Equities	62,418	733,411.50	TRIANGLE PETROLEUM CORPORATION COMMON STOCK
Equities	8,412	98,841.00	TRIANGLE PETROLEUM CORPORATION COMMON STOCK
Equities	3,000	69,420.00	TRICO BANCSHARES COM STK
Equities	100	3,813.00	TRIMAS CORP COM NEW COM NEW
Equities	40,247	1,534,618.11	TRIMAS CORP COM NEW COM NEW
Equities	33,630	1,282,311.90	TRIMAS CORP COM NEW COM NEW
Equities	4,038	153,968.94	TRIMAS CORP COM NEW COM NEW
Equities	14,200	524,690.00	TRIMBLE NAV LTD COM
Equities	30,350	1,121,432.50	TRIMBLE NAV LTD COM
Equities	22,976	848,963.20	TRIMBLE NAV LTD COM
Equities	11,900	439,705.00	TRIMBLE NAV LTD COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description	
Equities	3,084	74,231.88	TRINET GROUP INC COM USD0.000025	
Equities	27,680	1,210,169.60	TRINITY IND INC COM	
Equities	11,800	515,896.00	TRINITY IND INC COM	
Equities	14,476	632,890.72	TRINITY IND INC COM	
Equities	6,700	728,022.00	TRIPADVISOR INC COM COM STK	
Equities	9,934	1,079,428.44	TRIPADVISOR INC COM COM STK	
Equities	6,921	124,093.53	TRIPLE-S MGMT CORP CL B CL B	
Equities	900	14,229.00	TRIQUINT SEMICONDUCTOR INC COM	
Equities	16,808	265,734.48	TRIQUINT SEMICONDUCTOR INC COM	
Equities	1,625	113,457.50	TRIUMPH GROUP INC NEW COM	
Equities	900	62,838.00	TRIUMPH GROUP INC NEW COM	
Equities	15,929	1,112,162.78	TRIUMPH GROUP INC NEW COM	
Equities	4,710	328,852.20	TRIUMPH GROUP INC NEW COM	
Equities	5,871	157,929.90	TRONOX LTD SHS CL A	
Equities	2,600	71,682.00	TRUEBLUE INC COM STK	
Equities	4,251	117,200.07	TRUEBLUE INC COM STK	
Equities	2,300	63,411.00	TRUEBLUE INC COM STK	
Equities	3,263	154,600.94	TRULIA INC COM	
Equities	4,900	32,732.00	TRUSTCO BK CORP N Y COM	
Equities	10,345	69,104.60	TRUSTCO BK CORP N Y COM	
Equities	2,600	64,194.00	TRUSTMARK CORP COM	
Equities	39,790	982,415.10	TRUSTMARK CORP COM	
Equities	3,802	93,871.38	TRUSTMARK CORP COM	
Equities	6,200	555,024.00	TRW AUTOMOTIVE HLDGS CORP COM	
Equities	10,134	907,195.68	TRW AUTOMOTIVE HLDGS CORP COM	
Equities	6,300	563,976.00	TRW AUTOMOTIVE HLDGS CORP COM	
Equities	486,700	1,235,192.10	TSOGO SUN HOLDINGS ZAR0.02	
Equities	2,200	51,880.95	TSUMURA & CO NPV	
Equities	13,800	761,482.65	TSURUHA HOLDINGS NPV	
Equities	4,500	36,900.00	TTM TECHNOLOGIES INC COM	
Equities	4,800	39,360.00	TTM TECHNOLOGIES INC COM	
Equities	2,400	42,768.00	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	36,100	643,302.00	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	1,628	29,010.96	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	5,142	75,040.14	TULLOW OIL ORD GBP0.10	
Equities	4,142	83,378.46	TUMI HOLDINGS INC	
Equities	2,600	217,620.00	TUPPERWARE BRANDS CORPORATION	
Equities	30,850	2,582,145.00	TUPPERWARE BRANDS CORPORATION	
Equities	4,583	383,597.10	TUPPERWARE BRANDS CORPORATION	
Equities	458,242	2,863,607.27	TURKCELL ILETISIM TRY1	
Equities	1,000	31,740.00	TUTOR PERINI CORP COM	
Equities	4,283	135,942.42	TUTOR PERINI CORP COM	
Equities	3,800	120,612.00	TUTOR PERINI CORP COM	
Equities	9,400	378,914.00	TW TELECOM INC CL A STK	
Equities	11,724	472,594.44	TW TELECOM INC CL A STK	
Equities	86,100	3,026,415.00	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	171,524	6,029,068.60	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	31,700	1,114,255.00	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	75,900	2,667,885.00	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	1,200	39,660.00	TWIN DISC INC COM	
Equities	1,600	52,880.00	TWIN DISC INC COM	
Equities	4,200	172,074.00	TWITTER INC COM	
Equities	6,493	266,018.21	TWITTER INC COM	
Equities	33,255	348,512.40	TWO HBRS INVT CORP COM	
Equities	3,300	178,035.00	TX CAP BANCSHARES INC COM	
Equities	18,561	1,001,365.95	TX CAP BANCSHARES INC COM	
Equities	3,721	200,747.95	TX CAP BANCSHARES INC COM	
Equities	11,034	503,150.40	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	41,955	1,913,148.00	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	30,000	1,368,000.00	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	4,100	373,961.00	TYLER TECHNOLOGIES INC COM STK	
Equities	2,559	233,406.39	TYLER TECHNOLOGIES INC COM STK	
Equities	15,600	585,624.00	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	24,163	907,079.02	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	86,139	3,233,658.06	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	1,500	15,045.00	U M H PPTYS INC COM STK	
Equities	1,100	4,763.00	U S ENERGY CORP WYO COM	
Equities	1,500	5,280.00	U S GLOBAL INVS INC CL A CL A STK	
Equities	502	17,163.38	U S PHYSICAL THERAPY COM	
Equities	4,903	271,822.32	U S SILICA HLDGS INC	
Equities	1,000	40,800.00	U.S. CELLULAR CORP COM	
Equities	1,340	54,672.00	U.S. CELLULAR CORP COM	
Equities	325	0.65	UAL CORP COM PAR \$0.01 STK	
Equities	1,193	53,911.67	UBIQUITI NETWORKS INC COM USD0.001	
Equities	45,827	521,467.83	UBM PLC ORD GBP0.1	
Equities	1,400	25,685.61	UBS AG CHF0.10	
Equities	253,689	4,654,397.87	UBS AG CHF0.10	
Equities	9,070	166,406.07	UBS AG CHF0.10	

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	19,670	360,882.84	UBS AG CHF0.10
Equities	27,091	2,293,376.15	UCB NPV
Equities	22,100	1,870,865.34	UCB NPV
Equities	6,900	584,116.33	UCB NPV
Equities	5,800	29.00	UCBH HLDGS INC COM
Equities	63,488	1,817,661.44	UDR INC COM STK
Equities	146,724	4,200,708.12	UDR INC COM STK
Equities	16,158	462,603.54	UDR INC COM STK
Equities	23,362	668,854.06	UDR INC COM STK
Equities	28	674.52	UFP TECHNOLOGIES INC COM
Equities	5,800	292,900.00	UGI CORP NEW COM
Equities	53,688	2,711,244.00	UGI CORP NEW COM
Equities	10,635	537,067.50	UGI CORP NEW COM
Equities	1,100	42,581.00	UIL HLDGS CORP COM
Equities	42,150	1,631,626.50	UIL HLDGS CORP COM
Equities	4,943	191,343.53	UIL HLDGS CORP COM
Equities	4,000	365,640.00	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	15,150	1,384,861.50	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	5,510	503,669.10	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	2,100	290,157.00	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,505	346,115.85	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,100	19,005.00	ULTRA CLEAN HLDGS INC COM
Equities	11,500	341,435.00	ULTRA PETE CORP COM NPV
Equities	13,378	397,192.82	ULTRA PETE CORP COM NPV
Equities	1,275	57,234.75	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	50	192.00	ULTRALIFE CORPORATION
Equities	2,300	51,014.00	ULTRATECH INC EFF 06-10-03
Equities	2,100	46,578.00	ULTRATECH INC EFF 06-10-03
Equities	2,500	158,475.00	UMB FINL CORP COM STK
Equities	3,566	226,048.74	UMB FINL CORP COM STK
Equities	6,474	116,014.08	UMPQUA HLDGS CORP COM
Equities	13,320	238,694.40	UMPQUA HLDGS CORP COM
Equities	11,460	681,755.40	UNDER ARMOR INC CL A
Equities	68,100	4,051,269.00	UNDER ARMOR INC CL A
Equities	14,276	849,279.24	UNDER ARMOR INC CL A
Equities	17,900	1,064,871.00	UNDER ARMOR INC CL A
Equities	5,300	1,541,642.28	UNIBAIL-RODAMCO SE EUR5
Equities	100	29,087.59	UNIBAIL-RODAMCO SE EUR5
Equities	10,020	2,914,576.55	UNIBAIL-RODAMCO SE EUR5
Equities	714	19,656.42	UNIFI INC COM
Equities	1,700	180,200.00	UNIFIRST CORP MASS COM
Equities	1,197	126,882.00	UNIFIRST CORP MASS COM
Equities	51,000	2,231,310.49	UNILEVER NV CVA EURO.16
Equities	7,000	317,296.88	UNILEVER PLC ORD GBP0.031111
Equities	197,436	8,949,403.76	UNILEVER PLC ORD GBP0.031111
Equities	18,400	834,037.51	UNILEVER PLC ORD GBP0.031111
Equities	36,904	109,235.84	UNILIFE CORP NEW COM STK
Equities	11,723	34,700.08	UNILIFE CORP NEW COM STK
Equities	2,300	58,995.00	UNION BANKSHARES CORP NEW COM
Equities	5,154	132,200.10	UNION BANKSHARES CORP NEW COM
Equities	9,970	994,507.50	UNION PAC CORP COM
Equities	51,088	5,096,028.00	UNION PAC CORP COM
Equities	81,842	8,163,739.50	UNION PAC CORP COM
Equities	48,240	4,811,940.00	UNION PAC CORP COM
Equities	-	-	UNION PAC CORP COM
Equities	77,625	671,691.26	UNIONE DI BANCHE I EUR2.50
Equities	82,400	465,712.52	UNIPOL GRUPPO FIN NPV
Equities	2,400	59,376.00	UNISYS CORP COM NEW
Equities	3,301	81,666.74	UNISYS CORP COM NEW
Equities	8,290	570,600.70	UNIT CORP COM
Equities	8,722	600,335.26	UNIT CORP COM
Equities	29,389	197,988.09	UNITE GROUP ORD GBP0.25
Equities	37,000	1,491,979.67	UNITED ARROWS LTD NPV
Equities	709	5,771.26	UNITED BANCORP INC OHIO COM
Equities	4,656	150,528.48	UNITED BANKSHARES INC W VA COM
Equities	8,066	260,773.78	UNITED BANKSHARES INC W VA COM
Equities	560	9,167.20	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,160	68,099.20	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,729	19,530.77	UNITED CMNTY FINL CORP OHIO COM
Equities	7,410	30,603.30	UNITED CMNTY FINL CORP OHIO COM
Equities	38,805	1,593,721.35	UNITED CONTL HLDGS INC COM STK
Equities	12,885	529,186.95	UNITED CONTL HLDGS INC COM STK
Equities	33,426	1,372,805.82	UNITED CONTL HLDGS INC COM STK
Equities	21,900	899,433.00	UNITED CONTL HLDGS INC COM STK
Equities	9,164	124,172.20	UNITED FINANCIAL BANCORP INC
Equities	3,576	48,454.80	UNITED FINANCIAL BANCORP INC
Equities	4,166	122,147.12	UNITED FIRE GROUP INC COM USD0.001
Equities	1,100	32,252.00	UNITED FIRE GROUP INC COM USD0.001

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	2,574	75,469.68	UNITED FIRE GROUP INC COM USD0.001
Equities	900	25,740.00	UNITED GUARDIAN INC COM
Equities	26,400	1,162,983.33	UNITED INTERNET AG NPV(REGD)
Equities	1,900	123,690.00	UNITED NAT FOODS INC COM
Equities	4,542	295,684.20	UNITED NAT FOODS INC COM
Equities	696	7,238.40	UNITED ONLINE INC USD0.0001 (POST SPLIT)
Equities	1,319	13,717.60	UNITED ONLINE INC USD0.0001 (POST SPLIT)
Equities	3,460	355,203.60	UNITED PARCEL SVC INC CL B
Equities	12,504	1,283,660.64	UNITED PARCEL SVC INC CL B
Equities	40,630	4,171,075.80	UNITED PARCEL SVC INC CL B
Equities	63,120	6,479,899.20	UNITED PARCEL SVC INC CL B
Equities	10,700	1,098,462.00	UNITED PARCEL SVC INC CL B
Equities	3,600	377,028.00	UNITED RENTALS INC COM
Equities	8,500	890,205.00	UNITED RENTALS INC COM
Equities	3,200	132,704.00	UNITED STATIONERS INC COM
Equities	3,810	158,000.70	UNITED STATIONERS INC COM
Equities	1,000	64,800.00	UNITED STS LIME & MINERALS INC COM
Equities	7,690	200,247.60	UNITED STS STL CORP NEW COM
Equities	12,407	323,078.28	UNITED STS STL CORP NEW COM
Equities	20,130	2,324,008.50	UNITED TECHNOLOGIES CORP COM
Equities	9,815	1,133,141.75	UNITED TECHNOLOGIES CORP COM
Equities	5,035	581,290.75	UNITED TECHNOLOGIES CORP COM
Equities	48,070	5,549,681.50	UNITED TECHNOLOGIES CORP COM
Equities	76,497	8,831,578.65	UNITED TECHNOLOGIES CORP COM
Equities	5,850	675,382.50	UNITED TECHNOLOGIES CORP COM
Equities	24,515	2,830,256.75	UNITED TECHNOLOGIES CORP COM
Equities	77,100	5,026,149.00	UNITED TECHNOLOGIES CORP CORP UNIT
Equities	438	706,904.89	UNITED URBAN INVES REIT
Equities	86,600	7,079,550.00	UNITEDHEALTH GROUP INC COM
Equities	10,915	892,301.25	UNITEDHEALTH GROUP INC COM
Equities	61,700	5,043,975.00	UNITEDHEALTH GROUP INC COM
Equities	88,660	7,247,955.00	UNITEDHEALTH GROUP INC COM
Equities	29,691	2,427,239.25	UNITEDHEALTH GROUP INC COM
Equities	28,076	2,295,213.00	UNITEDHEALTH GROUP INC COM
Equities	900	30,447.00	UNITIL CORP COM
Equities	667	6,189.76	UNITY BANCORP NJ
Equities	2,300	19,159.00	UNIVERSAL AMERICAN CORP COM STK
Equities	1,295	10,787.35	UNIVERSAL AMERICAN CORP COM STK
Equities	900	43,443.00	UNIVERSAL FST PRODS INC COM
Equities	2,000	96,540.00	UNIVERSAL FST PRODS INC COM
Equities	900	39,132.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	329	14,304.92	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	4,026	52,217.22	UNIVERSAL INS HLDGS INC COM
Equities	189,300	669,163.57	UNIVERSAL ROBINA PHP1
Equities	1,300	32,968.00	UNIVERSAL TRUCKLOAD SVCS INC COM STK
Equities	2,200	45,540.00	UNIVEST CORP PA COM
Equities	3,852	232,699.32	UNS ENERGY CORP COM
Equities	17,900	622,204.00	UNUM GROUP
Equities	23,103	803,060.28	UNUM GROUP
Equities	26,930	936,086.80	UNUM GROUP
Equities	1,690	93,541.50	UNVL CORP VA COM
Equities	783	43,339.05	UNVL CORP VA COM
Equities	2,100	67,410.00	UNVL DISPLAY CORP COM
Equities	3,774	121,145.40	UNVL DISPLAY CORP COM
Equities	1,524	74,493.12	UNVL ELECTRS INC COM
Equities	4,080	390,700.80	UNVL HEALTH SERVICES INC CL B COM
Equities	8,076	773,357.76	UNVL HEALTH SERVICES INC CL B COM
Equities	900	29,232.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100	25,494.00	UNVL TECH INST INC COM
Equities	12,453	27,770.19	UNWIRED PLANET INC COM STK
Equities	283,033	367,796.46	UOB-KAY HIAN HOLDI NPV
Equities	3,300	7,491.00	UQM TECHNOLOGIES INC COM
Equities	8,550	13,338.00	URANIUM ENERGY CORP COM
Equities	260	670.80	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	750	1,935.00	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	6,970	236,004.20	URBAN OUTFITTERS INC COM
Equities	9,436	319,502.96	URBAN OUTFITTERS INC COM
Equities	4,410	202,198.50	URS CORP NEW COM
Equities	22,500	1,031,625.00	URS CORP NEW COM
Equities	5,566	255,201.10	URS CORP NEW COM
Equities	1,576	32,906.88	URSTADT BIDDLE PPTYS INC CL A
Equities	1,900	-	US AIRWAYS GROUP INC COM
Equities	139	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	107,490	4,656,466.80	US BANCORP
Equities	164,116	7,109,505.12	US BANCORP
Equities	30,200	1,308,264.00	US BANCORP
Equities	1,600	78,320.00	US ECOLOGY INC COM
Equities	20,400	998,580.00	US ECOLOGY INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	1,727	84,536.65	US ECOLOGY INC COM
Equities	622,012	26,188.00	US VENTURE PARTNERS IV, LP
Equities	1	1.00	US VENTURE PARTNERS V, LP
Equities	4,213,887	34,184.00	US VENTURE PARTNERS VI, LP
Equities	4,795,635	468,915.00	US VENTURE PARTNERS VII, LP
Equities	3,884,894	910,682.00	US VENTURE PARTNERS VIII, LP
Equities	1,900	35,321.00	USA TRUCK INC COM
Equities	800	62,512.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	240	18,753.60	USANA HEALTH SCIENCES INC CDT-SHS
Equities	9,030	272,073.90	USG CORP COM NEW
Equities	5,700	171,741.00	USG CORP COM NEW
Equities	9,177	276,503.01	USG CORP COM NEW
Equities	810	41,666.40	UTAH MED PRODS INC COM
Equities	119,498	2,158,661.18	UTD O/S BANK NPV
Equities	177,512	3,206,650.01	UTD O/S BANK NPV
Equities	3,257	18,108.92	UTD SEC BANCSHARES CAL COM COM STK
Equities	9,814	868,440.86	UTD THERAPEUTICS CORP DEL COM STK
Equities	2,280	201,757.20	UTD THERAPEUTICS CORP DEL COM STK
Equities	3,613	319,714.37	UTD THERAPEUTICS CORP DEL COM STK
Equities	16,700	172,678.00	UTI WORLDWIDE INC ORD NPV
Equities	6,200	64,108.00	UTI WORLDWIDE INC ORD NPV
Equities	8,799	90,981.66	UTI WORLDWIDE INC ORD NPV
Equities	19,320	1,217,160.00	V F CORP COM
Equities	13,220	832,860.00	V F CORP COM
Equities	31,512	1,985,256.00	V F CORP COM
Equities	3,778	27,314.94	VAALCO ENERGY INC COM NEW COM NEW
Equities	2,000	154,360.00	VAIL RESORTS INC COM
Equities	15,830	1,221,759.40	VAIL RESORTS INC COM
Equities	3,470	267,814.60	VAIL RESORTS INC COM
Equities	9,536	94,501.76	VAL NATL BANCORP COM
Equities	19,159	189,865.69	VAL NATL BANCORP COM
Equities	8,500	1,076,834.25	VALEANT PH INT INC COM NPV
Equities	12,900	1,732,468.93	VALEO EUR3
Equities	5,130	688,958.57	VALEO EUR3
Equities	11,200	1,504,159.07	VALEO EUR3
Equities	23,680	1,186,368.00	VALERO ENERGY CORP COM STK NEW
Equities	32,900	1,648,290.00	VALERO ENERGY CORP COM STK NEW
Equities	48,426	2,426,142.60	VALERO ENERGY CORP COM STK NEW
Equities	49,800	2,494,980.00	VALERO ENERGY CORP COM STK NEW
Equities	31,501	1,578,200.10	VALERO ENERGY CORP COM STK NEW
Equities	9,549	478,404.90	VALERO ENERGY CORP COM STK NEW
Equities	1,500	9,630.00	VALHI INC NEW COM
Equities	1,638	10,515.96	VALHI INC NEW COM
Equities	2,973	113,687.52	VALIDUS HOLDING LTD COM STK USD0.175
Equities	32,718	1,251,136.32	VALIDUS HOLDING LTD COM STK USD0.175
Equities	6,505	248,751.20	VALIDUS HOLDING LTD COM STK USD0.175
Equities	7,385	330,685.89	VALLOUREC SA EUR2.00
Equities	7,300	326,879.75	VALLOUREC SA EUR2.00
Equities	1,290	196,015.50	VALMONT INDS INC COM
Equities	2,614	397,197.30	VALMONT INDS INC COM
Equities	2,900	220,951.00	VALSPAR CORP COM
Equities	33,700	2,567,603.00	VALSPAR CORP COM
Equities	7,064	538,206.16	VALSPAR CORP COM
Equities	700	11,767.00	VALUE LINE INC COM
Equities	7	117.67	VALUE LINE INC COM
Equities	7,000	34,930.00	VALUEVISION MEDIA
Equities	1,000	16,180.00	VANDA PHARMACEUTICALS INC COM
Equities	5,137	83,116.66	VANDA PHARMACEUTICALS INC COM
Equities	118,513	227,544.96	VANTAGE DRILLING CO COM STK
Equities	58,900	113,088.00	VANTAGE DRILLING CO COM STK
Equities	100	3,362.00	VANTIV INC COM USD0.00001 A
Equities	13,701	460,627.62	VANTIV INC COM USD0.00001 A
Equities	1	1.00	VARDE SELECT FUND, LP
Equities	5,080	422,351.20	VARIAN MEDICAL SYSTEMS INC
Equities	9,673	804,213.22	VARIAN MEDICAL SYSTEMS INC
Equities	1,900	22,040.00	VASCO DATA SEC INTL INC COM
Equities	3,700	42,920.00	VASCO DATA SEC INTL INC COM
Equities	3,041	67,479.79	VASCULAR SOLUTIONS INC COM
Equities	2,740	1,249,808.30	VAUDOISE ASSURANCES HOLDINGS CHF25(REGD)(POST SUBD)
Equities	5,100	178,959.00	VCA INC
Equities	8,219	288,404.71	VCA INC
Equities	3,796	78,501.28	VECTOR GROUP LTD COM STK
Equities	7,364	152,287.52	VECTOR GROUP LTD COM STK
Equities	4,800	204,000.00	VECTREN CORP COM
Equities	6,193	263,202.50	VECTREN CORP COM
Equities	2,600	96,876.00	VEECO INSTRS INC DEL COM
Equities	3,451	128,584.26	VEECO INSTRS INC DEL COM
Equities	1,489	37,895.05	VEEVA SYS INC CL A COM CL A COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	34,880	2,235,808.00	VENTAS INC REIT
Equities	26,090	1,672,369.00	VENTAS INC REIT
Equities	27,003	1,730,892.30	VENTAS INC REIT
Equities	1	8,892.00	VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP
Equities	1,100	24,057.00	VERA BRADLEY INC COM STK
Equities	2,764	60,448.68	VERA BRADLEY INC COM STK
Equities	15,544	140,828.64	VERASTEM INC COM
Equities	3,900	143,325.00	VERIFONE SYSTEMS INC COM
Equities	37,925	1,393,743.75	VERIFONE SYSTEMS INC COM
Equities	10,449	384,000.75	VERIFONE SYSTEMS INC COM
Equities	7,321	359,095.05	VERINT SYS INC COM
Equities	1,500	73,575.00	VERINT SYS INC COM
Equities	31,530	1,546,546.50	VERINT SYS INC COM
Equities	32,525	1,595,351.25	VERINT SYS INC COM
Equities	5,259	257,953.95	VERINT SYS INC COM
Equities	9,700	475,785.00	VERINT SYS INC COM
Equities	6,500	317,265.00	VERISIGN INC COM
Equities	11,772	574,591.32	VERISIGN INC COM
Equities	16,300	795,603.00	VERISIGN INC COM
Equities	13,155	789,563.10	VERISK ANALYTICS INC CL A CL A
Equities	6,500	390,130.00	VERISK ANALYTICS INC CL A CL A
Equities	13,651	819,333.02	VERISK ANALYTICS INC CL A CL A
Equities	16,060	785,815.80	VERIZON COMMUNICATIONS COM
Equities	21,295	1,041,964.35	VERIZON COMMUNICATIONS COM
Equities	16,425	803,675.25	VERIZON COMMUNICATIONS COM
Equities	13,718	671,221.74	VERIZON COMMUNICATIONS COM
Equities	248,970	12,182,102.10	VERIZON COMMUNICATIONS COM
Equities	372,690	18,235,721.70	VERIZON COMMUNICATIONS COM
Equities	121,404	5,940,297.72	VERIZON COMMUNICATIONS COM
Equities	80,700	3,948,651.00	VERIZON COMMUNICATIONS COM
Equities	14,800	1,031,685.68	VERMILION ENERGY I COM NPV
Equities	12,800	892,268.69	VERMILION ENERGY I COM NPV
Equities	1,233,226	1,545,312.00	VERSANT VENTURE CAPITAL I, LP
Equities	2,453,808	2,532,793.00	VERSANT VENTURE CAPITAL II, LP
Equities	7,445	704,892.60	VERTEX PHARMACEUTICALS INC COM
Equities	13,300	1,259,244.00	VERTEX PHARMACEUTICALS INC COM
Equities	25,250	2,390,670.00	VERTEX PHARMACEUTICALS INC COM
Equities	21,217	2,008,825.56	VERTEX PHARMACEUTICALS INC COM
Equities	8,500	804,780.00	VERTEX PHARMACEUTICALS INC COM
Equities	8,600	814,248.00	VERTEX PHARMACEUTICALS INC COM
Equities	1,162,216	188,369.00	VESTAR CAPITAL PARTNERS III, LP
Equities	1,819,785	926,596.00	VESTAR CAPITAL PARTNERS IV, LP
Equities	10,632,341	11,573,009.00	VESTAR CAPITAL PARTNERS V LP
Equities	24,500	1,235,978.48	VESTAS WIND SYSTEM DKK1
Equities	26,600	2,307,018.00	VIACOM INC NEW CL B
Equities	35,525	3,081,083.25	VIACOM INC NEW CL B
Equities	39,700	3,443,181.00	VIACOM INC NEW CL B
Equities	30,534	2,648,213.82	VIACOM INC NEW CL B
Equities	20,100	1,743,273.00	VIACOM INC NEW CL B
Equities	1,900	45,296.00	VIAD CORP COM NEW
Equities	2,192	52,257.28	VIAD CORP COM NEW
Equities	1,000	23,840.00	VIAD CORP COM NEW
Equities	1,900	110,124.00	VIASAT INC COM
Equities	3,800	220,248.00	VIASAT INC COM
Equities	335	3,648.15	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01
Equities	4,100	5,002.00	VICAL INC COM COM
Equities	3,300	27,654.00	VICOR CORP COM
Equities	2,502	20,966.76	VICOR CORP COM
Equities	1,200	3,972.00	VIDEO DISPLAY CORP COM
Equities	3,265	87,861.15	VIEWPOINT FINL GROUP INC MD COM
Equities	2,200	51,986.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800	18,904.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	1,643	60,166.66	VINCE HLDG CORP COM
Equities	17,400	1,300,747.20	VINCI EUR2.50
Equities	4,501	336,474.89	VINCI EUR2.50
Equities	9,419	704,122.87	VINCI EUR2.50
Equities	13,800	1,031,627.09	VINCI EUR2.50
Equities	6,600	493,386.87	VINCI EUR2.50
Equities	2,581	5,987.92	VIRCO MFG CO COM
Equities	3,100	54,591.00	VIRNETX HLDG CORP COM STK
Equities	4,311	75,916.71	VIRNETX HLDG CORP COM STK
Equities	2,750	582,312.50	VIRTUS INVT PARTNERS INC COM
Equities	325	68,818.75	VIRTUS INVT PARTNERS INC COM
Equities	620	131,285.00	VIRTUS INVT PARTNERS INC COM
Equities	3,652	130,741.60	VIRTUSA CORP COM
Equities	10,990	2,315,702.90	VISA INC COM CL A STK
Equities	34,100	7,185,211.00	VISA INC COM CL A STK
Equities	3,700	779,627.00	VISA INC COM CL A STK

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	4,355	917,642.05	VISA INC COM CL A STK
Equities	29,180	6,148,517.80	VISA INC COM CL A STK
Equities	45,507	9,588,779.97	VISA INC COM CL A STK
Equities	10,490	2,210,347.90	VISA INC COM CL A STK
Equities	21,850	4,604,013.50	VISA INC COM CL A STK
Equities	21,500	4,530,265.00	VISA INC COM CL A STK
Equities	9,600	148,704.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	41,597	644,337.53	VISHAY INTERTECHNOLOGY INC COM STK
Equities	8,835	136,854.15	VISHAY INTERTECHNOLOGY INC COM STK
Equities	685	11,275.10	VISHAY PRECISION GROUP INC COM
Equities	78	1,283.88	VISHAY PRECISION GROUP INC COM
Equities	4,700	5,405.00	VISION-SCIENCES INC DEL COM STK
Equities	2,600	252,226.00	VISTEON CORP COM NEW COM NEW
Equities	4,251	412,389.51	VISTEON CORP COM NEW COM NEW
Equities	200	8,604.00	VITAMIN SHOPPE INC COM
Equities	2,665	114,648.30	VITAMIN SHOPPE INC COM
Equities	8,000	42,560.00	VIVUS INC COM
Equities	9,213	49,013.16	VIVUS INC COM
Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	3,365	325,765.65	VMWARE INC CL A COM CL A COM
Equities	5,000	484,050.00	VMWARE INC CL A COM CL A COM
Equities	7,647	740,306.07	VMWARE INC CL A COM CL A COM
Equities	29,100	2,817,171.00	VMWARE INC CL A COM CL A COM
Equities	5,200	503,412.00	VMWARE INC CL A COM CL A COM
Equities	3,191	42,121.20	VOCERA COMMUNICATIONS INC
Equities	781,191	2,604,653.00	VODAFONE GROUP ORD USD0.2095238
Equities	161,900	539,808.22	VODAFONE GROUP ORD USD0.2095238
Equities	34,125	113,779.84	VODAFONE GROUP ORD USD0.2095238
Equities	72,490	241,696.71	VODAFONE GROUP ORD USD0.2095238
Equities	58,987	2,806,884.95	VOESTALPINE AG NPV
Equities	19,500	927,903.71	VOESTALPINE AG NPV
Equities	7,060	335,948.73	VOESTALPINE AG NPV
Equities	15,310	728,523.38	VOESTALPINE AG NPV
Equities	2,200	38,742.00	VOLCANO CORP COM STK
Equities	4,979	87,680.19	VOLCANO CORP COM STK
Equities	1,416	371,845.79	VOLKSWAGEN AG NON VTG PRF NPV
Equities	500	129,247.75	VOLKSWAGEN AG ORD NPV
Equities	460	910.80	VOLTARI CORP COM NEW COM NEW
Equities	9,500	35,625.00	VONAGE HLDGS CORP COM
Equities	245,800	921,750.00	VONAGE HLDGS CORP COM
Equities	12,925	48,468.75	VONAGE HLDGS CORP COM
Equities	20,401	2,177,398.73	VORNADO RLTY TR COM
Equities	51,298	5,475,035.54	VORNADO RLTY TR COM
Equities	12,795	1,365,610.35	VORNADO RLTY TR COM
Equities	22,601	2,412,204.73	VORNADO RLTY TR COM
Equities	16,170	1,725,824.10	VORNADO RLTY TR COM
Equities	11,400	1,216,722.00	VORNADO RLTY TR COM
Equities	3,200	30,112.00	VOXX INTL CORP CL A CL A
Equities	1,548	14,566.68	VOXX INTL CORP CL A CL A
Equities	12,354	448,944.36	VOYA FINL INC COM
Equities	26,900	977,546.00	VOYA FINL INC COM
Equities	800	56,256.00	VSE CORP COM
Equities	6,176	393,720.00	VULCAN MATERIALS CO COM
Equities	11,859	756,011.25	VULCAN MATERIALS CO COM
Equities	12,000	765,000.00	VULCAN MATERIALS CO COM
Equities	1,300	21,281.00	W & T OFFSHORE INC COM
Equities	2,198	35,981.26	W & T OFFSHORE INC COM
Equities	5,248	337,971.20	W P CAREY INC COM
Equities	3,000	77,940.00	WA REAL ESTATE INVNT TR SH BEN INT
Equities	5,095	132,368.10	WA REAL ESTATE INVNT TR SH BEN INT
Equities	5,600	79,800.00	WABASH NATL CORP COM
Equities	7,213	102,785.25	WABASH NATL CORP COM
Equities	5,156	550,763.92	WABCO HLDGS INC COM STK
Equities	29,500	3,151,190.00	WABCO HLDGS INC COM STK
Equities	5,752	614,428.64	WABCO HLDGS INC COM STK
Equities	7,900	843,878.00	WABCO HLDGS INC COM STK
Equities	4,180	345,226.20	WABTEC CORP COM
Equities	10,000	825,900.00	WABTEC CORP COM
Equities	10,530	869,672.70	WABTEC CORP COM
Equities	35,400	2,923,686.00	WABTEC CORP COM
Equities	30,931	727,135.36	WACKER NEUSON SE(REGD)
Equities	26,584	1,663,892.56	WADDELL & REED FINL INC CL A COM
Equities	3,800	237,842.00	WADDELL & REED FINL INC CL A COM
Equities	7,660	479,439.40	WADDELL & REED FINL INC CL A COM
Equities	30,632	1,917,256.88	WADDELL & REED FINL INC CL A COM
Equities	31,500	1,971,585.00	WADDELL & REED FINL INC CL A COM
Equities	2,655	127,997.55	WAGWORKS INC COM USD0.001
Equities	22,495	1,667,554.35	WALGREEN CO COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	8,725	646,784.25	WALGREEN CO COM
Equities	55,100	4,084,563.00	WALGREEN CO COM
Equities	78,984	5,855,083.92	WALGREEN CO COM
Equities	14,900	1,104,537.00	WALGREEN CO COM
Equities	3,086	43,543.46	WALKER & DUNLOP INC COM .
Equities	2,639,700	7,060,632.85	WAL-MART DE MEXICO SER'V'NPV
Equities	75,300	5,652,771.00	WAL-MART STORES INC COM
Equities	96,860	7,271,280.20	WAL-MART STORES INC COM
Equities	145,664	10,934,996.48	WAL-MART STORES INC COM
Equities	34,858	2,616,790.06	WAL-MART STORES INC COM
Equities	29,285	2,510,895.90	WALT DISNEY CO
Equities	4,490	384,972.60	WALT DISNEY CO
Equities	102,064	8,750,967.36	WALT DISNEY CO
Equities	144,772	12,412,751.28	WALT DISNEY CO
Equities	15,464	1,325,883.36	WALT DISNEY CO
Equities	26,031	2,231,897.94	WALT DISNEY CO
Equities	4,990	27,195.50	WALTER ENERGY INC
Equities	6,372	34,727.40	WALTER ENERGY INC
Equities	1,174	34,961.72	WALTER INVT MGMT CORP
Equities	3,054	90,948.12	WALTER INVT MGMT CORP
Equities	1,239,560	5,939,883.00	WARBURG PINCUS PE VIII, LP
Equities	2,005,450	5,001,858.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	3,600	22,320.00	WARREN RES INC COM
Equities	16,701	103,546.20	WARREN RES INC COM
Equities	6,600	148,038.00	WASH FED INC COM
Equities	9,934	222,819.62	WASH FED INC COM
Equities	11,789	220,925.86	WASHINGTON PRIME GROUP INC COM
Equities	41,950	786,143.00	WASHINGTON PRIME GROUP INC COM
Equities	12,520	234,624.80	WASHINGTON PRIME GROUP INC COM
Equities	14,436	270,530.64	WASHINGTON PRIME GROUP INC COM
Equities	2,200	80,894.00	WASHINGTON TR BANCORP INC COM
Equities	2,368	87,071.36	WASHINGTON TR BANCORP INC COM
Equities	5,800	281,590.00	WASTE CONNECTIONS INC COM
Equities	12,141	589,445.55	WASTE CONNECTIONS INC COM
Equities	22,790	1,019,396.70	WASTE MGMT INC DEL COM STK
Equities	39,916	1,785,442.68	WASTE MGMT INC DEL COM STK
Equities	5,190	542,043.60	WATERS CORP COM
Equities	15,900	1,660,596.00	WATERS CORP COM
Equities	7,886	823,613.84	WATERS CORP COM
Equities	700	71,932.00	WATSCO INC COM
Equities	15,030	1,544,482.80	WATSCO INC COM
Equities	2,589	266,045.64	WATSCO INC COM
Equities	1,500	92,595.00	WATTS WTR TECHNOLOGIES INC
Equities	3,062	189,017.26	WATTS WTR TECHNOLOGIES INC
Equities	3,500	37,870.00	WAUSAU PAPER CORP COM
Equities	5,650	61,133.00	WAUSAU PAPER CORP COM
Equities	833	1,174.53	WAVE SYS CORP CL A PAR \$0.01 COM STK
Equities	700	10,745.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	1	1.00	WCAS CAPITAL PARTNERS II, LP
Equities	1,230,749	646,439.00	WCAS CAPITAL PARTNERS III, LP
Equities	1,368,005	437,862.00	WCAS IX, LP
Equities	835,685	671.00	WCAS VI, LP
Equities	2,083,621	6,146.00	WCAS VIII, LP
Equities	9,364	180,818.84	WCI CMNTYS INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,800	135,396.00	WD 40 CO COM STK
Equities	1,131	85,073.82	WD 40 CO COM STK
Equities	26,000	598,000.00	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	74,495	1,713,385.00	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	75,865	1,744,895.00	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	400	11,548.00	WEB COM GROUP INC COM
Equities	28,780	830,878.60	WEB COM GROUP INC COM
Equities	3,978	114,844.86	WEB COM GROUP INC COM
Equities	3,888	187,790.40	WEBMD HEALTH CORP COMMON STOCK
Equities	21,500	1,038,450.00	WEBMD HEALTH CORP COMMON STOCK
Equities	3,450	166,635.00	WEBMD HEALTH CORP COMMON STOCK
Equities	6,600	208,164.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	48,715	1,536,471.10	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	8,897	280,611.38	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	1,500	30,255.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	2,024	40,824.08	WEIGHT WATCHERS INTL INC NEW COM
Equities	7,000	229,880.00	WEINGARTEN RLTY INVS COM
Equities	9,848	323,408.32	WEINGARTEN RLTY INVS COM
Equities	80,367	3,598,912.48	WEIR GROUP ORD GBP0.125
Equities	800	36,584.00	WEIS MKT INC COM
Equities	1,047	47,879.31	WEIS MKT INC COM
Equities	2,590	193,369.40	WELLCARE HLTH PLANS INC COM
Equities	16,186	1,208,446.76	WELLCARE HLTH PLANS INC COM
Equities	3,511	262,131.26	WELLCARE HLTH PLANS INC COM

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	5,800	433,028.00	WELLCARE HLTH PLANS INC COM
Equities	17,400	1,872,414.00	WELLPOINT INC COM
Equities	25,284	2,720,811.24	WELLPOINT INC COM
Equities	27,890	3,001,242.90	WELLPOINT INC COM
Equities	35,437	3,813,375.57	WELLPOINT INC COM
Equities	10,500	1,129,905.00	WELLPOINT INC COM
Equities	69,730	3,665,008.80	WELLS FARGO & CO NEW COM STK
Equities	83,100	4,367,736.00	WELLS FARGO & CO NEW COM STK
Equities	71,700	3,768,552.00	WELLS FARGO & CO NEW COM STK
Equities	56,720	2,981,203.20	WELLS FARGO & CO NEW COM STK
Equities	296,642	15,591,503.52	WELLS FARGO & CO NEW COM STK
Equities	432,283	22,720,794.48	WELLS FARGO & CO NEW COM STK
Equities	105,455	5,542,714.80	WELLS FARGO & CO NEW COM STK
Equities	4,219,423	3,890,543.00	WELLSPRING CAPITAL PARTNERS IV, LP
Equities	26,200	223,486.00	WENDYS CO COM
Equities	23,625	201,521.25	WENDYS CO COM
Equities	2,700	71,577.00	WERNER ENTERPRISES INC COM
Equities	29,275	776,080.25	WERNER ENTERPRISES INC COM
Equities	3,775	100,075.25	WERNER ENTERPRISES INC COM
Equities	1,100	34,144.00	WESBANCO INC COM
Equities	2,868	89,022.72	WESBANCO INC COM
Equities	3,794	75,728.24	WESCO AIRCRAFT HOLDINGS INC
Equities	4,080	352,430.40	WESCO INTL INC COM
Equities	3,964	342,410.32	WESCO INTL INC COM
Equities	2,128	57,030.40	WEST CORPORATION COM RESTRICTED
Equities	8,900	432,069.66	WEST FRASER TIMBER COM NPV
Equities	3,900	40,014.00	WEST MARINE INC COM
Equities	4,200	177,156.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	6,410	270,373.80	WEST PHARMACEUTICAL SVCS INC COM
Equities	2,900	151,612.00	WESTAMERICA BANCORPORATION COM
Equities	2,814	147,115.92	WESTAMERICA BANCORPORATION COM
Equities	5,300	202,407.00	WESTAR ENERGY INC COM
Equities	10,754	410,695.26	WESTAR ENERGY INC COM
Equities	7,640	18,718.00	WESTELL TECHNOLOGIES INC CL A
Equities	1,500	35,700.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	9,209	219,174.20	WESTERN ALLIANCE BANCORPORATION COM
Equities	3,000	71,400.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	81,175	1,407,574.50	WESTERN UNION CO
Equities	48,600	842,724.00	WESTERN UNION CO
Equities	119,735	2,076,204.90	WESTERN UNION CO
Equities	49,828	864,017.52	WESTERN UNION CO
Equities	183,107	3,175,075.38	WESTERN UNION CO
Equities	193,777	1,307,709.40	WESTFIELD CORP NPV STAPLED
Equities	122,669	827,835.11	WESTFIELD CORP NPV STAPLED
Equities	4,600	34,316.00	WESTFIELD FINL INC NEW COM STK
Equities	6,890	51,399.40	WESTFIELD FINL INC NEW COM STK
Equities	-	-	WESTFIELD GROUP NPV STAPLED UNITS
Equities	-	-	WESTFIELD GROUP NPV STAPLED UNITS
Equities	-	-	WESTFIELD RETAIL T UNITS NPV (STAPLED)
Equities	-	-	WESTFIELD RETAIL T UNITS NPV (STAPLED)
Equities	1,094,810	294,810.87	WESTFIELD RETAIL TRUST
Equities	85,867	23,122.30	WESTFIELD RETAIL TRUST
Equities	900	75,384.00	WESTLAKE CHEM CORP COM STK
Equities	4,115	344,672.40	WESTLAKE CHEM CORP COM STK
Equities	2,237	81,158.36	WESTMORELAND COAL CO COM
Equities	1,722	24,400.74	WESTN AST MTG CAP CORP COM
Equities	12,350	1,139,905.00	WESTN DIGITAL CORP COM
Equities	19,203	1,772,436.90	WESTN DIGITAL CORP COM
Equities	9,000	830,700.00	WESTN DIGITAL CORP COM
Equities	18,889	1,743,454.70	WESTN DIGITAL CORP COM
Equities	32,200	2,972,060.00	WESTN DIGITAL CORP COM
Equities	17,500	1,615,250.00	WESTN DIGITAL CORP COM
Equities	2,800	105,140.00	WESTN REFNG INC COM
Equities	4,321	162,253.55	WESTN REFNG INC COM
Equities	8,187,972	10,736,385.00	WESTON PRESIDIO V, LP
Equities	19,478	622,860.42	WESTPAC BKG CORP NPV
Equities	-	-	WESTPAC BKG CORP NPV
Equities	9,800	313,380.85	WESTPAC BKG CORP NPV
Equities	21,240	679,205.02	WESTPAC BKG CORP NPV
Equities	11,300	361,347.30	WESTPAC BKG CORP NPV
Equities	774	46,470.96	WESTWOOD HLDGS GROUP INC COM
Equities	6,525	5,937.75	WET SEAL INC CL A CL A
Equities	10,285	1,079,616.45	WEX INC
Equities	1,700	178,449.00	WEX INC
Equities	7,700	808,269.00	WEX INC
Equities	3,487	366,030.39	WEX INC
Equities	1,400	38,374.00	WEYCO GROUP INC COM
Equities	1,900	52,079.00	WEYCO GROUP INC COM



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	42,430	1,404,008.70	WEYERHAEUSER CO COM
Equities	34,387	1,137,865.83	WEYERHAEUSER CO COM
Equities	52,824	1,747,946.16	WEYERHAEUSER CO COM
Equities	119,388	3,950,548.92	WEYERHAEUSER CO COM
Equities	17,452	577,486.68	WEYERHAEUSER CO COM
Equities	2,400	103,440.00	WGL HLDGS INC COM
Equities	3,987	171,839.70	WGL HLDGS INC COM
Equities	99,684	717,692.39	WHARF(HLDGS) NPV
Equities	10,070	1,401,945.40	WHIRLPOOL CORP COM
Equities	3,890	541,565.80	WHIRLPOOL CORP COM
Equities	6,995	973,843.90	WHIRLPOOL CORP COM
Equities	2,770	385,639.40	WHIRLPOOL CORP COM
Equities	16,630	1,253,690.63	WHITBREAD ORD GBP0.76797385
Equities	11,763	886,780.69	WHITBREAD ORD GBP0.76797385
Equities	557	338,901.08	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	529	321,864.76	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	2,094	67,782.78	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	26,800	867,516.00	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	16,025	518,729.25	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	36,300	1,175,031.00	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	5,600	449,400.00	WHITING PETE CORP COM STK
Equities	21,900	1,757,475.00	WHITING PETE CORP COM STK
Equities	11,375	912,843.75	WHITING PETE CORP COM STK
Equities	33,700	2,704,425.00	WHITING PETE CORP COM STK
Equities	20,050	774,531.50	WHOLE FOODS MKT INC COM
Equities	22,200	857,586.00	WHOLE FOODS MKT INC COM
Equities	33,426	1,291,246.38	WHOLE FOODS MKT INC COM
Equities	18,200	703,066.00	WHOLE FOODS MKT INC COM
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100	0.22	WICKES INC COM
Equities	1,600	2,816.00	WIDEPOINT CORP COM
Equities	55,300	1,058,792.73	WIHLBORGS FAST. AB NPV
Equities	51,500	986,036.63	WIHLBORGS FAST. AB NPV
Equities	3,200	193,888.00	WILEY JOHN & SONS INC CL A
Equities	5,029	304,707.11	WILEY JOHN & SONS INC CL A
Equities	11,088	136,936.80	WILLBROS GROUP INC COM
Equities	300	41,211.00	WILLIAMS CLAYTON ENERGY INC COM
Equities	625	85,856.25	WILLIAMS CLAYTON ENERGY INC COM
Equities	42,600	2,479,746.00	WILLIAMS CO INC COM
Equities	66,118	3,848,728.78	WILLIAMS CO INC COM
Equities	3,400	244,052.00	WILLIAMS SONOMA INC COM
Equities	8,039	577,039.42	WILLIAMS SONOMA INC COM
Equities	8,400	602,952.00	WILLIAMS SONOMA INC COM
Equities	41,557	1,799,418.10	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	16,121	698,039.30	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	1,000	24,520.00	WILLIS LEASE FIN CORP COM
Equities	2,300	23,621.00	WILSHIRE BANCORP INC COM
Equities	8,143	83,628.61	WILSHIRE BANCORP INC COM
Equities	60,514	3,451,230.84	WINCOR NIXDORF AG NPV
Equities	39,518	393,599.28	WINDSTREAM HLDGS INC COM
Equities	53,349	531,356.04	WINDSTREAM HLDGS INC COM
Equities	21	1,462.23	WINMARK CORP COM
Equities	15,062	379,261.16	WINNEBAGO INDS INC COM
Equities	1,500	37,770.00	WINNEBAGO INDS INC COM
Equities	2,719	68,464.42	WINNEBAGO INDS INC COM
Equities	1,460	22,411.00	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,452	22,288.20	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	2,400	110,400.00	WINTRUST FINL CORP COM
Equities	33,350	1,534,100.00	WINTRUST FINL CORP COM
Equities	3,222	148,212.00	WINTRUST FINL CORP COM
Equities	538	1,436.46	WIRELESS TELECOM GROUP INC COM STK
Equities	14,380	674,709.60	WIS ENERGY COM
Equities	36,377	1,706,808.84	WIS ENERGY COM
Equities	20,017	939,197.64	WIS ENERGY COM
Equities	45,000	556,200.00	WISDOMTREE INVTS INC COM
Equities	8,898	109,979.28	WISDOMTREE INVTS INC COM
Equities	13,966	764,868.91	WOLSELEY ORD GBP0.108030303
Equities	21,149	626,032.00	WOLTERS KLUWER EUR0.12
Equities	35,900	1,062,676.67	WOLTERS KLUWER EUR0.12
Equities	4,000	104,240.00	WOLVERINE WORLD WIDE INC COM
Equities	9,525	248,221.50	WOLVERINE WORLD WIDE INC COM
Equities	17,310	671,003.44	WOODSIDE PETROLEUM NPV
Equities	37,540	1,455,197.52	WOODSIDE PETROLEUM NPV
Equities	4,100	205,738.00	WOODWARD INC COM
Equities	35,877	1,800,307.86	WOODWARD INC COM
Equities	5,377	269,817.86	WOODWARD INC COM
Equities	109,213	3,630,501.85	WOOLWORTHS LTD NPV
Equities	47,325	1,573,196.42	WOOLWORTHS LTD NPV

