

Teachers' Retirement System of the State of Illinois

Compliance Examination

For the Year Ended June 30, 2013
Performed as Special Assistant Auditors for
the Auditor General, State of Illinois

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Year Ended June 30, 2013

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Financial Statement Report

The System's financial statement report for the year ended June 30, 2013, which includes the independent auditors' report, management's discussion and analysis, basic financial statements and notes, required supplementary information other than management's discussion and analysis, supplementary information, and the independent auditors' 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* has been issued separately.

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Year Ended June 30, 2013

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**Teachers' Retirement System of the State of Illinois
Compliance Examination**

June 30, 2013

System Officials

Executive Director
Chief Investment Officer
Director of Administration
General Counsel
Director of Internal Audit

Richard W. Ingram
Stan Rupnik, CFA
Jana Bergschneider, CPA
Tom Gray
Stacy Smith, CPA

Office Locations

Springfield Office
2815 West Washington Street
Springfield, Illinois 62702

Lisle Office
4200 Commerce Court, Suite 100
Lisle, Illinois 60532-3611



February 3, 2014

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

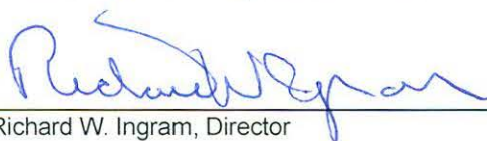
Ladies and Gentlemen:

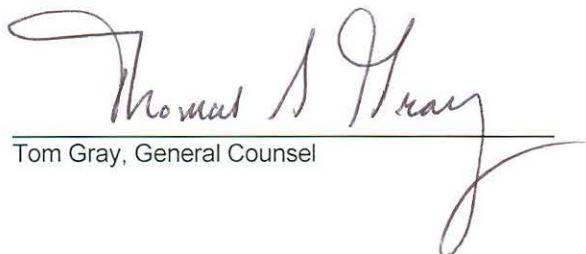
We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the Teachers' Retirement System of the State of Illinois (System). We are responsible for and we have established 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 period ended June 30, 2013. Based on this evaluation, we assert that during the years ended June 30, 2013, the System has materially complied with the assertions below.

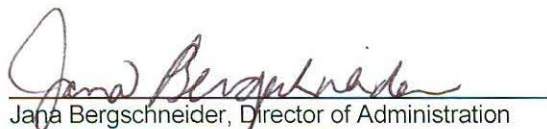
- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, 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 agency on behalf of the State or held in trust by the agency have been properly and legally administered, and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Yours very truly,

Teachers' Retirement System of the State of Illinois


Richard W. Ingram, Director


Tom Gray, General Counsel


Jana Bergschneider, Director of Administration

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Year Ended June 30, 2013

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.

Accountants' Report

The Independent Accountants' 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	—	—
Repeated findings	—	—
Prior recommendations implemented or not repeated	—	—

Schedule of Findings and Recommendations

Item No.	Page	Description
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Findings

There were no findings in the current year.

Exit Conference

In correspondence received from the Teachers' Retirement System of the State of Illinois on January 27, 2014, the System elected to waive a formal exit conference.



**Independent Accountants' 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
Teachers' Retirement System
of the State of Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the Teachers' Retirement System of the State of Illinois' (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, 2013. 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 requirements listed in the first paragraph of this report during the year ended June 30, 2013.

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 the System's 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 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, material weaknesses may exist that have not been identified.

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

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 Teachers' Retirement System of the State of Illinois (System) as of June 30, 2013, and the related Statement of Changes in Plan Net Position for the year then ended, and have issued our report thereon dated December 16, 2013, 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 December 16, 2013. The accompanying supplementary information for State Compliance Purposes, consisting of the Fiscal Schedules and Analysis Section (Schedules 1 through 16) and the Investment Listing (Schedule 17), for the year ended June 30, 2013 are presented for purposes of additional analysis and are not a required part of the basic financial statements of the Teachers' Retirement System of the State 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 through 16) and Investment Listing (Schedule 17) for the year ended June 30, 2013 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 through 16) and Investment Listing (Schedule 17) for the year ended June 30, 2013 are fairly stated in all material respects in relation to the basic financial statements as a whole.

We also previously audited, in accordance with auditing standards generally accepted in the United States of America, the Statement of Plan Net Assets of the Teachers' Retirement System of the State of Illinois (System) as of June 30, 2012, and the related Statement of Changes in Plan Net Assets for the year then ended (not presented herein), and have issued our report thereon dated December 18, 2012, which contained an unmodified opinion on those financial statements. The accompanying supplementary information for the year ended June 30, 2012, consisting of the Fiscal Schedules and Analysis Section (Schedules 1 through 16) is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The accompanying supplementary information (Schedules 1 through 16 for the year ended June 30, 2012) has been subjected to the auditing procedures applied in the audit of the June 30, 2012 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 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 supplementary information (Schedules 1 through 16) for the year ended June 30, 2012 are 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 the 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 Board of Trustees of the System and System management, and is not intended to be and should not be used by anyone other than these specified parties.

McGladrey LLP

Schaumburg, Illinois
February 3, 2014, except for the supplementary information
for State Compliance Purposes, as to which the date
is December 16, 2013



Independent Auditors' 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
Springfield, Illinois

Board of Trustees
Teachers' Retirement System of the State of Illinois
Springfield, 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 Teachers' Retirement System of the State of Illinois (System), as of and for the year ended June 30, 2013, and the related notes to the financial statements, and have issued our report thereon dated December 16, 2013.

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 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. Given these limitations, during our audit we did not identify any deficiencies in internal control of the System that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

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*.

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.

The signature of McGladrey LLP is written in a cursive, handwritten style.

Schaumburg, Illinois
December 16, 2013

Teachers' Retirement System of the State of Illinois Compliance Examination

Year Ended June 30, 2013

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:
 - Schedule of Appropriations, Expenditures and Lapsed Balances
 - 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 Manager Fees
 - Schedule of Accounts Receivable
 - Schedule of Reconciliation of Cash Receipts to Deposits Remitted