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	59,922	1,991,950.89	WOOLWORTHS LTD NPV
Equities	19,800	658,199.45	WOOLWORTHS LTD NPV
Equities	2,060	185,111.60	WORKDAY INC CL A COM USD0.001
Equities	900	80,874.00	WORKDAY INC CL A COM USD0.001
Equities	2,945	264,637.70	WORKDAY INC CL A COM USD0.001
Equities	16,300	1,464,718.00	WORKDAY INC CL A COM USD0.001
Equities	111,600	1,087,669.83	WORKSPACE GROUP ORD GBP1
Equities	1,200	91,152.00	WORLD ACCEP CORP S C NEW COM
Equities	23,778	1,806,176.88	WORLD ACCEP CORP S C NEW COM
Equities	815	61,907.40	WORLD ACCEP CORP S C NEW COM
Equities	4,000	196,920.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	6,647	327,231.81	WORLD FUEL SERVICE COM STK USD0.01
Equities	1,900	22,667.00	WORLD WRESTLING ENTMNT
Equities	2,600	31,018.00	WORLD WRESTLING ENTMNT
Equities	6	-	WORLDTEX INC COM NEW
Equities	3,800	163,552.00	WORTHINGTON INDS INC COM
Equities	4,577	196,994.08	WORTHINGTON INDS INC COM
Equities	109,943	2,394,942.23	WPP PLC ORD GBPO.10
Equities	128,000	2,788,286.71	WPP PLC ORD GBPO.10
Equities	48,800	1,063,034.31	WPP PLC ORD GBPO.10
Equities	35,300	768,957.19	WPP PLC ORD GBPO.10
Equities	71,200	1,702,392.00	WPX ENERGY INC COM SHS
Equities	35,638	852,104.58	WPX ENERGY INC COM SHS
Equities	14,833	354,657.03	WPX ENERGY INC COM SHS
Equities	17,400	416,034.00	WPX ENERGY INC COM SHS
Equities	21,315	509,641.65	WPX ENERGY INC COM SHS
Equities	1,700	53,380.00	WRIGHT MED GROUP INC COM
Equities	38,001	1,193,231.40	WRIGHT MED GROUP INC COM
Equities	4,460	140,044.00	WRIGHT MED GROUP INC COM
Equities	1,400	103,138.00	WSFS FINANCIAL CORP COM
Equities	653	48,106.51	WSFS FINANCIAL CORP COM
Equities	24,000	851,485.71	WSP GLOBAL INC COM NPV
Equities	16,120	1,220,606.40	WYNDHAM WORLDWIDE CORP COM STK
Equities	4,700	355,884.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	11,452	867,145.44	WYNDHAM WORLDWIDE CORP COM STK
Equities	16,200	1,226,664.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	15,555	1,177,824.60	WYNDHAM WORLDWIDE CORP COM STK
Equities	154,000	604,050.14	WYNN MACAU LTD HKDO.001
Equities	23,900	4,960,684.00	WYNN RESORTS LTD COM
Equities	4,000	830,240.00	WYNN RESORTS LTD COM
Equities	7,182	1,490,695.92	WYNN RESORTS LTD COM
Equities	4,900	1,017,044.00	WYNN RESORTS LTD COM
Equities	7,537	1,564,379.72	WYNN RESORTS LTD COM
Equities	4,200	871,752.00	WYNN RESORTS LTD COM
Equities	35,700	1,150,611.00	XCEL ENERGY INC COM
Equities	46,867	1,510,523.41	XCEL ENERGY INC COM
Equities	78,652	715,733.20	XCERRA CORP COM
Equities	5,970	54,327.00	XCERRA CORP COM
Equities	1,300	6,279.00	XENOPORT INC COM STK
Equities	2,300	11,109.00	XENOPORT INC COM STK
Equities	9,800	463,638.00	XILINX INC COM
Equities	41,700	1,972,827.00	XILINX INC COM
Equities	24,374	1,153,133.94	XILINX INC COM
Equities	1,591,400	1,024,609.99	XINHUA WINSHARE PU 'H'CNY1
Equities	62,280	2,038,424.40	XL GROUP PLC ORD USD0.01
Equities	88,064	2,882,334.72	XL GROUP PLC ORD USD0.01
Equities	21,952	718,488.96	XL GROUP PLC ORD USD0.01
Equities	34,500	1,129,185.00	XL GROUP PLC ORD USD0.01
Equities	71,681	2,346,119.13	XL GROUP PLC ORD USD0.01
Equities	1,600	19,552.00	XO GROUP INC COM
Equities	121	1,478.62	XO GROUP INC COM
Equities	9,706	44,550.54	XOMA CORP DEL COM
Equities	1,638	43,177.68	XOOM CORP COM
Equities	5,601	160,300.62	XPO LOGISTICS INC COM
Equities	183	5,237.46	XPO LOGISTICS INC COM
Equities	4,074	116,597.88	XPO LOGISTICS INC COM
Equities	18,530	724,152.40	XYLEM INC COM
Equities	13,670	534,223.60	XYLEM INC COM
Equities	16,832	657,794.56	XYLEM INC COM
Equities	3,100	121,148.00	XYLEM INC COM
Equities	52,700	1,851,351.00	YAHOO INC COM
Equities	84,469	2,967,395.97	YAHOO INC COM
Equities	177,100	818,151.13	YAHOO JAPAN CORP NPV
Equities	29,800	512,722.97	YAMAHA MOTOR CO NPV
Equities	38,000	653,807.81	YAMAHA MOTOR CO NPV
Equities	15,000	439,761.12	YAMATO KOGYO CO NPV
Equities	6,500	325,513.75	YARA INTERNATIONAL NOK1.7
Equities	14,050	703,610.48	YARA INTERNATIONAL NOK1.7

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Equities	9,980	499,788.80	YARA INTERNATIONAL NOK1.7
Equities	900	69,012.00	YELP INC CL A
Equities	5,353	410,468.04	YELP INC CL A
Equities	69,100	597,518.39	YOKOHAMA RUBBER CO NPV
Equities	1,618,965	1,545,705.00	YORKTOWN ENERGY PTRS V, LP
Equities	3,158	88,771.38	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	157,500	527,347.15	YUE YUEN INDL HLDG HKD0.25
Equities	75,800	6,154,960.00	YUM BRANDS INC COM
Equities	15,781	1,281,417.20	YUM BRANDS INC COM
Equities	23,780	1,930,936.00	YUM BRANDS INC COM
Equities	39,962	3,244,914.40	YUM BRANDS INC COM
Equities	17,730	1,439,676.00	YUM BRANDS INC COM
Equities	2,649	14,384.07	ZAGG INC COM STK
Equities	5,100	4,488.00	ZAZA ENERGY CORP COM
Equities	4,000	329,280.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	4,989	410,694.48	ZEBRA TECHNOLOGIES CORP CL A
Equities	2,870	43,595.30	ZELTIQ AESTHETICS INC COM
Equities	113,100	3,076,882.68	ZENKOKU HOSHO CO L NPV
Equities	321,000	3,434,815.66	ZEON CORPORATION NPV
Equities	1,100	19,426.00	ZEP INC COM STK
Equities	3,450	60,927.00	ZEP INC COM STK
Equities	3,278	10,161.80	ZHNE/ZHONE TECHNOLOGIES INC
Equities	1,230,000	279,316.42	ZIJIN MINING GROUP LTD 'H'CNV0.1
Equities	1,000	142,930.00	ZILLOW INC
Equities	2,056	293,864.08	ZILLOW INC
Equities	9,000	934,740.00	ZIMMER HLDGS INC COM
Equities	15,493	1,609,102.98	ZIMMER HLDGS INC COM
Equities	19,600	577,612.00	ZIONS BANCORP COM
Equities	9,600	282,912.00	ZIONS BANCORP COM
Equities	17,082	503,406.54	ZIONS BANCORP COM
Equities	10,345	41,690.35	ZIOPHARM ONCOLOGY COM STK
Equities	38,182	130,582.44	ZIX CORP COM
Equities	5,700	19,494.00	ZIX CORP COM
Equities	31,500	1,066,129.67	ZODIAC AEROSPACE NPV
Equities	8,200	264,614.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	28,205	910,175.35	ZOETIS INC COM USD0.01 CL 'A'
Equities	5,200	167,804.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	44,795	1,445,534.65	ZOETIS INC COM USD0.01 CL 'A'
Equities	17,500	564,725.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	15,974	32,107.74	ZOGENIX INC COMMON STOCK
Equities	20	62.20	ZOOM TECHNOLOGIES INC COM PAR \$0.01 COM PAR \$0.01
Equities	328,000	646,659.83	ZTE CORP 'H'CNV1
Equities	1,251	51,228.45	ZULILY INC CL A CL A
Equities	1,600	44,144.00	ZUMIEZ INC COM
Equities	1,926	53,138.34	ZUMIEZ INC COM
Equities	1,915	577,220.91	ZURICH INSURANCE GROUP AG CHF0.10
Equities	9,923	2,990,998.99	ZURICH INSURANCE GROUP AG CHF0.10
Equities	554	166,987.14	ZURICH INSURANCE GROUP AG CHF0.10
Equities	66,654	213,959.34	ZYNGA INC
Equities	72,252	231,928.92	ZYNGA INC
Equities	-	20,435,452.00	Private equity valuation adjustment
<b>TOTAL</b>		<b>12,010,571,147.45</b>	

Fixed Income Investments

Fixed Income	1,210,000	1,219,075.00	#REORG/SEAGATE HDD MANDATORY EXCHANGE SEAGATE HDD CAYMAN 441FA47 08-04-2014
Fixed Income	-	(13,268,218.75)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	-	38,294,687.50	&&&SHORT-TERM BOND FUTURES - SHORT
Fixed Income	-	(38,612,437.50)	&&&SHORT-TERM BOND FUTURES OFFSET - LONG
Fixed Income	(8,200,000)	(3,859.85)	317U151G4
Fixed Income	990,000	984,604.50	5TH 3RD BANCORP VAR RT DUE 12-29-2049
Fixed Income	2,300,000	3,429,309.83	AB INDUSTRIVARDEN 1.875% CNV BDS 27/02/17
Fixed Income	1,270,000	1,274,806.95	ABBAY NATL TREAS 1.375% DUE 03-13-2017
Fixed Income	800,000	809,824.00	ABBAY NATL TREAS SVCS PLC MED TRM NT TCHE # TR 00049 3.875 DUE 11-10-2014
Fixed Income	110,000	115,912.50	ACCESS MIDSTREAM 4.875% DUE 05-15-2023
Fixed Income	1,157,000	1,121,167.71	ACCREDITED MTG LN TR 2005-3 AST-BKD NT CL M-1 VAR RATE 09-25-2035
Fixed Income	1,735,450	1,614,891.54	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO
Fixed Income	250,000	230,625.00	ADT CORP 4.125 DUE 06-15-2023
Fixed Income	1,500,000	1,252,500.00	ADT CORP 4.875% DUE 07-15-2042
Fixed Income	2,800,000	2,338,000.00	ADT CORP 4.875% DUE 07-15-2042
Fixed Income	3,600,000	4,509,000.00	ADVANCED SEMICONDT 0% CNV BDS 05/09/18 USD2000
Fixed Income	890,000	1,147,550.87	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	145,000	186,960.53	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	495,000	608,116.91	AGL CAP CORP 5.875% DUE 03-15-2041
Fixed Income	750,000	662,610.00	AID-ISRAEL ST ZERO COUPON DUE 02-15-2020REG
Fixed Income	605,000	617,100.00	AIR LEASE CORP 3.875 DUE 04-01-2021
Fixed Income	1,160,000	1,086,166.34	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2014 BEO
Fixed Income	205,000	228,479.27	ALCOA INC 6.75 01-15-2028

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,480,000	1,589,601.40	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053
Fixed Income	700,000	707,875.00	ALLY FINL INC 2.75 01-30-2017
Fixed Income	100,000	103,250.00	ALLY FINL INC 4.625% DUE 06-26-2015
Fixed Income	1,100,000	1,229,250.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	400,000	447,000.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	2,400,000	2,682,000.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	690,000	663,977.34	ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG
Fixed Income	875,000	815,224.38	ALTRIA GROUP INC 4.25% DUE 08-09-2042
Fixed Income	745,000	816,023.83	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000
Fixed Income	99,000	129,722.87	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	167,000	218,825.44	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	750,000	708,369.75	AMER MOVIL SAB DE 4.375% DUE 07-16-2042
Fixed Income	1,100,000	1,257,082.20	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	2,500,000	2,857,005.00	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	1,480,000	1,518,762.68	AMERICAN EXPRESS CR CORP 2.75 09-15-2015
Fixed Income	150,000	211,203.00	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE
Fixed Income	325,000	325,898.62	AMERICREDIT 1.19000005722% DUE 05-08-2018
Fixed Income	100,000	100,682.50	AMERICREDIT 1.6599996662% DUE 09-10-2018
Fixed Income	100,000	101,621.90	AMERICREDIT AUTOMOBILE RECEIVABLES TR 20SER 2012-4 CL C 1.93 08-08-2018
Fixed Income	1,345,000	1,417,940.70	AMERIPRISE FINL 4% DUE 10-15-2023
Fixed Income	2,400,000	2,397,398.40	AMERIQUEST MTG FLTG RT .585% DUE 07-25-2035
Fixed Income	195,000	194,547.01	AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00047 VAR RT DUE 06-12-2017
Fixed Income	75,000	85,819.35	AMERN EXPRESS CO 6.15% DUE 08-28-2017
Fixed Income	250,000	297,288.00	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	125,000	163,537.50	AMERN FINL GROUP 9.875% DUE 06-15-2019
Fixed Income	75,000	83,517.22	AMERN INTL GROUP 4.875% DUE 06-01-2022
Fixed Income	200,000	210,844.20	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	400,000	421,688.40	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	425,000	513,079.55	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,800,000	2,173,042.80	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	60,000	72,434.76	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,500,000	2,066,250.00	AMERN INTL GROUP 8.175 DUE 05-15-2068
Fixed Income	300,000	372,722.70	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	100,000	109,939.90	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO
Fixed Income	100,000	111,562.20	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017
Fixed Income	900,000	898,954.20	AMGEN INC 2.2 DUE 05-22-2019
Fixed Income	1,000,000	1,016,960.00	AMGEN INC 4.85% DUE 11-18-2014
Fixed Income	845,000	935,885.67	ANADARKO PETE CORP 5.95% DUE 09-15-2016
Fixed Income	75,000	76,348.50	ANHEUSER BUSCH 5.375% DUE 11-15-2014
Fixed Income	190,000	219,354.62	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	1,000,000	1,040,420.00	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG
Fixed Income	805,000	832,624.38	AON CORP 3.5% DUE 09-30-2015
Fixed Income	300,000	302,584.50	APPLE INC 2.85% DUE 05-06-2021
Fixed Income	1,425,000	1,440,878.78	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	165,000	166,838.59	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	200,000	202,228.60	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	865,000	795,652.09	APPLE INC 3.85% DUE 05-04-2043
Fixed Income	400,000	435,157.60	APPLIED MATLS INC 4.3% DUE 06-15-2021
Fixed Income	100,000	112,213.00	ARAPAHOE CNTY COLO WTR & WASTEWATER AUTHREV 6.68% 12-01-2039 BEO TAXABLE
Fixed Income	1,792,000	1,901,760.00	ARES CAP CORP ARES CAP CORP 4.75% DUE 01-15-2018 REG
Fixed Income	1,300,000	1,381,250.00	ARES CAPITAL CORP 5.75 DUE 02-01-2016
Fixed Income	125,000	211,982.30	ASIAN DEV BANK 1% MTN 15/12/2016 GBP1000
Fixed Income	750,000	1,271,893.78	ASIAN DEV BANK 1% MTN 15/12/2016 GBP1000
Fixed Income	925,662	924,064.09	ASSET BACKED SECS CORP HOME EQUITY SER 2005-HE4 CL M2 FLTG RT 05-25-2035
Fixed Income	506,000	735,469.48	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	120,000	174,419.64	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	50,000	49,776.30	AT&T INC 3 DUE 02-15-2022
Fixed Income	800,000	816,687.20	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	50,000	56,582.25	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	-	-	AT&T INC SR NT FLTG RATE DUE 02-12-2016 REG
Fixed Income	620,000	711,474.80	ATMOS ENERGY CORP 6.35% DUE 06-15-2017
Fixed Income	2,765,000	3,537,209.52	AUSTRALIA(CMNWLTH) IDX/LKD BDS 20/09/2025 AUD
Fixed Income	(1,043,903)	(1,043,902.83)	Australian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	33	32.89	Australian dollar - Cash
Fixed Income	-	-	Australian dollar - Cash
Fixed Income	156	155.60	Australian dollar - Cash
Fixed Income	97	97.03	Australian dollar - Cash
Fixed Income	0	0.02	Australian dollar - Cash
Fixed Income	0	0.02	Australian dollar - Cash
Fixed Income	0	0.01	Australian dollar - Cash
Fixed Income	-	-	Australian dollar - Cash
Fixed Income	34,464	34,464.20	Australian dollar - Cash
Fixed Income	44,399	44,398.68	Australian dollar - Cash
Fixed Income	966,726	966,726.44	Australian dollar - Cash
Fixed Income	-	472,630.86	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	2,901,394.86	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	872,117.39	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	755,079.99	Australian dollar - Pending foreign exchange purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(2,901,394.86)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(2,894,157.90)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(2,962,077.22)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(286,914.19)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(49,016.67)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(196,744.85)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(3,230,500.75)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(142,849.67)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	532,690.21	Australian dollar - Pending trade sales
Fixed Income	-	83,646.41	Australian dollar - Pending trade sales
Fixed Income	-	142,849.67	Australian dollar - Pending trade sales
Fixed Income	60,000	61,200.00	AVIS BUDGET CAR FLTG RATE DUE 12-01-2017
Fixed Income	3,500,000	3,817,170.00	AYC FINANCE LTD 0.5% EXCH GTD 02/05/19 USD
Fixed Income	4,200,000	6,609,543.91	AZIMUT HLDG S.P.A CNV BDS 25/11/20 EUR100000
Fixed Income	155,000	158,875.00	BALL CORP 5 DUE 03-15-2022
Fixed Income	125,000	128,125.00	BALL CORP 5 DUE 03-15-2022
Fixed Income	1,000,000	952,500.00	BALL CORP SR NT 4 DUE 11-15-2023 USD1000
Fixed Income	150,000	184,417.50	BALTIMORE CNTY MD 5% 02-01-2025 BEO
Fixed Income	1,863,741	1,395,194.56	BANC AMER 6% DUE 03-25-2036
Fixed Income	600,000	869,547.12	BANCO BILBAO 7.0% 31/12/2049
Fixed Income	600,000	672,750.00	BANCO BILBAO VIZCAYA ARG 9 05-29-2049
Fixed Income	1,000,000	1,428,160.29	BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016
Fixed Income	90,000	84,600.00	BANCO DO BRASIL S 3.875 DUE 10-10-2022
Fixed Income	600,000	851,556.49	BANCO POPOLARE SC 3.5% DUE 14/03/2019
Fixed Income	300,000	495,974.56	BANCO POPULAR ESPA 11.5% PERP EUR100000
Fixed Income	450,000	456,750.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,900,000	2,943,500.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	500,000	502,800.00	BANCOLOMBIA S A 5.125% DUE 09-11-2022
Fixed Income	530,000	522,397.68	BANK AMER CORP 3.3% DUE 01-11-2023
Fixed Income	500,000	580,191.50	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	2,310,000	2,680,484.73	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	2,500,000	2,900,957.50	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	245,000	284,293.83	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	50,000	58,019.15	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	1,300,000	1,466,296.00	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	35,000	41,565.65	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	690,000	704,166.39	BANK AMER CORP BDS 4 04-01-2024
Fixed Income	4,000,000	4,178,004.00	BANK AMER CORP MEDIUM TERM SR NT SER L 3.625 DUE 03-17-2016
Fixed Income	60,000	67,784.16	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	90,000	100,457.10	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	13,000,000	1,101,197.10	BANK OF AMER CORP 21/10/2025
Fixed Income	335,000	338,940.61	BANK OF AMERICA CORP 2.6 DUE 01-15-2019
Fixed Income	1,065,000	1,077,527.60	BANK OF AMERICA CORP 2.6 DUE 01-15-2019
Fixed Income	600,000	607,707.00	BANK OF AMERICA CORPORATION FRN FLTG RTDUE 01-15-2019
Fixed Income	5,800,000	5,806,043.60	BANK OF AMERICA NA DUE 02-14-2017 REG
Fixed Income	500,000	727,985.23	BANKIA S.A. 3.5% NTS 17/01/2019
Fixed Income	455,000	450,450.00	BARCLAYS BANK PLC 3.711 BNDS DUE 07-24-2014
Fixed Income	775,000	777,769.85	BARCLAYS BANK PLC BNDS 3.75 DUE 05-15-2024
Fixed Income	200,000	228,300.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022
Fixed Income	1,975,000	1,966,801.78	BARRICK GOLD CORP 4.1% DUE 05-01-2023
Fixed Income	650,000	647,301.85	BARRICK GOLD CORP 4.1% DUE 05-01-2023
Fixed Income	240,000	252,357.12	BARRICK INTL BK 6.35% DUE 10-15-2036
Fixed Income	690,000	711,221.64	BARRICK N AMER FIN 5.7% DUE 05-30-2041
Fixed Income	500,000	517,948.00	BARRICK N AMER FIN 5.75% DUE 05-01-2043
Fixed Income	1,500,000	1,500,891.00	BAXTER INTL INC SR NT FLTG RATE DUE 12-11-2014 REG
Fixed Income	700,000	704,599.00	BAY AREA TOLL AUTH CALIF TOLL BRDG REV VAR-SAN FRAN VAR RT DUE 04-01-2045 REG
Fixed Income	1,263,539	1,182,750.86	BAYVIEW COML AST FLTG RT .515% DUE 04-25-2034
Fixed Income	20,000	20,248.94	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 2.25 02-01-2019
Fixed Income	1,013,000	1,073,533.84	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY3.95 DUE 03-22-2022
Fixed Income	2,600,000	2,921,750.00	BBVA(BILB-VIZ-ARG) 9% SUB PERP USD200000
Fixed Income	3,800,000	3,992,815.79	BEACH ENERGY LTD 3.95% CNV BDS 03/04/17 AUD
Fixed Income	495,000	589,087.13	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	2,075,000	2,469,405.62	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	500,000	504,883.50	BELLSOUTH CORP 5.2% DUE 09-15-2014
Fixed Income	600,000	605,860.20	BELLSOUTH CORP 5.2% DUE 09-15-2014
Fixed Income	250,000	299,142.00	BEMIS CO INC 6.8% DUE 08-01-2019
Fixed Income	40,000	40,962.64	BERKSHIRE HATHAWAY 1.9 DUE 01-31-2017
Fixed Income	500,000	500,432.00	BERKSHIRE HATHAWAY INC DEL SR NT FLTG RATE VAR RT DUE 08-15-2014
Fixed Income	445,000	466,693.75	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	750,000	786,562.50	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	26,000,000	3,265,788.00	BIOSTIME INTL HOLDINGS 0.0% 20/02/2019
Fixed Income	1,310,000	1,353,797.23	BK AMER AUTO TR 2.99% DUE 03-15-2019
Fixed Income	110,000	119,024.40	BK AMER CORP SR 5.45% DUE 09-15-2016
Fixed Income	2,000,000	2,003,764.00	BK AMER N A CHARLOTTE N C MEDIUM TERM FLTG RT DUE 11-14-2016
Fixed Income	710,000	780,882.85	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017
Fixed Income	1,353,000	1,526,422.12	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017
Fixed Income	150,000	148,267.80	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00238 06/19/07 06-15-2017
Fixed Income	125,000	125,568.50	BK NOVA SCOTIA B C 2.05% DUE 10-30-2018

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	6,900,000	6,898,281.90	BK OF NS DTD 03-31-2014 10-02-2015
Fixed Income	1,700,000	2,329,819.59	BK OF SCOTLAND PLC FR SUB EMTN 03/2016 EUR
Fixed Income	115,000	121,803.40	BLACK HILLS CORP 4.25 DUE 11-30-2023
Fixed Income	200,000	205,122.00	BLOOMFIELD TWP MICH 3.83 05-01-2023 BEO TAXABLE
Fixed Income	100,000	103,106.00	BLOOMFIELD TWP MICH 4.06% 05-01-2024 BEOTAXABLE
Fixed Income	17,740	17,750.34	BMW VEH OWNER TR .7599999046% DUE 08-25-2015
Fixed Income	80,968	80,454.03	BNC MTG LN TR 2007-4 MTG PASSTHRU CTF CLA3A 11-25-2037 REG
Fixed Income	1,500,000	1,518,264.00	BNP PARIBAS TRANCHE # TR 00807 VAR RT DUE 12-20-2014
Fixed Income	300,000	420,126.39	BONOS Y OBLIG DEL 3.0% 30/04/2015
Fixed Income	2,400,000	3,603,580.71	BONOS Y OBLIG DEL ESTADO 3.8% 30/04/2024
Fixed Income	3,000,000	5,049,411.25	BONOS Y OBLIG DEL T BD 0.0% 31/01/2023
Fixed Income	50,000	51,672.50	BP CAP MKTS P L C 3.125% DUE 10-01-2015
Fixed Income	1,230,000	1,270,776.96	BP CAP MKTS P L C 3.814% DUE 02-10-2024
Fixed Income	3,900,000	5,474,725.36	BPE FINANCIACIONES 2.875% GTD SNR 19/05/16 EUR
Fixed Income	4,200,000	5,895,858.08	BPE FINANCIACIONES 2.875% GTD SNR 19/05/16 EUR
Fixed Income	1,000,000	1,026,300.00	BRASKEM AMERICA FINANCE 7.125 DUE 07-22-2041 BEO
Fixed Income	(500,000)	-	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	500,000	14,666.75	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	39,300	12,045,295.77	BRAZIL(FED REP OF) 0% TB 01/01/18 BRL1000
Fixed Income	6,000	2,450,695.52	BRAZIL(FED REP OF) 0% TB 01/07/15
Fixed Income	7,000	2,850,195.09	BRAZIL(FED REP OF) 10% T-NTS 01/01/23 BRL1000
Fixed Income	3,600	1,465,814.62	BRAZIL(FED REP OF) 10% T-NTS 01/01/23 BRL1000
Fixed Income	1,100	457,263.33	BRAZIL(FED REP OF) 10% T-NTS 1/1/2021 BRL1000
Fixed Income	4,000	4,565,768.34	BRAZIL(FED REP OF) 6% IDX/LKD NTS 15/08/22 BRL
Fixed Income	340	340.42	Brazilian real - Cash
Fixed Income	-	-	Brazilian real - Cash
Fixed Income	0	0.33	Brazilian real - Cash
Fixed Income	0	0.01	Brazilian real - Cash
Fixed Income	-	42,058.44	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	44,188.10	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	45,255.66	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,878,801.48	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	16,597.97	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	15,217.43	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	13,214.15	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,910,474.32	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	451,793.59	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	30,583.91	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	101,935.03	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	232,301.05	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	101,969.06	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	247,889.50	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	367,202.46	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	367,202.46	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,226,326.49	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,214,889.19	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,226,436.99	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	363,777.76	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,839,168.97	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	2,876,704.78	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	957,001.75	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	8,751,355.43	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,263,715.63	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	6,258,273.99	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	229,377.54	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	1,127,281.68	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	356,020.96	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	136,433.96	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	5,847,205.84	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	352,700.54	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	8,669,736.16	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	(42,067.97)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(44,183.10)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(45,252.35)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,878,801.48)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(163,175.04)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(80,622.51)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,747,299.28)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(42,058.44)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(89,443.76)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(16,591.30)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(13,213.63)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(15,217.40)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,892,656.34)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(247,889.50)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(247,889.50)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(101,935.03)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(101,969.06)	Brazilian real - Pending foreign exchange sales

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(234,488.00)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(245,577.56)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(21,168.47)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,237,164.42)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,216,245.54)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,214,889.19)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(367,202.46)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(367,202.46)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(3,369,159.69)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(229,377.54)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(957,001.75)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(2,966,450.65)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,116,768.12)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,399,264.46)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,263,715.63)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(5,902,253.03)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(10,043,101.46)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(356,020.96)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(8,751,355.43)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(2,452,763.48)	Brazilian real - Pending trade purchases
Fixed Income	772,870	771,175.74	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTG RT 12-26-2035
Fixed Income	1,200,000	1,239,256.80	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	900,000	901,989.90	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036
Fixed Income	954,624	962,921.45	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTG 02/25/2030
Fixed Income	1,245,000	1,226,325.00	BRF SA FORMERLY 4.75% DUE 05-22-2024
Fixed Income	500,000	484,594.00	BRINKER INTL INC 3.875% DUE 05-15-2023
Fixed Income	816	815.68	British pound sterling - Cash
Fixed Income	3	2.98	British pound sterling - Cash
Fixed Income	184,513	184,513.37	British pound sterling - Cash
Fixed Income	365,493	365,493.29	British pound sterling - Cash
Fixed Income	13	13.08	British pound sterling - Cash
Fixed Income	49	49.02	British pound sterling - Cash
Fixed Income	7,994	7,993.86	British pound sterling - Cash
Fixed Income	18,857	18,857.05	British pound sterling - Cash
Fixed Income	125,258	125,257.65	British pound sterling - Cash
Fixed Income	172,271	172,270.80	British pound sterling - Cash
Fixed Income	-	166,450.57	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	132,470.79	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	79,864.00	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	210,432.87	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	253,087.72	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	687,716.92	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	2,226,224.79	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	5,945,148.69	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	519,794.42	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	71,175.72	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	314,296.48	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	180,986.98	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	13,177,088.03	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	4,272,172.23	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	(17,919.06)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(145,486.51)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(986,017.35)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(214,139.59)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(7,804.12)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(52,305.99)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(97,164.90)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(136,563.13)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(38,983.40)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(25,838.18)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(5,125.77)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(292,775.08)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(19,638.14)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(7,656.18)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(477,239.84)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(620,875.13)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(7,176,103.39)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(8,171,373.49)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(5,943,604.98)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(519,794.42)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(519,659.45)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(18,259,264.12)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(1,124,435.73)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(252,912.60)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(477,190.36)	British pound sterling - Pending trade purchases
Fixed Income	-	(675,855.38)	British pound sterling - Pending trade purchases
Fixed Income	-	(687,716.92)	British pound sterling - Pending trade purchases
Fixed Income	-	(566,459.18)	British pound sterling - Pending trade purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(56,896.03)	British pound sterling - Pending trade purchases
Fixed Income	-	474,143.49	British pound sterling - Pending trade sales
Fixed Income	-	897,994.47	British pound sterling - Pending trade sales
Fixed Income	-	8,274,223.13	British pound sterling - Pending trade sales
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	1,265,000	1,416,789.88	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	595,000	613,584.83	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	50,000	51,561.75	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	800,000	630,000.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	800,000	630,000.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	555,000	606,087.75	BUCKEYE PARTNERS L 4.875% DUE 02-01-2021
Fixed Income	773,701	1,063,504.82	BUMPER FLTG RT SER 2011-2 CL A 23/02/2023
Fixed Income	1,278,289	1,757,094.80	BUMPER FLTG RT SER 2011-2 CL A 23/02/2023
Fixed Income	191,069	327,584.64	BUMPER SER 2012-5 CL A2 FLTG 20/06/2022
Fixed Income	347,398	595,608.30	BUMPER SER 2012-5 CL A2 FLTG 20/06/2022
Fixed Income	1,700,000	2,428,711.58	BUONI POLIENNALI DEL TES 12/11/2017
Fixed Income	1,100,000	1,606,671.57	BUONI POLIENNALI DEL TES 15/09/2018
Fixed Income	700,000	987,866.32	BUONI POLIENNALI DEL TES 2.25% 15/05/2016
Fixed Income	100,000	166,481.03	BUONI POLIENNALI DEL TES 3.1 15/09/2026
Fixed Income	100,000	153,221.57	BUONI POLIENNALI DEL TES BNDS 2.1% 15/09/2016
Fixed Income	50,000	52,423.00	BURL NORTHN SANTA 3.6% DUE 09-01-2020
Fixed Income	320,000	361,809.28	BURL NORTHN SANTA 4.7% DUE 10-01-2019
Fixed Income	275,000	343,180.75	BURL NORTHN SANTA 6.15% DUE 05-01-2037
Fixed Income	140,000	196,335.44	BURL NORTHN SANTA 7.95% DUE 08-15-2030
Fixed Income	50,000	51,600.55	BURLINGTON NORTHN SANTA FE 3.75 DUE 04-01-2024 REG
Fixed Income	1,100,000	1,661,189.61	BUZZI UNICEM SPABZUIM 1.375% 17/07/2019
Fixed Income	1,010,000	1,199,698.20	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	1,000,000	1,242,080.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	900,000	982,989.00	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE
Fixed Income	450,000	561,060.00	CALIFORNIA ST 6.65 03-01-2022 BEO TAXABLE
Fixed Income	50,000	61,043.50	CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE
Fixed Income	(3,200,000)	(1,217.92)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.55% European 317U699F5 07-28-2014
Fixed Income	(4,500,000)	(4,474.80)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.56% European 317U859F1 09-02-2014
Fixed Income	(11,000,000)	(164,376.30)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 3.91% European 317U356G7 06-19-2015
Fixed Income	(4,100,000)	(1,560.46)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.55% European 317U697F7 07-28-2014
Fixed Income	(4,800,000)	(14,877.60)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.5% European 317U063G1 09-02-2014
Fixed Income	(1,500,000)	(6,544.65)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.55% European 317U399G6 09-02-2014
Fixed Income	(2,600,000)	(15,516.02)	CALL SWAPTION USD NGFPUS33 3MLIBOR/6M 2.6% European 317U079G3 09-02-2014
Fixed Income	(1,700,000)	(647.02)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.55% European 317U700F2 07-28-2014
Fixed Income	(1,500,000)	(6,544.65)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M2.55% European 317U400G3 09-02-2014
Fixed Income	0	0.03	Canadian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	1	0.92	Canadian dollar - Cash
Fixed Income	14,770	14,769.75	Canadian dollar - Cash
Fixed Income	384,834	384,834.36	Canadian dollar - Cash
Fixed Income	147	146.86	Canadian dollar - Cash
Fixed Income	0	0.04	Canadian dollar - Cash
Fixed Income	-	-	Canadian dollar - Cash
Fixed Income	0	0.01	Canadian dollar - Cash
Fixed Income	44,414	44,414.04	Canadian dollar - Cash
Fixed Income	426	425.99	Canadian dollar - Cash
Fixed Income	-	(2,114,143.48)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(412,298.99)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(8,826,009.55)	Canadian dollar - Pending foreign exchange sales
Fixed Income	2,000,000	2,004,334.00	CANADIAN NAT RES LTD NT FLTG DUE 03-30-2016 REG
Fixed Income	75,000	78,265.72	CAP 1 FINL CORP 3.15 DUE 07-15-2016
Fixed Income	60,000	66,749.52	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	440,000	443,421.44	CAP AUTO 1.24000000954% DUE 10-20-2017
Fixed Income	100,000	100,356.70	CAP AUTO 1.28999996185% DUE 04-20-2018
Fixed Income	792	777.71	CAP PPTYS INC R I 5% DUE 12-31-2022
Fixed Income	100,000	101,230.20	CAPITAL AUTO RECEIVABLES ASSET TR 2014-1CL B 2.22 01-22-2019
Fixed Income	105,000	105,567.84	CARMAX AUTO OWNER .97 DUE 11-15-2016 SER-2013-3 CL-A3
Fixed Income	100,000	100,210.30	CARMAX AUTO OWNER 1.1% DUE 06-15-2018
Fixed Income	30,000	30,009.33	CARMAX AUTO OWNER 2.43000006676% DUE 07-15-2020
Fixed Income	10,000	10,089.08	CARMAX AUTO OWNER SER 2013-4 CL D 2.6 DUE 04-15-2020
Fixed Income	70,000	70,988.54	CARMAX AUTO OWNER TR SER 2013-3 1.91 CL B DUE 03-15-2018 BEO
Fixed Income	100,000	101,412.20	CARMAX AUTO OWNER TR SER 2013-3 1.91 CL B DUE 03-15-2018 BEO
Fixed Income	24,545	24,548.69	CARMAX AUTO OWNER TR 2013-2 CL A2 .66 DUE 06-15-2016
Fixed Income	50,000	49,690.25	CARMAX AUTO OWNER TR 2013-2 CL B 1.21 DUE 01-15-2019 REG
Fixed Income	100,000	100,067.70	CARMAX AUTO OWNER TR SER 2014-1 CL C 1.93 11-15-2019
Fixed Income	80,000	84,558.40	CARNIVAL CORP 3.95% DUE 10-15-2020
Fixed Income	1,150,000	942,559.55	CARRINGTON MTG LN FLTG RT .395% DUE 05-25-2036
Fixed Income	1,325,000	1,152,515.48	CARRINGTON MTG LN FLTG RT .635% DUE 10-25-2035
Fixed Income	2,000,000	1,605,830.00	CARRINGTON MTG LN TR 2006-NC1 MTG PASSTHRU CTF CL A-4 FLTG RT 01-25-2036
Fixed Income	125,000	130,961.25	CARY N C 3% 03-01-2025 BEO
Fixed Income	100,000	114,008.80	CATERPILLAR FINL SVCS CORP NTS-BOOK ENTRY 5.45 DUE 04-15-2018



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	475,000	456,720.57	CATHOLIC HLTH 2.95 DUE 11-01-2022
Fixed Income	250,000	324,100.25	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	11,000	11,000.00	CCP DUE FROM UBS
Fixed Income	120,000	127,511.28	CDN NATL RY CO 4.5% DUE 11-07-2043
Fixed Income	(4,200,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	4,200,000	93,759.54	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	(100,000)	-	CDS / STS CHASUS33 06-20-2015 SWPC835G3
Fixed Income	(1,350,298)	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	100,000	2,232.37	CDS / STS CHASUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC835G3
Fixed Income	1,350,298	20,821.06	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	(675,149)	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675,149	10,293.05	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	(200,000)	-	CDS / STS GSILGB2X 06-20-2015 SWPC384G8
Fixed Income	200,000	4,464.74	CDS / STS GSILGB2X SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC384G8
Fixed Income	(1,100,000)	-	CDS / STS ICE_BARCUS 06-20-2019 SWPC03GC8
Fixed Income	(400,000)	(8,055.16)	CDS / STS ICE_BARCUS 06-20-2019 SWPC03GC8
Fixed Income	(2,700,000)	-	CDS / STS ICE_BARCUS 20/06/2019 SWPC03G04
Fixed Income	400,000	-	CDS / STS ICE_BARCUS PURC PROTECTION ON CDX NAIGS22V1 5Y 06-20-2019 SWPC03GC8
Fixed Income	2,700,000	69,015.26	CDS / STS ICE_BARCUS SELL PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	1,100,000	22,151.69	CDS / STS ICE_BARCUS SELL PROTECTION ON CDX NAIGS22V1 5Y 06-20-2019 SWPC03GC8
Fixed Income	(800,000)	-	CDS / STS ICE_CSFBUS 06-20-2019 SWPC03GC8
Fixed Income	(3,168,000)	-	CDS / STS ICE_CSFBUS 06-20-2019 SWPC03MK3
Fixed Income	(2,500,000)	-	CDS / STS ICE_CSFBUS 06-20-2019 SWPC03MK3
Fixed Income	(5,000,000)	-	CDS / STS ICE_CSFBUS 20/06/2019 SWPC03G04
Fixed Income	(1,100,000)	(28,117.33)	CDS / STS ICE_CSFBUS 20/06/2019 SWPC03G04
Fixed Income	(300,000)	(7,668.36)	CDS / STS ICE_CSFBUS 20/06/2019 SWPC03G04
Fixed Income	300,000	-	CDS / STS ICE_CSFBUS PURC PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	1,100,000	-	CDS / STS ICE_CSFBUS PURC PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	5,000,000	127,806.04	CDS / STS ICE_CSFBUS SELL PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	2,500,000	221,137.50	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAHYS22V1 5Y 06-20-2019 SWPC03MK3
Fixed Income	3,168,000	280,225.44	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAHYS22V2 5Y 06-20-2019 SWPC03MK3
Fixed Income	800,000	16,110.32	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS22V1 5Y 06-20-2019 SWPC03GC8
Fixed Income	(700,000)	(588.08)	CDS / STS ICE_GOLDUS 20/06/2024 SWPC03LQ1
Fixed Income	700,000	-	CDS / STS ICE_GOLDUS SELL PROT ON ITRAXXEUROPE21V1 1 20/06/2024 SWPC03LQ1
Fixed Income	(400,000)	(8,723.48)	CDS / STS ICE_NWSCUS 12-20-2018 SWPC969Z9
Fixed Income	(400,000)	-	CDS / STS ICE_NWSCUS 12-20-2018 SWPC969Z9
Fixed Income	400,000	-	CDS / STS ICE_NWSCUS PURC PROTECTION ON CDX NAIGS21V1 5Y 12-20-2018 SWPC969Z9
Fixed Income	400,000	8,723.48	CDS / STS ICE_NWSCUS SELL PROTECTION ON CDX NAIGS21V1 5Y 12-20-2018 SWPC969Z9
Fixed Income	(23,400,000)	-	CDS / STS ICE_UBSWUS 06-20-2019 SWPC03GC8
Fixed Income	(23,400,000)	(471,226.86)	CDS / STS ICE_UBSWUS 06-20-2019 SWPC03GC8
Fixed Income	(11,600,000)	(296,510.01)	CDS / STS ICE_UBSWUS 20/06/2019 SWPC03G04
Fixed Income	(11,600,000)	(296,510.01)	CDS / STS ICE_UBSWUS 20/06/2019 SWPC03G04
Fixed Income	(23,200,000)	-	CDS / STS ICE_UBSWUS 20/06/2019 SWPC03G04
Fixed Income	11,600,000	-	CDS / STS ICE_UBSWUS PURC PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	11,600,000	-	CDS / STS ICE_UBSWUS PURC PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	23,400,000	-	CDS / STS ICE_UBSWUS PURC PROTECTION ON CDX NAIGS22V1 5Y 06-20-2019 SWPC03GC8
Fixed Income	23,200,000	593,020.02	CDS / STS ICE_UBSWUS SELL PROT ON ITRAXXEUROPE21V1 5 20/06/2019 SWPC03G04
Fixed Income	23,400,000	471,226.86	CDS / STS ICE_UBSWUS SELL PROTECTION ON CDX NAIGS22V1 5Y 06-20-2019 SWPC03GC8
Fixed Income	(500,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(600,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(200,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	200,000	4,464.74	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	600,000	13,394.22	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	2,232.37	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	2,232.37	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	500,000	11,161.85	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	2,232.37	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	2,232.37	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MSCSUS33 06-20-2015 SWPC355G3
Fixed Income	100,000	2,232.37	CDS / STS MSCSUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC355G3
Fixed Income	(5,000,000)	-	CDS 20/09/2015 SWPC960H8
Fixed Income	(2,200,000)	-	CDS BARCGB33 03-20-2019 SWPC01PW8
Fixed Income	(3,000,000)	(57,365.10)	CDS BARCGB33 03-20-2019 SWPC01XD1
Fixed Income	(2,200,000)	-	CDS BARCGB33 03-20-2019 SWPC02P89
Fixed Income	(200,000)	(5,860.62)	CDS BARCGB33 03-20-2019 SWPC03AM2
Fixed Income	(500,000)	-	CDS BARCGB33 06-20-2015 SWPC419G7
Fixed Income	(100,000)	-	CDS BARCGB33 06-20-2019 SWPC03UZ1
Fixed Income	(200,000)	-	CDS BARCGB33 06-20-2019 SWPC03V31
Fixed Income	3,000,000	-	CDS BARCGB33 SELL PROT ON INDONESIA REP 03-20-2019 SWPC01XD1
Fixed Income	2,200,000	50,730.24	CDS BARCGB33 SELL PROTECTION ON PRUDENTIAL FINL INC 03-20-2019 SWPC02P89
Fixed Income	500,000	3,493.00	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC419G7
Fixed Income	100,000	415.10	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03UZ1
Fixed Income	200,000	830.20	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03V31
Fixed Income	2,200,000	51,436.44	CDS BARCGB33 SELL PROTECTION ON METLIFE INC 03-20-2019 SWPC01PW8

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	200,000	-	CDS BARCGB33 SELL PROTECTION ON RUSSIAN FEDN 03-20-2019 SWPC03AM2
Fixed Income	(3,300,000)	-	CDS BNPAFRPP 03-20-2019 SWPC02ZY1
Fixed Income	3,300,000	17,935.50	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 03-20-2019 SWPC02ZY1
Fixed Income	(100,000)	(1,399.43)	CDS BOFAUS6S 03-20-2019 SWPC02001
Fixed Income	(1,300,000)	(24,858.21)	CDS BOFAUS6S 03-20-2019 SWPC02L11
Fixed Income	(1,900,000)	-	CDS BOFAUS6S 06-20-2019 SWPC03FY1
Fixed Income	(300,000)	-	CDS BOFAUS6S 09-20-2015 SWPC599H7
Fixed Income	1,300,000	-	CDS BOFAUS6S SELL PROT ON INDONESIA REP 03-20-2019 SWPC02L11
Fixed Income	100,000	-	CDS BOFAUS6S SELL PROTECTION ON BRAZIL FEDERATIVE RE 03-20-2019 SWPC02001
Fixed Income	1,900,000	7,886.90	CDS BOFAUS6S SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03FY1
Fixed Income	300,000	3,253.47	CDS BOFAUS6S SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC599H7
Fixed Income	(300,000)	-	CDS CHASUS33 03-20-2019 SWPC01SN5
Fixed Income	(1,300,000)	-	CDS CHASUS33 03-20-2019 SWPC02K76
Fixed Income	(100,000)	-	CDS CHASUS33 09-20-2015 SWPC900H1
Fixed Income	(100,000)	-	CDS CHASUS33 09-20-2016 SWPC390N5
Fixed Income	100,000	262.70	CDS CHASUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC900H1
Fixed Income	1,300,000	35,229.09	CDS CHASUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2019 SWPC02K76
Fixed Income	300,000	5,736.72	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC01SN5
Fixed Income	100,000	1,753.40	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2016 SWPC390N5
Fixed Income	(500,000)	-	CDS CITIUS33 03-20-2015 SWPC821F1
Fixed Income	(100,000)	(2,930.31)	CDS CITIUS33 03-20-2019 SWPC03B82
Fixed Income	(700,000)	-	CDS CITIUS33 09-20-2015 SWPC935H0
Fixed Income	100,000	-	CDS CITIUS33 SELL PROTECTION ON RUSSIAN FEDN 03-20-2019 SWPC03B82
Fixed Income	500,000	3,376.90	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC821F1
Fixed Income	700,000	7,591.43	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC935H0
Fixed Income	(1,800,000)	-	CDS CSFPGB2L 09-20-2014 SWPC363T5
Fixed Income	1,800,000	3,987.54	CDS CSFPGB2L SELL PROTECTION ON MORGAN STANLEY 09-20-2014 SWPC363T5
Fixed Income	(200,000)	-	CDS DEUTGB2L 03-20-2015 SWPC822F0
Fixed Income	(500,000)	-	CDS DEUTGB2L 06-20-2015 SWPC649G9
Fixed Income	(600,000)	-	CDS DEUTGB2L 06-20-2019 SWPC03FX3
Fixed Income	(100,000)	-	CDS DEUTGB2L 06-20-2019 SWPC03UC2
Fixed Income	(1,000,000)	-	CDS DEUTGB2L 06-20-2021 SWPC04HX9
Fixed Income	(400,000)	-	CDS DEUTGB2L 09-20-2014 SWPC364T4
Fixed Income	400,000	874.96	CDS DEUTGB2L SELL PROTECTION ON CITIGROUP INC 09-20-2014 SWPC364T4
Fixed Income	500,000	3,493.00	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC649G9
Fixed Income	600,000	2,490.60	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03FX3
Fixed Income	100,000	415.10	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03UC2
Fixed Income	1,000,000	21,657.00	CDS DEUTGB2L SELL PROTECTION ON TELSTRA CORPORATION 06-20-2021 SWPC04HX9
Fixed Income	200,000	1,350.76	CDS DEUTGB2L SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC822F0
Fixed Income	(1,500,000)	-	CDS GSILGB2X 03-20-2019 SWPC02RC8
Fixed Income	(1,300,000)	-	CDS GSILGB2X 03-20-2019 SWPC02RK0
Fixed Income	(100,000)	(2,930.31)	CDS GSILGB2X 03-20-2019 SWPC03AO8
Fixed Income	(500,000)	-	CDS GSILGB2X 06-20-2015 SWPC342G9
Fixed Income	(500,000)	-	CDS GSILGB2X 06-20-2015 SWPC420G4
Fixed Income	(100,000)	-	CDS GSILGB2X 06-20-2019 SWPC03UY4
Fixed Income	(2,200,000)	-	CDS GSILGB2X 12-20-2015 SWPC452P5
Fixed Income	(7,700,000)	-	CDS GSILGB2X 12-20-2016 SWPC03S68
Fixed Income	1,300,000	17,060.68	CDS GSILGB2X SELL PROT ON COLOMBIA(REP OF 03-20-2019 SWPC02RK0
Fixed Income	1,500,000	35,768.10	CDS GSILGB2X SELL PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC02RC8
Fixed Income	500,000	3,493.00	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC420G4
Fixed Income	7,700,000	754,692.40	CDS GSILGB2X SELL PROTECTION ON CHS / CMNTY HEALTH S 12-20-2016 SWPC03S68
Fixed Income	100,000	415.10	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03UY4
Fixed Income	2,200,000	29,568.66	CDS GSILGB2X SELL PROTECTION ON JAPAN 12-20-2015 SWPC452P5
Fixed Income	100,000	-	CDS GSILGB2X SELL PROTECTION ON RUSSIAN FEDN 03-20-2019 SWPC03AO8
Fixed Income	500,000	4,896.35	CDS GSILGB2X SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC342G9
Fixed Income	(400,000)	-	CDS MRMDUS33 03-20-2019 SWPC02DL3
Fixed Income	(300,000)	(8,790.93)	CDS MRMDUS33 03-20-2019 SWPC03AL4
Fixed Income	(100,000)	(2,930.31)	CDS MRMDUS33 03-20-2019 SWPC03B25
Fixed Income	(300,000)	-	CDS MRMDUS33 06-20-2015 SWPC645G3
Fixed Income	(300,000)	-	CDS MRMDUS33 06-20-2019 SWPC03UI9
Fixed Income	(400,000)	-	CDS MRMDUS33 09-20-2015 SWPC864H5
Fixed Income	400,000	1,050.80	CDS MRMDUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC864H5
Fixed Income	300,000	2,095.80	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC645G3
Fixed Income	300,000	1,245.30	CDS MRMDUS33 SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03UI9
Fixed Income	300,000	-	CDS MRMDUS33 SELL PROTECTION ON RUSSIAN FEDN 03-20-2019 SWPC03AL4
Fixed Income	100,000	-	CDS MRMDUS33 SELL PROTECTION ON RUSSIAN FEDN 03-20-2019 SWPC03B25
Fixed Income	400,000	7,648.96	CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC02DL3
Fixed Income	(100,000)	(1,399.43)	CDS MSCSUS33 03-20-2019 SWPC02AP7
Fixed Income	(400,000)	(5,597.72)	CDS MSCSUS33 03-20-2019 SWPC02AP7
Fixed Income	(2,000,000)	-	CDS MSCSUS33 03-20-2019 SWPC02RO2
Fixed Income	(500,000)	-	CDS MSCSUS33 06-20-2015 SWPC650G5
Fixed Income	(9,800,000)	-	CDS MSCSUS33 06-20-2017 SWPC03QW3
Fixed Income	(500,000)	-	CDS MSCSUS33 09-20-2015 SWPC862H7
Fixed Income	500,000	1,313.50	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC862H7
Fixed Income	2,000,000	59,762.20	CDS MSCSUS33 SELL PROTECTION ON AT&T INC03-20-2019 SWPC02RO2
Fixed Income	100,000	-	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 03-20-2019 SWPC02AP7
Fixed Income	400,000	-	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 03-20-2019 SWPC02AP7
Fixed Income	500,000	3,493.00	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC650G5

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	9,800,000	98,629.16	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 06-20-2017 SWPC03QW3
Fixed Income	5,000,000	16,346.97	CDS SELL PROTECTION ON UNITED STATES TREAS 20/09/2015 SWPC960H8
Fixed Income	(400,000)	-	CDS UBSWUS33 03-20-2017 SWPC896R5
Fixed Income	(8,500,000)	-	CDS UBSWUS33 06-20-2019 SWPC03SV3
Fixed Income	8,500,000	147,796.30	CDS UBSWUS33 SELL PROTECTION ON SPAIN(KINGDOM OF) 06-20-2019 SWPC03SV3
Fixed Income	400,000	42,776.36	CDS UBSWUS33 SELL PROTECTION ON NRG ENERGY INC 03-20-2017 SWPC896R5
Fixed Income	1,180,000	1,183,257.98	CELGENE CORP 2.25% DUE 05-15-2019
Fixed Income	440,000	441,214.84	CELGENE CORP 2.25% DUE 05-15-2019
Fixed Income	2,950,000	4,283,046.00	CEMEX SAB DE CV CONVBND 3.25 DUE 03-15-2016 REG
Fixed Income	1,100,000	1,086,932.00	CENT CLO 18 LTD / CENT CLO 18 CORP NT CLA 144A DUE 07-23-2025 BEO
Fixed Income	67,498	67,857.48	CENTERPOINT ENERGY 1.83299994469% DUE 02-15-2016
Fixed Income	1,959,100	1,994,259.96	CENTEX HOME EQTY 4.93% DUE 01-25-2034
Fixed Income	2,400,000	2,135,107.20	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	1,045,000	888,607.39	CENTEX HOME EQUITY LN TR SER 2005-D CL M-3 FLT RT 10-25-2035 REG
Fixed Income	1,000,000	1,003,750.00	CENTURYLINK INC 7.6% DUE 09-15-2039
Fixed Income	1,200,000	1,636,437.57	CERT DI CREDITO DEL TES 0.0% 30/06/2015
Fixed Income	7	7.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	562,284	22,773,646.85	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	1,571,209	25,305,893.44	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	3,136,273	58,300,172.66	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	935,955	33,860,031.73	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	78,110	1,923,225.15	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	4,088,834	115,202,889.77	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	325,626	8,510,553.81	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	105,000	105,307.75	CHASE ISSUANCE TR 1.15% DUE 01-15-2019
Fixed Income	635,000	619,384.08	CHASE ISSUANCE TR 1.5800004292% DUE 08-16-2021
Fixed Income	220,000	220,178.20	CHASESERIES 2012-8 NT CL A .54 DUE 10-16-2017
Fixed Income	250,000	287,500.00	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	100,000	110,987.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,300,000	1,613,222.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	100,000	110,987.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	3,200,000	3,206,371.20	CHINA CONSTRUCT CD 1.7% 16/04/2015
Fixed Income	-	798,526.52	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	-	5,948,978.71	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	-	8,502,122.92	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	-	(1,365,642.25)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	-	(5,381,862.97)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	-	(8,516,096.21)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	403,000	447,833.75	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO
Fixed Income	65,000	67,503.34	CIGNA CORP 2.75% DUE 11-15-2016
Fixed Income	170,000	208,227.90	CINCINNATI OHIO CITY SCH DIST 5.25% 12-01-2023 BEO
Fixed Income	400,000	429,374.80	CIT GROUP INC NEW 5.375 DUE 05-15-2020
Fixed Income	1,900,000	2,039,530.30	CIT GROUP INC NEW 5.375 DUE 05-15-2020
Fixed Income	1,270,000	1,369,982.01	CITIBANK CR CARD 5.30000019073% DUE 03-15-2018
Fixed Income	2,400,000	2,197,562.40	CITICORP RESDNTL FLTG RT 6.046% DUE 03-25-2037
Fixed Income	75,000	75,575.47	CITIGROUP COML MTG 1.987% DUE 04-10-2018
Fixed Income	75,000	77,580.37	CITIGROUP COML MTG 2.904% DUE 05-10-2047
Fixed Income	35,000	37,627.17	CITIGROUP COML MTG FLTG RT 4.805% DUE 03-10-2047
Fixed Income	5,226,708	370,719.95	CITIGROUP COML MTG VAR RT 0% DUE 09-10-2023
Fixed Income	1,210,000	1,209,307.88	CITIGROUP INC 1.35% DUE 03-10-2017
Fixed Income	725,000	734,529.40	CITIGROUP INC 1.7% DUE 07-25-2016
Fixed Income	610,000	614,770.20	CITIGROUP INC 2.55% DUE 04-08-2019
Fixed Income	2,850,000	2,774,321.10	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	3,715,000	3,806,002.64	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	515,000	527,615.44	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	90,000	96,930.81	CITIGROUP INC 4.45% DUE 01-10-2017
Fixed Income	80,000	89,237.52	CITIGROUP INC 5.5% DUE 09-13-2025
Fixed Income	800,000	811,548.80	CITIGROUP INC 5.5% DUE 10-15-2014
Fixed Income	200,000	202,887.20	CITIGROUP INC 5.5% DUE 10-15-2014
Fixed Income	1,000,000	1,152,121.00	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	1,000,000	1,006,654.00	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	35,000	42,115.36	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	200,000	248,594.00	CITIGROUP INC 6.625% DUE 01-15-2028
Fixed Income	50,000	62,245.70	CITIGROUP INC 6.675% DUE 09-13-2043
Fixed Income	200,000	255,638.20	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	2,200,000	2,198,152.00	CITIGROUP INC FLTG RT .7596% DUE 05-01-2017
Fixed Income	1,200,000	1,626,550.12	CITIGROUP INC FRN SUB EMTN 31/5/2017
Fixed Income	3,000,000	3,032,568.00	CITIGROUP INC GLOBAL NT FLTG DUE 07-25-2016 REG
Fixed Income	1,087,000	862,271.44	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	600,000	639,940.80	CITIGROUP INC SR NT 5.3% DUE 01-07-2016
Fixed Income	500,000	495,452.50	CITIGROUP INC SUB NT DUE 06-09-2016 BEO
Fixed Income	1,075,000	1,095,156.25	CITIGROUP INC VAR RT DUE 12-29-2049
Fixed Income	100,000	114,621.00	CLARK CNTY NEV 6.2% 07-01-2025 BEO TAXABLE
Fixed Income	270,000	233,686.62	CLIFFS NAT RES INC 6.25% DUE 10-01-2040
Fixed Income	1,125,000	973,694.25	CLIFFS NAT RES INC 6.25% DUE 10-01-2040
Fixed Income	(110,000,000)	(38,960.66)	CME_IRS CME_BARCUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	110,000,000	-	CME_IRS CME_BARCUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	(800,000)	(69,902.44)	CME_IRS CME_CSFBUS EUR P 2.0%/R 6M EURIB 29/01/2024 SWU0076O4

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	800,000	-	CME_IRS CME_CSFBUS EUR P 2.0%/R 6M EURIB 29/01/2024 SWU0076O4
Fixed Income	(470,000,000)	(166,468.29)	CME_IRS CME_CSFBUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	470,000,000	-	CME_IRS CME_CSFBUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	(2,600,000)	(35,546.94)	CME_IRS CME_CSFBUS USD P 2.75%/R 3M LIBOR 06/18/2024 SWU009FL6
Fixed Income	2,600,000	-	CME_IRS CME_CSFBUS USD P 2.75%/R 3M LIBOR 06/18/2024 SWU009FL6
Fixed Income	(3,500,000)	(83,730.85)	CME_IRS CME_CSFBUS USD P 3.5%/R 3M LIBOR 12/17/2044 SWU009E11
Fixed Income	3,500,000	-	CME_IRS CME_CSFBUS USD P 3.5%/R 3M LIBOR 12/17/2044 SWU009E11
Fixed Income	(7,400,000)	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.5% 09/16/2016 SWU004ZG6
Fixed Income	7,400,000	30,951.98	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.5% 09/16/2016 SWU004ZG6
Fixed Income	(5,400,000)	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.5% 12/16/2016 SWU006FZ1
Fixed Income	5,400,000	9,837.72	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.5% 12/16/2016 SWU006FZ1
Fixed Income	(1,100,000)	(192,613.96)	CME_IRS CME_GOLDUS EUR P 2.75%/R 6M EURIB 17/09/2044 SWU005NQ4
Fixed Income	1,100,000	-	CME_IRS CME_GOLDUS EUR P 2.75%/R 6M EURIB 17/09/2044 SWU005NQ4
Fixed Income	(3,500,000)	(141,341.90)	CME_IRS CME_GOLDUS USD P 3.5%/R 3M LIBOR 12/18/2043 SWU004X94
Fixed Income	3,500,000	-	CME_IRS CME_GOLDUS USD P 3.5%/R 3M LIBOR 12/18/2043 SWU004X94
Fixed Income	(58,100,000)	(67,674.88)	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/15/2017 SWU008WJ4
Fixed Income	58,100,000	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 06/15/2017 SWU008WJ4
Fixed Income	(98,200,000)	-	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 3.0% 09/21/2017 SWU005K20
Fixed Income	98,200,000	955,417.26	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 3.0% 09/21/2017 SWU005K20
Fixed Income	(100,000)	(651.54)	CME_IRS CME_NWSCUS EUR P .55%/R 6M EURIB 17/01/2016 SWU006X99
Fixed Income	100,000	-	CME_IRS CME_NWSCUS EUR P .55%/R 6M EURIB 17/01/2016 SWU006X99
Fixed Income	(318,900,000)	-	CME_IRS CME_UBSWUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1
Fixed Income	318,900,000	1,256,197.46	CME_IRS CME_UBSWUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1
Fixed Income	(52,500,000)	(3,482,860.25)	CME_IRS CME_UBSWUS AUD P 4.75%/R 6M BBSW 18/06/2024 SWU006JW4
Fixed Income	52,500,000	-	CME_IRS CME_UBSWUS AUD P 4.75%/R 6M BBSW 18/06/2024 SWU006JW4
Fixed Income	(114,100,000)	-	CME_IRS CME_UBSWUS AUD P 6M BBSW/R 4.0% 18/06/2019 SWU006I21
Fixed Income	114,100,000	3,625,042.08	CME_IRS CME_UBSWUS AUD P 6M BBSW/R 4.0% 18/06/2019 SWU006I21
Fixed Income	(8,900,000)	(539,445.52)	CME_IRS CME_UBSWUS EUR P 1.5%/R 6M EURIB 19/03/2019 SWU005NE1
Fixed Income	8,900,000	-	CME_IRS CME_UBSWUS EUR P 1.5%/R 6M EURIB 19/03/2019 SWU005NE1
Fixed Income	(7,900,000)	(1,383,318.41)	CME_IRS CME_UBSWUS EUR P 2.75%/R 6M EURIB 17/09/2044 SWU005NQ4
Fixed Income	7,900,000	-	CME_IRS CME_UBSWUS EUR P 2.75%/R 6M EURIB 17/09/2044 SWU005NQ4
Fixed Income	(5,700,000)	(44,068.98)	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 03/18/2016 SWU0566V5
Fixed Income	5,700,000	-	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 03/18/2016 SWU0566V5
Fixed Income	(158,900,000)	(468,500.76)	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 12/17/2017 SWU009FS1
Fixed Income	158,900,000	-	CME_IRS CME_UBSWUS USD P 1.5%/R 3M LIBOR 12/17/2017 SWU009FS1
Fixed Income	(22,200,000)	(809,380.92)	CME_IRS CME_UBSWUS USD P 3.0%/R 3M LIBOR 06/18/2024 SWU006N66
Fixed Income	22,200,000	-	CME_IRS CME_UBSWUS USD P 3.0%/R 3M LIBOR 06/18/2024 SWU006N66
Fixed Income	(18,600,000)	(210,049.80)	CME_IRS CME_UBSWUS USD P 3.0%/R 3M LIBOR 12/17/2024 SWU009E78
Fixed Income	18,600,000	-	CME_IRS CME_UBSWUS USD P 3.0%/R 3M LIBOR 12/17/2024 SWU009E78
Fixed Income	(16,300,000)	(658,249.42)	CME_IRS CME_UBSWUS USD P 3.5%/R 3M LIBOR 12/18/2043 SWU004X94
Fixed Income	16,300,000	-	CME_IRS CME_UBSWUS USD P 3.5%/R 3M LIBOR 12/18/2043 SWU004X94
Fixed Income	450,033	443,021.57	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	545,026	549,848.12	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2045 REG
Fixed Income	933,039	901,391.68	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	8,813	8,812.58	CMO B.STEARNS COML MTG SECS INC 2004-PWR4 CTF 5.468 DUE 06-11-2041 BEO
Fixed Income	16,383	16,387.49	CMO BANC AMER COML MTG INC CL A-3 5.45 01-15-49 REG
Fixed Income	998,531	1,018,391.17	CMO BANC AMER COML MTG INC VAR RT DUE 07-10-2043 BEO
Fixed Income	960,000	1,033,632.00	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1,980,000	2,131,866.00	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1,500,000	1,598,925.00	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356 DUE 10-10-2045 BEO
Fixed Income	327,278	326,423.30	CMO BANC AMER FDG 2006-G TR CTF CL 2-A-3DUE 07-20-2036 REG
Fixed Income	182,269	162,029.64	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	2,388,192	2,084,292.56	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG
Fixed Income	2,609,775	2,588,727.17	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	81,480	77,057.56	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 5.389195% DUE 02-25-2036 REG
Fixed Income	1,103,230	1,115,206.94	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	102,630	104,122.31	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	25,680	26,026.68	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	31,692	32,184.19	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	592,336	639,278.98	CMO BEAR STEARNS CML MTG SECS TR 2007-PWR15 CL-A4 5.331 2-11-44
Fixed Income	1,500,000	1,671,958.50	CMO BEAR STEARNS COML MTG SECS 07-PWR16 MTG PTHRU CTF CL A-4 6-11-40 REG
Fixed Income	500,000	528,908.00	CMO BEAR STEARNS COML MTG SECS II INC 2006 PW11 A4 DUE 03-11-2039 BEO
Fixed Income	2,600,000	2,704,561.60	CMO BEAR STEARNS COML MTG SECS INC 2005-PWR10 CL A-4 DUE 12-11-2040 REG
Fixed Income	520,000	555,628.84	CMO BEAR STEARNS COML MTG SECS INC MTG PASSTHRU CTF CL A-J 04-12-38 REG
Fixed Income	208,302	208,819.24	CMO BEAR STEARNS COML MTG SECS INC SER 2004-PWR5 CL A-5 4.952 07-11-2042REG
Fixed Income	2,500,000	2,610,457.50	CMO BEAR STEARNS COML MTG SECS INC SER 2005-T20 CL A-4A DUE 10-12-2042 REG
Fixed Income	235,000	253,036.25	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR12 MTG PASSTHRU CTF 09-11-2038
Fixed Income	395,361	424,987.46	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR13 CL-A4 5.54 DUE 09-11-2041 REG
Fixed Income	1,851,084	2,057,496.86	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR16 MTG
Fixed Income	510,000	567,645.81	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	197,696	199,841.41	CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL AB 5.429 DUE 01-12-45 BEO
Fixed Income	675,000	733,111.43	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	100,000	108,609.10	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	53,302	54,672.83	CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG
Fixed Income	2,500,221	2,599,699.41	CMO CD 2005-CD1 COMMERCIAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO
Fixed Income	1,000,000	1,087,942.00	CMO CD 2007-CD4 COML MTG TR MTG PASSTHRUCTF CL A-4 VAR 12-11-2049 BEO
Fixed Income	900,673	905,532.93	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	75,000	81,350.77	CMO CITIGROUP COML MTG TR 2006-C5 CL A-45.4310002327% DUE 10-18-2049 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	250,000	276,169.48	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	40,000	43,314.12	CMO CITIGROUP COML MTG TR 2013-GC15 CL C5.107 DUE 09-10-2046 REG
Fixed Income	322,017	271,083.60	CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	1,491,630	1,459,729.91	CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A DUE 12-25-2035 REG
Fixed Income	245,851	243,130.21	CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.7 DUE 10-25-2035 REG
Fixed Income	38,961	39,228.62	CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035 BEO
Fixed Income	43,603	43,691.03	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	65,405	65,536.56	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	1,820,861	1,959,783.58	CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG
Fixed Income	600,000	667,024.20	CMO COML MTG TR 2007-GG11 MTG PASSTHRU CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	815,000	889,300.29	CMO COML MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	72,333	74,788.63	CMO COMM 2005-C6 SER 2005-C6 CL A-5A DUE06-10-2044 REG
Fixed Income	930,000	1,002,125.22	CMO COMM 2006-C8 MTG TR MTG PASSTHRU CTFCL A-4 5.3060002327% DUE 12-10-2046 REG
Fixed Income	200,000	202,125.40	CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045
Fixed Income	2,300,000	2,353,790.10	CMO COMM 2012-LC4 MTG TR CTF CL A-2 2.256 DUE 12-10-2044
Fixed Income	1,300,000	1,309,393.80	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046
Fixed Income	700,000	727,129.69	CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047
Fixed Income	50,000	50,000.00	CMO COMM SER 2014-CR18 CL B 4.456 DUE 07-15-2047
Fixed Income	1,900,000	2,093,241.40	CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	548,837	557,666.23	CMO COMMERCIAL MTG TR 2007-GG9 CL A-2 5.38100004196% DUE 03-10-2039 BEO
Fixed Income	1,732	1,785.95	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	205,000	209,418.37	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO
Fixed Income	577,922	620,641.58	CMO CR SUISSE COML MTG TR SER 2006-C3 PASSTHRU CTF CL A-3 DUE 06-15-2038 REG
Fixed Income	145,000	156,514.60	CMO CR SUISSE COML MTG TR SER 2006-C5 COML MTG PASSTHRU 5.311 DUE 12-15-39
Fixed Income	3,565,217	3,870,699.56	CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO
Fixed Income	2,255,262	2,307,883.67	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2005-C3 CL A-A4 4.686 DUE 07-15-2037 REG
Fixed Income	75,254	77,600.62	CMO CREDIT SUISSE FIRST BOSTON MTG SECS CORP 2005-C4 CL A-5 DUE 08-15-2038 REG
Fixed Income	346,064	318,801.31	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG
Fixed Income	77,713	81,394.75	CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1,825,071	1,691,667.76	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	602,713	565,922.74	CMO CWMBBS INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	2,113,780	2,098,440.26	CMO CWMBBS INC 2004-HYB9 CHL MTG PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	324,869	293,796.26	CMO CWMBBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG
Fixed Income	1,943,859	1,701,302.02	CMO CWMBBS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	35,277	31,611.50	CMO CWMBBS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	1,499,996	1,099,306.58	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	8,333,310	6,107,258.00	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	664,106	700,270.23	CMO GE COML MTG CORP 2006-1 A-4 5.27901%DUE 03-10-2044 REG
Fixed Income	900,000	977,670.00	CMO GE COML MTG CORP SER 2007-C1 TR MTG PASSTHRU CTF CL A-4 DUE 12-10-2049 REG
Fixed Income	150,000	155,793.60	CMO GE COML MTG CORP VAR 2005-C3 A-7B DUE 07-10-2045 REG
Fixed Income	51,783	51,864.12	CMO GMAC COML MTG SECS INC 2004-C2 MTG PASSTHRU CTF CL A-4 DUE 08-10-2038 REG
Fixed Income	369,260	395,499.01	CMO GREENWICH CAP COML FDG CORP CL A1A VAR RT DUE 07-10-2038
Fixed Income	300,000	302,639.70	CMO GREENWICH CAP COML FDG CORP GCCF 2005-GG3 A4 FR DUE 08-10-2042 BEO
Fixed Income	1,100,000	1,139,605.50	CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	2,000,000	2,072,010.00	CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	512,953	511,256.59	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	574,508	572,607.44	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	243,754	248,760.22	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG
Fixed Income	2,276,386	2,325,758.36	CMO GS MTG SECS CORP II SERIES 2005-GG4 CLASS-A4 DUE 07-10-2039 BEO
Fixed Income	115,823	116,869.17	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	400,000	433,738.00	CMO GS MTG SECS TR 2006-GG8 SER 2006-GG8CLASS-A4 5.56 DUE 11-10-2039 REG
Fixed Income	544,830	603,324.96	CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG
Fixed Income	145,000	158,173.11	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL C DUE 11-10-2046 REG
Fixed Income	20,443	19,836.88	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	25,760	23,987.02	CMO INDYMAC MBS INC 2004-AR10 CL 2-A-2A DUE 05-25-2034
Fixed Income	268,862	273,587.39	CMO INDYMAC MBS INC 2004-AR6 MTG CL 6-A-1 DUE 10-25-2034 FLTG
Fixed Income	2,117,387	2,041,843.11	CMO INDYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	31,833	31,833.88	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-LN2 MTG CL A-2 5.115 07-15-41
Fixed Income	48,014	51,057.33	CMO J P MORGAN CHASE COML MTG SECS CORP 2006-LDP6 A-4 DUE 04-15-2043 REG
Fixed Income	75,000	78,428.32	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP5 CL A4 FLT RT 12-15-2044REG
Fixed Income	660,000	702,069.72	CMO J P MORGAN CHASE COML MTG SECS SER 2012-C6 CL A-S 4.1166 DUE 05-15-2045
Fixed Income	3,816,137	4,043,032.67	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	85,000	94,306.65	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C DUE 02-12-2051 REG
Fixed Income	512,520	559,062.07	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	1,774,106	1,935,214.87	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	1,557,401	1,711,966.64	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L CL A-1A 5.439 DUE 01-15-2049 REG
Fixed Income	94,806	103,542.18	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	1,185,070	1,294,277.23	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	1,000,000	1,099,668.00	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49
Fixed Income	230,000	249,507.68	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	900,000	976,334.40	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	1,435,000	1,556,710.96	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	255,000	274,542.18	CMO J P MORGAN CHASE TR 2006-C SER 2006-CB17 CL-A4 5.429 DUE 12-12-43 REG
Fixed Income	1,958,015	1,975,987.18	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG
Fixed Income	1,087,844	1,108,672.36	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	100,000	108,185.60	CMO JPMBB COML MTG SECS TR 2014-C18 CTF CL B FLTG RT DUE 02-15-2047 REG
Fixed Income	1,912,308	2,120,327.33	CMO LB COMMERCIAL CONDUIT MORTGAGE TRUST2007-C3 A1A 07-15-2044
Fixed Income	885,000	1,008,112.35	CMO LB UBS COML MTG TR 2007 C7 MTG PASS THRU CTF CL A-M 09-15-2045 REG

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	46,728	47,177.69	CMO LB-UBS COML MTG TR 2004-C8 COML MTG PASSTHRU CTF CL A-6 DUE 12-15-2029 REG
Fixed Income	525,221	562,059.34	CMO LB-UBS COML MTG TR 2006-C3 COML MTG PASSTHRU CTF CL A-1A DUE 03-15-2039 REG
Fixed Income	75,000	81,173.02	CMO LB-UBS COML MTG TR 2006-C6 CL A4 FLTRT 5.372% DUE 09-15-2039 BEO
Fixed Income	122,867	126,351.59	CMO LB-UBS COML MTG TR 2006-C6 CL A-AB FLT RT DUE 09-15-2039 REG
Fixed Income	75,000	81,708.75	CMO LB-UBS COML MTG TR 2006-C7 COML MTG PASSTHRU CTF CL A-3 5.347 11-15-2038 REG
Fixed Income	208,087	227,169.54	CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	109,294	112,677.92	CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 4.954 DUE 09-15-2030 BEO
Fixed Income	4,323	4,358.29	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	194,520	196,109.68	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	774,863	786,139.66	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	61,210	62,664.29	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	33,119	33,432.39	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	80,596	81,468.40	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	770,029	785,711.49	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REG
Fixed Income	565,708	610,332.57	CMO ML-CFC COML MTG TR 2007-5 COML MTG PASSTHRU CTF CL A4 5.378 DUE 08-12-2048
Fixed Income	300,000	329,508.60	CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	100,000	111,090.50	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	460,000	511,016.30	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	40,000	40,447.04	CMO MORGAN STANLEY 4.305 MTG BDS 15/02/46 USD100 4.305 DUE 02-15-2046 BEO
Fixed Income	1,360,000	1,374,126.31	CMO MORGAN STANLEY BK AMER MERRILL COML MTG CTF CL A-4 3.176 08-15-2045
Fixed Income	809,624	851,518.40	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	96,384	101,371.24	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	1,205,000	1,261,532.57	CMO MORGAN STANLEY CAP I INC 2006-TOP21 A-4 5.162% DUE 10-12-2052 REG
Fixed Income	2,642,305	2,740,208.09	CMO MORGAN STANLEY CAP I INC MORGAN STANLEY CAPIT VAR DUE 11-14-2042 BEO
Fixed Income	2,001,499	2,169,435.23	CMO MORGAN STANLEY CAP I TR 2006-IQ12 5.319 DUE 12-15-2043 BEO
Fixed Income	75,000	81,403.05	CMO MORGAN STANLEY CAP I TR 2006-TOP23 SER 2006-T23 CL-A4 DUE 08-12-2041 BEO
Fixed Income	137,174	137,783.67	CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG CTF CL A-2 5.61 04-15-49
Fixed Income	293,910	325,312.44	CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	805,000	924,672.91	CMO MORGAN STANLEY CAP I TR 2008-TOP29 COML MTG PASSTHRU CTF CL A-4 1-11-43
Fixed Income	404,507	421,250.56	CMO MORGAN STANLEY CAP I TR 2011-C3 SER 2011-C3 CL A-2 3.224 DUE 07-15-2049 REG
Fixed Income	250,000	268,511.50	CMO MORGAN STANLEY CAPITAL I 2011-C3 CL A4 4.118 7-15-2021
Fixed Income	186,364	189,778.32	CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-4 CL 5-A-3 5.5 8-25-2035 BEO
Fixed Income	2,329	2,285.14	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	171,973	161,325.78	CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	212,936	97,752.49	CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	190,946	193,791.94	CMO RESDNTL AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	22,322	23,809.75	CMO SALOMON BROS MTG SECS VII INC SER 2003-UP2 CL A1 7% DUE 12-25-2018 REG
Fixed Income	53,370	53,485.39	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	205,230	154,854.87	CMO STRUCTURED AST MTG INVTS II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	2,199,663	1,963,327.08	CMO STRUCTURED AST MTG INVTS II TR CL A-1 VAR RATE DUE 11-25-2037 REG
Fixed Income	31,690	31,156.78	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	407,952	412,564.65	CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036/04-25-2011
Fixed Income	954,876	978,746.21	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	97,125	98,687.06	CMO WACHOVIA BK COML MTG TR 2005-C17 CL A-4 DUE 03-15-2042 REG
Fixed Income	55,430	55,377.24	CMO WACHOVIA BK COML MTG TR 2005-C18 A-34.79% DUE 04-15-2042 REG
Fixed Income	100,000	104,867.20	CMO WACHOVIA BK COML MTG TR 2005-C22 CL A-4 DUE 12-15-2044 REG
Fixed Income	100,000	106,191.20	CMO WACHOVIA BK COML MTG TR 2006-C24 CL A-3 5.558% DUE 03-15-2045 REG
Fixed Income	227,749	242,629.36	CMO WACHOVIA BK COML MTG TR CML PSTHR COML MTG CTF CL A-3 DUE 07-15-45 REG
Fixed Income	35,535	35,591.86	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG
Fixed Income	18,090	18,388.22	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	1,445,000	1,581,192.70	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2049 REG
Fixed Income	130,180	130,524.78	CMO WACHOVIA BK COML MTG TR SER 2004-C15CLASS-F 4.803 DUE 10-15-2041 REG
Fixed Income	89,780	90,017.09	CMO WACHOVIA BK COML MTG TR SER 2004-C15CLASS-F 4.803 DUE 10-15-2041 REG
Fixed Income	540,000	564,606.72	CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-J DUE 07-15-2042 BEO
Fixed Income	1,301,468	1,210,997.67	CMO WAMU MTG PASS THRU CTFS SER CL 2A VAR 01-25-2047 REG
Fixed Income	2,131,231	2,154,468.17	CMO WAMU MTG PASS-THRU CTFS 2003-AR6 MTGPASSTHRU CTF CL A-1 DUE 6-25-33
Fixed Income	33,020	33,546.02	CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	2,433,221	2,285,456.50	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	2,203,959	2,061,556.75	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	251,027	251,146.71	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	1,279,341	1,281,123.38	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	290,562	291,955.77	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL I-A-1 5.24 DUE 05-25-2036 REG
Fixed Income	1,450,000	1,492,123.95	CMO WFRBS COML MTG TR 2012-C7 COML MTG A-2 3.431 DUE 06-15-45 REG
Fixed Income	945,000	943,054.24	CMO WFRBS COML MTG TR 2012-C8 MTG PASS THRU CTF CL A-3 3.001 DUE 08-15-2045 REG
Fixed Income	780,000	778,293.36	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045
Fixed Income	35,000	36,339.10	CMO WFRBS COML MTG TR 2013-C18 COML MTG CTF CL A-2 3.027 DUE 12-15-2046
Fixed Income	100,000	103,847.20	CMO WFRBS COML MTG TR 2013-UBS1 MTG PASSTHRU CTF CL A-2 0 DUE 03-15-2046
Fixed Income	640,000	744,613.12	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	140,000	162,884.12	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	2,200,000	2,254,951.60	CNA FINL CORP 5.85% DUE 12-15-2014
Fixed Income	500,000	510,625.00	CNH CAP LLC 3.625% DUE 04-15-2018
Fixed Income	100,000	99,467.20	CNH EQUIP TR SER 2013-B CL B 1.27 11-16-2020
Fixed Income	115,000	149,994.50	COCA COLA 6.95% DUE 11-15-2026
Fixed Income	200,000	210,370.00	COCA-COLA HBC FIN 5.5% DUE 09-17-2015
Fixed Income	750,000	747,982.50	COLGATE-PALMOLIVE CO MEDIUM TERM NTS BOO1.75 DUE 03-15-2019
Fixed Income	3,000,000	295,971.39	COLOMBIA(REPUBLIC OF)INDX LKD 3% 25/03/2033
Fixed Income	-	(295,558.68)	Colombian peso - Pending foreign exchange sales
Fixed Income	819,790	819,790.32	COLTV SHORT TERM INVT FD

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	611,602	611,601.72	COLTV SHORT TERM INVT FD
Fixed Income	912,219	912,218.75	COLTV SHORT TERM INVT FD
Fixed Income	171,746	171,745.88	COLTV SHORT TERM INVT FD
Fixed Income	32,113,955	32,113,955.27	COLTV SHORT TERM INVT FD
Fixed Income	-	-	COLTV SHORT TERM INVT FD
Fixed Income	659,866	659,865.61	COLTV SHORT TERM INVT FD
Fixed Income	1,516,375	1,516,375.23	COLTV SHORT TERM INVT FD
Fixed Income	1,178,368	1,178,367.98	COLTV SHORT TERM INVT FD
Fixed Income	520,315	520,314.89	COLTV SHORT TERM INVT FD
Fixed Income	597,286	597,285.63	COLTV SHORT TERM INVT FD
Fixed Income	374	373.81	COLTV SHORT TERM INVT FD
Fixed Income	271	270.64	COLTV SHORT TERM INVT FD
Fixed Income	-	-	COLTV SHORT TERM INVT FD
Fixed Income	3,743,553	3,743,552.52	COLTV SHORT TERM INVT FD
Fixed Income	1,764,399	1,764,398.63	COLTV SHORT TERM INVT FD
Fixed Income	4,321,620	4,321,620.40	COLTV SHORT TERM INVT FD
Fixed Income	2,073	2,072.88	COLTV SHORT TERM INVT FD
Fixed Income	5,311,110	5,311,110.18	COLTV SHORT TERM INVT FD
Fixed Income	3	2.82	COLTV SHORT TERM INVT FD
Fixed Income	4,083,238	4,083,237.66	COLTV SHORT TERM INVT FD
Fixed Income	3,457,869	3,457,869.14	COLTV SHORT TERM INVT FD
Fixed Income	4,034,781	4,034,781.07	COLTV SHORT TERM INVT FD
Fixed Income	9,125	9,125.48	COLTV SHORT TERM INVT FD
Fixed Income	18,613,395	18,613,395.41	COLTV SHORT TERM INVT FD
Fixed Income	1,309,830	1,309,829.53	COLTV SHORT TERM INVT FD
Fixed Income	3,130,566	3,130,566.42	COLTV SHORT TERM INVT FD
Fixed Income	235,897	235,896.53	COLTV SHORT TERM INVT FD
Fixed Income	1,401,449	1,401,448.66	COLTV SHORT TERM INVT FD
Fixed Income	1	1.29	COLTV SHORT TERM INVT FD
Fixed Income	55,537	55,537.25	COLTV SHORT TERM INVT FD
Fixed Income	228,362,156	228,362,156.34	COLTV SHORT TERM INVT FD
Fixed Income	2,661,857	2,661,857.18	COLTV SHORT TERM INVT FD
Fixed Income	1	1.29	COLTV SHORT TERM INVT FD
Fixed Income	84,611	84,610.91	COLTV SHORT TERM INVT FD
Fixed Income	1,693,823	1,693,822.73	COLTV SHORT TERM INVT FD
Fixed Income	1,897,690	1,897,690.46	COLTV SHORT TERM INVT FD
Fixed Income	2,290,162	2,290,161.90	COLTV SHORT TERM INVT FD
Fixed Income	558,409	558,409.28	COLTV SHORT TERM INVT FD
Fixed Income	400,000	458,380.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	2,400,000	2,750,282.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	595,000	758,918.93	COMCAST CORP NEW 6.45% DUE 03-15-2037
Fixed Income	145,000	142,720.89	COMM 2012-CCRE4 2.853% DUE 10-15-2045
Fixed Income	150,000	161,476.80	COMM 2013-CCRE12 FLTG RT 4.76200008392% DUE 10-10-2046
Fixed Income	60,000	62,985.96	COMM 2014-CCRE14 4.61904% DUE 02-10-2047
Fixed Income	215,000	234,307.86	COMM 2014-CCRE15 4.718693% DUE 02-10-2047
Fixed Income	6,733,111	595,577.32	COMM 2014-LC15 MTG VAR RT 1.430746% DUE 04-12-2047
Fixed Income	6,090,000	555,377.55	COMM 2014-UBS3 MTG VAR RT 1.363% DUE 06-12-2047
Fixed Income	165,000	171,859.05	COMWLTH EDISON CO 3.4% DUE 09-01-2021
Fixed Income	750,000	837,187.50	CONCUR TECHNOLOGIES INC SR NT CONV .5% DUE 06-15-2018 REG
Fixed Income	175,000	166,975.72	CONNECTICUT LT & PWR 2.5 DUE 01-15-2023
Fixed Income	95,000	114,699.20	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	525,000	536,722.72	CONOCOPHILLIPS 4.6 DUE 01-15-2015
Fixed Income	50,000	55,478.95	CONS EDISON CO N Y 4.45 DUE 06-15-2020
Fixed Income	435,000	584,652.18	CONS EDISON CO N Y 6.75% DUE 04-01-2038
Fixed Income	80,000	80,300.00	CONSTELLATION 4.25% DUE 05-01-2023
Fixed Income	885,000	997,464.03	CONSTELLATION 5.15% DUE 12-01-2020
Fixed Income	146,615	151,778.92	CONSUMERS FDG LLC 5.7600022888% DUE 10-20-2016
Fixed Income	75,000	75,656.25	CONTINENTAL AIRLS INC SR SECD NT 144A 6.75 DUE 09-15-2015/09-15-2012
Fixed Income	1,005,395	1,141,123.31	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	142,665	149,085.13	CONTL AIRLS INC 5.5% DUE 10-29-2020
Fixed Income	73,040	79,247.94	CONTL AIRLS PASS 6.90299987793% DUE 04-19-2022
Fixed Income	675,000	734,062.50	CONTL RES INC 5 DUE 09-15-2022
Fixed Income	165,000	179,437.50	CONTL RES INC 5 DUE 09-15-2022
Fixed Income	1,000,000	1,000,640.00	COOPERATIEVE CENTRALE RAIFFEISEN BOEREN BK B A N Y BRH FLT RT 04-28-2017
Fixed Income	720,000	829,691.28	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG
Fixed Income	170,000	212,757.38	CORPORACION ANDINA DE FOMENTO NT 8.125% DUE 06-04-2019 REG
Fixed Income	900,000	952,110.00	COUNTRYPLACE MANUFACTURED HSG CONTRACT TR 2005-1 CL A-4 144A 07-01-2035 BEO
Fixed Income	2,039,464	1,771,914.81	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	700,000	701,601.60	CR SUISSE AG FLTG RT .71715% DUE 05-26-2017
Fixed Income	3,200,000	3,199,546.08	CR SUISSE GROUP AG N Y BRH CD DTD 03-31-2014 FLTG RT 03-31-2015
Fixed Income	2,000,000	1,999,683.14	CR SUISSE GROUP AG N Y BRH INSTL CTF INSTL CTF DEP VAR RT DUE 04-10-2015
Fixed Income	829,000	944,524.46	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	800,000	800,146.40	CREDIT AGRICOLE HOME LN SFH COVERED BD FLTG 144A DUE 07-21-2014 BEO
Fixed Income	249,205	270,908.85	CREDIT SUISSE COMM MTG TR SER 07-C1 5.383 CMO 15/02/2040 USD1000 'A-3'
Fixed Income	300,000	299,955.30	CREDIT SUISSE GROUP AG N Y BRH INSTL CTFDEP 03-18-2014 VAR RT 03-17-2015
Fixed Income	500,000	532,500.00	CSN ISLANDS XI COR 6.875% BDS 21/09/2019USD
Fixed Income	100,000	135,310.00	CSX TRANSN INC 9.75% DUE 06-15-2020
Fixed Income	2,260,000	2,542,500.00	CUBIST 1.125% DUE 09-01-2018

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	520,000	592,800.00	CUBIST 1.875% DUE 09-01-2020
Fixed Income	(12,692,000)	(82,853.00)	CURRENCY OPTION CALL BOFAUS6NGFX EUR/USD1.405 European 03/12/2014 3175044Q8
Fixed Income	8,705,000	61,805.50	CURRENCY OPTION CALL BOFAUS6NGFX USD/JPY102 European 09-11-2014 3175045R5
Fixed Income	4,298,000	8,012.33	CURRENCY OPTION CALL BOFAUS6S USD/JPY 102.35 European 07-24-2014 3175030Q8
Fixed Income	(19,015,000)	(301,236.59)	CURRENCY OPTION CALL GSCMUS33 AUD/USD .93 European 10/09/2014 3175034S6
Fixed Income	(11,760,000)	(271,991.16)	CURRENCY OPTION CALL GSCMUS33 USD/BRL 2.65 European 05-29-2015 3175043M8
Fixed Income	(12,692,000)	(70,287.50)	CURRENCY OPTION PUT BOFAUS6NGFX EUR/USD 1.3207 European 03/12/2014 3175044P0
Fixed Income	12,692,000	147,456.41	CURRENCY OPTION PUT BOFAUS6NGFX EUR/USD 1.35 European 03/12/2014 3175044O3
Fixed Income	8,705,000	124,973.33	CURRENCY OPTION PUT BOFAUS6NGFX USD/JPY 102 European 09-11-2014 3175045S3
Fixed Income	4,298,000	52,573.14	CURRENCY OPTION PUT BOFAUS6S USD/JPY 102.35 European 07-24-2014 317503OR6
Fixed Income	(200,000)	(8,350.50)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 80 European 02-18-2019 3175030L5
Fixed Income	(200,000)	(8,350.50)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 80 European 02-18-2019 3175030L5
Fixed Income	105,000	107,271.15	CUYAHOGA CNTY OHIO PUB LIBR SPL OBLIG 6.25% 12-01-2035 BEO TAXABLE
Fixed Income	365,000	437,644.86	CVS CAREMARK CORP 5.75% DUE 05-15-2041
Fixed Income	75,000	84,476.47	CVS CAREMARK CORP 5.75% DUE 06-01-2017
Fixed Income	84,424	102,047.61	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030
Fixed Income	135,078	163,276.23	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030
Fixed Income	34,952	34,944.37	CWABS INC FLTG RT .612% DUE 10-25-2035
Fixed Income	-	-	Danish krone - Cash
Fixed Income	-	136,745.86	Danish krone - Pending foreign exchange purchases
Fixed Income	-	672,409.66	Danish krone - Pending foreign exchange purchases
Fixed Income	-	(136,745.86)	Danish krone - Pending trade purchases
Fixed Income	-	(672,409.66)	Danish krone - Pending trade purchases
Fixed Income	670,000	740,178.48	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044
Fixed Income	1,000,000	1,001,060.00	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKDUE 06-15-2015 REG
Fixed Income	3,257,329	325.73	DEFAULT PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	5	5.28	DELTA AIR LINES 4.95% DUE 11-23-2020
Fixed Income	3,500,000	3,465,000.00	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	1,200,000	1,200,682.80	DEUTSCHE BANK AG LONDON FLT RT BNDS DUE 05-30-2017 REG
Fixed Income	2,100,000	2,108,219.40	DEVON ENERGY CORP NEW SR NT FLTG RATE DUE 12-15-2015 REG
Fixed Income	200,000	265,422.00	DIALOG AG DIALOG SEMICONDUCTORMTN REG S 1 DUE 04-12-2017 BEO
Fixed Income	2,800,000	3,738,840.00	DIALOG SEMICONDUCTOR PLC DLGGR 1.0% 12/04/2017
Fixed Income	250,000	279,080.25	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	675,000	715,718.70	DIRECTV HLDGS LLC / DIRECTV FING INC 4.45 DUE 04-01-2024
Fixed Income	1,000,000	1,021,452.00	DIRECTV HLDGS LLC 3.55% DUE 03-15-2015
Fixed Income	250,000	300,290.50	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	635,000	637,136.78	DISCOVER CARD 1.03999996185% DUE 04-15-2019
Fixed Income	1,000,000	1,001,283.00	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK FLTG RT DUE 05-30-2019
Fixed Income	840,000	850,867.08	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK MEDIUM TERM NOTES 1.35 DUE 08-16-2016
Fixed Income	75,000	83,660.25	DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE
Fixed Income	(300,000)	(300,000.00)	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS
Fixed Income	300,000	329,730.00	DOMINION RES INC 4.45% DUE 03-15-2021
Fixed Income	50,000	56,887.00	DOMINION RES INC 5.2% DUE 08-15-2019
Fixed Income	125,000	168,275.00	DOMINION RES INC 7% DUE 06-15-2038
Fixed Income	85,000	97,521.35	DOMTAR CORP 9.5% DUE 08-01-2016
Fixed Income	860,000	868,600.00	DONNELLEY R R & 6% DUE 04-01-2024
Fixed Income	910,000	976,616.55	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	100,000	107,320.50	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	250,000	321,317.25	DOW CHEM CO 8.55 DUE 05-15-2019
Fixed Income	285,000	297,970.35	DUKE ENERGY CORP 3.55% DUE 09-15-2021
Fixed Income	1,300,000	1,303,902.60	DUKE ENERGY CORP NEW SR NT FLTG DUE 04-03-2017 REG
Fixed Income	1,800,000	1,800,975.60	DUKE ENERGY FLTG RT .4295% DUE 03-06-2017
Fixed Income	1,300,000	1,316,250.00	ECHOSTAR DBS CORP 6.625% DUE 10-01-2014
Fixed Income	630,000	651,596.40	ECOPETROL S A 5.875% DUE 05-28-2045
Fixed Income	500,000	617,500.00	ECOPETROL S A 7.375 DUE 09-18-2043 REG
Fixed Income	250,000	305,312.50	ECOPETROL S A 7.625% DUE 07-23-2019
Fixed Income	800,000	803,243.20	EDF S A NT FLTG 144A DUE 01-20-2017 BEO
Fixed Income	1,000,000	1,002,169.00	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	300,000	321,360.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	400,000	428,480.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	300,000	319,500.00	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	400,000	426,000.00	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	250,000	322,084.25	EL PASO PIPELN 7.5% DUE 11-15-2040
Fixed Income	1,425,000	1,801,734.38	ELECTR ARTS INC SR NT CONV 0.75 DUE 07-15-2016
Fixed Income	200,000	200,167.30	ELECTRICITE DE FRANCE NT 144A 1.15 DUE 20/01/2017
Fixed Income	250,000	269,375.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	2,000,000	2,155,000.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1,400,000	1,530,550.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	1,289,414	1,285,066.42	ENCORE CR RECEIVABLES TR 2005-3 NT CL M-1 FLTG RATE 10-25-2035
Fixed Income	500,000	534,375.00	ENDO FIN LLC / 7% DUE 07-15-2019
Fixed Income	140,000	138,711.86	ENERGY TRANSFER 3.6% DUE 02-01-2023
Fixed Income	500,000	597,158.00	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	820,000	979,339.12	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	155,000	171,524.24	ENERGY TRANSFER PARTNERS 5.2 2-1-2022
Fixed Income	1,990,000	1,828,810.00	ENERGY TRANSFER PARTNERS L P JR SUB NT FLTG RATE DUE 11-01-2066/12-13-2013 REG
Fixed Income	500,000	698,595.00	ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD
Fixed Income	705,000	739,807.97	ENLINK MIDSTREAM 4.4% DUE 04-01-2024
Fixed Income	1,400,000	1,457,048.60	ENSCO PLC FORMERLY 3.25 DUE 03-15-2016



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	500,000	515,895.50	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	800,000	825,432.80	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	470,000	572,435.09	ENTERPRISE PRODS 6.125% DUE 10-15-2039
Fixed Income	4,100,000	5,186,500.00	EPISTAR CORP BNDS 0.0% 07/08/2018
Fixed Income	1,000,000	1,040,261.00	EPR PPTYS 5.25% DUE 07-15-2023
Fixed Income	134,417	134,417.36	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	2,070,030	2,070,029.61	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	69,666	69,665.84	Euro - Cash
Fixed Income	17,344,026	17,344,025.76	Euro - Cash
Fixed Income	149,766	149,765.82	Euro - Cash
Fixed Income	(2,242)	(2,242.39)	Euro - Cash
Fixed Income	27	26.88	Euro - Cash
Fixed Income	85,437	85,437.23	Euro - Cash
Fixed Income	293,409	293,409.08	Euro - Cash
Fixed Income	360,727	360,727.19	Euro - Cash
Fixed Income	7,669	7,669.09	Euro - Cash
Fixed Income	1,261,891	1,261,890.72	Euro - Cash
Fixed Income	0	0.01	Euro - Cash
Fixed Income	16,353	16,353.28	Euro - Cash
Fixed Income	10,254	10,254.45	Euro - Cash
Fixed Income	155,301	155,301.31	Euro - Cash
Fixed Income	2,565	2,564.73	Euro - Cash
Fixed Income	9,646	9,645.99	Euro - Cash
Fixed Income	369,639	369,638.88	Euro - Cash
Fixed Income	-	917,759.00	Euro - Pending foreign exchange purchases
Fixed Income	-	773,715.48	Euro - Pending foreign exchange purchases
Fixed Income	-	40,430.66	Euro - Pending foreign exchange purchases
Fixed Income	-	204,091.98	Euro - Pending foreign exchange purchases
Fixed Income	-	112,565.37	Euro - Pending foreign exchange purchases
Fixed Income	-	132,723.42	Euro - Pending foreign exchange purchases
Fixed Income	-	1,566,307.52	Euro - Pending foreign exchange purchases
Fixed Income	-	902,269.80	Euro - Pending foreign exchange purchases
Fixed Income	-	1,171,992.34	Euro - Pending foreign exchange purchases
Fixed Income	-	891,316.61	Euro - Pending foreign exchange purchases
Fixed Income	-	1,176,099.79	Euro - Pending foreign exchange purchases
Fixed Income	-	679,098.37	Euro - Pending foreign exchange purchases
Fixed Income	-	1,734,712.96	Euro - Pending foreign exchange purchases
Fixed Income	-	1,144,609.34	Euro - Pending foreign exchange purchases
Fixed Income	-	2,008,542.95	Euro - Pending foreign exchange purchases
Fixed Income	-	472,356.73	Euro - Pending foreign exchange purchases
Fixed Income	-	2,040,033.40	Euro - Pending foreign exchange purchases
Fixed Income	-	1,058,352.90	Euro - Pending foreign exchange purchases
Fixed Income	-	1,170,623.19	Euro - Pending foreign exchange purchases
Fixed Income	-	33,472,191.54	Euro - Pending foreign exchange purchases
Fixed Income	-	825,597.41	Euro - Pending foreign exchange purchases
Fixed Income	-	1,471,836.18	Euro - Pending foreign exchange purchases
Fixed Income	-	885,840.01	Euro - Pending foreign exchange purchases
Fixed Income	-	874,886.81	Euro - Pending foreign exchange purchases
Fixed Income	-	1,150,085.94	Euro - Pending foreign exchange purchases
Fixed Income	-	1,154,193.39	Euro - Pending foreign exchange purchases
Fixed Income	-	668,145.17	Euro - Pending foreign exchange purchases
Fixed Income	-	576,412.12	Euro - Pending foreign exchange purchases
Fixed Income	-	1,122,702.94	Euro - Pending foreign exchange purchases
Fixed Income	-	1,970,206.75	Euro - Pending foreign exchange purchases
Fixed Income	-	462,772.68	Euro - Pending foreign exchange purchases
Fixed Income	-	1,125,441.24	Euro - Pending foreign exchange purchases
Fixed Income	-	1,616,966.07	Euro - Pending foreign exchange purchases
Fixed Income	-	1,916,809.90	Euro - Pending foreign exchange purchases
Fixed Income	-	947,451.75	Euro - Pending foreign exchange purchases
Fixed Income	-	1,585,475.62	Euro - Pending foreign exchange purchases
Fixed Income	-	1,048,768.85	Euro - Pending foreign exchange purchases
Fixed Income	-	14,982,607.69	Euro - Pending foreign exchange purchases
Fixed Income	-	14,983,976.84	Euro - Pending foreign exchange purchases
Fixed Income	-	1,386,461.89	Euro - Pending foreign exchange purchases
Fixed Income	-	1,607,632.29	Euro - Pending foreign exchange purchases
Fixed Income	-	43,712.60	Euro - Pending foreign exchange purchases
Fixed Income	-	96,890.43	Euro - Pending foreign exchange purchases
Fixed Income	-	125,948.99	Euro - Pending foreign exchange purchases
Fixed Income	-	1,300,907.95	Euro - Pending foreign exchange purchases
Fixed Income	-	2,375,734.37	Euro - Pending foreign exchange purchases
Fixed Income	-	18,595.40	Euro - Pending foreign exchange purchases
Fixed Income	-	451,904.61	Euro - Pending foreign exchange purchases
Fixed Income	-	(55,304.02)	Euro - Pending foreign exchange sales
Fixed Income	-	(25,268,314.94)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,298,198.71)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,503,609.90)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,293,758.27)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,799,069.79)	Euro - Pending foreign exchange sales

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(84,671.42)	Euro - Pending foreign exchange sales
Fixed Income	-	(179,548.64)	Euro - Pending foreign exchange sales
Fixed Income	-	(14,623.22)	Euro - Pending foreign exchange sales
Fixed Income	-	(115,854.30)	Euro - Pending foreign exchange sales
Fixed Income	-	(17,286.24)	Euro - Pending foreign exchange sales
Fixed Income	-	(19,057.05)	Euro - Pending foreign exchange sales
Fixed Income	-	(912.27)	Euro - Pending foreign exchange sales
Fixed Income	-	(107,026.61)	Euro - Pending foreign exchange sales
Fixed Income	-	(60,963.11)	Euro - Pending foreign exchange sales
Fixed Income	-	(57,806.95)	Euro - Pending foreign exchange sales
Fixed Income	-	(29,726,197.33)	Euro - Pending foreign exchange sales
Fixed Income	-	(877,625.11)	Euro - Pending foreign exchange sales
Fixed Income	-	(4,381,279.78)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,580,248.44)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,399,271.23)	Euro - Pending foreign exchange sales
Fixed Income	-	(549,029.12)	Euro - Pending foreign exchange sales
Fixed Income	-	(413,483.28)	Euro - Pending foreign exchange sales
Fixed Income	-	(11,447,462.57)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,081,673.43)	Euro - Pending foreign exchange sales
Fixed Income	-	(903,874.03)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,178,190.88)	Euro - Pending foreign exchange sales
Fixed Income	-	(685,142.68)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,750,152.78)	Euro - Pending foreign exchange sales
Fixed Income	-	(366,932.18)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,146,644.44)	Euro - Pending foreign exchange sales
Fixed Income	-	(327,226.83)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,012,114.11)	Euro - Pending foreign exchange sales
Fixed Income	-	(473,196.57)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,058,190.72)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,068,073.74)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,181,375.23)	Euro - Pending foreign exchange sales
Fixed Income	-	(33,475,893.78)	Euro - Pending foreign exchange sales
Fixed Income	-	(42,313,578.60)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,484,936.25)	Euro - Pending foreign exchange sales
Fixed Income	-	(621,594.07)	Euro - Pending foreign exchange sales
Fixed Income	-	(5,503,982.72)	Euro - Pending foreign exchange sales
Fixed Income	-	(273,829.99)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,042,996.02)	Euro - Pending foreign exchange sales
Fixed Income	-	(887,415.02)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,156,245.53)	Euro - Pending foreign exchange sales
Fixed Income	-	(674,091.99)	Euro - Pending foreign exchange sales
Fixed Income	-	(581,542.48)	Euro - Pending foreign exchange sales
Fixed Income	-	(342,287.48)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,124,699.09)	Euro - Pending foreign exchange sales
Fixed Income	-	(314,904.48)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,973,709.75)	Euro - Pending foreign exchange sales
Fixed Income	-	(463,595.48)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,127,442.26)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,631,357.88)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,933,870.47)	Euro - Pending foreign exchange sales
Fixed Income	-	(956,153.98)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,600,038.03)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,058,401.66)	Euro - Pending foreign exchange sales
Fixed Income	-	(14,984,525.94)	Euro - Pending foreign exchange sales
Fixed Income	-	(14,985,895.27)	Euro - Pending foreign exchange sales
Fixed Income	-	(356,037.97)	Euro - Pending foreign exchange sales
Fixed Income	-	(71,472.52)	Euro - Pending foreign exchange sales
Fixed Income	-	(58,001.52)	Euro - Pending foreign exchange sales
Fixed Income	-	(96,079.33)	Euro - Pending foreign exchange sales
Fixed Income	-	(3,512,451.47)	Euro - Pending foreign exchange sales
Fixed Income	-	(164,315.92)	Euro - Pending foreign exchange sales
Fixed Income	-	(55,143,318.13)	Euro - Pending foreign exchange sales
Fixed Income	-	(2,915,469.46)	Euro - Pending foreign exchange sales
Fixed Income	-	(6,258,194.20)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,051,705.28)	Euro - Pending foreign exchange sales
Fixed Income	-	(872,312.85)	Euro - Pending foreign exchange sales
Fixed Income	-	(755,913.17)	Euro - Pending foreign exchange sales
Fixed Income	-	(825,752.98)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,005,145.41)	Euro - Pending foreign exchange sales
Fixed Income	-	(8,677,937.99)	Euro - Pending foreign exchange sales
Fixed Income	-	(917,758.99)	Euro - Pending trade purchases
Fixed Income	-	(489,811.43)	Euro - Pending trade purchases
Fixed Income	-	(2,994,083.11)	Euro - Pending trade purchases
Fixed Income	-	(396,882.53)	Euro - Pending trade purchases
Fixed Income	-	(28,241.39)	Euro - Pending trade purchases
Fixed Income	-	65,632.94	Euro - Pending trade sales
Fixed Income	-	657,748.65	Euro - Pending trade sales
Fixed Income	-	355,884.05	Euro - Pending trade sales

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	16,874.77	Euro - Pending trade sales
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	(205)	(205.37)	Euro - Variation Margin
Fixed Income	24,398	24,398.25	Euro - Variation Margin
Fixed Income	1,550,000	1,634,058.05	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	680,000	736,768.44	EXELON GENERATION 5.6 DUE 06-15-2042
Fixed Income	750,000	812,612.25	EXELON GENERATION 5.6 DUE 06-15-2042
Fixed Income	500,000	565,729.00	EXPEDIA INC DEL 5.95 DUE 08-15-2020
Fixed Income	85,000	90,014.32	EXPORT IMPORT BK KOREA NT 3.75% DUE 10-20-2016 REG
Fixed Income	500,000	513,670.50	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG
Fixed Income	1,900,000	1,951,947.90	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG
Fixed Income	1,130,000	1,125,274.34	EXPRESS SCRIPTS 2.25% DUE 06-15-2019
Fixed Income	1,240,000	1,241,299.52	EXXON MOBIL CORP .921 DUE 03-15-2017
Fixed Income	34,561	38,877.42	F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG
Fixed Income	160,000	179,246.40	FAIRFAX CNTY VA 4.8% 10-01-2024 BEO TAXABLE
Fixed Income	500,000	502,518.00	FANNIE MAE 1.125 DUE 04-27-2017
Fixed Income	1,550,000	1,743,131.55	FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053
Fixed Income	3,200,000	3,199,680.00	FED HOME LN MTG .055% DUE 09-26-2014
Fixed Income	300,000	299,970.00	FED HOME LN MTG .055% DUE 09-26-2014
Fixed Income	250,000	247,742.50	FED NATL MORT ASSC 0.9 DUE 11-07-2017
Fixed Income	1,572,633	1,703,892.87	FED NATL MTG ASSN GTD MTG POOL #AJ0764 4.5 09-01-2041
Fixed Income	720,000	696,808.80	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.46 11-19-2019
Fixed Income	250,000	250,017.00	FEDERAL HOME LN BKS .375 02-19-2016 REG
Fixed Income	3,560,000	3,597,323.04	FEDERAL HOME LN BKS CONS BD DTD 1.625 DUE 03-27-2017 REG
Fixed Income	2,150,000	2,118,592.80	FEDERAL HOME LN BKS STEP-UP 05-26-2028
Fixed Income	500,000	501,654.50	FEDERAL HOME LN BKS TRANCHE 1 DUE 06-21-2017 REG
Fixed Income	500,000	492,519.00	FEDERAL HOME LN MTG CORP .75 01-12-2018
Fixed Income	500,000	500,307.00	FEDERAL HOME LN MTG CORP 1 07-28-2017
Fixed Income	400,000	391,428.00	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	560,000	547,999.20	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	450,000	440,356.50	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	2,000,000	1,957,140.00	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	215,000	210,392.55	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	100,000	99,963.00	FEDERAL HOME LN MTG CORP .5 05-27-2016
Fixed Income	500,000	503,252.00	FEDERAL HOME LN MTG CORP .875 10-14-2016
Fixed Income	100,000	98,572.30	FEDERAL HOME LN MTG CORP .875 DUE 03-07-2018
Fixed Income	300,000	299,381.40	FEDERAL HOME LN MTG CORP 1 09-29-2017
Fixed Income	1,360,000	1,322,880.16	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	1,400,000	1,361,788.40	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	250,000	243,176.50	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	320,000	297,145.60	FEDERAL HOME LN MTG CORP 2.9 08-13-2027
Fixed Income	101,537	106,193.31	FEDERAL HOME LN MTG CORP 3918 CS FLTG 9-15-2041
Fixed Income	2,300,000	2,298,997.20	FEDERAL HOME LN MTG CORP DISC NT DUE 01-13-2015
Fixed Income	167,455	186,655.59	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-2040
Fixed Income	260,471	276,312.71	FEDERAL HOME LN MTG CORP GOLD Q04032 4 DUE 10-01-2041
Fixed Income	529,714	573,897.86	FEDERAL HOME LN MTG CORP PARTN Q02640 4.5 DUE 08-01-2041
Fixed Income	58,914	63,948.06	FEDERAL HOME LN MTG CORP POOL #A2-2005 4.5% 05-01-2034 BEO
Fixed Income	30,223	33,688.22	FEDERAL HOME LN MTG CORP POOL #A3-6843 5.5% 08-01-2035 BEO
Fixed Income	178,601	199,593.35	FEDERAL HOME LN MTG CORP POOL #A4-1754 5.5% 01-01-2036 BEO
Fixed Income	227,905	254,036.91	FEDERAL HOME LN MTG CORP POOL #A4-4655 5.5% 04-01-2036 BEO
Fixed Income	207,730	230,727.61	FEDERAL HOME LN MTG CORP POOL #A6-1164 5% 04-01-2036 BEO
Fixed Income	14,268	15,789.85	FEDERAL HOME LN MTG CORP POOL #A6-2513 5% 07-01-2037 BEO
Fixed Income	55,740	62,130.88	FEDERAL HOME LN MTG CORP POOL #A6-8546 5.5% 11-01-2037 BEO
Fixed Income	27,577	30,951.53	FEDERAL HOME LN MTG CORP POOL #A6-9654 6% 12-01-2037 BEO
Fixed Income	98,990	110,340.68	FEDERAL HOME LN MTG CORP POOL #A7-0591 5.5% 12-01-2037 BEO
Fixed Income	17,473	19,336.92	FEDERAL HOME LN MTG CORP POOL #A7-3409 5% 02-01-2038 BEO
Fixed Income	770,923	853,141.71	FEDERAL HOME LN MTG CORP POOL #A7-4793 5% 03-01-2038 BEO
Fixed Income	138,766	154,677.07	FEDERAL HOME LN MTG CORP POOL #A7-6483 5.5% 04-01-2038 BEO
Fixed Income	16,232	18,093.70	FEDERAL HOME LN MTG CORP POOL #A7-7057 5.5% 05-01-2038 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	229,799	258,184.49	FEDERAL HOME LN MTG CORP POOL #A7-7079 5.5% 05-01-2038 BEO
Fixed Income	61,127	68,136.31	FEDERAL HOME LN MTG CORP POOL #A7-7808 5.5% 05-01-2038 BEO
Fixed Income	37,374	41,659.73	FEDERAL HOME LN MTG CORP POOL #A7-8623 5.5% 06-01-2038 BEO
Fixed Income	1,879	2,095.03	FEDERAL HOME LN MTG CORP POOL #A7-9596 5.5% 07-01-2038 BEO
Fixed Income	147,550	165,602.84	FEDERAL HOME LN MTG CORP POOL #A8-1614 6% 09-01-2038 BEO
Fixed Income	4,620	5,149.67	FEDERAL HOME LN MTG CORP POOL #A8-1869 5.5% 09-01-2038 BEO
Fixed Income	59,591	66,423.49	FEDERAL HOME LN MTG CORP POOL #A8-3107 5.5% 11-01-2038 BEO
Fixed Income	60,215	66,637.43	FEDERAL HOME LN MTG CORP POOL #A8-7580 5% 07-01-2039 BEO
Fixed Income	893,161	966,891.19	FEDERAL HOME LN MTG CORP POOL #A8-8353 4.5% 09-01-2039 BEO
Fixed Income	60,052	67,509.80	FEDERAL HOME LN MTG CORP POOL #A8-9879 5.5% 11-01-2039 BEO
Fixed Income	129,077	145,732.82	FEDERAL HOME LN MTG CORP POOL #A9-1947 5% 04-01-2040 BEO
Fixed Income	921,980	1,040,948.69	FEDERAL HOME LN MTG CORP POOL #A9-1947 5% 04-01-2040 BEO
Fixed Income	78,701	87,150.76	FEDERAL HOME LN MTG CORP POOL #A9-2168 5% 05-01-2040 BEO
Fixed Income	1,080,594	1,146,315.43	FEDERAL HOME LN MTG CORP POOL #A9-3359 4% 08-01-2040 BEO
Fixed Income	474,625	514,169.56	FEDERAL HOME LN MTG CORP POOL #A9-3505 4.5% 08-01-2040 BEO
Fixed Income	2,680,619	2,851,741.77	FEDERAL HOME LN MTG CORP POOL #A9-4843 4% 11-01-2040 BEO
Fixed Income	224,550	238,206.61	FEDERAL HOME LN MTG CORP POOL #A9-5085 4% 11-01-2040 BEO
Fixed Income	80,008	85,009.78	FEDERAL HOME LN MTG CORP POOL #A9-5230 4% 12-01-2040 BEO
Fixed Income	5,582,314	5,945,945.66	FEDERAL HOME LN MTG CORP POOL #A9-5820 4% 12-01-2040 BEO
Fixed Income	130,804	138,760.15	FEDERAL HOME LN MTG CORP POOL #A9-6413 4% 01-01-2041 BEO
Fixed Income	385,893	409,363.09	FEDERAL HOME LN MTG CORP POOL #A9-7040 4% 02-01-2041 BEO
Fixed Income	187,767	203,419.17	FEDERAL HOME LN MTG CORP POOL #A9-7240 4.5% 03-01-2041 BEO
Fixed Income	124,670	140,092.39	FEDERAL HOME LN MTG CORP POOL #C0-3424 6% 10-01-2039 BEO
Fixed Income	145,533	157,651.49	FEDERAL HOME LN MTG CORP POOL #C0-3490 4.5% 08-01-2040 BEO
Fixed Income	338,907	359,519.16	FEDERAL HOME LN MTG CORP POOL #C0-3531 4% 10-01-2040 BEO
Fixed Income	630,886	649,881.67	FEDERAL HOME LN MTG CORP POOL #C0-3920 3.5% 05-01-2042 BEO
Fixed Income	388,994	400,357.78	FEDERAL HOME LN MTG CORP POOL #C0-9004 3.5% 07-01-2042 BEO
Fixed Income	1,394,904	1,377,663.47	FEDERAL HOME LN MTG CORP POOL #C0-9006 3% 07-01-2042 BEO
Fixed Income	4,937,093	4,875,996.29	FEDERAL HOME LN MTG CORP POOL #C0-9029 3% 03-01-2043 BEO
Fixed Income	293,984	302,572.37	FEDERAL HOME LN MTG CORP POOL #C0-9042 3.5% 05-01-2043 BEO
Fixed Income	22,866	25,304.24	FEDERAL HOME LN MTG CORP POOL #C9-0945 5% 01-01-2026 BEO
Fixed Income	222,238	248,677.39	FEDERAL HOME LN MTG CORP POOL #C9-1030 5.5% 05-01-2027 BEO
Fixed Income	1,502,045	1,685,826.09	FEDERAL HOME LN MTG CORP POOL #C9-1065 6% 07-01-2027 BEO
Fixed Income	2,318	2,579.79	FEDERAL HOME LN MTG CORP POOL #C9-1161 5% 02-01-2028 BEO
Fixed Income	85,407	92,972.73	FEDERAL HOME LN MTG CORP POOL #C9-1261 4.5% 08-01-2029 BEO
Fixed Income	40,534	43,425.98	FEDERAL HOME LN MTG CORP POOL #E0-2696 4% 05-01-2025 BEO
Fixed Income	95,813	102,675.92	FEDERAL HOME LN MTG CORP POOL #E0-2697 4% 06-01-2025 BEO
Fixed Income	77,960	83,546.00	FEDERAL HOME LN MTG CORP POOL #E0-2783 4% 09-01-2025 BEO
Fixed Income	96,672	102,286.73	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	351,535	371,951.76	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	946,306	961,549.74	FEDERAL HOME LN MTG CORP POOL #E0-4124 2.5% 12-01-2027 BEO
Fixed Income	91,401	101,880.66	FEDERAL HOME LN MTG CORP POOL #G0-2629 5.5% 01-01-2037 BEO
Fixed Income	42,082	47,231.19	FEDERAL HOME LN MTG CORP POOL #G0-3297 6% 09-01-2037 BEO
Fixed Income	15,428	17,196.49	FEDERAL HOME LN MTG CORP POOL #G0-3432 5.5% 11-01-2037 BEO
Fixed Income	272,430	303,667.28	FEDERAL HOME LN MTG CORP POOL #G0-4219 5.5% 04-01-2038 BEO
Fixed Income	496,537	553,470.14	FEDERAL HOME LN MTG CORP POOL #G0-4222 5.5% 04-01-2038 BEO
Fixed Income	242,113	269,874.12	FEDERAL HOME LN MTG CORP POOL #G0-4305 5.5% 05-01-2038 BEO
Fixed Income	25,952	29,350.44	FEDERAL HOME LN MTG CORP POOL #G0-4346 6% 05-01-2038 BEO
Fixed Income	84,553	94,248.00	FEDERAL HOME LN MTG CORP POOL #G0-4473 5.5% 06-01-2038 BEO
Fixed Income	349,424	391,214.56	FEDERAL HOME LN MTG CORP POOL #G0-4599 5.5% 06-01-2031 BEO
Fixed Income	74,335	83,429.81	FEDERAL HOME LN MTG CORP POOL #G0-4613 6% 10-01-2037 BEO
Fixed Income	218,715	248,830.43	FEDERAL HOME LN MTG CORP POOL #G0-4614 6% 02-01-2034 BEO
Fixed Income	27,546	31,144.93	FEDERAL HOME LN MTG CORP POOL #G0-4620 6% 10-01-2036 BEO
Fixed Income	5,665	6,444.58	FEDERAL HOME LN MTG CORP POOL #G0-4621 6% 05-01-2035 BEO
Fixed Income	415,147	471,677.54	FEDERAL HOME LN MTG CORP POOL #G0-4624 6% 02-01-2033 BEO
Fixed Income	9,318	10,601.85	FEDERAL HOME LN MTG CORP POOL #G0-4625 6% 06-01-2036 BEO
Fixed Income	160,394	182,626.45	FEDERAL HOME LN MTG CORP POOL #G0-4626 6% 05-01-2031 BEO
Fixed Income	12,765	14,515.70	FEDERAL HOME LN MTG CORP POOL #G0-4627 6% 06-01-2038 BEO
Fixed Income	9,325	10,526.65	FEDERAL HOME LN MTG CORP POOL #G0-4629 6% 01-01-2029 BEO
Fixed Income	24,568	27,573.77	FEDERAL HOME LN MTG CORP POOL #G0-4674 6% 08-01-2038 BEO
Fixed Income	130,128	145,048.25	FEDERAL HOME LN MTG CORP POOL #G0-4684 5.5% 09-01-2038 BEO
Fixed Income	223,601	251,032.06	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	834,319	923,299.36	FEDERAL HOME LN MTG CORP POOL #G0-4913 5% 03-01-2038 BEO
Fixed Income	798,673	890,249.04	FEDERAL HOME LN MTG CORP POOL #G0-5179 5.5% 01-01-2039 BEO
Fixed Income	62,151	67,315.42	FEDERAL HOME LN MTG CORP POOL #G0-5535 4.5% 07-01-2039 BEO
Fixed Income	168,724	184,489.79	FEDERAL HOME LN MTG CORP POOL #G0-5562 4.5% 07-01-2039 BEO
Fixed Income	5,899	6,575.44	FEDERAL HOME LN MTG CORP POOL #G0-5842 5.5% 07-01-2039 BEO
Fixed Income	326,426	353,512.40	FEDERAL HOME LN MTG CORP POOL #G0-5937 4.5% 08-01-2040 BEO
Fixed Income	593,501	642,749.82	FEDERAL HOME LN MTG CORP POOL #G0-5937 4.5% 08-01-2040 BEO
Fixed Income	210,364	236,206.87	FEDERAL HOME LN MTG CORP POOL #G0-5940 6% 04-01-2040 BEO
Fixed Income	124,792	139,100.75	FEDERAL HOME LN MTG CORP POOL #G0-5956 5.5% 07-01-2038 BEO
Fixed Income	786,385	876,551.47	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	116,007	129,307.87	FEDERAL HOME LN MTG CORP POOL #G0-6172 5.5% 12-01-2038 BEO
Fixed Income	1,545,687	1,687,736.12	FEDERAL HOME LN MTG CORP POOL #G0-6620 4.5% 07-01-2041 BEO
Fixed Income	475,140	504,037.63	FEDERAL HOME LN MTG CORP POOL #G0-6935 4% 12-01-2039 BEO
Fixed Income	891,423	945,638.86	FEDERAL HOME LN MTG CORP POOL #G0-6955 4% 03-01-2042 BEO
Fixed Income	325,438	345,231.12	FEDERAL HOME LN MTG CORP POOL #G0-6970 4% 06-01-2041 BEO
Fixed Income	144,813	160,617.84	FEDERAL HOME LN MTG CORP POOL #G0-7020 5% 11-01-2036 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	226,855	240,652.19	FEDERAL HOME LN MTG CORP POOL #G0-7083 4% 07-01-2042 BEO
Fixed Income	104,725	111,094.45	FEDERAL HOME LN MTG CORP POOL #G0-7155 4% 10-01-2042 BEO
Fixed Income	799,354	848,130.39	FEDERAL HOME LN MTG CORP POOL #G0-7559 4% 11-01-2043 BEO
Fixed Income	343,034	363,897.54	FEDERAL HOME LN MTG CORP POOL #G0-7560 4% 11-01-2043 BEO
Fixed Income	3,528,352	3,742,946.11	FEDERAL HOME LN MTG CORP POOL #G0-7560 4% 11-01-2043 BEO
Fixed Income	161,798	166,524.83	FEDERAL HOME LN MTG CORP POOL #G0-8469 3.5% 12-01-2041 BEO
Fixed Income	1,619,085	1,666,384.61	FEDERAL HOME LN MTG CORP POOL #G0-8479 3.5% 03-01-2042 BEO
Fixed Income	1,356,537	1,339,756.79	FEDERAL HOME LN MTG CORP POOL #G0-8525 3% 05-01-2043 BEO
Fixed Income	948,627	936,892.86	FEDERAL HOME LN MTG CORP POOL #G0-8525 3% 05-01-2043 BEO
Fixed Income	1,045,635	1,032,692.00	FEDERAL HOME LN MTG CORP POOL #G0-8537 3% 07-01-2043 BEO
Fixed Income	581,497	598,485.02	FEDERAL HOME LN MTG CORP POOL #G0-8554 3.5% 10-01-2043 BEO
Fixed Income	6,008,804	6,184,345.23	FEDERAL HOME LN MTG CORP POOL #G0-8554 3.5% 10-01-2043 BEO
Fixed Income	2,439,426	2,510,681.71	FEDERAL HOME LN MTG CORP POOL #G0-8557 3.5% 11-01-2043 BEO
Fixed Income	1,959,829	2,017,075.79	FEDERAL HOME LN MTG CORP POOL #G08562 3.5% 01-01-2044 BEO
Fixed Income	247,263	262,302.23	FEDERAL HOME LN MTG CORP POOL #G0-8577 4% 03-01-2044 BEO
Fixed Income	2,912,755	3,089,920.35	FEDERAL HOME LN MTG CORP POOL #G0-8577 4% 03-01-2044 BEO
Fixed Income	3,902,794	4,016,810.40	FEDERAL HOME LN MTG CORP POOL #G0-8585 3.5% 05-01-2044 BEO
Fixed Income	7,620,074	8,083,557.42	FEDERAL HOME LN MTG CORP POOL #G0-8588 4% 05-01-2044 BEO
Fixed Income	82,753	87,755.11	FEDERAL HOME LN MTG CORP POOL #G1-1630 3.5% 06-01-2019 BEO
Fixed Income	97,489	103,592.86	FEDERAL HOME LN MTG CORP POOL #G1-1720 4.5% 08-01-2020 BEO
Fixed Income	170,624	186,184.50	FEDERAL HOME LN MTG CORP POOL #G1-2312 6% 09-01-2021 BEO
Fixed Income	42,829	44,678.93	FEDERAL HOME LN MTG CORP POOL #G1-2376 6.5% 06-01-2017 BEO
Fixed Income	182,980	199,795.81	FEDERAL HOME LN MTG CORP POOL #G1-2393 5.5% 10-01-2021 BEO
Fixed Income	339,211	371,860.38	FEDERAL HOME LN MTG CORP POOL #G1-2978 5.5% 12-01-2022 BEO
Fixed Income	22,286	24,430.97	FEDERAL HOME LN MTG CORP POOL #G1-3145 5.5% 04-01-2023 BEO
Fixed Income	556,329	609,836.62	FEDERAL HOME LN MTG CORP POOL #G1-3173 5.5% 05-01-2023 BEO
Fixed Income	111,659	122,398.67	FEDERAL HOME LN MTG CORP POOL #G1-3173 5.5% 05-01-2023 BEO
Fixed Income	1,068,027	1,169,692.02	FEDERAL HOME LN MTG CORP POOL #G1-3245 5.5% 08-01-2023 BEO
Fixed Income	1,267,741	1,380,760.09	FEDERAL HOME LN MTG CORP POOL #G13586 5%04-01-2024 BEO
Fixed Income	50,685	53,932.77	FEDERAL HOME LN MTG CORP POOL #G1-3596 4% 07-01-2024 BEO
Fixed Income	877,860	952,460.45	FEDERAL HOME LN MTG CORP POOL #G1-3748 5% 12-01-2024 BEO
Fixed Income	844,049	910,391.41	FEDERAL HOME LN MTG CORP POOL #G1-4183 5% 07-01-2025 BEO
Fixed Income	151,146	163,026.13	FEDERAL HOME LN MTG CORP POOL #G1-4183 5% 07-01-2025 BEO
Fixed Income	85,781	92,669.07	FEDERAL HOME LN MTG CORP POOL #G1-4552 5% 06-01-2026 BEO
Fixed Income	154,785	167,205.13	FEDERAL HOME LN MTG CORP POOL #G1-4616 5% 06-01-2026 BEO
Fixed Income	1,143,366	1,233,566.42	FEDERAL HOME LN MTG CORP POOL #G1-4699 5% 06-01-2026 BEO
Fixed Income	76,170	81,625.56	FEDERAL HOME LN MTG CORP POOL #G1-8351 4% 06-01-2025 BEO
Fixed Income	1,610,627	1,636,572.22	FEDERAL HOME LN MTG CORP POOL #G18472 2.5% 07-01-2028 BEO
Fixed Income	4,440,306	4,608,100.30	FEDERAL HOME LN MTG CORP POOL #G1-8492 3% 01-01-2029 BEO
Fixed Income	1,924,217	2,038,650.21	FEDERAL HOME LN MTG CORP POOL #G1-8498 3.5% 01-01-2029 BEO
Fixed Income	682,423	767,104.48	FEDERAL HOME LN MTG CORP POOL #G3-0341 6% 08-01-2026 BEO
Fixed Income	1,215,413	1,374,705.45	FEDERAL HOME LN MTG CORP POOL #G3-0473 6.5% 11-01-2028 BEO
Fixed Income	726,487	740,450.03	FEDERAL HOME LN MTG CORP POOL #G3-0615 3% 12-01-2032 BEO
Fixed Income	496,898	528,733.84	FEDERAL HOME LN MTG CORP POOL #J0-9786 4% 06-01-2024 BEO
Fixed Income	120,686	130,113.91	FEDERAL HOME LN MTG CORP POOL #J1-1562 4.5% 01-01-2025 BEO
Fixed Income	300,443	318,463.98	FEDERAL HOME LN MTG CORP POOL #J1-3583 3.5% 11-01-2025 BEO
Fixed Income	62,462	66,209.81	FEDERAL HOME LN MTG CORP POOL #J1-3606 3.5% 11-01-2025 BEO
Fixed Income	162,745	174,407.63	FEDERAL HOME LN MTG CORP POOL #J1-4450 4% 02-01-2026 BEO
Fixed Income	303,373	320,992.90	FEDERAL HOME LN MTG CORP POOL #J1-5723 3.5% 06-01-2026 BEO
Fixed Income	80,890	83,946.38	FEDERAL HOME LN MTG CORP POOL #J1-7270 3% 11-01-2026 BEO
Fixed Income	892	895.80	FEDERAL HOME LN MTG CORP POOL #P6-0086 6.5% 11-01-2014 BEO
Fixed Income	267,079	283,322.77	FEDERAL HOME LN MTG CORP POOL #Q0-4674 4% 12-01-2041 BEO
Fixed Income	1,146,586	1,216,321.54	FEDERAL HOME LN MTG CORP POOL #Q0-4971 4% 12-01-2041 BEO
Fixed Income	551,009	567,104.28	FEDERAL HOME LN MTG CORP POOL #Q0-8903 3.5% 06-01-2042 BEO
Fixed Income	298,248.45	298,248.45	FEDERAL HOME LN MTG CORP POOL #Q0-9896 3.5% 08-01-2042 BEO
Fixed Income	376,589	387,589.14	FEDERAL HOME LN MTG CORP POOL #Q1-1348 3.5% 09-01-2042 BEO
Fixed Income	540,846	556,644.03	FEDERAL HOME LN MTG CORP POOL #Q1-1348 3.5% 09-01-2042 BEO
Fixed Income	469,909	484,645.54	FEDERAL HOME LN MTG CORP POOL #Q1-5965 3.5% 02-01-2043 BEO
Fixed Income	391,257	415,053.60	FEDERAL HOME LN MTG CORP POOL #Q1-6909 4% 04-01-2043 BEO
Fixed Income	276,079	284,143.08	FEDERAL HOME LN MTG CORP POOL #Q1-8524 3.5% 05-01-2043 BEO
Fixed Income	626,214	664,300.51	FEDERAL HOME LN MTG CORP POOL #Q1-9607 4% 07-01-2043 BEO
Fixed Income	78,957	83,759.42	FEDERAL HOME LN MTG CORP POOL #Q2-0680 4% 10-01-2043 BEO
Fixed Income	235,429	242,812.12	FEDERAL HOME LN MTG CORP POOL #Q20857 3.5% 08-01-2043 BEO
Fixed Income	1,082,673	1,148,759.48	FEDERAL HOME LN MTG CORP POOL #Q2-2877 4% 11-01-2043 BEO
Fixed Income	1,822,728	1,779,930.21	FEDERAL HOME LN MTG CORP POOL #S0-6179 3% 09-15-2042 BEO
Fixed Income	277,220	285,190.58	FEDERAL HOME LN MTG CORP POOL #U7-9019 3% 07-01-2028 BEO
Fixed Income	86,672	93,905.03	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0202 4.5% 12-01-2040 BEO
Fixed Income	332,618	353,496.08	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0573 4% 12-01-2040 BEO
Fixed Income	170,284	180,685.41	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO
Fixed Income	2,353,441	2,501,166.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3645 4% 02-01-2041 BEO
Fixed Income	155,312	165,061.28	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	673,020	715,265.58	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	513,453	545,682.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5695 4% 02-01-2041 BEO
Fixed Income	1,357,111	1,470,836.78	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9055 4.5% 04-01-2041 BEO
Fixed Income	399,544	432,883.52	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9719 4.5% 04-01-2041 BEO
Fixed Income	75,547	80,161.87	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9914 3.5% 04-01-2026 BEO
Fixed Income	258,381	279,942.87	FEDERAL NATL MTG ASSN GTD MTG POOL #AI0314 4.5% 08-01-2041 BEO
Fixed Income	268,047	290,520.29	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1007 4.5% 05-01-2041 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	78,035	87,656.69	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4261 5% 06-01-2041 BEO
Fixed Income	413,642	448,160.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8193 4.5% 08-01-2041 BEO
Fixed Income	402,006	435,553.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8194 4.5% 08-01-2041 BEO
Fixed Income	131,207	146,317.26	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8487 5% 07-01-2041 BEO
Fixed Income	545,592	580,471.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	73,765	83,654.19	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	2,801,099	2,972,195.27	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1441 3.5% 09-01-2026 BEO
Fixed Income	247,381	270,422.49	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO
Fixed Income	918,845	1,004,426.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO
Fixed Income	181,935	193,478.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	727,739	773,914.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	360,664	371,840.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6346 3.5% 12-01-2041 BEO
Fixed Income	2,818,824	2,906,165.20	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7680 3.5% 12-01-2041 BEO
Fixed Income	1,306,188	1,389,261.13	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7689 4% 12-01-2041 BEO
Fixed Income	315,475	325,251.22	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9278 3.5% 12-01-2041 BEO
Fixed Income	133,611	138,960.37	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9837 3% 12-01-2026 BEO
Fixed Income	501,358	521,432.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3264 3% 02-01-2027 BEO
Fixed Income	346,138	356,864.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AK5699 3.5% 03-01-2042 BEO
Fixed Income	353,721	364,683.03	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6568 3.5% 04-01-2042 BEO
Fixed Income	3,136,859	3,102,507.16	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO
Fixed Income	1,508,081	1,604,070.81	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO
Fixed Income	605,765	624,537.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6846 3.5% 04-01-2042 BEO
Fixed Income	2,036,329	2,099,424.37	FEDERAL NATL MTG ASSN GTD MTG POOL #AK7497 3.5% 04-01-2042 BEO
Fixed Income	559,264	581,656.51	FEDERAL NATL MTG ASSN GTD MTG POOL #AK9743 3% 04-01-2027 BEO
Fixed Income	279,967	303,333.15	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	2,333,057	2,527,776.16	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	2,330,340	2,479,947.69	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	311,171	337,221.86	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	166,217	180,132.51	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	2,463,507	2,669,752.15	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	456,140	485,242.09	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0245 4% 04-01-2041 BEO
Fixed Income	1,187,029	1,287,713.21	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0297 5% 05-01-2026 BEO
Fixed Income	1,173,521	1,277,611.83	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0299 5% 09-01-2025 BEO
Fixed Income	1,622,340	1,797,696.72	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0600 4.3% DUE 07-01-2021 BEO
Fixed Income	4,120,523	4,581,032.26	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0657 5% 08-01-2041 BEO
Fixed Income	369,858	393,410.65	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0791 4% 02-01-2041 BEO
Fixed Income	1,101,854	1,240,081.70	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	215,920	233,938.57	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1319 4.5% 10-01-2041 BEO
Fixed Income	1,058,051	1,146,599.52	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1410 4.5% DUE 12-01-2041 BEO
Fixed Income	382,362	406,883.16	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	3,211,843	3,417,818.57	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	39,897	42,738.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO
Fixed Income	2,260,233	2,369,086.29	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1983 3.156% DUE 05-01-2022 BEO
Fixed Income	2,110,528	2,175,933.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2301 3.5% 08-01-2042 BEO
Fixed Income	1,845,991	1,846,396.70	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2602 2.646% DUE 10-01-2022 BEO
Fixed Income	322,924	360,438.61	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2627 5% 07-01-2037 BEO
Fixed Income	1,608,982	1,606,648.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2965 2.666% DUE 12-01-2022 BEO
Fixed Income	1,118,012	1,219,403.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3484 4.5% 10-01-2042 BEO
Fixed Income	200,292	212,882.41	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3647 4% 12-01-2042 BEO
Fixed Income	504,676	520,316.41	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3714 3.5% 01-01-2043 BEO
Fixed Income	802,440	869,419.17	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4029 4.5% 04-01-2042 BEO
Fixed Income	919,788	909,173.30	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4042 2% 08-01-2028 BEO
Fixed Income	1,004,518	1,085,593.06	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4576 5% 09-01-2025 BEO
Fixed Income	1,626,963	1,754,761.31	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4640 5% 06-01-2026 BEO
Fixed Income	134,929	135,794.37	FEDERAL NATL MTG ASSN GTD REMIC PASS THRU SER 2012-2 CL MB 1.75 02-25-2022
Fixed Income	1,325,000	1,189,842.05	FEDEX CORP 3.875% DUE 08-01-2042
Fixed Income	500,000	498,170.00	FFCB .45 07-12-2016
Fixed Income	250,000	294,886.75	FFCB DTD 11/15/2007 5.15 11-15-2019
Fixed Income	19,126	18,849.65	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	9,260,000	9,362,424.86	FHLB 1.625 04-28-2017
Fixed Income	670,000	677,410.87	FHLB 1.625 04-28-2017
Fixed Income	380,000	428,722.84	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	420,000	473,851.56	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	350,000	410,256.00	FHLB BD 5.375 05-15-2019
Fixed Income	1,825,000	2,335,056.48	FHLB BD 5.5 07-15-2036
Fixed Income	10,000,000	9,996,774.40	FHLB DISC NT 10-31-2014
Fixed Income	2,180,000	2,379,644.40	FHLB PREASSIGN 00198 5.375 05-18-2016
Fixed Income	150,000	167,002.50	FHLB PREASSIGN 00358 4.875 05-17-2017
Fixed Income	2,745,000	3,016,269.14	FHLB SUB NT 5.625 06-13-2016
Fixed Income	135,000	148,341.10	FHLB SUB NT 5.625 06-13-2016
Fixed Income	500,000	549,411.50	FHLB SUB NT 5.625 06-13-2016
Fixed Income	690,000	758,187.87	FHLB SUB NT 5.625 06-13-2016
Fixed Income	700,000	679,857.50	FHLMC 1.25 10-02-2019
Fixed Income	500,000	485,612.50	FHLMC 1.25 10-02-2019
Fixed Income	(1,000,000)	(1,124,063.00)	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL
Fixed Income	1,400,000	1,396,005.64	FHLMC DISC NT 04-22-2015 MATURES 04/22/15
Fixed Income	1,800,000	1,799,308.15	FHLMC DISC NT 11-24-2014 0 DISC NTS 24/11/2014 USD
Fixed Income	667,430	686,925.86	FHLMC GOLD 3.5% MTG BDS 01/09/42 USD1000Q1-1220 3.5 09-01-2042

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	234,748	267,903.84	FHLMC GOLD A3-3262 5.5 02-01-2035
Fixed Income	96,328	107,372.66	FHLMC GOLD A6-0048 5.5 05-01-2037
Fixed Income	7,829	8,795.64	FHLMC GOLD A8-2320 5.5 10-01-2038
Fixed Income	754,812	800,719.19	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	15,226	15,787.25	FHLMC GOLD E8-4467 6 07-01-2016
Fixed Income	6,739	6,936.41	FHLMC GOLD E8-4717 6 07-01-2016
Fixed Income	8,716	8,992.75	FHLMC GOLD E8-5131 6 09-01-2016
Fixed Income	1,120,802	1,278,487.32	FHLMC GOLD G0-2955 5.5 03-01-2037
Fixed Income	140,490	157,422.77	FHLMC GOLD G0-3204 5.5 11-01-2035
Fixed Income	38,414	43,113.43	FHLMC GOLD G0-8222 6 09-01-2037
Fixed Income	121,220	134,148.51	FHLMC GOLD G0-8345 5 05-01-2039
Fixed Income	3,947,346	4,062,663.40	FHLMC GOLD G0-8572 3.5 02-01-2044
Fixed Income	136,020	144,890.71	FHLMC GOLD G1-1707 6 03-01-2020
Fixed Income	1,016,187	1,109,442.51	FHLMC GOLD G1-2548 5.5 01-01-2022
Fixed Income	215,734	233,430.54	FHLMC GOLD G1-2832 5 10-01-2022
Fixed Income	361,743	393,969.56	FHLMC GOLD G1-3174 5 06-01-2023
Fixed Income	45,143	49,269.11	FHLMC GOLD G1-3647 6 01-01-2024
Fixed Income	227,196	247,409.74	FHLMC GOLD G1-4094 5 07-01-2025
Fixed Income	69,850	75,826.90	FHLMC GOLD G3-0203 7 07-01-2021
Fixed Income	13,767	15,631.04	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	150,765	157,302.00	FHLMC GOLD J1-7680 3 02-01-2022
Fixed Income	4,255,542	4,209,454.34	FHLMC GOLD POL#V80006 3 04-01-2043
Fixed Income	17,601	18,683.93	FHLMC GOLD POOL # G1-3091 5 06-01-2018
Fixed Income	331,753	351,930.74	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	608,215	645,206.37	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	9,849,255	11,126,309.31	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	465,294	504,109.13	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	1,171,482	1,269,206.65	FHLMC GOLD Q0-2173 4.5 07-01-2041
Fixed Income	365,271	387,486.76	FHLMC GOLD Q0-4550 4 11-01-2041
Fixed Income	639,490	678,537.15	FHLMC GOLD Q05807 4 01-01-2042
Fixed Income	314,205	323,382.82	FHLMC GOLD Q1-2117 3.5 10-01-2042
Fixed Income	453,614	448,842.45	FHLMC GOLD Q12934 3 11-01-2042
Fixed Income	423,005	435,593.43	FHLMC GOLD Q17389 3.5 04-01-2043
Fixed Income	423,545	435,916.43	FHLMC GOLD Q18305 3.5 05-01-2043
Fixed Income	1,905,491	1,961,149.98	FHLMC GOLD Q2-0332 3.5 07-01-2043
Fixed Income	481,910	495,986.41	FHLMC GOLD Q2-0860 3.5 08-01-2043
Fixed Income	1,645,000	1,690,880.70	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	3,855,000	4,083,890.63	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	4,660,000	5,043,438.78	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES JULY
Fixed Income	575,881	610,906.06	FHLMC GOLD Z4-0047 4 10-01-2041
Fixed Income	200,000	275,828.60	FHLMC MTN 6.25 07-15-2032
Fixed Income	670,000	688,406.24	FHLMC MULTICLASS 2.873% 25/12/2021 2.87312-25-2021
Fixed Income	61,407	63,331.71	FHLMC MULTICLASS MTG PARTN CTFS GTD SER 3904 CL-SJ FLTG RT 08-15-2041
Fixed Income	296,156	333,519.25	FHLMC MULTICLASS PREASSIGN 00059 6.5 07-15-2036
Fixed Income	1,588,131	1,632,147.47	FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035
Fixed Income	128,245	145,927.41	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	236,841	231,467.87	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031
Fixed Income	136,488	139,331.27	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	1,437	1,578.75	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	17,932	20,126.03	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	43,228	48,828.99	FHLMC MULTICLASS SER 2306 CL PL 6 04-15-2031
Fixed Income	32,424	35,046.17	FHLMC MULTICLASS SER 2355 CL AE 6 09-15-2031
Fixed Income	362,453	398,178.10	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	797,395	875,990.68	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	97,928	107,061.84	FHLMC MULTICLASS SER 2419 CL ZD 5.5 03-15-2017
Fixed Income	47,724	53,742.21	FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032
Fixed Income	287,644	287,847.81	FHLMC MULTICLASS SER 3311 CL FN 05-15-2037
Fixed Income	995,619	1,003,712.69	FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037
Fixed Income	83,976	87,323.65	FHLMC MULTICLASS SER 3619 CL EB 3.5 05-15-2024
Fixed Income	38,993	39,697.56	FHLMC MULTICLASS SER 3636 CL WB 4 08-15-2027
Fixed Income	28,444	29,413.80	FHLMC MULTICLASS SER 3687 CL JA 4.5% 08-15-2039
Fixed Income	151,266	157,233.93	FHLMC MULTICLASS SER 3777 CL EA 4.5 03-15-2028
Fixed Income	80,101	86,046.39	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	14,927	14,868.82	FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG
Fixed Income	103,906	107,756.23	FHLMC MULTICLASS SER 3829 CL CA 4 08-15-2024
Fixed Income	137,912	143,227.10	FHLMC MULTICLASS SER 3855 CL HJ 3 02-15-2026
Fixed Income	47,975	49,680.75	FHLMC MULTICLASS SER 3986 CL P 4 03-15-2039
Fixed Income	138,909	136,224.36	FHLMC MULTICLASS SER 3996 CL BA 1.5 02-15-2027
Fixed Income	300,000	280,050.30	FHLMC MULTICLASS SER 4238 CL UY 3 DUE 08-15-2033 REG
Fixed Income	591,661	586,039.75	FHLMC MULTICLASS SER K021 CL A1 1.603 DUE 01-25-2022 BEO
Fixed Income	276,846	281,669.35	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG
Fixed Income	500,000	530,472.50	FHLMC NT 4.75 11-17-2015
Fixed Income	6,295,000	6,678,648.77	FHLMC NT 4.75 11-17-2015
Fixed Income	250,000	275,402.50	FHLMC NT 5.125 10-18-2016
Fixed Income	39,233	41,171.81	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	33,738	36,052.47	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	22,378	23,300.81	FHLMC POOL #78-7239 ADJ RT 07-01-2030
Fixed Income	380,000	430,667.30	FHLMC PREASSIGN 00025 5.125 11-17-2017

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	250,000	284,005.25	FHLMC PREASSIGN 00038 4.875 06-13-2018
Fixed Income	300,000	329,702.70	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	250,000	274,752.25	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	4,627,000	5,085,114.64	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	6,500,000	6,741,865.00	FHLMC PREASSIGN 00066 2.5 05-27-2016
Fixed Income	500,000	499,016.00	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	68,846	71,939.46	FHLMC SER 3857 CL YA 4 12-15-2037
Fixed Income	1,250,000	914,882.50	FIELDSTONE MTG FLTG RT .642% DUE 12-25-2035
Fixed Income	575,000	630,320.75	FIFTH 3RD BANCORP 5.45% DUE 01-15-2017
Fixed Income	1,310,000	1,327,011.66	FIFTH THIRD BK 2.375 04-25-2019
Fixed Income	505,000	441,370.00	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2007 REG
Fixed Income	100,000	99,164.40	FIRSTENERGY OH 1.726% DUE 01-18-2022
Fixed Income	715,000	719,164.16	FISERV INC 3.5 DUE 10-01-2022
Fixed Income	130,000	173,890.86	FLORIDA PWR CORP 6.4% DUE 06-15-2038
Fixed Income	5,000	5,623.90	FLORIDA ST DEPT ENVIRONMENTAL PROTN REV 7.045% 07-01-2029 BEO TAXABLE
Fixed Income	210,000	236,726.70	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE
Fixed Income	135,000	133,694.28	FMC TECHNOLOGIES 3.45 DUE 10-01-2022
Fixed Income	7,508,000	7,508,160.00	FNMA .375 DUE 12-21-2015
Fixed Income	250,000	249,977.50	FNMA .48 11-25-2015
Fixed Income	500,000	497,145.00	FNMA .75 DUE 03-06-2017
Fixed Income	400,000	394,531.20	FNMA .875 02-08-2018
Fixed Income	100,000	99,445.10	FNMA .875 08-28-2017
Fixed Income	500,000	497,225.50	FNMA .875 08-28-2017
Fixed Income	3,200,000	3,176,518.40	FNMA .875 10-26-2017
Fixed Income	100,000	99,248.10	FNMA .875 12-20-2017
Fixed Income	100,000	101,890.00	FNMA 1.875 DUE 09-09-2015
Fixed Income	(1,000,000)	(1,062,490.00)	FNMA 15 YEARS SINGLE FAMILY MTG 6 SETTLES JUL
Fixed Income	100,000	102,048.00	FNMA 2 09-21-2015
Fixed Income	250,000	236,980.00	FNMA 2.2 10-25-2022
Fixed Income	650,000	665,229.50	FNMA 2.375 DUE 07-28-2015
Fixed Income	791,261	866,941.39	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	238,152	238,793.41	FNMA 2005-79 CL-NF FLTG DUE 09-25-2035
Fixed Income	220,000	236,320.48	FNMA 2011-M1 A2 3.60700011253 06-25-2021
Fixed Income	6,000,000	6,717,390.00	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	200,000	292,347.20	FNMA 7.125 01-15-2030
Fixed Income	200,000	295,022.20	FNMA 7.25 05-15-2030
Fixed Income	100,000	98,321.60	FNMA BD .875 05-21-2018
Fixed Income	305,000	268,023.63	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	50,000,000	49,992,700.00	FNMA DISC NT 10-14-2014 0% DISC NTS 14/10/2014 USD
Fixed Income	4,300,000	4,299,041.10	FNMA DISC NT 11-12-2014 0 DISC NTS 12/11/2014 USD
Fixed Income	14,700,000	14,696,589.60	FNMA DISC NT 11-17-2014 0 DISC NTS 17/11/2014 USD
Fixed Income	5,400,000	5,398,747.20	FNMA DISC NT 11-17-2014 0 DISC NTS 17/11/2014 USD
Fixed Income	300,000	299,846.11	FNMA DISC NT 12-24-2014 0% DISC NTS 24/12/2014 USD
Fixed Income	300,000	299,846.11	FNMA DISC NT 12-24-2014 0% DISC NTS 24/12/2014 USD
Fixed Income	260,000	369,236.14	FNMA DTD 11/03/2000 6.625 11-15-2030
Fixed Income	250,000	250,509.00	FNMA DTD 3/28/2013 1.125 DUE 03-28-2018 REG
Fixed Income	1,300,000	1,302,646.80	FNMA DTD 3/28/2013 1.125 DUE 03-28-2018 REG
Fixed Income	300,000	334,783.50	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	6,745,000	7,527,049.02	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	347,015	373,576.06	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	2,614,241	2,819,960.85	FNMA FNMA 3.726 06-25-2021
Fixed Income	16,633	16,809.10	FNMA FNMA 4 03-25-2038
Fixed Income	126,896	126,692.14	FNMA FR CMO 2007- 27 CL FA FLTG RT DUE 04-25-2037
Fixed Income	376,579	376,093.53	FNMA FR CMO 25/07/37 USD 07-25-2037
Fixed Income	6,320,000	6,940,263.76	FNMA MTN 5.375 07-15-2016
Fixed Income	500,000	526,307.50	FNMA NT 4.375 10-15-2015
Fixed Income	128,465	144,156.95	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	152,934	171,615.43	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	166,491	188,043.59	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	569,671	633,662.17	FNMA POOL #190377 5% 11-01-2036 BEO
Fixed Income	5,239	5,928.19	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	5,760	6,478.36	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	46,104	51,983.71	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	49,716	55,947.95	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	114,300	129,516.36	FNMA POOL #255412 6% 10-01-2034 BEO
Fixed Income	861,582	957,391.13	FNMA POOL #255894 5% DUE 10-01-2025 REG
Fixed Income	12,265	13,014.52	FNMA POOL #256791 4.5% 06-01-2017 BEO
Fixed Income	21,821	24,412.81	FNMA POOL #257041 5.5% 01-01-2038 BEO
Fixed Income	660,614	741,473.02	FNMA POOL #257047 5.5% DUE 10-01-2027 REG
Fixed Income	153,546	170,620.58	FNMA POOL #257130 5% 03-01-2038 BEO
Fixed Income	321,373	357,110.83	FNMA POOL #257132 5% 03-01-2028 BEO
Fixed Income	107,935	117,684.36	FNMA POOL #257234 5% DUE 06-01-2023 REG
Fixed Income	67,692	76,011.17	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	221,443	247,747.85	FNMA POOL #257499 5.5% 12-01-2028 BEO
Fixed Income	31,714	35,296.56	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	356,796	378,560.16	FNMA POOL #310097 5% 10-01-2020 BEO
Fixed Income	159,181	168,045.80	FNMA POOL #466020 3.31% DUE 03-01-2018 BEO
Fixed Income	142,524	152,315.70	FNMA POOL #467253 3.64% DUE 02-01-2018 BEO



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	300,000	324,315.00	FNMA POOL #468123 3.84% DUE 05-01-2018 BEO
Fixed Income	6,440	7,335.13	FNMA POOL #555417 6% 05-01-2033 BEO
Fixed Income	37,672	42,730.85	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	77,787	88,063.05	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	43,964	45,504.03	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	483,920	501,060.59	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	440,965	456,072.02	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	19,265	21,569.00	FNMA POOL #649900 5.5% DUE 06-01-2032 REG
Fixed Income	123,728	143,533.10	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	6,290	7,036.84	FNMA POOL #657563 5.5% 10-01-2032 BEO
Fixed Income	121,088	135,472.20	FNMA POOL #663501 5.5% 10-01-2032 BEO
Fixed Income	57,385	64,223.86	FNMA POOL #670499 5.5% 11-01-2032 BEO
Fixed Income	216,442	241,688.30	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	378,649	422,848.10	FNMA POOL #725231 5% 02-01-2034 BEO
Fixed Income	65,298	69,672.78	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	34,995	39,356.49	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	1,892	2,143.87	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	31,929	34,121.10	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	175,071	185,964.00	FNMA POOL #735057 4.5% 01-01-2019 BEO
Fixed Income	121,031	134,781.23	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	504,418	561,725.12	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	368,853	391,401.13	FNMA POOL #735426 5% 03-01-2020 BEO
Fixed Income	177,311	197,452.64	FNMA POOL #735591 5% DUE 06-01-2035 REG
Fixed Income	304,700	339,603.80	FNMA POOL #735667 5% DUE 07-01-2035 BEO
Fixed Income	1,478,632	1,646,289.16	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	131,674	146,603.94	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	356,083	396,133.11	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	304,736	341,995.91	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	87,873	97,778.75	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	249,725	280,283.58	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	206,188	229,538.36	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	463,354	515,398.34	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	213,324	237,284.56	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	321,699	360,814.27	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	56,910	63,261.77	FNMA POOL #745581 5% DUE 05-01-2036 REG
Fixed Income	75,258	83,671.94	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	11,447	12,170.49	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	130,219	139,277.03	FNMA POOL #764388 3.884% DUE 03-01-2034 BEO
Fixed Income	7,485	8,461.92	FNMA POOL #776376 5.5% 05-01-2034 BEO
Fixed Income	10,500	11,848.94	FNMA POOL #782770 5.5% 07-01-2034 BEO
Fixed Income	709,579	754,964.18	FNMA POOL #795199 6% 11-01-2019 BEO
Fixed Income	8,953	9,248.44	FNMA POOL #806506 ADJ RT DUE 10-01-2044 BEO
Fixed Income	114,723	127,480.08	FNMA POOL #819354 5% 02-01-2035 BEO
Fixed Income	53,988	57,859.93	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	250,893	266,481.30	FNMA POOL #835465 4.5% 09-01-2020 BEO
Fixed Income	53,252	57,700.35	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	40,807	43,992.60	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	121,911	131,320.79	FNMA POOL #841031 ADJ RT DUE 11-01-2035 BEO
Fixed Income	134,680	151,230.95	FNMA POOL #842147 5.5% 09-01-2035 BEO
Fixed Income	137,130	153,710.87	FNMA POOL #845088 5.5% 12-01-2035 BEO
Fixed Income	10,321	11,566.60	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	448,622	498,509.04	FNMA POOL #878103 5% 04-01-2036 BEO
Fixed Income	8,383	9,379.11	FNMA POOL #879117 5.5% DUE 05-01-2036 REG
Fixed Income	63,110	71,216.50	FNMA POOL #888029 6% 12-01-2036 BEO
Fixed Income	293,419	328,274.31	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	248,968	269,059.44	FNMA POOL #888256 5.844% 02-01-2037 BEO
Fixed Income	1,316,467	1,472,850.47	FNMA POOL #888284 5.5% 04-01-2037 BEO
Fixed Income	899,001	1,000,237.24	FNMA POOL #888344 5% 10-01-2035 BEO
Fixed Income	30,183	34,053.50	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	232,436	262,150.16	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	350,553	393,453.26	FNMA POOL #888437 5.5% 11-01-2036 BEO
Fixed Income	439,257	495,666.20	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	34,826	39,051.17	FNMA POOL #888824 5.5 08-01-2037 BEO
Fixed Income	39,585	44,714.29	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	691,181	777,267.53	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	77,870	86,849.76	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	40,677	44,642.94	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	388,725	426,626.59	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	115,883	130,829.18	FNMA POOL #889506 6% 03-01-2037 BEO
Fixed Income	1,058,742	1,184,506.61	FNMA POOL #889588 5.5% 06-01-2038 BEO
Fixed Income	262,176	294,231.54	FNMA POOL #889633 5.5% 08-01-2037 BEO
Fixed Income	153,662	169,390.84	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	76,695	86,375.28	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	100,577	113,393.37	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	237,372	258,035.67	FNMA POOL #890120 5% 04-01-2024 BEO
Fixed Income	183,911	205,758.16	FNMA POOL #890471 5.5% 07-01-2040 BEO
Fixed Income	835,330	887,839.25	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	391,677	415,691.14	FNMA POOL #890611 4.5% 01-01-2027 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	361,514	401,714.02	FNMA POOL #893905 5% 10-01-2036 BEO
Fixed Income	60,709	67,920.83	FNMA POOL #902354 5.5% DUE 11-01-2036 REG
Fixed Income	37,901	42,717.61	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	247,301	278,513.16	FNMA POOL #906195 6% DUE 01-01-2037 REG
Fixed Income	64,927	73,059.25	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	273,604	304,029.69	FNMA POOL #915154 5% DUE 04-01-2037 REG
Fixed Income	53,458	60,207.52	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	154,052	164,736.99	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	610,281	682,776.82	FNMA POOL #933552 5.5% 03-01-2038 BEO
Fixed Income	40,123	44,584.41	FNMA POOL #934231 5% 01-01-2039 BEO
Fixed Income	373,199	419,945.58	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	355,796	398,274.12	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	187,856	212,159.44	FNMA POOL #940717 6% DUE 10-01-2037 REG
Fixed Income	333,928	375,755.92	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	36,287	40,597.95	FNMA POOL #940884 5.5% DUE 06-01-2037 REG
Fixed Income	232,899	260,565.25	FNMA POOL #955170 5.5% DUE 11-01-2037 REG
Fixed Income	2,171,945	2,386,120.96	FNMA POOL #959386 5.5% 12-01-2022 BEO
Fixed Income	11,501	12,965.65	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	489,687	547,856.83	FNMA POOL #960584 5.5% DUE 01-01-2038 REG
Fixed Income	360,366	400,438.69	FNMA POOL #961921 5% 03-01-2038 BEO
Fixed Income	276,861	310,621.17	FNMA POOL #962067 5.5% 03-01-2038 BEO
Fixed Income	40,572	45,391.39	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	63,243	70,754.92	FNMA POOL #962129 5.5% 03-01-2038 BEO
Fixed Income	53,186	59,503.64	FNMA POOL #962344 5.5% 03-01-2038 BEO
Fixed Income	611,441	684,073.57	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	99,554	112,023.59	FNMA POOL #970861 6% 12-01-2038 BEO
Fixed Income	94,705	102,607.90	FNMA POOL #971053 4.5% 02-01-2039 BEO
Fixed Income	9,494	10,573.91	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	12,948	14,592.21	FNMA POOL #975782 5.5% 04-01-2038 BEO
Fixed Income	1,458,802	1,601,444.16	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	155,158	170,329.37	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	176,011	193,219.32	FNMA POOL #976945 5.5% 02-01-2023 BEO
Fixed Income	21,166	23,680.24	FNMA POOL #982274 5.5% 11-01-2038 BEO
Fixed Income	185,769	208,988.54	FNMA POOL #985616 5.5% 04-01-2034 BEO
Fixed Income	6,988	7,884.92	FNMA POOL #986761 5.5% 07-01-2038 BEO
Fixed Income	9,141	9,761.28	FNMA POOL #986821 5.484% 07-01-2038 BEO
Fixed Income	198,117	215,799.05	FNMA POOL #994148 5% 12-01-2023 BEO
Fixed Income	1,094,387	1,234,184.23	FNMA POOL #995088 5.5% 04-01-2037 BEO
Fixed Income	25,904	28,863.33	FNMA POOL #995203 5% 07-01-2035 BEO
Fixed Income	931,108	1,022,163.40	FNMA POOL #995217 5.5% DUE 12-01-2023 BEO
Fixed Income	37,770	42,676.42	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	1,522,436	1,669,187.66	FNMA POOL #995517 5.5% 01-01-2024 BEO
Fixed Income	235,285	257,237.18	FNMA POOL #995530 5.5% 12-01-2021 BEO
Fixed Income	123,146	138,625.24	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	55,947	63,204.19	FNMA POOL #995938 6% 01-01-2039 BEO
Fixed Income	458,650	513,133.09	FNMA POOL #AA3270 5.5% 02-01-2039 BEO
Fixed Income	36,471	41,672.71	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	129,923	139,240.78	FNMA POOL #AA6946 4 DUE 04-01-2024 BEO
Fixed Income	36,273	41,521.38	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	1,322,706	1,433,946.06	FNMA POOL #AA9845 4.5% 08-01-2039 BEO
Fixed Income	14,503	16,279.38	FNMA POOL #AB0532 5.5% 12-01-2038 BEO
Fixed Income	319,075	354,696.52	FNMA POOL #AB1058 5% 05-01-2040 BEO
Fixed Income	122,353	137,438.36	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	722,926	783,369.77	FNMA POOL #AB1335 4.5% 08-01-2040 BEO
Fixed Income	64,991	69,023.17	FNMA POOL #AB1364 3.5% 08-01-2025 BEO
Fixed Income	2,848,422	3,087,290.50	FNMA POOL #AB1387 4.5% 08-01-2040 BEO
Fixed Income	770,355	834,640.60	FNMA POOL #AB1854 4.5% 11-01-2040 BEO
Fixed Income	1,438,790	1,483,772.60	FNMA POOL #AB3866 3.5 11-01-2041 BEO
Fixed Income	841,460	895,441.84	FNMA POOL #AB4051 4% 12-01-2041 BEO
Fixed Income	3,512,873	3,621,737.40	FNMA POOL #AB4506 3.5% 02-01-2042 BEO
Fixed Income	703,912	725,725.84	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	2,815,646	2,902,903.35	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	1,082,334	1,070,481.04	FNMA POOL #AB4742 3% 03-01-2042 BEO
Fixed Income	316,468	326,275.67	FNMA POOL #AB5666 3.5% 07-01-2042 BEO
Fixed Income	2,524,863	2,568,316.18	FNMA POOL #AB6782 2.5% 11-01-2027 BEO
Fixed Income	278,532	275,481.60	FNMA POOL #AB7733 3% 01-01-2043 BEO
Fixed Income	361,515	372,717.93	FNMA POOL #AB7965 3.5% 02-01-2043 BEO
Fixed Income	956,080	945,611.11	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	415,160	410,614.16	FNMA POOL #AB8931 3% 04-01-2043 BEO
Fixed Income	609,690	628,761.07	FNMA POOL #AB9046 3.5% 04-01-2043 BEO
Fixed Income	318,428	328,295.87	FNMA POOL #AB9374 3.5% 05-01-2043 BEO
Fixed Income	5,538,313	5,477,663.22	FNMA POOL #AB9461 3% 05-01-2043 BEO
Fixed Income	2,336,917	2,409,325.91	FNMA POOL #AB9512 3.5% 05-01-2043 BEO
Fixed Income	62,010	66,467.97	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	346,519	375,720.44	FNMA POOL #AC1090 4.5% 07-01-2039 BEO
Fixed Income	323,032	350,125.13	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	189,807	212,354.49	FNMA POOL #AC7746 5.5% 09-01-2035 BEO
Fixed Income	110,218	116,961.01	FNMA POOL #AC8278 4 DUE 08-01-2039 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	165,686	179,541.87	FNMA POOL #AC8512 4.5% 12-01-2039 BEO
Fixed Income	80,381	84,630.10	FNMA POOL #AD0141 POOL #AD0141 6.5% DUE 04-01-2018 BEO
Fixed Income	240,389	269,783.41	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	385,531	409,896.36	FNMA POOL #AD0466 4.5% 12-01-2022 BEO
Fixed Income	2,001,616	2,249,527.90	FNMA POOL #AD0791 4.772% DUE 02-01-2020 BEO
Fixed Income	118,366	128,188.36	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	123,504	133,810.30	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	602,082	652,325.20	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	1,374,700	1,487,150.16	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	425,925	456,442.89	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	542,156	603,283.54	FNMA POOL #AD6374 5% 05-01-2040 BEO
Fixed Income	1,587,110	1,720,172.07	FNMA POOL #AD6432 4.5% 06-01-2040 BEO
Fixed Income	1,085,550	1,163,018.25	FNMA POOL #AD7151 4% 07-01-2025 BEO
Fixed Income	96,420	104,746.56	FNMA POOL #AD7453 4.5% 10-01-2040 BEO
Fixed Income	361,336	401,828.86	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	2,645,448	2,942,040.21	FNMA POOL #AD8536 5% 08-01-2040 BEO
Fixed Income	651,670	706,390.76	FNMA POOL #AD9187 4.5% 09-01-2040 BEO
Fixed Income	164,010	178,872.59	FNMA POOL #AE0132 5% 06-01-2025 BEO
Fixed Income	854,953	930,734.18	FNMA POOL #AE0286 5% 04-01-2025 BEO
Fixed Income	3,036,575	3,290,705.86	FNMA POOL #AE0313 4.5% 09-01-2040 BEO
Fixed Income	156,903	168,095.75	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	919,500	1,007,473.80	FNMA POOL #AE0381 5.5% 12-01-2024 BEO
Fixed Income	283,627	307,315.74	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	523,857	582,775.65	FNMA POOL #AE0481 5% 09-01-2040 BEO
Fixed Income	500,000	531,665.04	FNMA POOL #AE0637 4% 08-01-2022 BEO
Fixed Income	475,630	504,681.62	FNMA POOL #AE0676 3.5% 01-01-2026 BEO
Fixed Income	499,514	542,487.54	FNMA POOL #AE0691 4.5% 10-01-2040 BEO
Fixed Income	501,780	533,275.06	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	1,407,023	1,495,335.70	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	636,777	676,745.00	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	407,537	433,116.79	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	394,802	419,581.90	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	611,306	649,675.21	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	756,801	820,114.66	FNMA POOL #AE0954 4.5% 02-01-2041 BEO
Fixed Income	64,234	68,684.57	FNMA POOL #AE0971 4 05-01-2025
Fixed Income	174,767	186,908.25	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	78,076	82,977.28	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	2,827,013	3,004,464.75	FNMA POOL #AE5463 4% 10-01-2040 BEO
Fixed Income	96,388	104,456.20	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	382,554	406,566.74	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	340,048	361,392.65	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	188,735	204,484.39	FNMA POOL #AE7668 4.5% 10-01-2040 BEO
Fixed Income	1,148,810	1,220,920.86	FNMA POOL #AE8396 4% 11-01-2040 BEO
Fixed Income	1,000,000	979,860.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	260,596	268,672.16	FNMA POOL #AO0780 3.5 04-01-2042
Fixed Income	238,490	248,038.99	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	182,437	193,888.57	FNMA POOL #AO3890 4 06-01-2042 BEO
Fixed Income	667,636	688,326.25	FNMA POOL #AO4134 3.5% 06-01-2042 BEO
Fixed Income	1,385,701	1,428,643.65	FNMA POOL #AO5472 3.5% 07-01-2042 BEO
Fixed Income	59,843	63,766.43	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	162,612	169,180.03	FNMA POOL #AP4865 3% 09-01-2027 BEO
Fixed Income	223,955	227,808.96	FNMA POOL #AP7534 2.5% 09-01-2027 BEO
Fixed Income	179,813	185,385.66	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	449,533	463,464.16	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	247,400	262,995.68	FNMA POOL #AP8877 4% 10-01-2042 BEO
Fixed Income	629,765	649,281.30	FNMA POOL #AQ3437 3.5% 11-01-2042 BEO
Fixed Income	157,891	167,801.61	FNMA POOL #AQ4226 4% 11-01-2042 BEO
Fixed Income	250,348	266,115.24	FNMA POOL #AQ8151 4% 12-01-2042 BEO
Fixed Income	124,718	123,279.13	FNMA POOL #AS0001 2% 07-01-2028 BEO
Fixed Income	337,083	333,391.64	FNMA POOL #AS0044 3% 07-01-2043 BEO
Fixed Income	405,491	418,174.79	FNMA POOL #AS0210 3.5% 08-01-2043 BEO
Fixed Income	4,123,899	4,263,121.39	FNMA POOL #AS0214 3.5% 08-01-2043 BEO
Fixed Income	433,842	461,073.77	FNMA POOL #AS0232 4 DUE 08-01-2043
Fixed Income	112,062	110,768.97	FNMA POOL #AS0287 2% 08-01-2028 BEO
Fixed Income	786,417	777,349.92	FNMA POOL #AS0337 2% 08-01-2028 BEO
Fixed Income	147,213	145,514.29	FNMA POOL #AS0338 2% 08-01-2028 BEO
Fixed Income	1,492,761	1,619,417.73	FNMA POOL #AS0560 4.5% 09-01-2043 BEO
Fixed Income	901,679	958,277.20	FNMA POOL #AS0795 4% 10-01-2043 BEO
Fixed Income	159,983	173,333.07	FNMA POOL #AS1380 4.5% 12-01-2043 BEO
Fixed Income	344,301	365,954.43	FNMA POOL #AS1559 4% 01-01-2044 BEO
Fixed Income	108,115	114,901.70	FNMA POOL #AS1764 4% 02-01-2044 BEO
Fixed Income	1,481,058	1,574,023.72	FNMA POOL #AS2263 4% 04-01-2044 BEO
Fixed Income	290,532	299,890.05	FNMA POOL #AT1001 3.5% DUE 04-01-2043 REG
Fixed Income	442,664	456,381.94	FNMA POOL #AT2021 3.5% 04-01-2043 BEO
Fixed Income	1,249,734	1,277,597.92	FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG
Fixed Income	3,904,346	3,971,215.41	FNMA POOL #AT2062 2.5% 04-01-2028 BEO
Fixed Income	626,562	619,332.94	FNMA POOL #AT2769 2% DUE 05-01-2028 REG
Fixed Income	496,159	490,725.76	FNMA POOL #AT5993 3% 05-01-2043 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	442,572	456,362.67	FNMA POOL #AT9147 3.5% 07-01-2043 BEO
Fixed Income	459,571	475,040.42	FNMA POOL #AU0949 3.5% 08-01-2043 BEO
Fixed Income	1,462,691	1,445,826.31	FNMA POOL #AU3370 2% 08-01-2028 BEO
Fixed Income	355,205	377,499.83	FNMA POOL #AU3751 4% 08-01-2043 BEO
Fixed Income	902,736	892,318.13	FNMA POOL #AU3794 2% DUE 08-01-2028 REG
Fixed Income	1,439,150	1,530,489.61	FNMA POOL #AU4288 4% 09-01-2043 BEO
Fixed Income	553,688	588,442.83	FNMA POOL #AU4289 4% 09-01-2043 BEO
Fixed Income	474,165	468,693.47	FNMA POOL #AU5143 2% 08-01-2028 BEO
Fixed Income	472,740	502,413.73	FNMA POOL #AU6744 4% 10-01-2043 BEO
Fixed Income	384,074	408,581.43	FNMA POOL #AU6857 4% 09-01-2043 BEO
Fixed Income	1,062,250	1,129,522.06	FNMA POOL #AU8537 4% 10-01-2043 BEO
Fixed Income	334,261	330,410.79	FNMA POOL #AU9260 2% 07-01-2028 BEO
Fixed Income	131,302	140,831.69	FNMA POOL #FN0000 3.584% DUE 09-01-2020 BEO
Fixed Income	118,338	127,843.92	FNMA POOL #FN0001 3.763% 12-01-2020 BEO
Fixed Income	1,630,066	1,816,532.65	FNMA POOL #FN0003 4.302% DUE 01-01-2021 BEO
Fixed Income	2,720,745	2,897,609.45	FNMA POOL #FN0004 3.615% DUE 12-01-2020 BEO
Fixed Income	45,592	48,815.28	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	767,791	832,123.88	FNMA POOL #MA0483 4.5% DUE 08-01-2040 BEO
Fixed Income	292,029	314,159.14	FNMA POOL #MA0587 4% 12-01-2030 BEO
Fixed Income	324,638	344,466.49	FNMA POOL #MA0617 3.5% 01-01-2026 BEO
Fixed Income	3,222,779	3,425,073.20	FNMA POOL #MA0639 4% 02-01-2041 BEO
Fixed Income	291,447	309,277.65	FNMA POOL #MA0654 3.5% 02-01-2021 BEO
Fixed Income	203,395	218,813.24	FNMA POOL #MA0695 4% 04-01-2031 BEO
Fixed Income	207,398	220,065.48	FNMA POOL #MA0876 3.5 10-01-2021 BEO
Fixed Income	1,262,577	1,324,259.03	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	2,287,636	2,334,786.19	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	4,526,263	4,627,157.62	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	258,874	255,886.37	FNMA POOL #MA1293 2% 12-01-2027 BEO
Fixed Income	587,695	577,956.92	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	2,267,916	2,314,566.73	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	237,404	248,671.59	FNMA POOL #MA1543 3.5% DUE 08-01-2033 BEO
Fixed Income	764,834	756,008.17	FNMA POOL #MA1597 2% 09-01-2028 BEO
Fixed Income	486,565	501,643.20	FNMA POOL #MA1600 3.5% 10-01-2043 BEO
Fixed Income	3,917,514	4,103,016.28	FNMA POOL #MA1608 3.5% DUE 10-01-2033 BEO
Fixed Income	74,592	79,274.24	FNMA POOL #MA1888 4% 05-01-2044 BEO
Fixed Income	221,554	222,712.17	FNMA PREASSIGN 00004 5.5 11-25-2034
Fixed Income	31,332	32,378.29	FNMA PREASSIGN 00164 5 12-25-2032
Fixed Income	436,161	489,834.20	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	100,000	101,467.00	FNMA PREASSIGN 1.25 09-28-2016
Fixed Income	68,899	71,868.85	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	1,005,212	1,116,379.42	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	4,020,848	4,465,517.69	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	8,891,196	8,114,816.56	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041
Fixed Income	500,538	506,890.95	FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041
Fixed Income	85,328	86,654.34	FNMA REMIC SER 2011-79 CL HD 2 12-25-2022
Fixed Income	0	0.01	FNMA REMIC SER 2012-M15 CL A 10-25-2022
Fixed Income	1,108,182	1,093,305.94	FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043
Fixed Income	31,079	36,079.30	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	320,011	321,019.50	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	144,044	144,286.77	FNMA REMIC TR 2010-117 CL-FE VAR RATE .555 10-25-2040
Fixed Income	267,611	268,715.43	FNMA REMIC TR 2010-135 CL-LF VAR RATE .605 12-25-2040
Fixed Income	37,510	38,803.09	FNMA REMIC TR 2011-36 CL-LA 4.5 01-25-2030
Fixed Income	78,774	81,342.00	FNMA REMIC TR 2011-42 CL-BJ 3 DUE 08-25-2025 REG
Fixed Income	945,752	937,756.70	FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042
Fixed Income	210,222	216,651.18	FNMA REMIC TR 2013-72 CL-HG 3 DUE 04-25-2033
Fixed Income	69,635	75,819.97	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	200,000	225,927.60	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	900,000	1,016,674.20	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	4,100,000	4,631,515.80	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	77,558	77,790.28	FNMA SER 2011-144 CL CE 1.25 06-25-2035
Fixed Income	2,635,395	2,690,627.37	FNMA SER 2012-M12 CL 1A VAR RT 08-25-2022
Fixed Income	670,000	676,430.66	FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022
Fixed Income	(7,000,000)	(6,912,773.00)	FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES JULY
Fixed Income	475,000	481,384.00	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES AUGUST
Fixed Income	(2,000,000)	(2,031,562.00)	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	3,465,000	3,519,681.16	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	870,000	903,712.50	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	300,000	311,625.00	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	2,090,000	2,170,987.50	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	1,685,000	1,664,596.34	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	17,425,000	17,214,000.67	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	3,000,000	3,179,532.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	600,000	635,906.40	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	665,000	704,796.26	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	1,100,000	1,165,828.40	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	215,000	220,643.75	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	1,490,000	1,533,768.75	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	235,000	241,903.13	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	4,750,000	4,889,531.25	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	9,965,000	10,257,721.87	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	330,000	349,168.38	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	(25,000,000)	(26,452,150.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	1,100,000	1,167,375.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	1,185,000	1,257,581.25	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	10,470,000	11,111,287.50	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	(7,000,000)	(7,428,750.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	10,610,000	11,259,862.50	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	1,280,000	1,329,592.45	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH
Fixed Income	11,000,000	11,885,588.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	(47,000,000)	(50,783,876.00)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	335,000	362,794.62	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	9,455,000	10,239,471.90	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	(17,000,000)	(18,410,473.00)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	3,230,000	3,497,989.87	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,107,500.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	720,000	797,400.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	1,000,000	1,110,469.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	685,000	760,671.27	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	3,720,000	4,130,944.68	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	317,100	317,225.96	FNMA TR 2007-70 CL-FA FLTG RT DUE 07-25-2037
Fixed Income	250,000	246,285.00	FNMA TRANCHE .875 12-27-2017
Fixed Income	250,000	247,402.75	FNMA TRANCHE 1 12-28-2017/09-28-2014
Fixed Income	1,215,000	1,164,905.55	FNMA TRANCHE 1.6 12-24-2020/09-24-2014
Fixed Income	100,000	101,642.60	FNMA TRANCHE 540 1.875 09-18-2018
Fixed Income	845,000	858,879.97	FNMA TRANCHE 540 1.875 09-18-2018
Fixed Income	550,000	220,033.00	FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG
Fixed Income	850,000	790,304.50	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	560,000	520,671.20	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	88,907	89,258.48	FORD CR AUTO OWNER 1.65% DUE 05-15-2016
Fixed Income	100,000	100,919.90	FORD CR AUTO OWNER 1.71% DUE 05-15-2019
Fixed Income	1,000,000	1,008,966.00	FORD CR AUTO OWNER 2.25999999046% DUE 11-15-2025
Fixed Income	650,000	674,309.35	FORD CR AUTO OWNER 2.94 DUE 07-15-2018
Fixed Income	115,000	115,383.29	FORD CR FLOORPLAN .85000002384% DUE 01-15-2018
Fixed Income	850,000	866,969.39	FORD CR FLOORPLAN 1.91999995708% DUE 01-15-2019
Fixed Income	100,000	101,996.40	FORD CR FLOORPLAN 1.91999995708% DUE 01-15-2019
Fixed Income	500,000	509,599.50	FORD MOTOR CR LLC 2.75 DUE 05-15-2015 USD1000 REG
Fixed Income	115,000	134,209.60	FORD MTR CO DEL 6.625% DUE 02-15-2028
Fixed Income	905,000	916,523.37	FORD MTR CR CO LLC 1.7% DUE 05-09-2016
Fixed Income	200,000	219,726.00	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	400,000	439,452.00	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	735,000	750,809.85	FORD MTR CR CO LLC 2.375% DUE 01-16-2018
Fixed Income	2,300,000	2,430,345.60	FORD MTR CR CO LLC 3.984 DUE 06-15-2016
Fixed Income	1,660,000	1,910,849.24	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	100,000	115,111.40	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	1,250,000	1,312,650.00	FORD MTR CR CO LLC 7% DUE 04-15-2015
Fixed Income	500,000	510,342.00	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	40,000	40,827.36	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	125,000	127,585.50	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	200,000	202,947.80	FORD MTR CR CO LLC FLTG RT DUE DUE 05-09-2016
Fixed Income	1,900,000	1,902,865.20	FORD MTR CR CO LLC NT VAR RT DUE 08-28-2014
Fixed Income	150,000	165,125.10	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015
Fixed Income	4,500,000	4,492,580.00	FREDDIE MAC DISCOUNT NT 01-28-2015
Fixed Income	3,100,000	3,094,888.44	FREDDIE MAC DISCOUNT NT 01-28-2015
Fixed Income	5,500,000	5,490,931.11	FREDDIE MAC DISCOUNT NT 01-28-2015
Fixed Income	12,900,000	12,878,729.33	FREDDIE MAC DISCOUNT NT 01-28-2015
Fixed Income	25,000,000	24,993,825.00	FREDDIE MAC DISCOUNT NT 11-26-2014
Fixed Income	740,000	751,031.18	FREEPORT-MCMORAN 2.375% DUE 03-15-2018
Fixed Income	165,000	166,631.35	FREEPORT-MCMORAN COPPER & GOLD INC 3.1 DUE 03-15-2020 REG
Fixed Income	250,000	292,500.00	FRONTIER 8.125 DUE 10-01-2018
Fixed Income	125,000	134,687.50	FRONTIER 9 DUE 08-15-2031
Fixed Income	310,000	371,225.00	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	2,200,000	2,634,500.00	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	(26)	(30,480.70)	FUT CALL DEC 14 LIF 3M EURIBR 9950
Fixed Income	26	30,480.70	FUT CALL DEC 14 LIF 3M EURIBR 9950
Fixed Income	(1,486)	(368,026,475.00)	FUT DEC 15 EURO DOLLARS 12-14-2015
Fixed Income	(172)	(42,597,950.00)	FUT DEC 15 EURO DOLLARS 12-14-2015
Fixed Income	1,486	368,026,475.00	FUT DEC 15 EURO DOLLARS
Fixed Income	172	42,597,950.00	FUT DEC 15 EURO DOLLARS
Fixed Income	3	735,187.50	FUT DEC 16 EURO DOLLARS
Fixed Income	(3)	(735,187.50)	FUT DEC 16 EURO DOLLARS
Fixed Income	12	4,089,787.76	FUT DEC 16 LIF 3M EURIBOR
Fixed Income	(12)	(4,089,787.76)	FUT DEC 16 LIF 3M EURIBOR
Fixed Income	43	10,595,200.00	FUT JUN 16 EURO DOLLARS
Fixed Income	(43)	(10,595,200.00)	FUT JUN 16 EURO DOLLARS
Fixed Income	12	4,095,127.44	FUT JUN 16 LIF 3M EURIBOR
Fixed Income	(12)	(4,095,127.44)	FUT JUN 16 LIF 3M EURIBOR

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	155	38,612,437.50	FUT MAR 15 EURO DOLLARS
Fixed Income	231	57,071,437.50	FUT MAR 16 EURO DOLLARS
Fixed Income	154	38,047,625.00	FUT MAR 16 EURO DOLLARS
Fixed Income	155	(38,294,687.50)	FUT MAR 16 EURO DOLLARS
Fixed Income	(231)	(57,071,437.50)	FUT MAR 16 EURO DOLLARS
Fixed Income	(154)	(38,047,625.00)	FUT MAR 16 EURO DOLLARS
Fixed Income	3	733,612.50	FUT MAR 17 EURO DOLLARS
Fixed Income	(3)	(733,612.50)	FUT MAR 17 EURO DOLLARS
Fixed Income	12	4,087,117.91	FUT MAR 17 LIF 3M EURIBOR
Fixed Income	(12)	(4,087,117.91)	FUT MAR 17 LIF 3M EURIBOR
Fixed Income	(26)	(222.49)	FUT PUT DEC 14 LIF 3M EURIBR 9950
Fixed Income	26	222.49	FUT PUT DEC 14 LIF 3M EURIBR 9950
Fixed Income	(541)	(67,717,984.38)	FUT SEP 14 10 YR T-NOTES
Fixed Income	541	67,717,984.38	FUT SEP 14 10 YR T-NOTES
Fixed Income	106	13,268,218.75	FUT SEP 14 10 YR T-NOTES
Fixed Income	(89)	(10,632,023.44)	FUT SEP 14 5 YR T NOTE
Fixed Income	(487)	(58,177,476.56)	FUT SEP 14 5 YR T NOTE
Fixed Income	89	10,632,023.44	FUT SEP 14 5 YR T NOTE
Fixed Income	487	58,177,476.56	FUT SEP 14 5 YR T NOTE
Fixed Income	99	19,048,257.33	FUT SEP 14 EUX FOAT
Fixed Income	(99)	(19,048,257.33)	FUT SEP 14 EUX FOAT
Fixed Income	(8)	(1,097,500.00)	FUT SEP 14 U.S. T-BONDS
Fixed Income	8	1,097,500.00	FUT SEP 14 U.S. T-BONDS
Fixed Income	294	72,978,150.00	FUT SEP 15 EURO DOLLARS
Fixed Income	(294)	(72,978,150.00)	FUT SEP 15 EURO DOLLARS
Fixed Income	199	48,896,787.50	FUT SEP 16 EURO DOLLARS
Fixed Income	(199)	(48,896,787.50)	FUT SEP 16 EURO DOLLARS
Fixed Income	12	4,092,457.60	FUT SEP 16 LIF 3M EURIBOR
Fixed Income	(12)	(4,092,457.60)	FUT SEP 16 LIF 3M EURIBOR
Fixed Income	(45,000)	(45,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	45,000	45,000.00	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	1,265,000	1,269,070.77	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
Fixed Income	50,000	56,377.00	GALVESTON CNTY TEX 6.205% 02-01-2029 BEOTAXABLE
Fixed Income	2,200	2,147.75	GAMCO INVS INC SUB DEB 0 DUE 12-31-2015
Fixed Income	350,000	405,049.40	GAP INC 5.95% DUE 04-12-2021
Fixed Income	2,000,000	2,314,568.00	GAP INC 5.95% DUE 04-12-2021
Fixed Income	140,000	162,019.76	GAP INC 5.95% DUE 04-12-2021
Fixed Income	665,000	664,773.23	GE CAP CR CARD 1.83000004292% DUE 08-17-2020
Fixed Income	100,000	100,177.40	GE CAP CR CARD 2.22000002861% DUE 01-18-2022
Fixed Income	1,415,000	1,377,298.73	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022
Fixed Income	35,000	35,176.82	GE EQUIP TRANSN LLC SER 2013-2 CL B 1.82 10-25-2021
Fixed Income	50,000	49,909.10	GE EQUIPMENT TRANSPORTATION LLC 2013-1 B1.23 03-24-2021
Fixed Income	145,000	155,535.99	GEN DYNAMICS CORP 3.875% DUE 07-15-2021
Fixed Income	435,000	438,343.41	GEN ELEC CAP CORP 1% DUE 12-11-2015
Fixed Income	900,000	1,002,184.20	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG
Fixed Income	960,000	1,091,634.24	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	400,000	463,683.20	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	1,700,000	1,970,653.60	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	205,000	237,637.64	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	546,000	625,625.91	GEN ELEC CAP CORP 5.625% DUE 05-01-2018
Fixed Income	60,000	74,526.12	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	500,000	461,698.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	1,250,000	1,058,150.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36
Fixed Income	670,000	747,050.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067
Fixed Income	1,250,000	1,390,050.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	155,000	172,366.20	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	1,366,000	1,366,211.12	GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022
Fixed Income	40,000	42,204.04	GENERAL ELEC CAP CORP 3.35 DUE 10-17-2016
Fixed Income	695,000	699,986.62	GENERAL ELEC CAP CORP MEDIUM TERM NTS 1 DUE 01-08-2016
Fixed Income	40,000	40,394.00	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.15 DUE 01-09-2015
Fixed Income	860,000	899,597.84	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.9 DUE 01-09-2017
Fixed Income	300,000	330,528.60	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.375% DUE 10-20-2016
Fixed Income	900,000	900,010.80	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG
Fixed Income	335,000	441,918.26	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	300,000	301,488.00	GENERAL ELEC CO .85% DUE 10-09-2015
Fixed Income	150,000	147,306.30	GENERAL ELEC CO 2.7 DUE 10-09-2022 REG
Fixed Income	650,000	677,260.35	GENERAL ELEC CO 4.5% DUE 03-11-2044
Fixed Income	80,000	81,811.84	GENERAL MLS INC 3.65 NOTE DUE 02-15-2024
Fixed Income	1,700,000	1,704,348.60	GENERAL MLS INC VAR RT 01-29-2016
Fixed Income	1,400,000	1,433,250.00	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	1,000,000	1,023,750.00	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	500,000	769,599.18	GENERALITAT DE CAT 4.95% BDS 11/02/2020 EUR
Fixed Income	40,000	42,817.40	GENWORTH HOLDINGS INC 4.9 DUE 08-15-2023 REG
Fixed Income	720,000	836,192.88	GEORGIA PWR CO 5.4% DUE 06-01-2040
Fixed Income	85,000	87,464.15	GEORGIA ST TAXABLE-QUALIFIED SCH CONSTR 3.6 02-01-2024
Fixed Income	4,400,000	6,760,644.11	GERMANY(FED REP) IDX/LKD 15/04/18 EUR
Fixed Income	1,255,000	1,287,756.76	GILEAD SCIENCES 3.7% DUE 04-01-2024
Fixed Income	890,000	3,244,050.00	GILEAD SCIENCES INC SR NT CONV 1.625% DUE 05-01-2016 REG

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,000,000	1,004,341.00	GLENCORE FDG LLC 4.125 BDS DUE 05-30-2023 USD2000144A
Fixed Income	3,200,000	3,197,441.28	GLENCORE FDG LLC DISC COML PAPER PROGRAM4/2 YRS 3&4 10-03-2014
Fixed Income	2,600,000	2,597,921.04	GLENCORE FDG LLC DISC COML PAPER PROGRAM4/2 YRS 3&4 10-03-2014
Fixed Income	150,000	150,723.30	GLENCORE FDG LLC GTD NT FLTG 144A DUE 01-15-2019 BEO
Fixed Income	1,900,000	2,105,200.00	GLENCORE FINANCE EUROPE 5 DUE 12-31-2014 BEO
Fixed Income	610,000	188,337.50	GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 12-31-40 BD IN DEFAULT
Fixed Income	100,000	1,250.00	GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 BEO
Fixed Income	580,000	179,075.00	GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT
Fixed Income	500,000	510,625.00	GMAC INC FORMERLY 6.75% DUE 12-01-2014
Fixed Income	900,000	919,125.00	GMAC INC FORMERLY 6.75% DUE 12-01-2014
Fixed Income	1,758,433	1,762,800.86	GNMA 2012-149 REMIC PASSTHRU CL GF FLLTGRT 12-20-2042
Fixed Income	185,000	190,782.91	GNMA 3.20367 2011-096 CL AD DUE 09-16-2044
Fixed Income	64,517	66,676.95	GNMA 4.5% DUE 03-20-2036
Fixed Income	723,930	819,995.59	GNMA 6.5% DUE 04-20-2029
Fixed Income	837,199	948,118.21	GNMA 6.5% DUE 05-16-2029
Fixed Income	950,000	987,925.90	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,097,290.00	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	1,170,000	1,180,968.75	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY
Fixed Income	2,490,000	2,593,686.09	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	440,000	470,868.64	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	5,490,000	5,875,156.44	GNMA II JUMBOS 4 30 YEARS SETTLES JUL
Fixed Income	1,115,000	1,217,484.11	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY
Fixed Income	30,330	33,496.44	GNMA POOL #003964 5% 03-20-2037 BEO
Fixed Income	29,950	32,367.91	GNMA POOL #004216 6% 08-20-2038 BEO
Fixed Income	455,885	506,533.35	GNMA POOL #004496 5% 07-20-2039 BEO
Fixed Income	217,378	241,604.03	GNMA POOL #004559 5% 10-20-2039 BEO
Fixed Income	429,663	477,346.93	GNMA POOL #004658 5% 03-20-2040 BEO
Fixed Income	472,288	524,614.81	GNMA POOL #004679 5% 04-20-2040 BEO
Fixed Income	242,770	258,047.31	GNMA POOL #004942 3.5% 02-20-2026 BEO
Fixed Income	77,951	83,057.16	GNMA POOL #004974 3.5% 03-20-2026 BEO
Fixed Income	662,389	725,410.79	GNMA POOL #005017 4.5% 04-20-2041 BEO
Fixed Income	356,010	389,786.17	GNMA POOL #005055 4.5% 05-20-2041 BEO
Fixed Income	751,249	822,150.56	GNMA POOL #005115 4.5% 07-20-2041 BEO
Fixed Income	1,268,572	1,406,549.18	GNMA POOL #005116 5% 07-20-2041 BEO
Fixed Income	43,586	46,330.34	GNMA POOL #005256 3.5% 12-20-2026 BEO
Fixed Income	7,174	8,029.75	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	30,045	33,665.81	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	7,197	7,910.83	GNMA POOL #675478 5% 06-15-2038 BEO
Fixed Income	9,780	10,750.42	GNMA POOL #688090 5% 11-15-2038 BEO
Fixed Income	579,318	636,815.53	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	239,042	261,299.04	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	31,977	35,946.44	GNMA POOL #697709 SER 2038 6% DUE 12-15-2038 BEO
Fixed Income	21,181	23,267.39	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	48,874	54,898.93	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	52,949	59,374.10	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	323,966	346,608.12	GNMA POOL #733989 4% 10-15-2040 BEO
Fixed Income	780,019	834,534.22	GNMA POOL #738017 4% 02-15-2041 BEO
Fixed Income	875,709	957,080.30	GNMA POOL #745133 4.5% 06-15-2040 BEO
Fixed Income	1,815,424	1,942,303.52	GNMA POOL #746823 4% 12-15-2040 BEO
Fixed Income	1,646,681	1,761,767.39	GNMA POOL #753599 4% 12-15-2040 BEO
Fixed Income	205,508	228,047.02	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	737,175	810,716.61	GNMA POOL #782562 5% 02-15-2039 BEO
Fixed Income	2,910,850	3,212,996.62	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	1,838,761	1,915,676.19	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	54,783	72,125.98	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	227,706	227,485.03	GNMA REMIC SER 2013-101 CL AG 1.757630 01-01-2055
Fixed Income	507,869	576,360.40	GNMA REMIC TR 1998-22 CL ZD 6.5 DUE 09-20-2028
Fixed Income	581,069	648,024.53	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	764,564	852,663.91	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	67,604	74,565.35	GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG
Fixed Income	90,839	101,482.03	GNMAII POOL #004266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	65,941	71,264.73	GNMAII POOL #004310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	185,186	205,703.05	GNMAII POOL #004697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	1,293	1,339.09	GNMAII POOL #008837 SER 2021 ADJ RT 09-20-2021
Fixed Income	7,026	7,174.89	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	15,930	16,589.35	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	84,866	88,377.24	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	71,709	73,989.56	GNMAII POOL #080095 SER 2027 ADJ RT 07-20-2027
Fixed Income	37,167	38,353.23	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027
Fixed Income	2,539	2,627.59	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	405,235	419,407.98	GNMAII POOL #080817 SER 2034 ADJ RT 01-20-2034
Fixed Income	4,875,000	4,881,093.75	GOLDCORP INC NEW SR NT CONV 2% DUE 08-01-2014 REG
Fixed Income	60,000	62,536.62	GOLDMAN SACHS 3.625% DUE 02-07-2016
Fixed Income	70,000	71,257.13	GOLDMAN SACHS 4% DUE 03-03-2024
Fixed Income	790,000	787,630.00	GOLDMAN SACHS 4.8% DUE 07-08-2044
Fixed Income	300,000	307,170.00	GOLDMAN SACHS 5.125% DUE 01-15-2015
Fixed Income	2,480,000	2,784,873.84	GOLDMAN SACHS 5.25% DUE 07-27-2021
Fixed Income	285,000	320,035.90	GOLDMAN SACHS 5.25% DUE 07-27-2021

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	100,000	114,682.00	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	675,000	812,047.95	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,000,000	1,203,034.00	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,610,000	1,663,331.25	GOLDMAN SACHS FLTG RT 5.7% DUE 12-29-2049
Fixed Income	1,480,000	1,512,870.80	GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015
Fixed Income	700,000	713,097.00	GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO
Fixed Income	750,000	852,037.50	GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018
Fixed Income	878,000	1,071,472.56	GOLDMAN SACHS GROUP INC 7.5 02-15-2019
Fixed Income	500,000	566,388.50	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	2,500,000	2,831,942.50	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	2,000,000	2,000,218.00	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	1,255,000	1,255,136.80	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	300,000	300,032.70	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	550,000	558,544.80	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018
Fixed Income	200,000	274,027.97	GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000
Fixed Income	1,047,725	998,408.97	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053
Fixed Income	1,066,302	1,453,212.09	GRANITE MAST 06-4 FRN M/BKD 12/2054 EUR 'A7'
Fixed Income	979,257	1,335,252.85	GRANITE MASTER 2006-1X CL 20/12/2054
Fixed Income	848,690	1,445,763.76	GRANITE MASTER ISS FRN 12/54 GBP1000
Fixed Income	3,112,080	4,243,007.87	GRANITE MASTER ISS FRN M/BKD 06/2054 EUR'A5'
Fixed Income	1,409,223	1,921,526.94	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	2,476,434	3,381,115.52	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	870,451	1,480,898.87	GRANITE MASTER ISSUER PLC SER 2006-1X CL A7 FLTG RT 20-12-2054
Fixed Income	848,000	1,156,458.27	GREECE(REP OF) 0% TB 10/10/14 EUR
Fixed Income	248,569	248,805.46	GREEN TREE FINL CORP 1999-2 MFD HSG SR/SUB P/T CL A-5 6.68 DUE 12-01-30 BEO
Fixed Income	2,094,750	2,091,084.19	GRIFOLS WORLDWIDE OPERATIONS LTD TERM LOAN B DUE 04-01-2021 BEO
Fixed Income	1,384,711	1,342,197.54	GS MTG SECS CORP FFMLT 2005-FF11 MTG PASSTHRU CTF CL 11-25-2035 REG
Fixed Income	383,154	380,748.53	GS MTG SECS CORP FLTG RT .535% DUE 09-25-2035
Fixed Income	100,000	103,848.90	GS MTG SECS TR 3.482 DUE 01-10-2045
Fixed Income	2,555,000	2,696,899.59	GS MTG SECS TR 3.707% DUE 08-12-2044
Fixed Income	55,000	55,327.25	HANCOCK JOHN LIFE 3.63% DUE 01-15-2015
Fixed Income	4,627	4,628.03	HARLEY DAVIDSON .95999997854% DUE 05-16-2016
Fixed Income	85,000	96,938.25	HARRIS CNTY TEX MET TRAN AUTH SALES & USE TAX 6.875% 11-01-2038 BEO TAXABLE
Fixed Income	40,000	43,909.92	HARTFORD FINL SVCS 5.5% DUE 10-15-2016
Fixed Income	85,000	96,654.60	HARTFORD FINL SVCS GRP 5.125 15 APR 2022
Fixed Income	750,000	774,398.25	HASBRO INC 5.1% DUE 05-15-2044
Fixed Income	160,000	158,800.00	HAWAIIAN AIRLS 2013-1B PASS THRU TR 4.95 DUE 01-15-2022
Fixed Income	1,300,000	1,330,875.00	HCA INC 6.375% DUE 01-15-2015
Fixed Income	1,400,000	1,499,750.00	HCA INC 7.25% DUE 09-15-2020
Fixed Income	2,593,467	2,599,025.14	HCA INC TRANCHE B-5 TERM LN DUE 03-31-2017 BEO
Fixed Income	665,000	665,345.13	HCP INC 2.625 DUE 02-01-2020
Fixed Income	5,000,000	5,597,180.00	HEALTH CARE PPTY INVS INC HEALTH CARE PROP INV 6% DUE 01-30-2017/01-22-2007
Fixed Income	750,000	834,955.50	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016
Fixed Income	1,100,000	1,106,875.00	HEINZ H J CO 4.25 10-15-2020
Fixed Income	1,180,000	1,218,084.50	HEWLETT PACKARD CO 2.65% DUE 06-01-2016
Fixed Income	20,000	20,507.18	HEWLETT PACKARD CO 2.75 DUE 01-14-2019 REG
Fixed Income	75,000	84,838.35	HEWLETT PACKARD CO 5.5% DUE 03-01-2018
Fixed Income	155,000	178,410.74	HEWLETT PACKARD CO 6% DUE 09-15-2041
Fixed Income	1,600,000	1,786,361.60	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	370,000	391,804.10	HLTH CARE PPTY INVS INC MANDATORY PAR PUR REMARKETED SECS06-08-15/06-08-5 REG
Fixed Income	490,000	497,511.70	HLTH CARE REIT INC 2.25% DUE 03-15-2018
Fixed Income	155,000	155,489.33	HLTH CARE REIT INC 3.75% DUE 03-15-2023
Fixed Income	75,000	79,025.10	HLTH CARE REIT INC 4.5% DUE 01-15-2024
Fixed Income	1,800,000	1,999,378.80	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	500,000	560,802.00	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	790,000	977,211.04	HOME DEPOT INC 5.875% DUE 12-16-2036
Fixed Income	79,159	79,257.29	HONDA AUTO .88% DUE 09-21-2015
Fixed Income	26,352	26,352.38	Hong Kong dollar - Cash
Fixed Income	30,559	30,559.14	Hong Kong dollar - Cash
Fixed Income	8,300	8,300.01	Hong Kong dollar - Cash
Fixed Income	1	1.47	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	(1,645)	(1,644.93)	Hong Kong dollar - Cash
Fixed Income	2	2.13	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	1	0.70	Hong Kong dollar - Cash
Fixed Income	5,545	5,544.94	Hong Kong dollar - Cash
Fixed Income	-	684,511.39	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	-	697,575.02	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	-	1,644.93	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	-	194,350.83	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	-	(1,382,095.11)	Hong Kong dollar - Pending trade purchases
Fixed Income	-	(194,353.30)	Hong Kong dollar - Pending trade purchases
Fixed Income	1,500,000	1,528,920.00	HOSPITALITY PPTYS 4.5% DUE 06-15-2023
Fixed Income	100,000	107,092.70	HSBC FIN CORP 5.5% DUE 01-19-2016
Fixed Income	930,000	1,112,187.93	HSBC FIN CORP 6.676% DUE 01-15-2021
Fixed Income	150,000	150,041.40	HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG
Fixed Income	40,000	44,889.68	HSBC HLDGS PLC 4.875% DUE 01-14-2022



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,030,000	1,102,924.00	HSBC HLDGS PLC 5.25% DUE 03-14-2044
Fixed Income	1,250,000	1,420,348.75	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021
Fixed Income	437,649	434,749.34	HSBC HOME EQUITY LN TR USA 2006-1 CL A1 01-20-2036 BEO
Fixed Income	583,532	579,665.63	HSBC HOME EQUITY LN TR USA 2006-1 CL A1 01-20-2036 BEO
Fixed Income	1,711,184	1,712,634.81	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	200,000	237,576.00	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	600,000	712,728.00	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	250,000	362,427.25	HUMANA INC 8.15% DUE 06-15-2038
Fixed Income	-	-	Hungarian forint - Cash
Fixed Income	675,000	679,738.50	HUNTINGTON NATL BK 1.35% DUE 08-02-2016
Fixed Income	230,000	230,537.74	HYUNDAI AUTO 2.09999990463% DUE 11-15-2019
Fixed Income	100,000	102,166.80	HYUNDAI AUTO 2.1% DUE 03-15-2019
Fixed Income	1,000,000	1,024,364.00	HYUNDAI AUTO 2.1% DUE 06-15-2017
Fixed Income	500,000	499,068.50	HYUNDAI AUTO RECEIVABLES TR 2013-A CL B 1.13 9-17-18
Fixed Income	150,000	153,458.55	HYUNDAI AUTO RECEIVABLES TR 2013-C AUTO RECEIVABLES NT CL C 2.48 DUE 03-15-2019
Fixed Income	4,725,145	426,236.42	I/O CMO COMM 2013-CCRE12 MTG TR MTG PASSTHRU CTF CL X-A FLT RT 10-10-2046
Fixed Income	8,000,000	371,216.00	I/O CMO COMM 2013-CR6 MTG PASS THRU CL X-B VAR RT DUE 03-10-2046 BEO
Fixed Income	8,000,000	245,000.00	I/O CMO COMM 2013-LC6 MTG TR COML MTG PACTF 144A CL X-B 0.361 01-10-2046
Fixed Income	9,535,466	769,645.59	I/O CMO COMM 2014-CCRE16 MTG TR COML MTG SR 2014-CR16 CL X-A VAR RT 04-10-2047
Fixed Income	3,135,488	359,521.27	I/O CMO GS MTG SECS TR 2012-GC6 CL X-A 144A 01-10-2045 BEO
Fixed Income	3,950,756	301,268.82	I/O CMO MORGAN STANLEY BK AMER MERRILL LYNCH SER 2013-C9 CL XA 05-15-2046 REG
Fixed Income	3,149,849	376,681.01	I/O CMO WFRBS COML MTG TR 2012-C9 CL XA 144A 11-15-2045 BEO
Fixed Income	7,910,822	625,627.39	I/O CMO WFRBS COML MTG TR 2013-C11 CL X-A 144A 03-17-2045 BEO
Fixed Income	6,601,513	597,370.90	I/O CMO WFRBS COML MTG TR WFRBS FLTG RT SER 2014-LC14 CL XA 03-15-2047
Fixed Income	99,591	7,615.55	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	27,432	566.09	I/O FHLMC MULTICLASS SER 3686 CL DI 4.5%09-15-2027
Fixed Income	104,851	4,621.63	I/O FHLMC MULTICLASS SER 3809 CL BI 04-15-2024
Fixed Income	1,527,036	258,325.33	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	1,781,007	320,285.55	I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037
Fixed Income	535,660	81,859.61	I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037
Fixed Income	351,333	21,947.78	I/O GNMA 2011-65 REMIC PASSTHRU CTF CL IO VAR RT 03-16-2023
Fixed Income	3,091,496	490,561.74	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	3,486,565	516,764.76	I/O GNMA REMIC SER 2009-8 CL PS FLTG DUE08-16-2038
Fixed Income	4,532,779	756,475.52	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	8,243,224	650,200.74	I/O MORGAN STANLEY BK FLTG RT 1.228538 DUE 04-17-2047
Fixed Income	3,437,580	374,276.87	I/O PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C4 MTG PASS CTF I/O CL X-A 12-10-45
Fixed Income	1,720,000	1,771,600.00	ICAHN ENTERPRISES L P CORP 4.875 DUE 03-15-2019 REG
Fixed Income	220,000	242,772.20	ICELAND REP NT 144A 5.875% DUE 05-11-2022 REG
Fixed Income	1,250,000	1,398,100.00	IL ST 5.877 DUE 03-01-2019 BEO TAXABLE
Fixed Income	900,000	1,081,008.00	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE
Fixed Income	4,125,000	4,235,859.38	ILLUMINA INC ZERO CPN 0% DUE 06-15-2019
Fixed Income	-	-	Indonesian rupiah - Cash
Fixed Income	-	-	Indonesian rupiah - Cash
Fixed Income	60,000	61,375.44	INTERCONTINENTALEX 2.5% DUE 10-15-2018
Fixed Income	731,000	702,444.94	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000
Fixed Income	2,900,000	2,914,526.10	INTESA SANPAOLO NY YCD DTD 03-07-2014 1.65 DUE 04-07-2015
Fixed Income	400,000	411,161.60	INTESA SANPAOLO S 3.125% DUE 01-15-2016
Fixed Income	2,700,000	4,736,218.21	INTL CONS AIRLINE 1.75% CNV BDS 31/05/18()EUR
Fixed Income	400,000	410,000.00	INTL LEASE FIN 3.875% DUE 04-15-2018
Fixed Income	3,000,000	3,075,000.00	INTL LEASE FIN 3.875% DUE 04-15-2018
Fixed Income	1,500,000	1,606,875.00	INTL LEASE FIN 5.75% DUE 05-15-2016
Fixed Income	(2,100,000)	-	IR CAP USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JL6
Fixed Income	(3,400,000)	(34,776.22)	IR CAP USD 233.916%/CPURN CHASUS33 04-22-2024 317515FG4
Fixed Income	(300,000)	(2,993.37)	IR CAP USD 234.781%/CPURN CHASUS33 05-16-2024 317526H53
Fixed Income	(2,100,000)	(940.38)	IR FLR USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JK8
Fixed Income	(5,400,000)	(52,013.88)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(2,300,000)	(22,154.06)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(8,600,000)	(83,334.86)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	(800,000)	(6,232.80)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(2,700,000)	(21,035.70)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(20,700,000)	(161,273.70)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(4,300,000)	(33,501.30)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(600,000)	(2,094.42)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	(1,500,000)	(5,236.05)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	(1,000,000)	(3,285.30)	IR FLR USD 218.011%/CPURN DEUTGB2L 10-13-2020 317513RG6
Fixed Income	(1,300,000)	(4,270.89)	IR FLR USD 218.011%/CPURN DEUTGB2L 10-13-2020 317513RG6
Fixed Income	(175,330)	-	IRS 02/01/2015 SWU0063Y7
Fixed Income	(17,574,235)	(204,456.27)	IRS 02/01/2015 SWU023FY9
Fixed Income	(1,247,131)	-	IRS 02/01/2017 SWU005PO7
Fixed Income	(623,565)	-	IRS 02/01/2017 SWU005QP3
Fixed Income	(3,590,021)	(139,058.80)	IRS 02/01/2017 SWU012FR7
Fixed Income	(5,153,737)	(208,529.12)	IRS 02/01/2017 SWU023WT1
Fixed Income	(6,911,815)	(288,082.30)	IRS 02/01/2017 SWU023YU6
Fixed Income	(4,000,000)	(7,776.34)	IRS 02/09/2022 SWU000XR2
Fixed Income	(37,800,000)	-	IRS 03-18-2016 SWU0566V5
Fixed Income	(5,700,000)	-	IRS 03-18-2016 SWU0566V5
Fixed Income	(5,700,000)	-	IRS 03-18-2016 SWU0566V5
Fixed Income	(48,557)	(332.05)	IRS 04/01/2021 SWU009E52

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	(7,332,178)	(50,139.98)	IRS 04/01/2021 SWU009EW3
Fixed Income	(16,606,656)	(113,562.07)	IRS 04/01/2021 SWU009F51
Fixed Income	(14,600,000)	-	IRS 06/09/2016 SWU0162T8
Fixed Income	(1,100,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(1,600,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(1,300,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(1,700,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(6,200,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(1,500,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(1,600,000)	-	IRS 06/09/2016 SWU0169T1
Fixed Income	(2,300,000)	-	IRS 06-19-2043 SWU002SF0
Fixed Income	(800,000)	-	IRS 06-19-2043 SWU002SF0
Fixed Income	(300,000)	-	IRS 06-19-2043 SWU002SF0
Fixed Income	(10,250,000)	(87,127.05)	IRS 10-15-2017 SWU003FJ4
Fixed Income	(10,250,000)	(87,127.05)	IRS 10-15-2017 SWU003FJ4
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(3,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(8,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(1,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(1,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000DB9
Fixed Income	(1,000,000)	-	IRS 13/09/2017 SWU000GS9
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000GS9
Fixed Income	(91,000,000)	-	IRS 13/09/2017 SWU000HO7
Fixed Income	(2,000,000)	-	IRS 13/09/2017 SWU000HO7
Fixed Income	(97,000,000)	-	IRS 13/09/2017 SWU000M11
Fixed Income	(3,500,000)	-	IRS 18/06/2019 SWU007AM3
Fixed Income	(600,000)	-	IRS 18/06/2019 SWU007AM3
Fixed Income	(300,000)	-	IRS 18/06/2019 SWU007F48
Fixed Income	(100,000)	-	IRS 18/06/2019 SWU007F48
Fixed Income	300,000	9,631.49	IRS AUD LIBOR/6M 4.0% BARCGB33 18/06/2019 SWU007F48
Fixed Income	100,000	3,210.50	IRS AUD LIBOR/6M 4.0% BARCGB33 18/06/2019 SWU007F48
Fixed Income	3,500,000	112,367.37	IRS AUD LIBOR/6M 4.0% DEUTGB2L 18/06/2019 SWU007AM3
Fixed Income	600,000	19,262.98	IRS AUD LIBOR/6M 4.0% DEUTGB2L 18/06/2019 SWU007AM3
Fixed Income	48,557	-	IRS BRL / 1D 11.68% BNPAFRPP 04/01/2021 SWU009E52
Fixed Income	175,330	90.72	IRS BRL / ZERO 10.41% USMSMYK1 02/01/2015 SWU0063Y7
Fixed Income	623,565	30.41	IRS BRL / ZERO 10.91% DEUTGB2L 02/01/2017 SWU005QP3
Fixed Income	1,247,131	60.83	IRS BRL / ZERO 10.91% JCSIUS33 02/01/2017 SWU005PO7
Fixed Income	7,332,178	-	IRS BRL / ZERO 11.68% BOFAUS6S 04/01/2021 SWU009EW3
Fixed Income	16,606,656	-	IRS BRL / ZERO 11.68% DEUTGB2L 04/01/2021 SWU009F51
Fixed Income	6,911,815	-	IRS BRL / ZERO 8.15% USMSMYK1 02/01/2017SWU023YU6
Fixed Income	17,574,235	-	IRS BRL / ZERO 8.16% BOFAUS3N 02/01/2015SWU023FY9
Fixed Income	5,153,737	-	IRS BRL / ZERO 8.22% MSCSUS33 02/01/2017SWU023WT1
Fixed Income	3,590,021	-	IRS BRL / ZERO 8.3% CHASUS33 02/01/2017 SWU012FR7
Fixed Income	2,000,000	5,764.93	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	8,000,000	23,059.71	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000	5,764.93	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000	5,764.93	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	1,000,000	2,882.46	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000	5,764.93	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000	5,764.93	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	3,000,000	8,647.39	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	4,000,000	-	IRS MXN GSCMUS33 02/09/2022 SWU000XR2
Fixed Income	2,000,000	5,764.93	IRS MXN MRMDUS33 13/09/2017 SWU000HO7
Fixed Income	91,000,000	262,304.19	IRS MXN MRMDUS33 13/09/2017 SWU000HO7
Fixed Income	1,000,000	2,882.46	IRS MXN MSCSUS33 13/09/2017 SWU000GS9
Fixed Income	2,000,000	5,764.93	IRS MXN MSCSUS33 13/09/2017 SWU000GS9
Fixed Income	1,700,000	4,805.42	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	6,200,000	17,525.65	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,600,000	4,522.75	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,300,000	3,674.73	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,500,000	4,240.08	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,600,000	4,522.75	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,100,000	3,109.39	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	14,600,000	41,270.07	IRS MXN TIIE/1D 5.6% MRMDUS33 06/09/2016SWU0162T8
Fixed Income	97,000,000	279,598.97	IRS MXN UBSWUS33 13/09/2017 SWU000M11
Fixed Income	2,300,000	245,758.68	IRS USD CME_BARCUS 06-19-2043 SWU002SF0
Fixed Income	37,800,000	327,022.92	IRS USD CME_GOLDUS 03-18-2016 SWU0566V5
Fixed Income	300,000	32,055.48	IRS USD CME_GOLDUS 06-19-2043 SWU002SF0
Fixed Income	10,250,000	-	IRS USD CME_GOLDUS 10-15-2017 SWU003FJ4
Fixed Income	5,700,000	49,312.98	IRS USD CME_MSCSUS 03-18-2016 SWU0566V5
Fixed Income	800,000	85,481.28	IRS USD CME_NWSCUS 06-19-2043 SWU002SF0
Fixed Income	10,250,000	-	IRS USD CME_SBSIUS 10-15-2017 SWU003FJ4
Fixed Income	5,700,000	49,312.98	IRS USD CME_UBSWUS 03-18-2016 SWU0566V5
Fixed Income	150,000	187,835.10	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG
Fixed Income	375,000	457,524.00	ISRAEL(STATE OF) GOVT GUAR 5.5% DUE 04-26-2024 REG

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	175,000	213,134.60	ISRAEL(STATE OF) GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG
Fixed Income	1,200,000	1,204,500.00	ISTAR FINL INC 4% DUE 11-01-2017
Fixed Income	165,000	168,691.05	ITALY REP NT 4.5% DUE 01-21-2015 REG
Fixed Income	200,000	319,793.44	ITALY(REP OF) 2.1% I/L NTS 15/09/2021 EUR
Fixed Income	215,000	360,706.57	ITALY(REP OF) 2.1% IDX/LKD 15/09/14 EUR
Fixed Income	2,300,000	3,280,885.90	ITALY(REP OF) 2.25% NTS 22/04/17 EUR1000
Fixed Income	1,700,000	2,425,002.62	ITALY(REP OF) 2.25% NTS 22/04/17 EUR1000
Fixed Income	1,700,000	2,429,430.80	ITALY(REP OF) 2.55% IDX/LKD 22/10/16 EUR
Fixed Income	3,100,000	4,430,138.51	ITALY(REP OF) 2.55% IDX/LKD 22/10/16 EUR
Fixed Income	3,300,000	4,662,618.87	ITALY(REP OF) 2.75% BDS 01/12/15 EUR1000
Fixed Income	9,300,000	13,329,003.17	ITALY(REP OF) 2.75% BDS 15/11/16 EUR1000
Fixed Income	300,000	424,472.08	ITALY(REP OF) 3% BDS 01/11/15 EUR1000
Fixed Income	600,000	841,950.81	ITALY(REP OF) 3% BDS 15/06/2015 EUR
Fixed Income	200,000	291,475.04	ITALY(REP OF) 3.75% BDS 01/08/16 EUR1000
Fixed Income	1,000,000	1,417,746.54	ITALY(REP OF) 3.75% BTP 1/08/15 EUR500000
Fixed Income	3,400,000	4,852,216.42	ITALY(REP OF) 4.5% BDS 15/07/15 EUR1000
Fixed Income	8,600,000	12,273,253.30	ITALY(REP OF) 4.5% BDS 15/07/15 EUR1000
Fixed Income	6,500,000	9,890,653.53	ITALY(REPUBLIC OF) 4.75% 01/06/2017 EUR1000
Fixed Income	2,400,000	3,546,398.44	ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000
Fixed Income	100,000	144,663.70	ITALY(REPUBLIC OF) 3.75% BDS 15 APR 2016EUR
Fixed Income	3,200,000	4,629,238.31	ITALY(REPUBLIC OF) 3.75% BDS 15 APR 2016EUR
Fixed Income	4,300,000	4,294,315.40	ITAU UNIBANCO S A NEW YORK BRH DTD 06-09-14 CTF DEP 0 DUE 05-31-16
Fixed Income	1,920,000	1,926,819.84	J P MORGAN CHASE & CO DUE 1.35 02-15-2017 REG
Fixed Income	1,200,000	1,204,987.20	J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00208 1.1 DUE 10-15-2015
Fixed Income	1,600,000	1,605,820.80	J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00216 DUE 02-15-2017 REG
Fixed Income	510,000	440,640.00	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	812,293	800,238.21	J P MORGAN MTG ACQSTN TR 2006-CW1 AST BKD PASSTHR CTF CL A-4 5-25-36 REG
Fixed Income	1,726,421	1,735,350.01	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	176,798	177,722.52	J P MORGAN MTG TR FLTG RT 5.026705% DUE 06-25-2035
Fixed Income	204,229	204,229.05	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	64,947	64,947.44	Japanese yen - Cash
Fixed Income	37,071	37,070.95	Japanese yen - Cash
Fixed Income	186,442	186,441.93	Japanese yen - Cash
Fixed Income	198,777	198,777.36	Japanese yen - Cash
Fixed Income	913	913.09	Japanese yen - Cash
Fixed Income	548	547.55	Japanese yen - Cash
Fixed Income	0	0.12	Japanese yen - Cash
Fixed Income	148	147.52	Japanese yen - Cash
Fixed Income	1,895	1,895.27	Japanese yen - Cash
Fixed Income	0	0.04	Japanese yen - Cash
Fixed Income	0	0.32	Japanese yen - Cash
Fixed Income	2,492	2,492.47	Japanese yen - Cash
Fixed Income	21,971	21,971.27	Japanese yen - Cash
Fixed Income	188	188.16	Japanese yen - Cash
Fixed Income	19,974	19,974.33	Japanese yen - Cash
Fixed Income	-	44,601.95	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	429,543.86	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	33,802.87	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	163,861.61	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	88,025.84	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	18,607.02	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	3,932,678.55	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	116,479.94	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	173,001.64	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	15,552.91	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	1,464,883.27	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	(2,521,229.22)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(196,237.28)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(163,861.61)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(163,903.65)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(88,932.43)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(41,618.28)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(14,732.74)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(14,727.80)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,630,620.40)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(302,058.14)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,933,687.59)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(116,479.94)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(116,509.82)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,354,306.30)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(273,910.19)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(37,369.50)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(67,108.41)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(341,001.37)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(344,165.10)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(1,445,140.91)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(2,487.54)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(507,948.44)	Japanese yen - Pending trade purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(106,632.05)	Japanese yen - Pending trade purchases
Fixed Income	-	(173,000.33)	Japanese yen - Pending trade purchases
Fixed Income	-	(20,314.76)	Japanese yen - Pending trade purchases
Fixed Income	-	196,237.28	Japanese yen - Pending trade sales
Fixed Income	-	3,354,306.30	Japanese yen - Pending trade sales
Fixed Income	-	1,063,551.48	Japanese yen - Pending trade sales
Fixed Income	110,000	116,600.00	JBS FIN II LTD 8.25% DUE 01-29-2018
Fixed Income	200,000	214,000.00	JBS INVTS GMBH 7.75% DUE 10-28-2020
Fixed Income	705,000	777,669.99	JEFFERIES GROUP 6.5% DUE 01-20-2043
Fixed Income	500,000	551,539.00	JEFFERIES GROUP 6.5% DUE 01-20-2043
Fixed Income	100,000	125,000.00	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	960,000	1,122,364.80	JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO
Fixed Income	1,998,000	1,943,055.00	JETBLUE AWYS CORP 2004-2 PASS THRU TRS G-2 CTF FLT RT DUE 11-15-2016 REG
Fixed Income	50,000	50,663.10	JOHN DEERE CAPITAL CORP TRANCHE # TR 00373 1.4 DUE 03-15-2017
Fixed Income	640,000	642,819.84	JOHNSON CTLS INC 3.625% DUE 07-02-2024
Fixed Income	8,600,000	8,604,902.00	JP MORGAN CHASE BK NA GLOBAL SR BK NT PRDUE 06-02-2017/06-02-2016 BEO
Fixed Income	75,000	78,023.02	JPMBB COML MTG 2.9768% DUE 11-15-2045
Fixed Income	990,000	1,063,628.28	JPMBB COML MTG 4.41960000992% DUE 11-15-2045
Fixed Income	75,000	79,590.15	JPMBB COML MTG SECS TR 2013-C14 CL ASB 3.7607 DUE 08-15-2046
Fixed Income	3,500,000	3,601,108.00	JPMORGAN CHASE & 3.4% DUE 06-24-2015
Fixed Income	1,330,000	1,457,332.87	JPMORGAN CHASE & 4.5% DUE 01-24-2022
Fixed Income	315,000	345,157.78	JPMORGAN CHASE & 4.5% DUE 01-24-2022
Fixed Income	1,265,000	1,443,671.13	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	50,000	57,062.10	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	690,000	779,963.58	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	50,000	56,519.10	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	75,000	78,972.90	JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.15 DUE 10-01-2015 BEO
Fixed Income	1,785,000	1,778,384.79	JPMORGAN CHASE & FLTG RT 5% DUE 12-29-2049
Fixed Income	1,100,000	1,251,217.00	JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017
Fixed Income	145,000	164,933.15	JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017
Fixed Income	90,000	89,678.25	JPMORGAN CHASE BK N A NY N Y FORME NT FLTG RATE ACCD INVS DUE 06-13-2016 BEO
Fixed Income	545,000	617,816.90	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	1,000,000	834,650.00	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO
Fixed Income	1,000,000	797,500.00	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2077/05-15-2012 REG
Fixed Income	250,000	240,000.00	JSC NATL CO KAZMUNAYGAS 144A 5.75 DUE 04-30-2043 BEO
Fixed Income	232,007	316,705.08	JUBILEE CDO IV BV FRN CLO 10/19 EUR 'A'
Fixed Income	2,700,000	654,750.00	KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	2,000,000	2,287,000.00	KBC BANK NV 8% SUB 25/01/2023 USD
Fixed Income	50,000	55,507.00	KENT WASH SPL EVENTS CTR PUB FACS DIST REV 5.654% 12-01-2019 BEO TAXABLE
Fixed Income	598,957	621,393.92	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV 3.165% 04-01-2018 BEO TAXABLE
Fixed Income	610,000	691,193.44	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	825,000	934,810.80	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	1,110,000	1,125,804.18	KINDER MORGAN 4.15% DUE 02-01-2024
Fixed Income	860,000	907,831.48	KINDER MORGAN 5.5 DUE 03-01-2044
Fixed Income	525,000	617,695.05	KLA-TENCOR CORP 6.9% DUE 05-01-2018
Fixed Income	500,000	519,187.00	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	1,400,000	1,453,723.60	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	104,000	118,294.07	KRAFT FOODS GROUP 5.375% DUE 02-10-2020
Fixed Income	366,000	416,304.14	KRAFT FOODS GROUP 5.375% DUE 02-10-2020
Fixed Income	150,000	256,306.06	KREDITANST FUR WIE 2% GTD SNR 06/12/18 GBP1000
Fixed Income	650,000	1,110,659.58	KREDITANST FUR WIE 2% GTD SNR 06/12/18 GBP1000
Fixed Income	35,000	37,767.69	KY UTILS CO 4.65 DUE 11-14-2043
Fixed Income	1,385,000	1,472,209.30	L-3 COMMUNICATIONS 3.95% DUE 11-15-2016
Fixed Income	1,540,000	157,850.00	LANDSBANKI IS HF 6.1 DUE 12-31-2040 IN DEFAULT
Fixed Income	2,089,500	2,088,380.03	LAS VEGAS SANDS LLC TLB DUE 12-19-2020 BEO
Fixed Income	105,000	105,189.00	LASALLE BK N A FLTG RT 3.63% DUE 12-16-2014
Fixed Income	115,000	120,484.93	LAZARD GROUP LLC 4.25% DUE 11-14-2020
Fixed Income	100,000	212,081.32	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 EUR
Fixed Income	390,000	970,254.42	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 GBP
Fixed Income	1,000,000	2,487,831.85	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 GBP
Fixed Income	100,000	248,783.19	LBG CAPITAL 2 PLC 15% GTD 21/12/2019 GBP
Fixed Income	1,050,756	1,089,475.31	LEEK FIN NO 18 PLC FLTG RT .4896% DUE 09-21-2038
Fixed Income	500,000	543,485.50	LEGG MASON INC 5.625 DUE 01-15-2044 REG
Fixed Income	500,000	577,870.00	LEGG MASON INC SR NT 5.5 05-21-2019
Fixed Income	110,000	116,325.00	LENNAR CORP 4.75 DUE 12-15-2017
Fixed Income	500,000	517,500.00	LENNAR CORP 5.6% DUE 05-31-2015
Fixed Income	500,000	531,112.00	LEUCADIA NATL CORP 5.5 DUE 10-18-2023
Fixed Income	445,000	470,836.70	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	1,450,000	1,943,000.00	LIBERTY INTERACTIVE LLC .75 03-30-2043
Fixed Income	675,000	747,562.50	LIMITED BRANDS INC NT 7.6% DUE 07-15-2037/07-14-2037
Fixed Income	635,000	753,979.32	LINCOLN NATL CORP 6.25% DUE 02-15-2020
Fixed Income	600,000	1,095,158.97	LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	1,700,000	1,829,040.20	LOEWS CORP 5.25% DUE 03-15-2016
Fixed Income	2,450,000	2,312,160.55	LONG BEACH MTG LN FLTG RT 1.055% DUE 10-25-2034
Fixed Income	51,022	46,183.59	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	150,000	202,146.00	LORILLARD TOB CO 8.125% DUE 05-01-2040
Fixed Income	50,000	55,049.85	LOWES COS INC 5.4% DUE 10-15-2016
Fixed Income	125,000	163,127.50	LUBRIZOL CORP 6.5% DUE 10-01-2034

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	500,000	502,605.50	MACQUARIE GROUP 7.3% DUE 08-01-2014
Fixed Income	625,000	599,931.25	MACYS RETAIL HLDGS 2.875 DUE 02-15-2023
Fixed Income	540,000	518,340.60	MACYS RETAIL HLDGS 2.875 DUE 02-15-2023
Fixed Income	95,000	99,163.85	MACYS RETAIL HLDGS 3.875 DUE 01-15-2022
Fixed Income	575,000	630,041.88	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043
Fixed Income	1,300,000	1,477,125.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	3,000,000	3,408,750.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	200,000	225,750.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD'REGS
Fixed Income	300,000	338,625.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD'REGS
Fixed Income	55,092	55,092.30	Malaysian ringgit - Cash
Fixed Income	0	0.31	Malaysian ringgit - Cash
Fixed Income	-	-	Malaysian ringgit - Cash
Fixed Income	-	100,704.02	Malaysian ringgit - Pending trade sales
Fixed Income	50,000	57,233.20	MARATHON OIL CORP 5.9% DUE 03-15-2018
Fixed Income	670,000	699,672.29	MARATHON PETE CORP 3.5% DUE 03-01-2016
Fixed Income	423,000	447,984.92	MARSH & MCLENNAN 5.75% DUE 09-15-2015
Fixed Income	250,000	326,322.25	MARSH & MCLENNAN 9.25% DUE 04-15-2019
Fixed Income	125,000	125,243.00	MASTER CR CARD TR II SER 2012-2 CL A 144A STEP UP DUE 04-21-2017
Fixed Income	125,000	150,882.00	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	640,000	827,107.84	MCDONALDS CORP 6.3% DUE 10-15-2037
Fixed Income	2,600,000	2,567,523.40	MCKESSON CORP 1.4 DUE 03-15-2018
Fixed Income	680,000	714,107.44	MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO
Fixed Income	2,100,000	2,103,994.20	MCKESSON CORP FLT RT BD DUE 09-10-2015 BEO
Fixed Income	670,000	671,770.81	MCKESSON CORP NEW 1.292 DUE 03-10-2017
Fixed Income	1,090,000	1,171,068.75	MEDIDATA SOLUTIONS INC SR NT 144A 1% DUE08-01-2018 BEO
Fixed Income	775,000	772,165.05	MEDTRONIC INC .875% DUE 02-27-2017
Fixed Income	250,000	250,837.50	MENOMONEE FALLS WIS TAXABLE-PROM NTS 4.25 DUE 11-01-2014
Fixed Income	175,000	175,868.70	MERCEDES-BENZ AUTO SER 2013-1 CL A-4 1.13 DUE 11-15-2019
Fixed Income	180,000	223,977.06	MERCK & CO INC 5.95 DUE 12-01-2028
Fixed Income	565,000	776,150.67	MERRILL LYNCH & CO 7.75% DUE 05-14-2038
Fixed Income	500,000	571,139.50	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	1,600,000	1,827,646.40	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	345,000	351,210.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 11-03-2016
Fixed Income	700,000	770,910.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	1,102,000	1,260,831.26	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	1,230,000	1,393,073.40	MERRILL LYNCH & CO VAR RT 8.95% DUE 05-18-2017
Fixed Income	1,135,615	1,051,889.31	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	200,000	200,439.40	MET LIFE GLOBAL FLTG RT .6136% DUE 04-10-2017
Fixed Income	1,500,000	1,503,295.50	MET LIFE GLOBAL FLTG RT .6136% DUE 04-10-2017
Fixed Income	65,000	83,662.21	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	515,000	575,512.50	METLIFE INC FLTG RT 6.4% DUE 12-15-2066
Fixed Income	1,630,000	1,748,711.27	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015
Fixed Income	325,000	348,669.42	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015
Fixed Income	630,000	808,649.10	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX
Fixed Income	150,000	165,313.50	METROPOLITAN TRANSN AUTH N Y REV 5.119% 11-15-2019 BEO TAXABLE
Fixed Income	35,000	44,035.60	METROPOLITAN TRANSN AUTH N Y REV 6.734% 11-15-2030 BEO TAXABLE
Fixed Income	70,000	78,484.00	METROPOLITAN WASH D C ARPTS AUTH ARPT REF-AMT-SER E-AMBAC-FSA-CR 5 01 OCT 19
Fixed Income	70,000	77,814.10	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.25% 07-01-2039 BEO TAXABLE
Fixed Income	500,000	586,385.00	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	17,250	143,106.52	MEX BONOS DESARR FIX RT 6.5% 10/06/2021
Fixed Income	101,000	789,580.91	MEX BONOS PROTECC 30/01/2020
Fixed Income	(100,000)	-	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	100,000	1,510.89	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	-	-	Mexican peso - Cash (externally held)
Fixed Income	29	28.95	Mexican peso - Cash
Fixed Income	397,086	397,085.65	Mexican peso - Cash
Fixed Income	65,460	65,460.03	Mexican peso - Cash
Fixed Income	4,379	4,378.61	Mexican peso - Cash
Fixed Income	0	0.06	Mexican peso - Cash
Fixed Income	65	65.21	Mexican peso - Cash
Fixed Income	-	1,051,435.72	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	894,269.52	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	690,729.70	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	1,714,231.38	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	397,063.82	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	592,022.77	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	64,504.15	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	(4,087.48)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(4,063,416.12)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(4,088,687.64)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(1,029,189.37)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(64,504.15)	Mexican peso - Pending trade purchases
Fixed Income	967,606	9,966,344.06	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	330,288	3,454,809.34	MFO METROPOLITAN WEST FUNDS HIGH YIELD BD FD CL I
Fixed Income	1,239,486	12,692,338.18	MFO NEUBERGER BERMAN INCOME FDS NEW SHORT DURATION HIGH INCOME FD INSTL CL
Fixed Income	11,556,160	142,834,141.93	MFO PIMCO AST BACKED SEC PORTFOLIO FD #460
Fixed Income	4,237,517	40,892,035.58	MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL
Fixed Income	1,202,929	12,414,229.24	MFO PIMCO FDS SR FLTG RATE PORTFOLIO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,614	16,161.11	MFO PIMCO SHORT TERM FLOATING NAV PORT
Fixed Income	1,350,000	1,981,968.75	MGM RESORTS INTL SR NT CONV 4.25% DUE 04-15-2015 REG
Fixed Income	55,000	61,583.50	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 6.91% 07-01-2039 BEO TAXABLE
Fixed Income	735,000	824,072.45	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043
Fixed Income	1,294,000	1,617,500.00	MOLINA HEALTHCARE INC 1.125 01-15-2020 REG
Fixed Income	96,000	110,352.00	MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020
Fixed Income	950,000	1,092,025.00	MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020
Fixed Income	1,000,000	1,006,846.00	MONDELEZ INTL INC NT 2.25 DUE 02-01-2019
Fixed Income	735,000	736,614.06	MONSANTO CO NEW 4.4% DUE 07-15-2044
Fixed Income	1,050,000	1,470,597.64	MONTE DEI PASCHI 3.125% 30/06/2015
Fixed Income	1,700,000	1,733,707.60	MORGAN STANLEY FLTG RT DUE 04-25-2018
Fixed Income	960,000	973,633.92	MORGAN STANLEY 1.75 DUE 02-25-2016
Fixed Income	1,555,000	1,572,081.68	MORGAN STANLEY 2.125% DUE 04-25-2018
Fixed Income	115,000	116,657.49	MORGAN STANLEY 4.1% DUE 05-22-2023
Fixed Income	1,295,000	1,409,917.01	MORGAN STANLEY 4.75% DUE 03-22-2017
Fixed Income	35,000	38,105.86	MORGAN STANLEY 4.75% DUE 03-22-2017
Fixed Income	550,000	590,379.90	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	2,700,000	2,898,228.60	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	1,085,000	1,157,226.28	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	50,000	53,328.40	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	100,000	114,882.70	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	1,530,000	1,777,286.25	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	80,000	92,930.00	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	320,000	371,720.00	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	600,000	459,906.00	MORGAN STANLEY ABS CAP I INC 2005-HE3 CL M-4 FLTG RT 07-25-2035 REG
Fixed Income	1,400,000	1,317,629.60	MORGAN STANLEY ABS CAP I INC 2005-WMC3 CL M-4 VAR RT 03-25-2035 REG
Fixed Income	2,034,000	1,797,720.39	MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036
Fixed Income	859,899	826,098.52	MORGAN STANLEY ABS FLTG RT .89% DUE 01-25-2035
Fixed Income	75,000	77,297.55	MORGAN STANLEY BK 2.849% DUE 06-17-2047
Fixed Income	275,000	295,659.37	MORGAN STANLEY BK 4.259 DUE 10-15-2046
Fixed Income	125,000	134,383.12	MORGAN STANLEY BK AMER MERRILL LYNCH TR 2014-C14 CL B VAR RT 01-15-2047
Fixed Income	80,000	84,300.72	MORGAN STANLEY BK FLTG RT 4.769603% DUE 10-15-2046
Fixed Income	175,000	183,495.02	MORGAN STANLEY BK VAR RT 4.417812% DUE 08-17-2046
Fixed Income	80,000	82,988.88	MORGAN STANLEY CAP 3.773 DUE 03-17-2045
Fixed Income	240,000	250,322.40	MORGAN STANLEY DEAN WITTER DISCOVER & COVAR RT DUE 03-05-2018
Fixed Income	200,000	202,500.00	MORGAN STANLEY FLTG RT 2.95286% DUE 07-15-2017
Fixed Income	77,000	77,000.00	MORGAN STANLEY FLTG RT 3.6622% DUE 07-01-2014
Fixed Income	100,000	105,500.00	MORGAN STANLEY FLTG RT 4.95286% DUE 11-29-2019
Fixed Income	1,695,000	1,725,916.80	MORGAN STANLEY FLTG RT 5.45% DUE 12-29-2049
Fixed Income	900,000	898,995.60	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO
Fixed Income	2,100,000	2,104,326.00	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	1,415,000	1,417,914.90	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	900,000	1,232,758.64	MORGAN STANLEY FR MTN 04/2016 EUR1000 'G'
Fixed Income	200,000	273,431.56	MORGAN STANLEY FRN SNR MTN 01/17 EUR50000
Fixed Income	385,000	390,785.01	MORGAN STANLEY MEDIUM TERM NT SER F 4.2%DUE 11-20-2014
Fixed Income	1,200,000	1,334,521.20	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007
Fixed Income	300,000	317,657.40	MORGAN STANLEY MTN 5.375 DUE 10-15-2015
Fixed Income	140,000	157,564.40	MOULTON-NIGUEL CALIF WTR DIST CTF PARTN6.97% 09-01-2039 BEO TAXABLE
Fixed Income	439,585	253,595.45	MSAC I INC SER 2007-HEMTG PASSTHRU CTF CL A-2B FLTG RATE 01-25-2037 REG
Fixed Income	1,600,000	1,632,000.00	NATIONAL CAP TR II DEL GTD TR PFD SECS 144A DUE 03-23-2015 BEO
Fixed Income	585,000	698,678.37	NATIONAL CITY CORP 6.875% DUE 05-15-2019
Fixed Income	3,410,000	2,991,289.51	NATIONSTAR HOME FLTG RT .432% DUE 09-25-2036
Fixed Income	3,800,000	3,800,000.00	NATIXIS N Y BRH INSTL C/D DTD 04-11-2014FLTG RT 05-11-2015
Fixed Income	650,000	648,501.10	NATL CY BK CLEV OH MED T TRANCHE # SB00006 VAR DTD 12/12/06 DUE 12-15-16
Fixed Income	1,500,000	1,496,268.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	2,500,000	2,493,780.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	900,000	897,760.80	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	115,000	111,606.58	NATL RETAIL PPTYS 3.3 DUE 04-15-2023
Fixed Income	165,000	167,854.00	NATL RURAL UTILS 3.05% DUE 02-15-2022
Fixed Income	1,000,000	1,005,384.00	NBCUNIVERSAL ENTERPRISE INC GTD NT FLTG RATE 144A 3C7 DUE 04-15-2016 BEO
Fixed Income	635,000	814,100.48	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040
Fixed Income	75,000	74,488.27	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	900,000	987,957.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	300,000	329,319.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	2,706,779	2,778,443.69	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG
Fixed Income	815,800	817,569.64	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG
Fixed Income	652,787	654,560.19	NCUA GTD NTS TR 2010-R2 GTD NT CL II-A VAR RATE DUE 11-05-2020
Fixed Income	1,336,029	1,344,348.34	NCUA GTD NTS TR 2010-R3 SR I-A NT .7169%DUE 12-08-2020 BEO
Fixed Income	1,121,496	1,128,790.61	NCUA GTD NTS TR 2010-R3 SR II-A NT .7155% DUE 12-08-2020 BEO
Fixed Income	1,185,000	1,186,967.10	NETAPP INC 3.375 DUE 06-15-2021
Fixed Income	1,475,000	1,512,796.88	NETSUITE INC SR NT CONV .25 06-01-2018 REG
Fixed Income	40,000	47,473.20	NEVADA SYS HIGHER ED UNIVS REV 7.9% 07-01-2040 BEO TAXABLE
Fixed Income	150,000	157,050.00	NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG
Fixed Income	2,250,164	2,236,006.21	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-1 FLTG RATE 07-25-2035 REG
Fixed Income	2,400,000	2,283,602.40	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG
Fixed Income	0	0.01	New Israeli shekel - Cash
Fixed Income	7,186	7,186.29	New Israeli shekel - Cash
Fixed Income	635,000	707,313.80	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	150,000	167,082.00	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	300,000	374,478.15	NEW STH WALES TSY 2.5% IDX/LKD BDS 11/35AUD
Fixed Income	1,500,000	1,928,887.23	NEW STH WALES TSY 2.75% I/LKD 20/11/25 AUD
Fixed Income	5,776	5,776.14	New Taiwan dollar - Cash
Fixed Income	38,824	38,823.77	New Taiwan dollar - Cash
Fixed Income	0	0.15	New Taiwan dollar - Cash
Fixed Income	-	63,326.51	New Taiwan dollar - Pending trade sales
Fixed Income	100,000	112,451.00	NEW YORK N Y TAXABLE-BUILD AMER BDS-F-1 4.787% DUE 12-01-2018 BEO TAXABLE N/C
Fixed Income	150,000	168,531.00	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 6.385% DUE 12-01-2029 REG TAXABLE
Fixed Income	100,000	109,361.00	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT 5% 05-01-2019 BEO
Fixed Income	225,000	226,739.25	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 3.3% 02-15-2023 BEO TAXABLE
Fixed Income	100,000	114,915.00	NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	600,000	613,500.00	NEW YORK TIMES CO 5% DUE 03-15-2015
Fixed Income	5,132	5,132.26	New Zealand dollar - Cash
Fixed Income	-	-	New Zealand dollar - Cash
Fixed Income	0	0.01	New Zealand dollar - Cash
Fixed Income	38,744	38,744.11	New Zealand dollar - Cash
Fixed Income	-	1,068,171.03	New Zealand dollar - Pending foreign exchange purchases
Fixed Income	-	227,549.48	New Zealand dollar - Pending foreign exchange purchases
Fixed Income	-	40,500.05	New Zealand dollar - Pending foreign exchange purchases
Fixed Income	-	(902,692.07)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	-	(169,856.70)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	-	(1,064,873.86)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	-	(3,540,408.88)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	-	(268,070.23)	New Zealand dollar - Pending trade purchases
Fixed Income	1,300,000	1,105,405.98	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	4,320,000	3,673,349.10	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	1,440,000	1,366,794.72	NEWCASTLE MTG SECS TR 2006-1 ASSET BKD NT CL A-4 FLTG RT 03-25-2036
Fixed Income	22,838	39,036.78	NEWGATE FDG 07-3 FRN M/BKD 12/50 GBP'A1'REGS
Fixed Income	50,000	48,207.10	NEWMONT MNG CORP 3.5 DUE 03-15-2022 REG
Fixed Income	120,000	126,119.04	NEWMONT MNG CORP 6.25% DUE 10-01-2039
Fixed Income	475,000	591,552.18	NEWS AMER HLDGS 6.4% DUE 12-15-2035
Fixed Income	180,000	245,592.72	NEWS AMER HLDGS 9.5% DUE 07-15-2024
Fixed Income	50,000	60,598.15	NEWS AMER INC SR NT 6.15 2-15-2041
Fixed Income	470,000,000	5,685,652.24	NIDEC CORPORATION 0% CNV SNR 18/09/2015 JPY
Fixed Income	175,000	175,047.25	NISSAN AUTO .41999998689% DUE 11-15-2016
Fixed Income	500,000	503,054.50	NISSAN AUTO 1% DUE 07-16-2018
Fixed Income	105,000	115,753.05	NOBLE ENERGY INC 5.25% DUE 11-15-2043
Fixed Income	85,000	86,387.20	NOMURA HLDGS INC NT 2% DUE 09-13-2016
Fixed Income	500,000	508,290.00	NOMURA HLDGS INC NT FLTG RATE VAR RT DUE09-13-2016
Fixed Income	100,000	115,439.90	NORDSTROM INC 6.25% DUE 01-15-2018
Fixed Income	900,000	1,060,713.00	NORFOLK SOUTHN 7.7% DUE 05-15-2017
Fixed Income	250,000	238,035.00	NORTH AMERN DEV BK NT 2.4% DUE 10-26-2022 REG
Fixed Income	1,110,000	1,104,587.64	NORTHROP GRUMMAN 1.75% DUE 06-01-2018
Fixed Income	1	0.64	Norwegian krone - Cash
Fixed Income	42	42.20	Norwegian krone - Cash
Fixed Income	-	176,419.33	Norwegian krone - Pending foreign exchange purchases
Fixed Income	-	312,885.64	Norwegian krone - Pending foreign exchange purchases
Fixed Income	-	(489,311.45)	Norwegian krone - Pending trade purchases
Fixed Income	1,100,000	1,144,887.70	NOVARTIS CAP CORP 4.4% DUE 05-06-2044
Fixed Income	1,158,034	1,158,613.04	NOVELIS INC TERM LN B DUE 03-10-2017 BEO
Fixed Income	75,000	76,125.00	NUSTAR LOGISTICS L 4.8% DUE 09-01-2020
Fixed Income	45,000	51,692.85	NUSTAR LOGISTICS L STEP CPN 8.15% DUE 04-15-2018
Fixed Income	900,000	1,035,395.10	NYU HOSPS CTR 5.75% DUE 07-01-2043
Fixed Income	150,000	175,096.35	OHIO PWR CO 5.375% DUE 10-01-2021
Fixed Income	50,000	51,438.55	OMNICOM GROUP INC 3.625% DUE 05-01-2022
Fixed Income	1,600,000	1,760,713.60	ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	120,000	153,351.24	ONCOR ELEC 7% DUE 09-01-2022
Fixed Income	100,000	99,558.70	ONT PROV CDA BD 1.1 DUE 10-25-2017 REG
Fixed Income	140,000	154,040.32	ONT PROV CDA BD 4 DUE 10-07-2019 BEO
Fixed Income	100,000	105,720.70	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	100,000	105,720.70	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	8,000,000	7,811,440.00	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	100,000	98,451.10	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	600,000	590,706.60	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	175,000	174,602.75	ORACLE CORP 3.4% DUE 07-08-2024
Fixed Income	745,000	743,308.85	ORACLE CORP 3.4% DUE 07-08-2024
Fixed Income	1,910,000	1,956,516.14	ORANGE S A 2.75% DUE 02-06-2019
Fixed Income	720,000	804,110.40	ORANGE S A 5.5% DUE 02-06-2044
Fixed Income	465,000	545,431.05	OREGON ST 5.762% 06-01-2023 BEO TAXABLE
Fixed Income	20,000	22,077.20	OSCEOLA CNTY FLA CAP IMPTS REV 6.946% 10-01-2039 BEO TAXABLE
Fixed Income	(270,000)	(270,000.00)	OTC DER CASH COLL PAY TO BARCLAYS
Fixed Income	(270,000)	(270,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	(300,000)	(300,000.00)	OTC DER CASH COLL PAY TO UBS AG
Fixed Income	(580,000)	(580,000.00)	OTC DER CASH COLL PAY TO UBS AG
Fixed Income	381,000	381,000.00	OTC DER CASH COLL RECEIVABLE FROM UBS AG
Fixed Income	191,000	191,000.00	OTC DERICASH COLL RECEI FROM CITIBANK
Fixed Income	(260,000)	(260,000.00)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	(770,000)	(770,000.00)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL
Fixed Income	(42,000)	(42,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	(55,000)	(55,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	(10,000)	(10,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	(50,000)	(50,000.00)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER
Fixed Income	(429,000)	(429,000.00)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER
Fixed Income	(320,000)	(320,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	(120,000)	(120,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	(290,000)	(290,000.00)	OTC DERIVATIVE CASH COLL PAY TO HSBC
Fixed Income	12,000	12,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	590,000	590,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	333,000	333,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	290,000	290,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	270,000	270,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	290,000	290,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	251,000	251,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMUCREDIT SUISSE SECURITIES
Fixed Income	142,000	142,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMUCREDIT SUISSE SECURITIES
Fixed Income	91,000	91,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BARCLAYS CAPITAL INC
Fixed Income	50,000	50,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO
Fixed Income	22,000	22,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	(3,090,000)	(3,090,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE
Fixed Income	(3,060,000)	(3,060,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA
Fixed Income	50,000	52,697.20	PAC GAS & ELEC CO 3.5% DUE 10-01-2020
Fixed Income	105,000	104,212.50	PACIFIC RUBIALES ENERGY CORP 144A 5.125 DUE 03-28-2023
Fixed Income	570,000	610,515.60	PACKAGING CORP OF AMERICA 4.5 DUE 11-01-2023
Fixed Income	16,000	16,720.00	PANAMA REP GLOBAL BD DTD 11/16/2004 7.25% DUE 03-15-2015 REG
Fixed Income	265,000	294,876.10	PASADENA CALIF AREA CMNTY COLLEGE DIST 6.654% 08-01-2034 BEO TAXABLE
Fixed Income	(717,172)	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Fixed Income	115,000	114,568.75	PEABODY ENERGY 6.25 DUE 11-15-2021
Fixed Income	1,135,000	1,174,635.33	PEPSICO INC SR NT 2.5% DUE 05-10-2016
Fixed Income	3,406,000	3,406,660.60	PEPSICO INC SR NT FLTG RATE DUE 07-30-2015 REG
Fixed Income	1,000,000	905,000.00	PETROBRAS GLOBAL 5.625% DUE 05-20-2043
Fixed Income	50,000	45,250.00	PETROBRAS GLOBAL 5.625% DUE 05-20-2043
Fixed Income	1,600,000	1,592,000.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	40,000	40,049.60	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 05-20-2016 REG
Fixed Income	2,300,000	2,327,370.00	PETROBRAS GLOBAL FIN B V GTD NT FLTG RATE DUE 03-17-2017 REG
Fixed Income	1,300,000	1,515,592.00	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	400,000	429,000.00	PETROLEOS 4.875% DUE 01-18-2024
Fixed Income	540,000	627,075.00	PETROLEOS 6.375% DUE 01-23-2045
Fixed Income	670,000	795,360.35	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	250,000	353,584.25	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	30,000	32,991.60	PHIL PA AUTH FOR INDL DEV PENSION RET SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE
Fixed Income	-	-	Philippine peso - Cash
Fixed Income	400,000	404,002.80	PHILLIPS 66 1.95 BDS DUE 03-05-2015 REG USD100
Fixed Income	150,000	154,905.60	PLAINS ALL AMERN 3.65 DUE 06-01-2022
Fixed Income	505,000	640,978.83	PLAINS ALL AMERN 6.65% DUE 01-15-2037
Fixed Income	35,000	36,345.71	PNC FDG CORP 2.7% DUE 09-19-2016
Fixed Income	1,280,000	1,305,355.52	PNC FDG CORP 3.3 DUE 03-08-2022 REG
Fixed Income	150,000	152,971.35	PNC FDG CORP 3.3 DUE 03-08-2022 REG
Fixed Income	75,000	79,605.52	PNC FDG CORP 5.25% DUE 11-15-2015
Fixed Income	500,000	536,880.00	PNM RES INC 9.25% DUE 05-15-2015
Fixed Income	8,100,000	3,334,827.64	POLAND(REP OF) 2.75% IDX/LKD 25/08/23 PLN
Fixed Income	1	1.38	Polish zloty - Cash
Fixed Income	1,436	1,435.77	Polish zloty - Cash
Fixed Income	-	(1,597,416.73)	Polish zloty - Pending foreign exchange sales
Fixed Income	-	-	Polish zloty - Recoverable taxes
Fixed Income	-	-	Polish zloty - Recoverable taxes
Fixed Income	100,000	110,389.00	PORTSMOUTH VA 6.279% 01-15-2040 BEO TAXABLE
Fixed Income	145,000	155,041.97	PPL CAP FDG INC 4.2% DUE 06-15-2022
Fixed Income	720,000	731,310.48	PPN WRIGLEY WM JR CO 2.4 DUE 10-21-2018 2018
Fixed Income	250,000	303,785.75	PRIDE INTL INC DEL 6.875% DUE 08-15-2020
Fixed Income	530,000	684,266.57	PRIN FINL GROUP 8.875% DUE 05-15-2019
Fixed Income	145,000	145,667.00	PRIN LIFE GLOBAL FLTG RT .642325% DUE 05-27-2016
Fixed Income	70,000	69,888.70	PRIN LIFE INC FUNDINGS TRS SECD MTN FLT RT DUE 10-01-2014
Fixed Income	250,000	253,318.50	PRIVATE EXPT FDG 1.375 2-15-17
Fixed Income	925,000	927,753.73	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	695,000	725,488.96	PROLOGIS L P 4.25 DUE 08-15-2023
Fixed Income	296,000	355,641.63	PROLOGIS L P 6.875% DUE 03-15-2020
Fixed Income	940,000	1,163,069.52	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	85,000	123,767.40	PROTECTIVE LIFE 8.45% DUE 10-15-2039
Fixed Income	200,000	200,718.00	PROTECTIVE LIFE FLTG RT 3.98% DUE 10-10-2014
Fixed Income	517,000	516,493.34	PROTECTIVE LIFE SECD TRS INTERNOTES BOOKMTN FLT RT DUE 08-10-2014
Fixed Income	100,000	100,009.00	PROTECTIVE LIFE SECD TRS INTERNOTES BOOKMTN FLT RT DUE 09-10-2014
Fixed Income	150,000	150,088.50	PROTECTIVE LIFE SECD TRS INTERNOTES TRANCHE TR 00040 FLTG 9/2/04 9-10-2014
Fixed Income	1,000,000	994,754.00	PROVID HLTH & SVCS FLTG RT 1.1846% DUE 10-01-2017
Fixed Income	50,000	50,848.80	PRUDENTIAL FINANCIAL INC 2.3 BDS DUE 08-15-2018 USD1000
Fixed Income	110,000	111,665.40	PRUDENTIAL FINL INC INTERNOTES VAR RT 06-10-2015
Fixed Income	65,000	64,996.75	PRUDENTIAL FINL INC INTERNOTES BOOK ENTRFLT RT MTN DUE 11-10-2014



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,155,000	1,178,100.00	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG
Fixed Income	590,000	759,158.31	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	75,000	78,006.97	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00040 3 DUE 05-12-2016
Fixed Income	37,000	37,362.60	PRUDENTIAL FINL VAR RT 3.87% DUE 02-10-2015
Fixed Income	900,000	1,080,540.00	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1,000,000	1,127,540.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	100,000	84,000.00	PUERTO RICO COMWLTH GOVT DEV BK 4.704% 05-01-2016 BEO TAXABLE
Fixed Income	100,000	94,646.00	PUERTO RICO COMWLTH GOVT DEV BK 5% 12-01-2015 BEO
Fixed Income	130,000	156,725.27	PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020
Fixed Income	(7,500,000)	(5,586.00)	PUT SWAPTION USD BNPAFRPP 3M 1.0%/ European 317526L41 09-17-2014
Fixed Income	(5,400,000)	(63.72)	PUT SWAPTION USD BNPAFRPP 3M 104.0%/ European 3175CD4X0 07-16-2014
Fixed Income	(2,300,000)	-	PUT SWPTN EUR BARCGB33 10.0% / EURIB EUROPEAN 317U131B0 01/07/2014
Fixed Income	(1,100,000)	(765.68)	PUT SWPTN EUR BNPAFRPP 1.1% / EUROPEAN 317540L91 17/09/2014
Fixed Income	(400,000)	(278.43)	PUT SWPTN EUR CHASUS33 EUROPEAN 317540J52 17/09/2014
Fixed Income	(1,000,000)	(1,098.74)	PUT SWPTN EUR CHASUS33 EUROPEAN 317540U34 17/09/2014
Fixed Income	(1,000,000)	(1,098.74)	PUT SWPTN EUR CITIUS33 EUROPEAN 317540M09 17/09/2014
Fixed Income	(200,000)	(190.75)	PUT SWPTN EUR CITIUS33 EUROPEAN 317540M90 17/09/2014
Fixed Income	(2,500,000)	(469.62)	PUT SWPTN EUR CSFPGB2L .75% / EUROPEAN 317URSA1 16/07/2014
Fixed Income	(42,500,000)	(7,983.51)	PUT SWPTN EUR CSFPGB2L .75% / EUROPEAN 317URSA1 16/07/2014
Fixed Income	4,100,000	6,593.07	PUT SWPTN EUR GSCMUS33 12M 1.0%/6MEURIB European 317U150G5 10/11/2014
Fixed Income	(400,000)	(278.43)	PUT SWPTN EUR GSILGB2X 1.1% / EUROPEAN 317540L83 17/09/2014
Fixed Income	(600,000)	(659.25)	PUT SWPTN EUR GSILGB2X EUROPEAN 317540J94 17/09/2014
Fixed Income	(2,700,000)	(0.27)	PUT SWPTN USD BNPAFRPP 101 / EUROPEAN 3175RWAC1 07-16-2014
Fixed Income	(6,700,000)	(11,078.45)	PUT SWPTN USD BOFAUS6NGFX 99 / EUROPEAN 317526M24 10-15-2014
Fixed Income	(600,000)	(992.10)	PUT SWPTN USD BOFAUS6NGFX 99 / EUROPEAN 317526M24 10-15-2014
Fixed Income	43,200,000	120,610.08	PUT SWPTN USD BOFAUS6S 6M 2.0%/3MLIBOR European 317U357G6 06-19-2015
Fixed Income	(10,400,000)	(105,906.32)	PUT SWPTN USD BOFAUS6S 6M 3.91%/3MLIBOR European 317U358G5 06-19-2015
Fixed Income	(34,400,000)	(199,829.60)	PUT SWPTN USD BOFAUS6S 6M 4.0%/3MLIBOR European 317U099G9 04-25-2016
Fixed Income	8,600,000	240,642.62	PUT SWPTN USD BOFAUS6S 6M 4.21%/3MLIBOR European 317U100G6 04-25-2016
Fixed Income	(4,500,000)	(17,248.95)	PUT SWPTN USD CHASUS33 6M 1.86%/3MLIBOR European 317U860F8 09-02-2014
Fixed Income	45,700,000	127,589.83	PUT SWPTN USD CHASUS33 6M 2.0%/3MLIBOR European 317U355G8 06-19-2015
Fixed Income	(13,500,000)	(15,168.60)	PUT SWPTN USD CITIUS33 .7 / EUROPEAN 3175CD3X1 09-17-2014
Fixed Income	(13,500,000)	(11,823.30)	PUT SWPTN USD CITIUS33 .75 / EUROPEAN 3175RSA97 09-17-2014
Fixed Income	(4,200,000)	(64,985.76)	PUT SWPTN USD CITIUS33 6M 2.5%/3MLIBOR European 317U498D3 09-21-2015
Fixed Income	(2,600,000)	(12.22)	PUT SWPTN USD MSCSUS33 6M 2.4%/3MLIBOR European 317U594F1 07-28-2014
Fixed Income	(3,000,000)	(14.10)	PUT SWPTN USD MSCSUS33 6M 2.4%/3MLIBOR European 317U594F1 07-28-2014
Fixed Income	(4,800,000)	(3,736.80)	PUT SWPTN USD MSCSUS33 6M 3.1%/3MLIBOR European 317U062G2 09-02-2014
Fixed Income	(2,600,000)	(1,044.94)	PUT SWPTN USD NGFPUS33 6M 3.2%/3MLIBOR European 317U080G0 09-02-2014
Fixed Income	(6,300,000)	(97,489.35)	PUT SWPTN USD RBOSGB2RTCM 2.5 / LIBOR EUROPEAN 317U484D9 09-21-2015
Fixed Income	(3,000,000)	(3,672.90)	PUT SWPTN USD RBOSGB2RTCM 3.03 / LIBOR EUROPEAN 317U894F8 09-02-2014
Fixed Income	400,000	400,480.00	PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	2,175,000	2,177,610.00	PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	1,200,000	1,208,750.40	PVTPL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	865,000	873,173.39	PVTPL ACTAVIS FDG SCS NT 144A 4.85% DUE 06-15-2044/06-19-2014 BEO
Fixed Income	1,055,000	1,064,968.70	PVTPL ACTAVIS FDG SCS NT 144A 4.85% DUE 06-15-2044/06-19-2014 BEO
Fixed Income	6,300,000	5,418,000.00	PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	1,300,000	1,118,000.00	PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	12,449	13,196.17	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	400,000	417,400.00	PVTPL ALFA S A DE C V SR NT 144A 5.25% DUE 03-25-2024/03-25-2014 BEO
Fixed Income	500,000	545,000.00	PVTPL ALFA S.A 6.875 DUE 03-25-2044 BEO
Fixed Income	150,000	163,500.00	PVTPL ALFA S.A 6.875 DUE 03-25-2044 BEO
Fixed Income	113,000	117,378.75	PVTPL AMERICAN AIRLS INC 7.5 DUE 03-15-2016/03-15-2011 BEO IN DEFAULT
Fixed Income	160,000	157,969.76	PVTPL AMERICAN TOWER TR I 144A 3.07 DUE 03-15-2023 BEO
Fixed Income	890,000	972,865.23	PVTPL AMERICAN TRANS SYS INC SR NT 144A5.25 DUE 01-15-2022/12-15-2009 BEO
Fixed Income	1,601,161	1,733,256.41	PVTPL AMERN AIRLS 2013-2 CL A PASS THRU TR 144A 4.95 DUE 01-15-2023 BEO
Fixed Income	575,000	574,137.50	PVTPL AMMC CLO XIV LTD / AMMC CLO XIV CORP SR SECD NT CL A-1L FLTG 07-27-2026
Fixed Income	1,305,000	1,309,945.95	PVTPL ARC PROP OPER LP 3 DUE 02-06-2019 BEO
Fixed Income	1,260,000	1,263,031.56	PVTPL ARC PROPERTIES OPERATING PARTNERSH2 DUE 02-06-2017 BEO
Fixed Income	1,850,000	1,854,451.10	PVTPL ARC PROPERTIES OPERATING PARTNERSH2 DUE 02-06-2017 BEO
Fixed Income	13,200	13,260.71	PVTPL ASG RESECURITIZATION TR 2009-2 VAR144A VAR RT DUE 05-24-2036
Fixed Income	1,000,000	1,035,000.00	PVTPL AVIATION CAP GROUP CORP SR NT 144A3.875% DUE 09-27-2016 BEO
Fixed Income	1,800,000	2,339,256.60	PVTPL B A T INTL FIN PLC NT 144A 9.5% DUE 11-15-2018 BEO
Fixed Income	250,000	261,875.00	PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH SUB NT 5.75 DUE 03-01-2022 BEO
Fixed Income	85,000	88,655.00	PVTPL BANCO DAYCOVAL S.A NTS BOOK ENTRY 5.75 DUE 03-19-2019
Fixed Income	450,000	476,523.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	2,400,000	2,541,456.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	1,800,000	1,813,500.00	PVTPL BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO
Fixed Income	400,000	416,200.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	1,500,000	1,560,750.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	800,000	832,400.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	200,000	204,734.00	PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	300,000	307,101.00	PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	250,000	298,462.50	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	115,000	137,292.75	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	500,000	604,175.00	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO
Fixed Income	1,000,000	1,082,500.00	PVTPL BM&FBOVESPA S A - BOLSA DE VALORES MERCANTILES 144A 5.5 DUE 07-16-2020
Fixed Income	918,809	876,767.91	PVTPL CIT ED LN TR 2007-1 CL A FLTG RATEDUE 03-25-2042
Fixed Income	1,051,000	1,072,020.00	PVTPL CIT GROUP INC NEW 2ND PRIORITY SECD NT SER C 4.75 DUE 02-15-2015

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,500,000	1,504,863.00	PVTPL CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	2,400,000	2,407,780.80	PVTPL CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	534,068	565,653.80	PVTPL CMO BAMLL RE-REMIC TR 2011-07C1 COML MTG BKD CTF 5.383 DUE 11-15-2016
Fixed Income	110,000	116,421.58	PVTPL CMO BAMLL-DB 2012-OSI TR COML MTG PASSTHRU CTF CL B 4.83 04-13-2029
Fixed Income	1,290,255	1,163,889.56	PVTPL CMO BAYVIEW COML ASSET TR 2005-4 CL A-1 144A VAR RT DUE 01-25-2036 BEO
Fixed Income	793,175	704,042.06	PVTPL CMO BAYVIEW COML ASSET TR 2007-1 CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	922,696	765,485.53	PVTPL CMO BAYVIEW COML ASSET TR 2007-2 CL A-1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	775,746	685,478.65	PVTPL CMO BAYVIEW COML ASSET TR 2007-3 CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	1,258,634	1,161,389.82	PVTPL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	1,836,047	1,740,934.59	PVTPL CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEO
Fixed Income	9,440	9,506.87	PVTPL CMO CITIGROUP MTG LN TR 2009-6 144A VAR RT DUE 04-25-2037 BEO
Fixed Income	500,000	535,471.00	PVTPL CMO CSMC SER 2009-RR3 CL A5A FLTG RT DUE 12-15-2043 BEO
Fixed Income	745,000	823,458.18	PVTPL CMO DBRR 2011-LC2 TR CL A4A 144A VAR RT DUE 07-12-2044 BEO
Fixed Income	1,849,555	1,927,175.17	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PSTHR CTF CL A-1 144A 3.742 11-10-46 BEO
Fixed Income	1,562,695	1,563,477.89	PVTPL CMO FOSSE MASTER ISSUER PLC SER 2011-1A CL A2 144A VAR RT DUE 10/18/54
Fixed Income	1,578,480	1,579,271.10	PVTPL CMO FOSSE MASTER ISSUER PLC SER 2011-1A CL A2 144A VAR RT DUE 10/18/54
Fixed Income	155,000	156,972.37	PVTPL CMO HILTON USA TR 2013-HLT CL AFX 2.6621 DUE 11-05-2030 BEO
Fixed Income	160,000	162,361.44	PVTPL CMO J P MORGAN CHASE COML MTG SECSTR 2013-A CL B 144A VAR RT 7-17-2026 BEO
Fixed Income	348,508	384,903.40	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045
Fixed Income	435,635	481,129.25	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045
Fixed Income	1,040,535	1,048,704.57	PVTPL CMO RBSSP RESECURITIZATION TR 2010-1 CL 2-A1 144A VAR 07-26-2045 BEO
Fixed Income	450,000	490,225.95	PVTPL CMO TIMBERSTAR TR I COM MTG PSTHRUCTF 2006-1 144A A-FX5.668 DUE10-25-36
Fixed Income	6,403	6,360.47	PVTPL CMO WA MUT MTG SECS CORP VAR RT DUE 02-25-2033 BEO
Fixed Income	3,100,000	3,095,350.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	200,000	222,500.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	1,600,000	1,780,000.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	522,117	491,302.26	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	120,000	141,243.12	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040
Fixed Income	800,000	848,000.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	23,361	23,358.81	PVTPL DENALI CAP CLO VI LTD SER 6A CL A-1L FLTG RATE DUE 04-21-2020
Fixed Income	250,000	265,000.00	PVTPL DUBAI ELECTRICITY & WTR AUTH GLOBAL MEDI NT 144A 8.5 4-22-2015 BEO
Fixed Income	1,485,000	1,493,375.40	PVTPL EDF S A NT 144A 2.15% DUE 01-22-2019 BEO
Fixed Income	1,100,000	1,108,866.00	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTG RT 04-25-2033
Fixed Income	500,000	535,000.00	PVTPL ENDO FIN LLC / ENDO FINCO INC SR NT 144A 7 DUE 12-15-2020/05-06-2014 BEO
Fixed Income	1,105,000	1,103,817.65	PVTPL ERAC USA FIN LLC NT 144A 2.35% DUE10-15-2019 BEO
Fixed Income	500,000	641,527.00	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	100,000	135,171.00	PVTPL FID INVS DEB 144A 7.57 DUE 06-15-2029 BEO
Fixed Income	773,000	755,607.50	PVTPL FINISAR CORP SR NT 144A .5% DUE 12-15-2033/12-22-2018 BEO
Fixed Income	1,170,000	1,171,212.12	PVTPL FLATIRON CLO 2014-1 LTD / FLATIRONCLO 2 VAR RT DUE 07-17-2026 BEO
Fixed Income	100,000	100,520.80	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLB 1.54% DUE 03-15-2019 REG
Fixed Income	80,000	80,338.24	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLC 1.72% DUE 07-15-2019 REG
Fixed Income	1,000,000	1,092,020.00	PVTPL FOREST LABS INC SR NT 4.875 DUE 02-15-2021 BEO
Fixed Income	54,442	54,282.02	PVTPL GANNETT PEAK CLO I LTD / GANNETT SER 2006-1A CL A-1A FLT RT 10-27-2020
Fixed Income	1,360,000	1,386,928.00	PVTPL GLENCORE FDG LLC GTD NT 3.125 DUE 04-29-2019
Fixed Income	1,030,000	0.01	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693 15 JUN 2016 BEO IN DEFAULT
Fixed Income	755,000	753,505.10	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-27-2024 BEO
Fixed Income	400,000	455,520.00	PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO
Fixed Income	1,832,000	1,921,768.00	PVTPL GTL TRADE FIN INC GTD BD 5.893 DUE04-29-2024
Fixed Income	70,000	76,300.00	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO
Fixed Income	1,161,378	1,166,101.22	PVTPL HIGHER ED FDG I 2014-1 STUD LN ASSET BACK SR NT VAR RT DUE 05-25-2034
Fixed Income	1,250,000	1,250,000.00	PVTPL ING IM CLO 2014-1 LTD CL A-1 144A VAR RT DUE 04-18-2026 BEO
Fixed Income	200,000	201,500.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	900,000	906,750.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	200,000	221,500.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	1,000,000	1,107,500.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	300,000	332,250.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	400,000	464,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	2,275,000	2,811,046.88	PVTPL INVENSENSE INC SR NT CONV 144A 1.75% DUE 11-01-2018 BEO
Fixed Income	1,620,000	1,765,800.00	PVTPL IPALCO ENTERPRISES INC SR SECD NT 144A 7.25% DUE 04-01-2016 REG
Fixed Income	500,000	655,000.00	PVTPL IPIC GMTN LTD 6.875 DUE 11-01-2041
Fixed Income	155,000	168,528.40	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	750,000	772,500.00	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC GTDSR NT 4.125 DUE 12-15-2018 BEO
Fixed Income	820,000	877,105.62	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO
Fixed Income	698,149	725,498.69	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041
Fixed Income	260,000	63,050.00	PVTPL KAUPTHING BK HF MED TRM SR BK NTS TR # SR 00001 5.75 10-4-11 BD IN DEFAULT
Fixed Income	200,000	2,000.00	PVTPL KAUPTHING BK MEDIUM TERM SUB TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT
Fixed Income	1,000,000	1,014,496.00	PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO
Fixed Income	300,000	307,668.00	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	600,000	615,336.00	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	135,000	165,364.06	PVTPL LIBERTY MUT GROUP INC NT 144A 6.5%DUE 03-15-2035/03-22-2005 BEO
Fixed Income	1,000,000	1,000,350.00	PVTPL LM VII LTD SER 2012-7A CL A-1 FLTG RT 10-19-2024
Fixed Income	225,000	225,467.55	PVTPL MASTER CR CARD TR II SER 2013-3 CLA FLTG RT 01-22-2018
Fixed Income	1,500,000	1,988,130.00	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	200,000	208,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	2,000,000	2,080,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	1,000,000	1,070,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	1,345,000	1,358,034.40	PVTPL MIZUHO BK LTD SR NT 2.45 DUE 04-16-2019 BEO
Fixed Income	750,000	790,524.75	PVTPL MIZUHO FINL GROUP CAYMAN 3 LTD BD 144A 4.6% DUE 03-27-2024 BEO

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	130,000	143,891.67	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 7.875 DUE 7-15-2020
Fixed Income	1,170,000	1,169,997.54	PVTPL NELNET STUDENT LN TR 2014-4 NT CL A-2 VAR RT 11-25-2043 BEO
Fixed Income	90,000	90,900.00	PVTPL NORBORD INC SR SECD NT 144A 5.375%DUE 12-01-2020 BEO
Fixed Income	950,000	932,558.95	PVTPL OCTAGON INVNT PARTNERS XI LTD SER 2007-1ACL A1B FLTG 144A DUE 08-25-2021
Fixed Income	1,000,000	999,177.00	PVTPL OHA CR PARTNERS VII LTD SR SECD NTCL A FLTG 144A 3C7 DUE 10-15-2024
Fixed Income	85,000	88,612.50	PVTPL PACIFIC RUBIALES ENERGY CORP SR NT5.375 DUE 01-26-2019
Fixed Income	1,675,000	1,728,390.63	PVTPL PALO ALTO NETWORKS INC SR NT CONV 144A 0% DUE 07-01-2019 BEO
Fixed Income	1,000,000	1,140,558.00	PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	700,000	719,547.50	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 2.5 DUE 03-15-2016 BEO
Fixed Income	275,000	291,843.75	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/05-07-2007 BEO
Fixed Income	775,000	922,250.00	PVTPL PORTFOLIO RECOVERY ASSOCS INC SR NT CONV 144A 3% DUE 08-01-2020 BEO
Fixed Income	2,000,000	1,960,464.00	PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018
Fixed Income	1,100,000	1,155,352.00	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 BEO
Fixed Income	500,000	477,500.00	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO
Fixed Income	55,000	59,400.00	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008 BEO
Fixed Income	750,000	787,275.00	PVTPL SAMARCO MINERACAO S A NT 5.75% DUE10-24-2023 BEO
Fixed Income	2,650,000	3,334,031.25	PVTPL SANDISK CORP SR NT 144A .5% DUE 10-15-2020 BEO
Fixed Income	163,000	171,436.88	PVTPL SANTANDER ISSUANCES S A UNIPERSONAL NT 144A 5.911 6-20-2016BEO
Fixed Income	120,000	121,775.76	PVTPL SANTANDER US DEBT S A UNIPERSONAL SR NT 144A 3.724% DUE 01-20-2015 BEO
Fixed Income	100,000	101,479.80	PVTPL SANTANDER US DEBT S A UNIPERSONAL SR NT 144A 3.724% DUE 01-20-2015 BEO
Fixed Income	750,000	730,312.50	PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043
Fixed Income	1,250,000	1,240,625.00	PVTPL SEAGATE HDD CAYMAN GTD SR NT 144A 4.75% DUE 01-01-2025 BEO
Fixed Income	2,845,000	3,122,387.50	PVTPL SERVICENOW INC SR NT CONV 144A 0 DUE 11-01-2018 BEO
Fixed Income	30,644	31,294.80	PVTPL SIERRA TIMESHARE 2012-1 RECEIVABLES CL A 2.84 DUE 05-20-2019
Fixed Income	2,000,000	2,212,000.00	PVTPL SIGMA ALIMENTOS S A DE C V SR NT 144A 5.625% DUE 04-14-2018 BEO
Fixed Income	2,182,706	2,182,974.83	PVTPL SLM STUD LN TR 2003-12 LN-BKDSECS CL A-5 VAR RT 09-15-22
Fixed Income	1,000,000	1,017,500.00	PVTPL SR NT 144A 4.5% DUE 05-15-2021 BEO
Fixed Income	1,000,000	1,066,508.00	PVTPL STANDARD CHARTERED PLC SUB NT 144A5.2% DUE 01-26-2024 BEO
Fixed Income	600,000	639,026.40	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,500,000	1,597,566.00	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,100,000	1,171,548.40	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,178,000	1,261,196.25	PVTPL SUNEDISON INC SR NT CONV 144A .25%DUE 01-15-2020 BEO
Fixed Income	1,150,000	1,145,377.00	PVTPL SYMPHONY CLO XI LTD 2013-11A NT CLA FLTG RATE 144A 01-17-2025
Fixed Income	200,000	200,750.00	PVTPL TELECOM ITALIA S P A NEW SR NT 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	1,700,000	1,706,375.00	PVTPL TELECOM ITALIA S P A NEW SR NT 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	300,000	295,083.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	110,000	140,792.30	PVTPL TEXAS NEW MEX PWR CO 1ST MTG BD SER 2009A 144A 9.5% DUE 04-01-2019 BEO
Fixed Income	343,787	389,912.66	PVTPL TRINITY RAIL LEASING V L P 2006-1ASECD RAILCAR EQUIP 5.9 5-14-2036
Fixed Income	780,930	824,689.85	PVTPL TRIP RAIL MASTER FDG LLC SECD RAIL EQ NT 144A CL A-1A DUE 07-15-2041
Fixed Income	35,000	35,875.00	PVTPL TRW AUTOMOTIVE INC SR NT 4.45 DUE 12-01-2023
Fixed Income	1,200,000	1,198,080.00	PVTPL VOYA CLO 2014-2 LTD / VOYA CLO 2014-2 LL CL A1 FLTRT 144A 7-17-2026 BEO
Fixed Income	850,000	976,397.55	PVTPL WEA FIN LLC GTD SR NT 144A 4.625% DUE 05-10-2021/05-10-2011 BEO
Fixed Income	164,590	164,803.71	PVTPL WESTGATE RESORTS 2013-1 LLC 2.25 DUE 08-20-2025 BEO
Fixed Income	109,481	110,268.84	PVTPL WESTGATE RESORTS SER 2012-2A CL A 3 DUE 01-20-2025 BEO
Fixed Income	400,000	401,544.00	PVTPL WESTPAC BKG CORP 3.585 DUE 08-14-2014 BEO
Fixed Income	300,000	321,057.30	QUEBEC PROV CDA 3.5% DUE 07-29-2020
Fixed Income	600,000	642,114.60	QUEBEC PROV CDA 3.5% DUE 07-29-2020
Fixed Income	160,000	208,198.56	QUEBEC PROV CDA DEB DTD 02/09/1994 7.125% DUE 02-09-2024 REG
Fixed Income	600,000	605,973.60	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	500,000	536,803.50	QVC INC 5.95% DUE 03-15-2043
Fixed Income	1,575,000	1,823,440.50	QWEST CORP 6.75% DUE 12-01-2021
Fixed Income	700,000	770,000.00	RABOBANK NEDERLAND VAR RT DUE 31/12/2049
Fixed Income	75,000	88,775.25	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOBSETTLEMENT REV 5.375% 06-01-2021 BEO
Fixed Income	125,000	123,750.00	REGENCY ENERGY 4.5 DUE 11-01-2023
Fixed Income	141,000	144,522.18	REGIONS FINL CORP 7.75% DUE 11-10-2014
Fixed Income	645,000	739,498.95	RENSSELAER POLY 5.6% DUE 09-01-2020
Fixed Income	500,000	540,000.00	REP OF SLOVENIA REP OF 5.25% 18/02/2024
Fixed Income	120,000	136,735.44	REP SVCS INC NT 5.25 DUE 11-15-2021
Fixed Income	600,225	641,386.19	RESDNLT AST MTG 5.86% DUE 11-25-2033
Fixed Income	565,546	557,053.11	RESDNLT AST MTG 5.98% DUE 12-25-2033
Fixed Income	64,259	66,104.36	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	910,000	800,579.78	RESIDENTIAL ASSET MTG PRODS INC 2005-RS2MTG PASSTHRU CTF M-3 02-25-2035 REG
Fixed Income	825,000	944,746.28	REYNOLDS AMERN INC 6.15% DUE 09-15-2043
Fixed Income	250,000	300,818.50	REYNOLDS AMERN INC 7.75% DUE 06-01-2018
Fixed Income	30,000	30,324.24	RIO TINTO FIN USA 1.375% DUE 06-17-2016
Fixed Income	50,000	52,660.25	RIO TINTO FIN USA 3.75% DUE 09-20-2021
Fixed Income	1,000,000	1,008,620.00	RIO TINTO FIN USA PLC NT FLTG RATE DUE 06-17-2016 REG
Fixed Income	200,000	219,750.00	ROSNEFT FINANCE S. 7.5% MTN 18/07/16 USDREGS
Fixed Income	500,000	535,579.00	ROWAN COS INC 4.875 DUE 06-01-2022 USD1000
Fixed Income	500,000	498,552.50	ROWAN COS INC 5.4% DUE 12-01-2042
Fixed Income	2,300,000	2,158,295.04	ROYAL BANK OF CANADA NY DTD 13-05-2014 1.37% CTF OF DEP DUE 07-05-2015
Fixed Income	3,700,000	3,704,070.00	ROYAL BANK OF SCOT FR SUB EMTN 10/16 USD1000
Fixed Income	613,000	611,774.00	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTVAR RT DUE 12-26-2014
Fixed Income	40,000	40,135.24	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTRANCHE # TR 460 1.5 01-16-2018
Fixed Income	1,110,000	1,119,888.99	ROYAL BK SCOTLAND 1.875% DUE 03-31-2017
Fixed Income	1,445,000	1,467,251.56	ROYAL BK SCOTLAND 5.125% DUE 05-28-2024
Fixed Income	(2,300,000)	-	RPI 01-17-2016 SWUORW560
Fixed Income	(2,300,000)	-	RPI 01-17-2016 SWUORW560

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	(2,600,000)	-	RPI 01-17-2016 SWU0RW560
Fixed Income	(6,700,000)	-	RPI 01-17-2019 SWU0J7879
Fixed Income	(2,400,000)	-	RPI 01-20-2017 SWU0RW677
Fixed Income	(900,000)	(23,750.37)	RPI 02-12-2017 SWU023R26
Fixed Income	(1,800,000)	(193.86)	RPI 04-15-2016 SWU023X03
Fixed Income	(1,700,000)	(183.09)	RPI 04-15-2016 SWU023X03
Fixed Income	(3,200,000)	(344.64)	RPI 04-15-2016 SWU023X03
Fixed Income	(1,300,000)	(140.01)	RPI 04-15-2016 SWU023X03
Fixed Income	(2,200,000)	(6,684.26)	RPI 04-15-2018 SWU023D96
Fixed Income	(800,000)	(10,140.24)	RPI 07-15-2017 SWU023GF9
Fixed Income	(1,100,000)	(13,942.83)	RPI 07-15-2017 SWU023GF9
Fixed Income	(500,000)	(6,337.65)	RPI 07-15-2017 SWU023GF9
Fixed Income	(400,000)	(5,070.12)	RPI 07-15-2017 SWU023GK8
Fixed Income	(600,000)	(7,605.18)	RPI 07-15-2017 SWU023GK8
Fixed Income	(500,000)	(6,337.65)	RPI 07-15-2017 SWU023GK8
Fixed Income	(1,200,000)	(15,210.36)	RPI 07-15-2017 SWU023GK8
Fixed Income	(2,300,000)	(29,153.19)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000)	(5,070.12)	RPI 07-15-2017 SWU023GK8
Fixed Income	(200,000)	(2,535.06)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000)	(5,070.12)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000)	(5,070.12)	RPI 07-15-2017 SWU023GK8
Fixed Income	(500,000)	(6,337.65)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000)	(6,639.68)	RPI 07-15-2022 SWU036VD9
Fixed Income	(400,000)	(6,639.68)	RPI 07-15-2022 SWU036VD9
Fixed Income	(100,000)	(1,659.92)	RPI 07-15-2022 SWU036VE7
Fixed Income	(800,000)	(13,279.36)	RPI 07-15-2022 SWU036VE7
Fixed Income	(800,000)	(13,279.36)	RPI 07-15-2022 SWU036VE7
Fixed Income	(900,000)	-	RPI 08/10/2023 SWU035HT2
Fixed Income	(1,500,000)	-	RPI 08/10/2023 SWU035HT2
Fixed Income	(200,000)	-	RPI 08/10/2023 SWU045HL8
Fixed Income	(300,000)	-	RPI 08/10/2023 SWU045HM6
Fixed Income	(300,000)	-	RPI 10-01-2018 SWU09K293
Fixed Income	(1,300,000)	-	RPI 10-23-2016 SWU0D7792
Fixed Income	(2,200,000)	-	RPI 10-31-2016 SWU09K491
Fixed Income	(1,400,000)	-	RPI 11-01-2018 SWU0F7782
Fixed Income	(3,600,000)	-	RPI 11-05-2016 SWU035HZ8
Fixed Income	(600,000)	-	RPI 11-29-2016 SWU09K673
Fixed Income	(800,000)	-	RPI 11-29-2016 SWU09K673
Fixed Income	(2,800,000)	-	RPI 11-29-2016 SWU09K673
Fixed Income	(700,000)	-	RPI 11-29-2016 SWU09K822
Fixed Income	(600,000)	-	RPI 11-29-2016 SWU09K822
Fixed Income	(500,000)	-	RPI 11-29-2016 SWU09K822
Fixed Income	(3,300,000)	-	RPI 12-19-2015 SWU029JF3
Fixed Income	(1,800,000)	-	RPI 12-31-2017 SWU0J7770
Fixed Income	(100,000)	-	RPI 25/07/2023 SWU006J12
Fixed Income	(200,000)	-	RPI 25/07/2023 SWU006J46
Fixed Income	(600,000)	-	RPI 25/07/2023 SWU006J46
Fixed Income	(300,000)	-	RPI 25/07/2023 SWU016J45
Fixed Income	100,000	4,470.56	RPI EUR FRC CPI X-TOB/1.95% CSFPGB2L 25/07/2023 SWU006J12
Fixed Income	300,000	13,411.69	RPI EUR FRC CPI X-TOB/1.95% DEUTGB2L 25/07/2023 SWU016J45
Fixed Income	200,000	8,941.12	RPI EUR FRC CPI X-TOB/1.95% SOGEFRPPHCM 25/07/2023 SWU006J46
Fixed Income	600,000	26,823.37	RPI EUR FRC CPI X-TOB/1.95% SOGEFRPPHCM 25/07/2023 SWU006J46
Fixed Income	1,500,000	88,903.08	RPI EUR FRC CPI X-TOB/2.1075% BNPAFRPP 08/10/2023 SWU035HT2
Fixed Income	900,000	53,341.85	RPI EUR FRC CPI X-TOB/2.1075% BNPAFRPP 08/10/2023 SWU035HT2
Fixed Income	200,000	11,853.74	RPI EUR FRC CPI X-TOB/2.1075% CITIUS33 08/10/2023 SWU045HL8
Fixed Income	300,000	17,780.62	RPI EUR FRC CPI X-TOB/2.1075% DEUTGB2L 08/10/2023 SWU045HM6
Fixed Income	3,300,000	34,955.58	RPI USD 1.7275%/US CPI DEUTGB2L 12-19-2015 SWU029JF3
Fixed Income	1,300,000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	1,800,000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	3,200,000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	1,700,000	-	RPI USD 1.73%/US CPI GSCMUS33 04-15-2016SWU023X03
Fixed Income	2,300,000	11,544.85	RPI USD 1.8%/US CPI DEUTGB2L 01-17-2016 SWU0RW560
Fixed Income	2,600,000	13,050.70	RPI USD 1.8%/US CPI DEUTGB2L 01-17-2016 SWU0RW560
Fixed Income	2,300,000	11,544.85	RPI USD 1.8%/US CPI DEUTGB2L 01-17-2016 SWU0RW560
Fixed Income	600,000	9,259.44	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	700,000	10,802.68	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	500,000	7,716.20	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	800,000	12,345.92	RPI USD 1.825%/US CPI DEUTGB2L 11-29-2016 SWU09K673
Fixed Income	2,800,000	43,210.72	RPI USD 1.825%/US CPI DEUTGB2L 11-29-2016 SWU09K673
Fixed Income	600,000	9,259.44	RPI USD 1.825%/US CPI DEUTGB2L 11-29-2016 SWU09K673
Fixed Income	3,600,000	46,568.88	RPI USD 1.86%/US CPI DEUTGB2L 11-05-2016SWU035HZ8
Fixed Income	2,200,000	22,924.44	RPI USD 1.93%/US CPI RBOSGB2RTCM 10-31-2016 SWU09K491
Fixed Income	2,400,000	13,159.68	RPI USD 1.935%/US CPI DEUTGB2L 01-20-2017 SWU0RW677
Fixed Income	1,300,000	12,109.76	RPI USD 1.935%/US CPI RBOSGB2RTCM 10-23-2016 SWU0D7792
Fixed Income	2,200,000	-	RPI USD 2.033%/US CPI GSCMUS33 04-15-2018 SWU023D96
Fixed Income	1,800,000	15,962.94	RPI USD 2.037%/US CPI BARCGB33 12-31-2017 SWU0J7770
Fixed Income	1,400,000	11,144.28	RPI USD 2.1725%/US CPI DEUTGB2L 11-01-2018 SWU0F7782
Fixed Income	300,000	1,174.62	RPI USD 2.175%/US CPI GSCMUS33 10-01-2018 SWU09K293

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	6,700,000	12,980.58	RPI USD 2.215%/US CPI UBSWUS33 01-17-2019 SWU0J7879
Fixed Income	800,000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	500,000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	1,100,000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	200,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	600,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	1,200,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	2,300,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	900,000	-	RPI USD 2.415%/US CPI GSCMUS33 02-12-2017 SWU023R26
Fixed Income	100,000	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	800,000	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	800,000	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	400,000	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	400,000	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	3,100,000	3,559,187.50	SALESFORCE COM INC .25 DUE 04-01-2018 BEO
Fixed Income	125,000	140,221.25	SANTA MONICA-MALIBU UNI SCH DIST CALIF 6.634% 07-01-2035 BEO TAXABLE
Fixed Income	460,000	460,212.98	SANTANDER DR AUTO 1.45% DUE 05-15-2019
Fixed Income	100,000	100,587.90	SANTANDER DR AUTO 1.55% DUE 10-15-2018
Fixed Income	255,058	259,306.81	SANTANDER DR AUTO 3.06% DUE 11-15-2017
Fixed Income	225,000	232,073.32	SANTANDER DR AUTO 4.01000022888% DUE 02-15-2017
Fixed Income	100,000	100,587.30	SANTANDER DRIVE AUTO RECEIVABLES TR SER 2014-2 CL B 1.85 DUE 02-15-2019 REG
Fixed Income	139,773	141,565.78	SAXON ASSET SECS TR 2003-1 MTG LN ASSET BKD CTF AF-7 06-25-2033 BEO
Fixed Income	1,662,000	1,676,469.37	SBC COMMUNICATIONS 5.1% DUE 09-15-2014
Fixed Income	994,086	956,002.28	SC STUD LN CORP ED LN REV SER A-2 VAR RTDUE 12-01-2020 REG TAXABLE SER A-2
Fixed Income	1,600,000	1,686,000.00	SCHAEFFLER HLDG FIN B V SR SECD PIK TOGGLE NT 144A 6.875 8-15-18/7-24-13
Fixed Income	2,550,000	2,910,187.50	SEACOR HLDGS INC 2.5 12-15-2027
Fixed Income	150,000	199,342.35	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	900,000	900,495.00	SHELL INTL FIN B V GTD NT FLTG DUE 11-10-2015 REG
Fixed Income	700,000	700,665.00	SHELL INTL FIN B V GTD NT FLTG DUE 11-15-2016 REG
Fixed Income	129,987	129,987.33	Singapore dollar - Cash
Fixed Income	1	0.51	Singapore dollar - Cash
Fixed Income	0	0.01	Singapore dollar - Cash
Fixed Income	1	0.60	Singapore dollar - Cash
Fixed Income	2,100,000	3,318,000.00	SK HYNIX INC 2.65% CNV BDS 14/05/15 USD
Fixed Income	2,150,000	2,284,375.00	SLM CORP 6.25 DUE 01-25-2016
Fixed Income	500,000	591,250.00	SLM CORP MEDIUM 8.45% DUE 06-15-2018
Fixed Income	100,000	99,909.00	SLM CORP MEDIUM FLTG RT 5.650983% DUE 12-15-2014
Fixed Income	400,000	442,500.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	2,300,000	2,544,375.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	2,500,000	2,576,500.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.875 DUE 06-17-2019
Fixed Income	4,300,000	4,431,580.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.875 DUE 06-17-2019
Fixed Income	1,200,000	1,088,593.20	SLM STUD LN TR FLTG RT .3941% DUE 01-25-2041
Fixed Income	903,655	908,600.49	SLM STUD LN TR SER2013-4 CLA FLTG RATE 06-25-2027 REG
Fixed Income	2,385,000	2,357,059.72	SLM STUDENT LN TR 2005-4 20270125 FLT 01-25-2027 REG
Fixed Income	1,994,484	2,062,435.86	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	646,860	668,898.14	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	2,371,819	2,452,626.44	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	3,234,298	3,344,490.59	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	350,000	317,743.65	SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG
Fixed Income	350,000	323,416.10	SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	348,776.75	SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	354,191.95	SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG
Fixed Income	350,000	345,306.85	SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG
Fixed Income	350,000	351,663.90	SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO
Fixed Income	350,000	369,402.60	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG
Fixed Income	350,000	366,908.15	SLM STUDENT LN TR 2008-9 CL B FLTG RT 10-25-2029 BEO
Fixed Income	226,853	206,917.14	SLM STUDENT LN TR FLTG RT .6941% DUE 01-25-2040
Fixed Income	1,200,000	1,100,216.40	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO
Fixed Income	2,330,068	2,341,995.42	SLM STUDENT LN TR PVTPL SER 2004-8A CL A5 FLT RT DUE 04-25-2024
Fixed Income	338,420	308,510.01	SLM STUDENT LN TR SER 2007-6 CL B FLT RT 04-27-2043 BEO
Fixed Income	460,911	628,218.63	SLM STUDENT LN TST FDN A/BK 12/23 EUR1000'A-5'
Fixed Income	66,521	91,988.34	SLM STUDENT LN TST FRN A/BK 09/21 EUR1000 'A5'
Fixed Income	800,000	1,091,514.80	SLOVENIA MOF 0% DUE 12/03/2015
Fixed Income	5,700,000	6,018,915.00	SLOVENIA(REP OF) 4.125% NTS 18/02/2019
Fixed Income	800,000	879,000.00	SLOVENIA(REP OF) 5.5% SNR MTN 26/10/2022 USD1000 'REGS'
Fixed Income	2,600,000	2,931,500.00	SLOVENIA(REP OF) 5.85% BDS 10/05/2023
Fixed Income	500,000	742,209.33	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR
Fixed Income	600,000	890,651.20	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR
Fixed Income	800,000	1,187,534.93	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR
Fixed Income	5,200,000	5,622,500.00	SLOVENIA(REP OF) 4.75% SNR 10/05/18 USD1000
Fixed Income	528,998	578,695.06	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG
Fixed Income	149,688	158,182.76	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2011-20E 3.79 DUE 05-01-2031

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	77,851	85,330.64	SMALL BUSINESS ADMIN GTD PARTN CTFS SER 2008 10 B PARTN CTF 5.944 DUE
Fixed Income	155,000	160,514.90	SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC 2014-10 A PARTN CTF 3.191 DUE
Fixed Income	70,000	76,899.20	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	78	77.84	South African rand - Cash
Fixed Income	-	-	South African rand - Cash
Fixed Income	13	12.77	South African rand - Cash
Fixed Income	-	-	South African rand - Cash
Fixed Income	50	49.86	South African rand - Cash
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	21,856	21,856.46	South Korean won - Cash
Fixed Income	-	8,964,748.13	South Korean won - Pending foreign exchange purchases
Fixed Income	-	4,153,020.11	South Korean won - Pending foreign exchange purchases
Fixed Income	-	51,674.63	South Korean won - Pending foreign exchange purchases
Fixed Income	345,000	345,511.29	SOUTHN CAL EDISON 1.125% DUE 05-01-2017
Fixed Income	150,000	163,095.90	SOUTHN COPPER 6.75% DUE 04-16-2040
Fixed Income	900,000	1,385,804.68	SPAIN(KINGDOM OF) 4.5% BDS 31/01/18
Fixed Income	11,100,000	17,091,591.06	SPAIN(KINGDOM OF) 4.5% BDS 31/01/18
Fixed Income	600,000	863,282.44	SPAIN(KINGDOM OF) 3.25% BDS 30/04/16 EUR1000
Fixed Income	2,100,000	3,021,488.53	SPAIN(KINGDOM OF) 3.25% BDS 30/04/16 EUR1000
Fixed Income	1,300,000	1,881,971.88	SPAIN(KINGDOM OF) 3.3% BDS 30/07/16 EUR1000
Fixed Income	3,100,000	4,487,779.10	SPAIN(KINGDOM OF) 3.3% BDS 30/07/16 EUR1000
Fixed Income	1,900,000	2,718,983.07	SPAIN(KINGDOM OF) 3.75% BDS 31/10/15 EUR1000
Fixed Income	7,600,000	10,820,200.22	SPAIN(KINGDOM OF) 4% BDS 30/07/2015 EUR
Fixed Income	400,000	593,531.97	SPAIN(KINGDOM OF) 4.25% BDS 31/10/16 EUR1000
Fixed Income	690,000	822,039.78	SPECTRA ENERGY 5.95% DUE 09-25-2043
Fixed Income	800,000	888,000.00	SPRINGLEAF FIN CORP MEDIUM TERM SR NTS BTRANCHE # TR 00001 6.9 DUE 12-31-2040
Fixed Income	1,000,000	1,022,170.00	SR HSG PPTYS TR 4.75 DUE 05-01-2024
Fixed Income	110,000	123,349.60	ST PETERSBURG FLA PUB UTIL REV 6.6% 10-01-2040 BEO TAXABLE
Fixed Income	43,000	43,017.20	STANDARD FED BK N A TROY MICH CERT OF DEP DTD 10-21-2004 FLT RT DUE 10-21-2014
Fixed Income	80,000	83,300.00	STARZ LLC / STARZ FIN CORP 5 DUE 09-15-2019
Fixed Income	695,000	726,840.73	STATOIL ASA 3.7% DUE 03-01-2024
Fixed Income	2,300,000	2,315,814.80	STATOIL ASA FLTG RT .68485% DUE 11-08-2018
Fixed Income	99,000	99,049.50	STD FED BK N A TROY MICH DTD 10-15-2004 VAR RT DUE 10-15-2014
Fixed Income	950,000	1,763,088.59	STEINHOFF FINANCE 4.5% CNV GTD 31/03/2018 EUR
Fixed Income	1,228,021	1,239,168.82	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	325,991	322,177.26	STRUCTURED ASSET SECS CORP CL 2-A1 ABS DTD 05/25/2007 FLTG 03/25/2009
Fixed Income	468,996	466,652.78	STRUCTURED ASSET SECS CORP MTG LN TR 2006-WF2 CL A3 VAR RT 07-25-2036 REG
Fixed Income	1,811,686	1,852,923.94	STRUCTURED ASSET SECS CORP SER 2004-13 CL 2A1 VAR RT DUE 07-25-2034
Fixed Income	1,348,904	1,267,583.05	STRUCTURED AST FLTG RT .315% DUE 04-25-2036
Fixed Income	1,600,000	1,327,435.20	STRUCTURED AST FLTG RT .735% DUE 11-25-2035
Fixed Income	1,889,741	1,799,653.07	STRUCTURED AST INVT LN TR 2004-8 MTG PASSTHRU CTF CL M1 VAR RATE 09-25-2034
Fixed Income	680,000	719,970.40	SUNTRUST BKS INC 3.5% DUE 01-20-2017
Fixed Income	790,000	828,213.88	SUNTRUST BKS INC 3.6% DUE 04-15-2016
Fixed Income	100,000	113,250.00	SUNTRUST BKS INC 6% DUE 09-11-2017
Fixed Income	89	89.42	Swedish krona - Cash
Fixed Income	-	-	Swedish krona - Cash
Fixed Income	7,817	7,816.89	Swedish krona - Cash
Fixed Income	40,605	40,605.03	Swedish krona - Cash
Fixed Income	-	685,060.55	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	186,523.78	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	(68,545.90)	Swedish krona - Pending foreign exchange sales
Fixed Income	-	(497,055.39)	Swedish krona - Pending foreign exchange sales
Fixed Income	-	(685,060.55)	Swedish krona - Pending trade purchases
Fixed Income	-	(186,526.02)	Swedish krona - Pending trade purchases
Fixed Income	-	(96,634.05)	Swedish krona - Pending trade purchases
Fixed Income	-	565,602.12	Swedish krona - Pending trade sales
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	111,164	111,164.07	Swiss franc - Cash
Fixed Income	-	-	Swiss franc - Cash
Fixed Income	-	-	Swiss franc - Cash
Fixed Income	129	129.23	Swiss franc - Cash
Fixed Income	13	12.65	Swiss franc - Cash
Fixed Income	0	0.03	Swiss franc - Cash
Fixed Income	4	3.54	Swiss franc - Cash
Fixed Income	-	-	Swiss franc - Cash
Fixed Income	556	555.51	Swiss franc - Cash
Fixed Income	-	670,615.12	Swiss franc - Pending foreign exchange purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	84,246.76	Swiss franc - Pending foreign exchange purchases
Fixed Income	-	(121,292.72)	Swiss franc - Pending foreign exchange sales
Fixed Income	-	(78,681.32)	Swiss franc - Pending foreign exchange sales
Fixed Income	-	(670,615.12)	Swiss franc - Pending trade purchases
Fixed Income	-	(84,246.76)	Swiss franc - Pending trade purchases
Fixed Income	-	199,974.03	Swiss franc - Pending trade sales
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	743,000	919,001.84	TAL ED GROUP SR NT CONV 144A 2.5 DUE 05-15-2019
Fixed Income	100,000	116,663.00	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	152,070	161,654.46	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	(55,000)	(55,000.00)	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY
Fixed Income	510,000	510,000.00	TBA COLLATERAL RECEIVABLE FROM CSFB
Fixed Income	1,049,591	1,565,966.81	TECHNIP 0.25% CNV BDS 01/01/17
Fixed Income	1,489,568	2,276,368.60	TECHNIP 0.5% CNV 01/01/16 EUR83.10
Fixed Income	100,000	104,500.00	TELECOM ITALIA CAP 5.25% DUE 10-01-2015
Fixed Income	250,000	276,875.00	TELECOM ITALIA CAP 7.2% DUE 07-18-2036
Fixed Income	500,000	576,250.00	TELECOM ITALIA CAP 7.721% DUE 06-04-2038
Fixed Income	135,000	155,587.50	TELECOM ITALIA CAP 7.721% DUE 06-04-2038
Fixed Income	500,000	522,537.50	TELEFONICA 3.192% DUE 04-27-2018
Fixed Income	2,100,000	2,194,657.50	TELEFONICA 3.192% DUE 04-27-2018
Fixed Income	115,000	120,404.77	TELEFONICA 3.992% DUE 02-16-2016
Fixed Income	105,000	119,224.24	TELEFONICA EMISIONES S A U 5.462 DUE 02-16-2021 REG
Fixed Income	400,000	601,467.56	TELEFONICA MTN 4.75% 07/02/2017
Fixed Income	650,000	719,322.50	TEMASEK FINL LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 00001 4.3 28 OCT 2019
Fixed Income	190,000	212,577.70	TEMPE ARIZ EXCISE TAX REV 6.5% 07-01-2029 BEO TAXABLE
Fixed Income	250,000	274,602.50	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2001SER D 4.875% DUE 12-15-2016 REG
Fixed Income	80,000	80,900.00	TESORO CORP 5.125% DUE 04-01-2024
Fixed Income	605,000	712,581.10	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE
Fixed Income	3,825,000	5,419,546.88	THE PRICELINE GROUP INC SR NT CONV 1 DUE 03-15-2018 BEO
Fixed Income	605,000	605,891.77	THERMO FISHER 1.3% DUE 02-01-2017
Fixed Income	915,000	916,142.84	THOMSON REUTERS CORP 1.3 02-23-2017
Fixed Income	610,000	672,725.08	THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043
Fixed Income	1,200,000	1,349,602.80	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	645,000	640,400.51	TIME WARNER INC 3.55% DUE 06-01-2024
Fixed Income	485,000	481,541.47	TIME WARNER INC 3.55% DUE 06-01-2024
Fixed Income	573,000	672,604.59	TIME WARNER INC 6.1 07-15-2040
Fixed Income	1,500,000	1,667,392.50	TN GAS PIPELN CO 8% DUE 02-01-2016
Fixed Income	-	(281,700,817.17)	TNT worksheet operating cash
Fixed Income	870,000	741,005.10	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	3,200,000	3,396,000.00	TOLL BROS FIN CORP .5% DUE 09-15-2032
Fixed Income	115,000	118,450.00	TOLL BROS FIN CORP 4% DUE 12-31-2018
Fixed Income	70,000	69,417.74	TORONTO DOMINION BK SR MEDIUM TERM BK NT1.4 DUE 04-30-2018
Fixed Income	(9,605)	-	TOTAL RTN 01-15-2015 SWU0RW586
Fixed Income	(8,963)	-	TOTAL RTN 07-15-2014 SWU023LG1
Fixed Income	9,605	3,474,308.64	TOTAL RTN USD CHASUS33 01-15-2015 SWU0RW586
Fixed Income	8,963	3,256,079.81	TOTAL RTN USD CSFPGB2L 07-15-2014 SWU023LG1
Fixed Income	650,000	699,757.50	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	50,000	53,827.50	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	750,000	912,983.25	TRANSCANADA 7.125% DUE 01-15-2019
Fixed Income	885,000	875,904.86	TRANSOCEAN INC 3.8% DUE 10-15-2022
Fixed Income	40,000	45,735.44	TRAVELERS COS INC SR NT 5.75% DUE 12-15-2017/05-29-2007
Fixed Income	550,000	543,130.25	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	310,000	306,127.96	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	6,205,000	6,127,496.76	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	90,000	88,875.86	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	5,535,000	5,465,865.35	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	1,500,000	1,503,675.00	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	1,200,000	2,465,261.83	TUI TRAVEL PLC 4.9% CNV BDS 27/04/2017 GBP
Fixed Income	0	0.02	Turkish lira - Cash
Fixed Income	-	(4,332,498.02)	Turkish lira - Pending foreign exchange sales
Fixed Income	-	(4,424,420.34)	Turkish lira - Pending foreign exchange sales
Fixed Income	225,000	277,962.75	TX TRANSN COMMN ST HWY FD REV REF-FIRST TIER-SER A 5 DUE 04-01-2024 BEO N/C

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	855,000	862,865.14	U S BANCORP MEDIUM TERM NTS 2.2 04-25-2019
Fixed Income	75,000	77,346.07	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY NT 2.2% DUE 11-15-2016/10-14-2016
Fixed Income	860,000	846,908.22	U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022
Fixed Income	1,800,000	2,167,329.60	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	795,000	798,228.50	UNION BANK 2.25 DUE 05-06-2019 REG
Fixed Income	105,000	116,095.87	UNION PAC CORP 4.85 DUE 06-15-2044 REG
Fixed Income	1,017,000	1,058,815.98	UNION PACIFIC CORP 3.646 DUE 02-15-2024 BEO
Fixed Income	3,898,595	2,339,157.14	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	-	-	United Arab Emirates dirham - Cash
Fixed Income	275,000	312,812.50	UNITED MEXICAN STS 5.55 01-21-2045
Fixed Income	137,000	137,000.00	United States dollar - Cash (externally held)
Fixed Income	584,000	584,000.00	United States dollar - Cash (externally held)
Fixed Income	7,381,000	7,381,000.00	United States dollar - Cash (externally held)
Fixed Income	(403,513)	(403,512.73)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	(1,199,020)	(1,199,019.61)	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	2,289,985	2,289,984.82	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	4,876,857	4,876,857.44	United States dollar - Invested cash
Fixed Income	83	83.22	United States dollar - Invested cash
Fixed Income	3,422,351	3,422,351.33	United States dollar - Invested cash
Fixed Income	1,156,269	1,156,268.74	United States dollar - Invested cash
Fixed Income	9,786,604	9,786,603.60	United States dollar - Invested cash
Fixed Income	8,805,806	8,805,805.83	United States dollar - Invested cash
Fixed Income	2,342,684	2,342,683.50	United States dollar - Invested cash
Fixed Income	3,236,036	3,236,035.58	United States dollar - Invested cash
Fixed Income	2,740,132	2,740,131.67	United States dollar - Invested cash
Fixed Income	7,959,667	7,959,667.26	United States dollar - Invested cash
Fixed Income	2,405,221	2,405,221.22	United States dollar - Invested cash
Fixed Income	8,877,049	8,877,048.51	United States dollar - Invested cash
Fixed Income	4,275,038	4,275,038.49	United States dollar - Invested cash
Fixed Income	508,551	508,551.19	United States dollar - Invested cash
Fixed Income	0	0.09	United States dollar - Invested cash
Fixed Income	461,386	461,386.26	United States dollar - Invested cash
Fixed Income	1,314,695	1,314,695.10	United States dollar - Invested cash
Fixed Income	473,965	473,965.37	United States dollar - Invested cash
Fixed Income	6,258,337	6,258,337.00	United States dollar - Invested cash
Fixed Income	188,438	188,437.90	United States dollar - Invested cash
Fixed Income	(1)	(1.16)	United States dollar - Invested cash
Fixed Income	68,458	68,457.60	United States dollar - Invested cash
Fixed Income	12,287,342	12,287,341.56	United States dollar - Invested cash
Fixed Income	2,638,476	2,638,476.03	United States dollar - Invested cash
Fixed Income	862,344	862,343.86	United States dollar - Invested cash
Fixed Income	2,375,406	2,375,406.38	United States dollar - Invested cash
Fixed Income	2,772,042	2,772,042.22	United States dollar - Invested cash
Fixed Income	131,100	131,099.76	United States dollar - Invested cash
Fixed Income	940,236	940,236.44	United States dollar - Invested cash
Fixed Income	11,281,444	11,281,443.71	United States dollar - Invested cash
Fixed Income	4,707,214	4,707,214.43	United States dollar - Invested cash
Fixed Income	462,817	462,816.61	United States dollar - Invested cash
Fixed Income	2,850,650	2,850,649.64	United States dollar - Invested cash
Fixed Income	(210,323)	(210,322.58)	United States dollar - Invested cash
Fixed Income	605,927	605,926.67	United States dollar - Invested cash
Fixed Income	-	(18,829.00)	United States dollar - Other Payables
Fixed Income	-	(713,556.10)	United States dollar - Other Payables
Fixed Income	-	(18,634.30)	United States dollar - Other Payables
Fixed Income	-	(618.26)	United States dollar - Other Payables
Fixed Income	-	(536,695.48)	United States dollar - Other Payables
Fixed Income	-	55,144.47	United States dollar - Pending foreign exchange purchases
Fixed Income	-	68,544.01	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,499,615.67	United States dollar - Pending foreign exchange purchases
Fixed Income	-	195,336.24	United States dollar - Pending foreign exchange purchases
Fixed Income	-	17,836.69	United States dollar - Pending foreign exchange purchases
Fixed Income	-	493,544.43	United States dollar - Pending foreign exchange purchases
Fixed Income	-	144,860.26	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,014.41	United States dollar - Pending foreign exchange purchases
Fixed Income	-	41,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	43,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	44,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,839,492.87	United States dollar - Pending foreign exchange purchases
Fixed Income	-	25,199,753.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	162,984.78	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,838,640.73	United States dollar - Pending foreign exchange purchases
Fixed Income	-	148,869.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	73,879.90	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,748,568.60	United States dollar - Pending foreign exchange purchases
Fixed Income	-	42,088.99	United States dollar - Pending foreign exchange purchases
Fixed Income	-	89,508.74	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,289,400.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	873,313.71	United States dollar - Pending foreign exchange purchases



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	1,495,356.32	United States dollar - Pending foreign exchange purchases
Fixed Income	-	291,816.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	16,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	968,499.69	United States dollar - Pending foreign exchange purchases
Fixed Income	-	13,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	15,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,272,800.80	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,864,003.21	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,895,738.74	United States dollar - Pending foreign exchange purchases
Fixed Income	-	168,662.05	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,783,811.08	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,063,352.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	163,489.46	United States dollar - Pending foreign exchange purchases
Fixed Income	-	84,643.60	United States dollar - Pending foreign exchange purchases
Fixed Income	-	179,489.63	United States dollar - Pending foreign exchange purchases
Fixed Income	-	14,618.41	United States dollar - Pending foreign exchange purchases
Fixed Income	-	115,816.22	United States dollar - Pending foreign exchange purchases
Fixed Income	-	120,664.09	United States dollar - Pending foreign exchange purchases
Fixed Income	-	78,273.53	United States dollar - Pending foreign exchange purchases
Fixed Income	-	213,116.38	United States dollar - Pending foreign exchange purchases
Fixed Income	-	17,225.01	United States dollar - Pending foreign exchange purchases
Fixed Income	-	18,989.54	United States dollar - Pending foreign exchange purchases
Fixed Income	-	909.03	United States dollar - Pending foreign exchange purchases
Fixed Income	-	106,647.96	United States dollar - Pending foreign exchange purchases
Fixed Income	-	60,747.43	United States dollar - Pending foreign exchange purchases
Fixed Income	-	7,766.82	United States dollar - Pending foreign exchange purchases
Fixed Income	-	52,056.06	United States dollar - Pending foreign exchange purchases
Fixed Income	-	96,700.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	135,910.60	United States dollar - Pending foreign exchange purchases
Fixed Income	-	38,797.13	United States dollar - Pending foreign exchange purchases
Fixed Income	-	25,714.72	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,101.28	United States dollar - Pending foreign exchange purchases
Fixed Income	-	291,376.13	United States dollar - Pending foreign exchange purchases
Fixed Income	-	19,544.31	United States dollar - Pending foreign exchange purchases
Fixed Income	-	7,619.60	United States dollar - Pending foreign exchange purchases
Fixed Income	-	57,444.69	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,909,518.13	United States dollar - Pending foreign exchange purchases
Fixed Income	-	88,928.04	United States dollar - Pending foreign exchange purchases
Fixed Income	-	41,616.23	United States dollar - Pending foreign exchange purchases
Fixed Income	-	14,732.01	United States dollar - Pending foreign exchange purchases
Fixed Income	-	14,727.08	United States dollar - Pending foreign exchange purchases
Fixed Income	-	475,104.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	619,118.75	United States dollar - Pending foreign exchange purchases
Fixed Income	-	7,136,064.48	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,067,223.61	United States dollar - Pending foreign exchange purchases
Fixed Income	-	242,703.11	United States dollar - Pending foreign exchange purchases
Fixed Income	-	29,735,013.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,611,192.93	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,047,052.24	United States dollar - Pending foreign exchange purchases
Fixed Income	-	872,868.22	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,357,744.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,573,400.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	248,069.58	United States dollar - Pending foreign exchange purchases
Fixed Income	-	102,009.08	United States dollar - Pending foreign exchange purchases
Fixed Income	-	102,043.13	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,394,421.71	United States dollar - Pending foreign exchange purchases
Fixed Income	-	543,629.28	United States dollar - Pending foreign exchange purchases
Fixed Income	-	408,710.64	United States dollar - Pending foreign exchange purchases
Fixed Income	-	11,413,010.81	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,057,311.19	United States dollar - Pending foreign exchange purchases
Fixed Income	-	893,729.21	United States dollar - Pending foreign exchange purchases
Fixed Income	-	404,750.30	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,164,932.85	United States dollar - Pending foreign exchange purchases
Fixed Income	-	677,610.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,734,776.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	230,729.91	United States dollar - Pending foreign exchange purchases
Fixed Income	-	363,631.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	300,066.63	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,135,797.96	United States dollar - Pending foreign exchange purchases
Fixed Income	-	241,859.74	United States dollar - Pending foreign exchange purchases
Fixed Income	-	323,678.75	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,994,577.21	United States dollar - Pending foreign exchange purchases
Fixed Income	-	469,244.85	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,042,164.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,064,284.95	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,175,667.75	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,900,469.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,923,746.94	United States dollar - Pending foreign exchange purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	33,239,681.36	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,400,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,263,412.29	United States dollar - Pending foreign exchange purchases
Fixed Income	-	42,326,128.18	United States dollar - Pending foreign exchange purchases
Fixed Income	-	511,886.14	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,941,975.56	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,966,639.47	United States dollar - Pending foreign exchange purchases
Fixed Income	-	21,084.99	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,234,466.30	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,210,455.09	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,478,501.25	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,210,075.75	United States dollar - Pending foreign exchange purchases
Fixed Income	-	367,469.22	United States dollar - Pending foreign exchange purchases
Fixed Income	-	615,480.54	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,445,765.76	United States dollar - Pending foreign exchange purchases
Fixed Income	-	270,669.30	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,019,086.43	United States dollar - Pending foreign exchange purchases
Fixed Income	-	877,454.93	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,143,234.45	United States dollar - Pending foreign exchange purchases
Fixed Income	-	666,681.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	576,433.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	339,208.63	United States dollar - Pending foreign exchange purchases
Fixed Income	-	115,711.97	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,114,060.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	361,559.50	United States dollar - Pending foreign exchange purchases
Fixed Income	-	311,490.01	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,956,507.57	United States dollar - Pending foreign exchange purchases
Fixed Income	-	459,723.94	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,117,837.80	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,618,324.30	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,918,812.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	952,762.21	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,593,297.99	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,053,288.30	United States dollar - Pending foreign exchange purchases
Fixed Income	-	515,888.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	14,919,226.59	United States dollar - Pending foreign exchange purchases
Fixed Income	-	14,926,237.06	United States dollar - Pending foreign exchange purchases
Fixed Income	-	116,429.05	United States dollar - Pending foreign exchange purchases
Fixed Income	-	351,924.53	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,352,320.82	United States dollar - Pending foreign exchange purchases
Fixed Income	-	272,693.50	United States dollar - Pending foreign exchange purchases
Fixed Income	-	286,139.04	United States dollar - Pending foreign exchange purchases
Fixed Income	-	48,901.28	United States dollar - Pending foreign exchange purchases
Fixed Income	-	37,338.43	United States dollar - Pending foreign exchange purchases
Fixed Income	-	67,045.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	71,287.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	57,851.13	United States dollar - Pending foreign exchange purchases
Fixed Income	-	340,702.16	United States dollar - Pending foreign exchange purchases
Fixed Income	-	195,942.59	United States dollar - Pending foreign exchange purchases
Fixed Income	-	95,519.69	United States dollar - Pending foreign exchange purchases
Fixed Income	-	343,770.51	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,150,063.98	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,586,887.48	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,471,870.88	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,457,791.16	United States dollar - Pending foreign exchange purchases
Fixed Income	-	163,267.44	United States dollar - Pending foreign exchange purchases
Fixed Income	-	142,266.98	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,506,456.66	United States dollar - Pending foreign exchange purchases
Fixed Income	-	54,993,695.52	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,029,559.48	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,437,407.95	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,899,178.52	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,371,607.21	United States dollar - Pending foreign exchange purchases
Fixed Income	-	229,544.17	United States dollar - Pending foreign exchange purchases
Fixed Income	-	957,696.96	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,968,605.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	17,934,868.67	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,190,247.80	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,039,404.29	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,103,669.32	United States dollar - Pending foreign exchange purchases
Fixed Income	-	861,423.70	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,664,416.01	United States dollar - Pending foreign exchange purchases
Fixed Income	-	250,813.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	749,006.59	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,099,155.74	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,377,401.21	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,242,852.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,811,550.55	United States dollar - Pending foreign exchange purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	815,975.98	United States dollar - Pending foreign exchange purchases
Fixed Income	-	9,892,897.67	United States dollar - Pending foreign exchange purchases
Fixed Income	-	347,522.50	United States dollar - Pending foreign exchange purchases
Fixed Income	-	998,424.23	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,623,277.44	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,726,017.87	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,295,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,380,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,484.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	(166,513.18)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(176,514.70)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(44,397.16)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(429,228.21)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(313,166.23)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(914,447.70)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(136,241.65)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(33,779.01)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(41,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(43,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(44,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,880,166.33)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(16,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(765,977.85)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(15,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(13,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,881,115.23)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(472,357.40)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,902,778.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,066,658.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(163,452.59)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(87,989.56)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(18,599.35)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(131,837.81)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(79,482.39)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(40,287.44)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(203,369.02)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(112,167.13)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(209,427.37)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(251,878.40)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(131,891.70)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(684,533.34)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(227,635.15)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(40,567.12)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(697,514.27)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(680,070.91)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(684,639.99)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(667,453.97)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(670,181.96)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,039,342.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(897,101.88)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(452,121.79)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,558,700.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(692,256.09)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(892,939.73)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,160,183.28)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(882,291.19)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,162,656.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(30,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(671,115.28)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(228,637.47)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,718,052.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,133,448.80)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(244,080.07)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,990,719.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(468,337.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,205,883.29)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,023,420.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,054,217.40)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,164,424.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(5,901,978.02)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(3,922,862.19)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(33,236,275.58)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,694,514.94)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(359,519.79)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(398,321.41)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(821,122.53)	United States dollar - Pending foreign exchange sales

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(367,469.22)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,221,394.58)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,210,455.09)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,224,825.45)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,464,687.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(593,331.03)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(876,679.82)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(866,027.75)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,138,497.61)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,141,000.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(660,290.84)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(570,876.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,111,756.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(358,270.49)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,952,723.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(458,835.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,115,454.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,602,262.70)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,901,200.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(943,749.60)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,577,890.80)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,043,215.40)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(516,019.94)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(14,917,497.60)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(14,924,332.80)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(116,400.66)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(813,868.65)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(6,044,514.17)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,645.06)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,385,916.09)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,606,999.41)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(43,720.61)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(96,901.05)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(64,365.22)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(70,835.92)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(194,349.54)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(172,955.94)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(186,451.72)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(125,788.01)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(312,750.95)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(180,096.99)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(83,849.64)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,295,558.89)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,363,616.53)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(18,532.24)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(15,551.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,350,290.76)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,800,689.56)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(4,100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,474,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(51,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,804,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(857,460.91)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(937,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,675,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,264,633.65)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(6,262,820.30)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(739,167.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,449,082.90)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(225,178.62)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,109,214.97)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(347,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(134,020.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(5,758,684.36)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(344,388.23)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(13,134,622.07)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(4,233,100.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(448,269.03)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,646,612.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,250,239.60)	United States dollar - Pending trade purchases
Fixed Income	-	(25,771,355.62)	United States dollar - Pending trade purchases
Fixed Income	-	(351,786.77)	United States dollar - Pending trade purchases
Fixed Income	-	(57,688,265.09)	United States dollar - Pending trade purchases
Fixed Income	-	(364,274.46)	United States dollar - Pending trade purchases
Fixed Income	-	(6,459,551.11)	United States dollar - Pending trade purchases
Fixed Income	-	(515,563.89)	United States dollar - Pending trade purchases
Fixed Income	-	(5,497,098.75)	United States dollar - Pending trade purchases
Fixed Income	-	(5,177,817.30)	United States dollar - Pending trade purchases

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	-	(1,808,164.49)	United States dollar - Pending trade purchases
Fixed Income	-	(4,581,907.62)	United States dollar - Pending trade purchases
Fixed Income	-	(444,065.10)	United States dollar - Pending trade purchases
Fixed Income	-	(4,583,351.88)	United States dollar - Pending trade purchases
Fixed Income	-	(59,721,252.57)	United States dollar - Pending trade purchases
Fixed Income	-	(342,457,768.82)	United States dollar - Pending trade purchases
Fixed Income	-	(393,837.42)	United States dollar - Pending trade purchases
Fixed Income	-	(571.46)	United States dollar - Pending trade purchases
Fixed Income	-	(165,671.83)	United States dollar - Pending trade purchases
Fixed Income	-	(222,476.96)	United States dollar - Pending trade purchases
Fixed Income	-	(86,600,134.33)	United States dollar - Pending trade purchases
Fixed Income	-	(115,061.45)	United States dollar - Pending trade purchases
Fixed Income	-	(148,688.90)	United States dollar - Pending trade purchases
Fixed Income	-	(485,643.25)	United States dollar - Pending trade purchases
Fixed Income	-	(494,770.20)	United States dollar - Pending trade purchases
Fixed Income	-	(192,962.60)	United States dollar - Pending trade purchases
Fixed Income	-	(12,877.46)	United States dollar - Pending trade purchases
Fixed Income	-	(430,521.68)	United States dollar - Pending trade purchases
Fixed Income	-	(2,141,702.51)	United States dollar - Pending trade purchases
Fixed Income	-	(1,087,162.77)	United States dollar - Pending trade purchases
Fixed Income	-	(1,329,798.32)	United States dollar - Pending trade purchases
Fixed Income	-	(285,930.59)	United States dollar - Pending trade purchases
Fixed Income	-	(1,570,478.07)	United States dollar - Pending trade purchases
Fixed Income	-	(332,894.78)	United States dollar - Pending trade purchases
Fixed Income	-	(1,354.09)	United States dollar - Pending trade purchases
Fixed Income	-	(49,986.67)	United States dollar - Pending trade purchases
Fixed Income	-	(4,181,107.09)	United States dollar - Pending trade purchases
Fixed Income	-	(1,700,137.62)	United States dollar - Pending trade purchases
Fixed Income	-	2,273,079.99	United States dollar - Pending trade sales
Fixed Income	-	2,426,779.95	United States dollar - Pending trade sales
Fixed Income	-	30,320,703.13	United States dollar - Pending trade sales
Fixed Income	-	1,269,366.56	United States dollar - Pending trade sales
Fixed Income	-	2,299,964.14	United States dollar - Pending trade sales
Fixed Income	-	48,425.44	United States dollar - Pending trade sales
Fixed Income	-	2,682,676.65	United States dollar - Pending trade sales
Fixed Income	-	1,458,278.87	United States dollar - Pending trade sales
Fixed Income	-	4,567,596.20	United States dollar - Pending trade sales
Fixed Income	-	10,958,073.79	United States dollar - Pending trade sales
Fixed Income	-	271,955,182.20	United States dollar - Pending trade sales
Fixed Income	-	725,423.53	United States dollar - Pending trade sales
Fixed Income	-	59,377.05	United States dollar - Pending trade sales
Fixed Income	-	159,435.31	United States dollar - Pending trade sales
Fixed Income	-	125,041.63	United States dollar - Pending trade sales
Fixed Income	-	5,664,199.62	United States dollar - Pending trade sales
Fixed Income	-	1,052,567.93	United States dollar - Pending trade sales
Fixed Income	-	140,876.78	United States dollar - Pending trade sales
Fixed Income	-	544,385.47	United States dollar - Pending trade sales
Fixed Income	-	177,821.51	United States dollar - Pending trade sales
Fixed Income	-	670,452.45	United States dollar - Pending trade sales
Fixed Income	-	629,327.94	United States dollar - Pending trade sales
Fixed Income	-	113,673.02	United States dollar - Pending trade sales
Fixed Income	-	1,570,478.07	United States dollar - Pending trade sales
Fixed Income	-	139,468.05	United States dollar - Pending trade sales
Fixed Income	-	79,967,772.17	United States dollar - Pending trade sales
Fixed Income	-	3,601,842.37	United States dollar - Pending trade sales
Fixed Income	-	1,589,845.65	United States dollar - Pending trade sales
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	(1)	(1.34)	United States dollar - Variation Margin
Fixed Income	6,273	6,272.66	United States dollar - Variation Margin
Fixed Income	191,002	191,001.73	United States dollar - Variation Margin
Fixed Income	54,834	54,833.94	United States dollar - Variation Margin
Fixed Income	431,465	431,464.86	United States dollar - Variation Margin
Fixed Income	7	6.64	United States dollar - Variation Margin
Fixed Income	-	-	United States dollar
Fixed Income	286,000	285,963.96	UNITED STATES OF AMER TREAS BILLS 0 TBILL DUE 10-30-2014 REG
Fixed Income	2,820,000	2,819,334.48	UNITED STATES OF AMER TREAS BILLS 0 T-BILL DUE 12-18-2014 REG
Fixed Income	4,085,000	4,084,579.24	UNITED STATES OF AMER TREAS BILLS DUE 10-02-2014 REG
Fixed Income	2,370,000	4,878,057.24	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	200,000	411,650.40	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	3,300,000	3,088,738.64	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000
Fixed Income	515,000	460,603.13	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	14,180,000	12,682,237.50	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	290,000	259,368.75	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	900,000	804,937.50	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	7,415,000	6,631,790.62	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	1,880,000	1,681,425.00	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	4,600,000	4,872,634.60	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	75,000	79,445.12	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	675,000	654,116.85	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	6,840,000	6,628,384.08	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	1,025,000	1,274,683.85	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	550,000	713,968.75	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	2,215,000	2,644,501.79	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	10,500,000	11,745,954.48	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	3,290,000	3,680,399.06	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	4,715,000	6,544,765.44	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	95,000	86,806.25	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1,000,000	913,750.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1,600,000	1,728,000.00	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG
Fixed Income	500,000	687,031.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000	581,250.00	UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG
Fixed Income	650,000	911,015.30	UNITED STATES TREAS BDS 8 1/8% 15/8/2021USD(VAR) 8.125% DUE 08-15-2021 REG
Fixed Income	360,000	504,562.32	UNITED STATES TREAS BDS 8 1/8% 15/8/2021USD(VAR) 8.125% DUE 08-15-2021 REG
Fixed Income	250,000	306,328.00	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8.75% DUE 05-15-2017 REG
Fixed Income	500,000	699,101.50	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	250,000	333,125.00	UNITED STATES TREAS BDS 8 7/8 15/2/2019 USD1000 8.875 DUE 02-15-2019 REG
Fixed Income	400,000	497,875.20	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG
Fixed Income	200,000	260,110.00	UNITED STATES TREAS BDS 9 1/8% 15/5/2018USD1000 9.125% DUE 05-15-2018 REG
Fixed Income	200,000	228,945.40	UNITED STATES TREAS BDS 9.25% DUE 02-15-2016 REG
Fixed Income	640,000	616,099.84	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	400,000	385,062.40	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	500,000	543,125.00	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	500,000	471,562.50	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	750,000	782,578.50	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	4,910,000	5,123,280.58	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	155,000	182,003.95	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	350,000	410,976.65	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	550,000	647,710.80	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	250,000	344,355.50	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150,000	221,531.25	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	250,000	334,140.50	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000	425,437.50	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	640,000	777,299.84	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	45,000	54,653.90	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	955,000	1,159,877.11	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	125,000	120,937.50	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	150,000	145,125.00	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	2,060,000	2,717,267.72	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	300,000	395,718.60	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000	663,873.21	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000	354,179.75	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300,000	420,234.30	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	700,000	624,859.20	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	4,100,000	3,659,889.60	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	600,000	535,593.60	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	9,900,000	12,896,129.81	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,200,000	8,076,364.13	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,500,000	1,953,959.06	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	2,970,000	3,868,838.94	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,545,000	2,012,577.83	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	8,140,000	10,603,484.47	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	7,300,000	15,387,933.08	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	2,100,000	4,426,665.68	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	475,000	1,001,269.62	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	455,000	480,166.96	UNITED STATES TREAS BDS TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	16,410,000	17,317,669.92	UNITED STATES TREAS BDS TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	150,000	158,296.80	UNITED STATES TREAS BDS TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	250,000	263,828.00	UNITED STATES TREAS BDS TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	500,000	493,789.00	UNITED STATES TREAS NTS .625 09-30-2017 REG
Fixed Income	4,400,000	4,405,843.20	UNITED STATES TREAS NTS .875 05-15-2017 REG
Fixed Income	2,800,000	2,803,718.40	UNITED STATES TREAS NTS .875 05-15-2017 REG
Fixed Income	11,500,000	11,527,853.00	UNITED STATES TREAS NTS .875 DUE 04-15-2017 REG
Fixed Income	5,300,000	5,332,711.60	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	1,000,000	1,006,172.00	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	800,000	801,437.60	UNITED STATES TREAS NTS .875% DUE 04-30-2017 REG
Fixed Income	7,100,000	7,395,882.33	UNITED STATES TREAS NTS 0.125 04-15-2019
Fixed Income	14,785,000	15,401,143.70	UNITED STATES TREAS NTS 0.125 04-15-2019
Fixed Income	160,000	166,667.77	UNITED STATES TREAS NTS 0.125 04-15-2019
Fixed Income	650,000	653,859.70	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	4,140,000	4,164,583.32	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	1,750,000	1,734,141.50	UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG
Fixed Income	19,200,000	22,869,753.24	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	100,000	119,113.30	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	1,000,000	1,191,132.98	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	3,545,000	4,222,566.42	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	500,000	595,566.49	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	7,415,000	7,394,149.02	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	500,000	498,594.00	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	580,000	592,052.98	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016
Fixed Income	750,000	765,585.75	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016
Fixed Income	500,000	500,273.50	UNITED STATES TREAS NTS 1.5 DUE 12-31-2018 REG
Fixed Income	900,000	912,797.10	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	5,000,000	5,071,095.00	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	500,000	514,179.50	UNITED STATES TREAS NTS 1.875 DUE 08-31-2017
Fixed Income	2,710,000	2,667,867.63	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	800,000	787,562.40	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	1,100,000	1,086,250.00	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	4,000,000	3,950,000.00	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,250,000	1,234,375.00	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	3,450,000	3,466,980.90	UNITED STATES TREAS NTS 2.125 DUE 01-31-2021 REG
Fixed Income	4,000,000	4,111,564.00	UNITED STATES TREAS NTS 2.125 DUE 12-31-2015
Fixed Income	500,000	513,945.50	UNITED STATES TREAS NTS 2.125 DUE 12-31-2015
Fixed Income	950,000	986,812.50	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	1,310,000	1,432,300.29	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	6,250,000	6,402,100.00	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG
Fixed Income	500,000	529,336.00	UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG
Fixed Income	250,000	273,066.50	UNITED STATES TREAS NTS DTD 00135 4.875%DUE 08-15-2016 REG
Fixed Income	155,000	169,301.23	UNITED STATES TREAS NTS DTD 00135 4.875%DUE 08-15-2016 REG
Fixed Income	5,300,000	5,840,764.30	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	500,000	551,015.50	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	715,000	790,968.75	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	425,000	455,779.35	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	1,900,000	2,037,601.80	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	750,000	804,316.50	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	4,350,000	4,517,031.30	UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG
Fixed Income	300,000	311,519.40	UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG
Fixed Income	8,300,000	8,742,879.70	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	350,000	368,675.65	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	500,000	527,461.00	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG
Fixed Income	500,000	532,031.00	UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG
Fixed Income	2,805,000	3,085,281.21	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	1,000,000	1,099,922.00	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	750,000	794,766.00	UNITED STATES TREAS NTS DTD 00281 3% DUE02-28-2017 REG
Fixed Income	750,000	798,516.00	UNITED STATES TREAS NTS DTD 00289 3.125%DUE 04-30-2017 REG
Fixed Income	920,000	970,312.96	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	500,000	527,344.00	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	345,000	350,956.77	UNITED STATES TREAS NTS DTD 00302 1.75% DUE 07-31-2015 REG
Fixed Income	415,000	431,859.38	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	874,000	909,506.25	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	8,555,000	8,902,546.87	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	900,000	912,094.20	UNITED STATES TREAS NTS DTD 00312 1.25% DUE 09-30-2015 REG
Fixed Income	650,000	668,027.10	UNITED STATES TREAS NTS DTD 00318 1.875%DUE 10-31-2017 REG
Fixed Income	900,000	914,554.80	UNITED STATES TREAS NTS DTD 00321 1.375%DUE 11-30-2015 REG
Fixed Income	500,000	526,172.00	UNITED STATES TREAS NTS DTD 00330 2.625%DUE 01-31-2018 REG
Fixed Income	160,000	176,100.00	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	1,900,000	2,091,187.50	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	350,000	370,015.80	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	8,395,000	8,875,093.26	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	500,000	530,820.50	UNITED STATES TREAS NTS DTD 00338 2.875%DUE 03-31-2018 REG
Fixed Income	750,000	768,984.00	UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG
Fixed Income	500,000	521,133.00	UNITED STATES TREAS NTS DTD 00354 2.375%DUE 06-30-2018 REG
Fixed Income	250,000	259,140.50	UNITED STATES TREAS NTS DTD 00359 2.25% DUE 07-31-2018 REG
Fixed Income	500,000	496,328.00	UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG
Fixed Income	900,000	971,572.92	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	12,630,000	13,634,406.67	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	2,730,000	2,947,104.53	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	2,110,000	2,277,798.72	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	170,000	183,519.32	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	670,000	654,872.74	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	1,250,000	1,241,698.75	UNITED STATES TREAS NTS DTD 00407 .625% DUE 05-31-2017 REG
Fixed Income	1,000,000	995,938.00	UNITED STATES TREAS NTS DTD 00410 .75% DUE 06-30-2017 REG
Fixed Income	1,000,000	964,688.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	1,000,000	959,531.00	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	2,230,000	2,232,352.65	UNITED STATES TREAS NTS DTD 00469 .25% DUE 07-31-2015 REG
Fixed Income	4,000,000	4,004,220.00	UNITED STATES TREAS NTS DTD 00469 .25% DUE 07-31-2015 REG
Fixed Income	3,000,000	3,003,750.00	UNITED STATES TREAS NTS DTD 00471 1.375%DUE 07-31-2018 REG
Fixed Income	2,000,000	2,005,000.00	UNITED STATES TREAS NTS DTD 00475 .375% DUE 08-31-2015 REG
Fixed Income	15,700,000	16,067,840.20	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	3,200,000	3,274,973.80	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	10,905,000	11,160,496.65	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	12,545,000	12,838,920.69	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	500,000	531,094.00	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	750,000	742,793.25	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	1,000,000	977,812.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	330,000	352,300.74	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,000,000	1,067,578.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	13,975,000	14,919,402.55	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	3,050,000	2,961,360.90	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	2,500,000	2,427,345.00	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	650,000	631,109.70	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	4,800,000	4,660,502.40	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,750,000	1,699,141.50	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	3,160,000	3,110,378.52	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	160,000	157,487.52	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	750,000	738,222.75	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	1,000,000	982,500.00	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	6,295,000	6,184,837.50	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	1,000,000	961,016.00	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG
Fixed Income	1,000,000	976,406.00	UNITED STATES TREAS NTS DTD 04/30/2013 .625% DUE 04-30-2018 REG
Fixed Income	1,450,000	1,373,422.60	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	97,500,000	97,362,915.00	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	38,365,000	38,311,058.81	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	10,260,000	10,245,574.44	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	55,000	54,922.67	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	1,750,000	1,730,996.75	UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG
Fixed Income	27,525,000	27,387,375.00	UNITED STATES TREAS NTS DTD 05/31/2014 1.5% DUE 05-31-2019 REG
Fixed Income	500,000	480,781.00	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	515,000	488,928.12	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,250,000	1,186,718.75	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,000,000	1,005,938.00	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	12,605,000	12,679,848.49	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	850,000	840,702.70	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	18,500,000	18,297,647.00	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	1,200,000	1,201,219.20	UNITED STATES TREAS NTS DTD 09/15/2015 .25% DUE 09-15-2015 REG
Fixed Income	1,250,000	1,249,218.75	UNITED STATES TREAS NTS DTD 1.5% DUE 01-31-2019 REG
Fixed Income	165,000	164,729.23	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	1,250,000	1,247,948.75	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	1,000,000	1,001,016.00	UNITED STATES TREAS NTS DTD 10/15/2013 .625% DUE 10-15-2016 REG
Fixed Income	1,000,000	990,312.00	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1,000,000	1,086,562.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	1,015,000	959,254.17	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	1,500,000	1,417,617.00	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	850,000	803,316.30	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	1,505,000	1,542,507.61	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1,450,000	1,486,136.90	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	500,000	525,469.00	UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG
Fixed Income	500,000	492,344.00	UNITED STATES TREAS NTS DTD 11/30/2012 .625% DUE 11-30-2017 REG
Fixed Income	3,500,000	3,501,505.00	UNITED STATES TREAS NTS DTD 11/30/2013 .25% DUE 11-30-2015 REG
Fixed Income	500,000	528,320.50	UNITED STATES TREAS NTS DTD 12/31/2010 2.75% DUE 12-31-2017 BEO
Fixed Income	1,000,000	1,005,234.00	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG
Fixed Income	7,990,000	7,888,878.56	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	12,000,000	12,272,808.00	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	1,500,000	1,534,101.00	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	250,000	263,568.81	UNITED STATES TREAS NTS INDEX LINKED 01-15-2022
Fixed Income	520,000	548,223.13	UNITED STATES TREAS NTS INDEX LINKED 01-15-2022
Fixed Income	9,465,000	9,978,715.26	UNITED STATES TREAS NTS INDEX LINKED 01-15-2022
Fixed Income	3,900,000	4,111,673.48	UNITED STATES TREAS NTS INDEX LINKED 01-15-2022
Fixed Income	28,700,000	30,257,699.67	UNITED STATES TREAS NTS INDEX LINKED 01-15-2022
Fixed Income	365,000	469,362.07	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	19,035,000	24,477,553.63	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	750,000	774,756.00	UNITED STATES TREAS NTS NT 2.25% DUE 03-31-2016 REG
Fixed Income	500,000	523,789.00	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	315,000	331,463.79	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	250,000	263,066.50	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	450,000	475,769.70	UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG
Fixed Income	610,000	669,665.32	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	3,610,000	3,963,101.32	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	500,000	548,906.00	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	500,000	522,910.00	UNITED STATES TREAS NTS NT 4.25 DUE 08-15-2015 REG
Fixed Income	300,000	326,414.10	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG
Fixed Income	1,000,000	999,453.00	UNITED STATES TREAS NTS NTS .625% DUE 12-15-2016 REG
Fixed Income	750,000	791,425.50	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	17,800,000	18,482,369.68	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	1,400,000	1,453,669.53	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	910,000	921,658.92	UNITED STATES TREAS NTS T-NOTE 1.25% DUE08-31-2015 REG
Fixed Income	500,000	527,109.50	UNITED STATES TREAS NTS T-NT 3.25% DUE 05-31-2016 REG



Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	650,000	686,105.55	UNITED STATES TREAS NTS T-NT 3.25% DUE 06-30-2016 REG
Fixed Income	750,000	812,402.25	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	8,480,000	9,185,561.44	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1,785,000	1,800,131.45	UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG
Fixed Income	1,780,000	971,678.86	UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO
Fixed Income	2,300,000	2,534,393.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	100,000	112,943.00	UNIVERSITY MASS BLDG AUTH PROJ REV 6.423% 05-01-2029 BEO TAXABLE
Fixed Income	485,000	538,514.90	UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE
Fixed Income	1,433,864	1,509,141.41	US AIRWAYS GROUP 4.625% DUE 12-03-2026
Fixed Income	76,601	86,750.39	US AWYS PASS THRU 6.25% DUE 04-22-2023
Fixed Income	215,000	220,058.30	US BANK NA FLTG RT DUE 04-29-2020
Fixed Income	500,000	520,449.00	US OF AMER TREAS BONDS 2.625 DUE 04-30-2016 REG
Fixed Income	2,220,000	2,441,826.84	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	800,000	879,937.60	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	2,150,000	2,364,832.30	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	750,000	824,941.50	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	3,900,000	4,689,295.28	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	500,000	601,191.70	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	6,320,000	7,599,063.08	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	150,000	167,566.35	US TREAS 10.625 BD DUE 8-15-2015
Fixed Income	750,000	898,125.00	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	1,100,000	1,319,140.90	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000	635,312.50	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	9,030,000	11,473,743.75	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	355,000	497,194.18	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	265,000	318,579.82	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	800,000	961,750.40	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	11,000,000	15,478,665.48	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	100,000	140,715.14	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	4,505,000	6,339,217.09	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	7,475,000	10,518,456.71	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	4,200,000	5,850,762.60	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	15,550,000	22,429,402.01	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	2,500,000	3,606,013.19	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	147,000	188,435.63	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG
Fixed Income	500,000	563,594.00	US TREAS BDS USD1000 7.25 DUE 05-15-2016REG
Fixed Income	24,050,000	36,640,507.35	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	200,000	304,702.76	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	4,135,000	6,299,729.64	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	1,200,000	2,314,076.77	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	2,865,000	2,877,757.85	US TREAS NTS .875 DUE 01-31-2017 REG
Fixed Income	750,000	746,894.25	US TREAS NTS 1.375 DUE 12-31-2018 REG
Fixed Income	650,000	667,925.70	US TREAS NTS 1.875 DUE 09-30-2017 REG
Fixed Income	250,000	260,976.50	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	4,000,000	4,175,624.00	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	870,000	908,198.22	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	750,000	821,074.50	US TREAS NTS 4.625 DUE 11-15-2016 REG
Fixed Income	250,000	276,074.25	US TREAS NTS DTD 00161 4.5 DUE 05-15-2017 REG
Fixed Income	500,000	517,715.00	US TREAS NTS DTD 00234 2.375 DUE 03-31-2016 REG
Fixed Income	1,000,000	1,058,828.00	US TREAS NTS DTD 00259 3.125 DUE 10-31-2016 REG
Fixed Income	500,000	533,750.00	US TREAS NTS DTD 00284 3.25 DUE 03-31-2017 REG
Fixed Income	650,000	675,543.05	US TREAS NTS DTD 00322 2.25 DUE 11-30-2017 REG
Fixed Income	1,250,000	1,249,218.75	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	500,000	501,836.00	US TREAS NTS DTD 02/29/2012 .875 DUE 02-28-2017 REG
Fixed Income	1,150,224.25	1,150,224.25	US TREAS NTS DTD 03/31/2014 .375 DUE 03-31-2016 REG
Fixed Income	1,500,000	1,504,336.50	US TREAS NTS DTD 1.625 DUE 03-31-2019 REG
Fixed Income	5,000,000	5,063,280.00	US TREAS NTS DTD 1/31/10 2.25 DUE 01-31-2015 REG
Fixed Income	3,900,000	4,873,664.71	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	3,000,000	3,748,972.86	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	615,000	774,388.32	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	8,965,000	11,288,441.06	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	4,210,000	5,301,097.23	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	1,000,000	1,243,470.10	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	155,000	192,737.87	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	11,575,000	13,903,009.83	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	600,000	757,084.24	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	3,580,000	4,517,269.27	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	2,700,000	3,401,778.40	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	2,500,000	3,149,794.81	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	2,890,000	3,681,092.44	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	250,000	249,433.50	US TREAS NTS NT 1.5 DUE 03-31-2019 REG
Fixed Income	1,240,000	1,273,566.80	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	1,000,000	1,027,070.00	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	17,100,000	17,746,488.55	US TREAS NTS TIPS 07-15-2022
Fixed Income	1,200,000	1,245,367.62	US TREAS NTS TIPS 07-15-2022
Fixed Income	18,575,000	19,277,252.91	US TREAS NTS TIPS 07-15-2022
Fixed Income	16,700,000	17,331,366.01	US TREAS NTS TIPS 07-15-2022
Fixed Income	170,000	176,427.07	US TREAS NTS TIPS 07-15-2022

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	21,600,000	23,929,771.57	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	200,000	221,571.96	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	1,500,000	1,661,789.69	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	2,745,000	3,041,075.14	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	100,000	110,785.98	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	6,890,000	7,701,187.26	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	250,000	279,433.50	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	885,000	989,194.59	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	850,000	1,036,070.10	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	100,000	139,533.23	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	5,845,000	8,155,717.24	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	3,875,000	5,406,912.62	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	500,000	533,965.00	US TSY 4.50 15FEB16
Fixed Income	1,100,000	1,158,021.81	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	5,300,000	5,579,559.63	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	-	-	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	30,600,000	32,214,061.26	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	85,000	94,319.33	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	2,340,000	2,596,555.54	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	4,075,000	4,521,779.41	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	8,650,000	10,153,294.46	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	16,675,000	19,572,969.38	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	7,660,000	8,991,241.05	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	10,600,000	11,682,370.24	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	4,560,000	5,025,623.42	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	6,755,000	7,444,755.75	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	235,000	258,995.94	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	8,190,000	9,026,284.17	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	130,000	151,284.90	UTAH ASSD MUN PWR SYS REV 5% 04-01-2021 BEO
Fixed Income	60,996	69,383.00	UTD AIRLINES INC 10.4 DUE 11-01-2016
Fixed Income	455,000	461,256.25	UTD AIRLS 2014-1 4% DUE 10-11-2027
Fixed Income	1,350,000	1,383,836.40	UTD DOMINION RLTY TR INC MEDTM TRCHE # TR 00062 11/01/04 5.25 DUE 01-15-15
Fixed Income	630,000	820,593.90	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	2,500,000	2,497,557.50	UTD STATES TREAS .25% DUE 02-29-2016
Fixed Income	4,800,000	4,795,310.40	UTD STATES TREAS .25% DUE 02-29-2016
Fixed Income	500,000	498,847.50	UTD STATES TREAS .25% DUE 04-15-2016
Fixed Income	2,500,000	2,502,147.50	UTD STATES TREAS .25% DUE 10-31-2015
Fixed Income	1,750,000	1,752,528.75	UTD STATES TREAS .375% DUE 01-31-2016
Fixed Income	1,000,000	1,001,172.00	UTD STATES TREAS .375% DUE 02-15-2016
Fixed Income	500,000	499,551.00	UTD STATES TREAS .375% DUE 05-31-2016
Fixed Income	525,000	518,068.42	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	1,000,000	986,797.00	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	215,000	207,676.67	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	500,000	504,844.00	UTD STATES TREAS 1% DUE 09-30-2016
Fixed Income	900,000	912,655.80	UTD STATES TREAS 1.25% DUE 10-31-2015
Fixed Income	2,000,000	1,984,532.00	UTD STATES TREAS 1.25% DUE 10-31-2018
Fixed Income	500,000	499,375.00	UTD STATES TREAS 1.375% DUE 09-30-2018
Fixed Income	1,000,000	1,020,625.00	UTD STATES TREAS 1.50 DUE 06-30-2016
Fixed Income	170,000	170,318.75	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	1,500,000	1,502,812.50	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	1,265,000	1,265,000.00	UTD STATES TREAS 1.625% DUE 06-30-2019
Fixed Income	5,720,000	5,505,946.16	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	1,100,000	1,058,835.80	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	1,060,000	1,020,332.68	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	2,000,000	2,058,906.00	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	600,000	617,671.80	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	3,500,000	3,603,085.50	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	500,000	514,726.50	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	29,900,000	30,194,335.60	UTD STATES TREAS 2.25% DUE 04-30-2021
Fixed Income	4,020,000	4,190,850.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	500,000	521,250.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	9,300,000	11,907,273.41	UTD STATES TREAS 2.625 DUE 07-15-2017
Fixed Income	10,565,000	13,526,918.66	UTD STATES TREAS 2.625 DUE 07-15-2017
Fixed Income	250,000	283,105.00	UTD STATES TREAS BDS 9.875 BD 15/11/2015USD1000 9.875 DUE 11-15-2015REG
Fixed Income	450,000	496,125.00	UTD STS STL CORP 7.375% DUE 04-01-2020
Fixed Income	110,000	135,034.79	UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040
Fixed Income	135,000	151,834.50	VALE OVERSEAS LTD 5.625% DUE 09-15-2019
Fixed Income	250,000	244,925.00	VALE S A 5.625% DUE 09-11-2042
Fixed Income	190,000	186,143.00	VALE S A 5.625% DUE 09-11-2042
Fixed Income	50,000	59,086.00	VALERO ENERGY CORP 6.125% DUE 02-01-2020
Fixed Income	600,000	745,521.00	VALERO ENERGY CORP 6.625% DUE 06-15-2037
Fixed Income	250,000	328,140.50	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	1,300,000	1,372,410.00	VEB FIN LTD LN PARTN 144A 5.45% 22/11/2017
Fixed Income	100,000	100,820.20	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18
Fixed Income	1,180,000	1,223,387.42	VERIZON 3 DUE 04-01-2016
Fixed Income	50,000	51,838.45	VERIZON 3 DUE 04-01-2016
Fixed Income	1,265,000	1,303,266.25	VERIZON 3.5% DUE 11-01-2021
Fixed Income	1,900,000	2,032,013.90	VERIZON 3.65% DUE 09-14-2018

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Fixed Income	3,600,000	3,850,131.60	VERIZON 3.65% DUE 09-14-2018
Fixed Income	860,000	917,848.76	VERIZON 5.05% DUE 03-15-2034
Fixed Income	50,000	66,747.10	VERIZON 7.35% DUE 04-01-2039
Fixed Income	200,000	206,148.60	VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG
Fixed Income	700,000	721,520.10	VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG
Fixed Income	1,700,000	1,752,263.10	VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG
Fixed Income	2,030,000	2,271,758.79	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG
Fixed Income	150,000	167,863.95	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG
Fixed Income	200,000	244,987.60	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG
Fixed Income	2,700,000	3,307,332.60	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG
Fixed Income	705,000	887,200.91	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	1,000,000	1,258,441.00	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	905,000	1,138,889.11	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO
Fixed Income	1,900,000	2,004,606.40	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1,300,000	1,371,572.80	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1,000,000	1,027,547.00	VERIZON FLTG RT 1.782371 DUE 09-15-2016
Fixed Income	1,000,000	1,027,547.00	VERIZON FLTG RT 1.782371 DUE 09-15-2016
Fixed Income	740,000	781,761.16	VIACOM INC NEW 5.25% DUE 04-01-2044
Fixed Income	175,000	209,672.75	VIRGINIA COMWLTH TRANSN BRD FED TRANSN-GRANT ANTIC REV 5 03-15-2024
Fixed Income	315,000	360,896.44	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017
Fixed Income	200,000	200,142.00	WACHOVIA BK NATL FLTG RT .60325% DUE 03-15-2016
Fixed Income	250,000	281,611.50	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	1,500,000	1,689,669.00	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	110,000	121,219.45	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	1,500,000	1,497,318.00	WACHOVIA CORP NEW NT FLTG RATE DUE 10-15-2016 BEO
Fixed Income	600,000	599,178.00	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	1,100,000	1,098,493.00	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	760,000	728,010.84	WAL-MART STORES 4% DUE 04-11-2043
Fixed Income	75,000	86,774.55	WAL-MART STORES 5.25% DUE 09-01-2035
Fixed Income	375,000	498,429.00	WAL-MART STORES 6.5% DUE 08-15-2037
Fixed Income	1,990,000	1,965,622.50	WALTER INVESTMENT MANAGEMENT CORP TERM LOAN DUE 12-18-2020 BEO
Fixed Income	125,000	152,744.88	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	135,000	164,964.46	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	1,250,000	1,914,843.75	WELLPOINT INC SR NT CONV 2.75% DUE 10-15-2042 REG
Fixed Income	1,000,000	1,008,633.00	WELLS FARGO & CO 1.25% DUE 07-20-2016
Fixed Income	1,385,000	1,396,956.70	WELLS FARGO & CO 1.25% DUE 07-20-2016
Fixed Income	525,000	529,520.25	WELLS FARGO & CO 3.75% DUE 10-01-2014
Fixed Income	170,000	172,141.83	WELLS FARGO & CO 4.1% DUE 06-03-2026
Fixed Income	841,000	890,791.41	WELLS FARGO & CO 4.48% DUE 01-16-2024
Fixed Income	605,000	665,523.60	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	35,000	39,825.38	WELLS FARGO & CO 5.625% DUE 12-11-2017
Fixed Income	750,000	756,578.25	WELLS FARGO & CO FLTG RT 06-26-2015 REG
Fixed Income	1,585,000	1,681,288.75	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049
Fixed Income	1,700,000	1,704,012.00	WELLS FARGO & CO NEW FLT RT 04-22-2019 REG
Fixed Income	3,455,000	3,438,094.69	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	425,000	422,920.47	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	1,100,000	1,102,761.00	WELLS FARGO BK N A SAN FRANCISCO CALIF MFLTG RT DUE 07-20-2015
Fixed Income	3,200,000	3,208,032.00	WELLS FARGO BK N A SAN FRANCISCO CALIF MFLTG RT DUE 07-20-2015
Fixed Income	837,601	862,806.92	WELLS FARGO MTG BACKED SECS 2004-L TR CLA8 FLT RT DUE 07-25-2034
Fixed Income	3,400,000	3,531,270.60	WESFARMERS LTD 144A 2.983 DUE 05-18-2016
Fixed Income	150,000	168,256.50	WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE
Fixed Income	715,000	773,909.57	WEYERHAEUSER CO 4.625% DUE 09-15-2023
Fixed Income	550,000	557,709.90	WFRBS COML MTG TR .000356% DUE 03-15-2048
Fixed Income	280,000	279,153.56	WFRBS COML MTG TR 3.34500002861% DUE 05-15-2045
Fixed Income	1,190,000	1,249,832.01	WFRBS COML MTG TR 3.66700005531% DUE 11-15-2044
Fixed Income	100,000	105,734.40	WFRBS COML MTG TR 4.271% DUE 03-15-2047
Fixed Income	370,000	459,368.69	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	1,000,000	1,004,614.00	WILLIAMS PARTNERS 3.9% DUE 01-15-2025
Fixed Income	500,000	544,375.00	WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022
Fixed Income	150,000	83,250.00	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 3.69 DUE 12-31-2040
Fixed Income	100,000	55,500.00	WOODBOURNE CAP TR III FLEX COMMITTED CAPSECS TR III 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	150,000	83,250.00	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	975,000	1,245,562.50	WORKDAY INC .75 DUE 07-15-2018
Fixed Income	475,000	625,442.00	WORKDAY INC SR NT CONV 1.5 DUE 07-15-2020 REG
Fixed Income	555,000	576,495.15	WORLD FINL NETWORK 3.1400001049 DUE 01-17-2023
Fixed Income	80,000	80,824.80	WORLD FINL NETWORK CR CARD MA 1.76 2012-B A 5-17-2021
Fixed Income	100,000	99,611.10	WORLD OMNI AUTO RECEIVABLES 2013-A CL A4.87 07-15-2019
Fixed Income	740,000	759,582.62	XSTRATA FIN CDA STEP CPN 2.7% DUE 10-25-2017
Fixed Income	1,300,000	1,400,750.00	ZFS FINANCE USA TST FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO
Fixed Income	800,000	791,356.80	ZOETIS INC 3.25 DUE 02-01-2023 REG
TOTAL		<u>4,097,642,744.58</u>	
Real Estate Investments			
Real Estate	65,998	151,753,943.43	CF JPMCB STRATEGIC PROPERTY FUND
Real Estate	268,370	12,503,376.00	CF RREEF AMERICA REIT III
Real Estate	100	146,885.00	CF RREEF FUND WEST VI
Real Estate	31,518	290,298,018.50	CF UBS TRUMBULL PROPERTY FUND

Investment Listing  
June 30, 2014

Asset Category	Share/ Par Value	Market Value	Asset Description
Real Estate	41,574,901	46,607,367.00	DUNE REAL ESTATE FUND III
Real Estate	20,422,650	28,169,090.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	43,818,711	46,836,102.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	17,835,991	20,579,861.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	32,100,000	34,686,081.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
Real Estate	-	5,781,050.00	Real estate valuation adjustment
<b>TOTAL</b>		<u><u>637,361,773.93</u></u>	

STATE UNIVERSITIES RETIREMENT SYSTEM  
 SELF-MANAGED PLAN: SUMMARY OF PLAN INVESTMENTS  
 06/30/2014

Schedule of Self-Managed Plan Investment Allocation  
 as of June 30, 2014

	<u>U.S. Stocks</u>	<u>Non-U.S. Stocks</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
<b>Fidelity Investment Options</b>						
<b>Actively Managed</b>						
Fidelity Managed Income Portfolio Class 2 <sup>(4)</sup>			25,731,589			25,731,589
PIMCO Total Return Institutional			32,732,566			32,732,566
Fidelity Puritan Class K				177,159,223		177,159,223
Fidelity Freedom K Funds <sup>(1)</sup>				104,937,384		104,937,384
Ariel Fund Institutional <sup>(4)</sup>	27,441,108					27,441,108
American Beacon Large Cap Value Inst.	7,846,418					7,846,418
Buffalo Small Cap	14,172,028					14,172,028
Hartford Capital Appreciation Y	36,740,581					36,740,581
Fidelity Growth Company Class K	71,871,125					71,871,125
Fidelity Contrafund Class K	81,209,795					81,209,795
Fidelity Low Priced Stock Class K	43,308,830					43,308,830
Fidelity Diversified International Class K		40,287,054				40,287,054
Fidelity Worldwide		22,225,796				22,225,796
Fidelity Real Estate Investment					11,921,425	11,921,425
<b>Passively Managed</b>						
Spartan U.S. Bond Index Institutional			22,439,570			22,439,570
Fidelity Four-In-One Index				13,290,223		13,290,223
Spartan Extended Mkt Index Advantage	29,278,524					29,278,524
Spartan Total Market Index Institutional	19,943,361					19,943,361
Spartan 500 Index Institutional	80,810,845					80,810,845
Spartan International Index Institutional		17,477,755				17,477,755
<b>Fidelity Total</b>	<b>412,622,617</b>	<b>79,990,605</b>	<b>80,903,725</b>	<b>295,386,830</b>	<b>11,921,425</b>	<b>880,825,202</b>
						<b>59.1%</b>
<b>TIAA-CREF Investment Options</b>						
<b>Actively Managed</b>						
CREF Money Market Account			19,088,963			19,088,963
TIAA Traditional Annuity			86,483,099			86,483,099
CREF Bond Market Account			41,029,212			41,029,212
CREF Inflation-Linked Bond Account			21,605,972			21,605,972
CREF Social Choice Account				47,944,499		47,944,499
TIAA-CREF Lifecycle Funds - Institutional Class <sup>(3)</sup>				49,630,552		49,630,552
CREF Growth Account <sup>(2)</sup>	370,460					370,460
CREF Stock Account	144,157,930					144,157,930
CREF Global Equities Account		48,799,535				48,799,535
TIAA Real Estate Account					8,426,543	8,426,543
<b>Passively Managed</b>						
CREF Equity Index Account	67,128,805					67,128,805
TIAA-CREF Large-Cap Growth Index - Institutional <sup>(3)</sup>	74,889,618					74,889,618
<b>TIAA-CREF Total</b>	<b>286,546,812</b>	<b>48,799,535</b>	<b>168,207,246</b>	<b>97,575,051</b>	<b>8,426,543</b>	<b>609,555,187</b>
						<b>40.9%</b>
<b>GRAND TOTALS</b>	<b>\$699,169,429</b>	<b>\$128,790,139</b>	<b>\$249,110,971</b>	<b>\$392,961,881</b>	<b>\$20,347,968</b>	<b>\$1,490,380,389</b>
	<b>46.9%</b>	<b>8.6%</b>	<b>16.7%</b>	<b>26.4%</b>	<b>1.4%</b>	<b>100.0%</b>
<b>SMP Forfeiture Reserve <sup>(3)</sup></b>						<b>6,896,338</b>
<b>SMP Disability Reserve <sup>(3)</sup></b>						<b>82,503,145</b>
<b>Total SMP Investments</b>						<b>1,579,779,872</b>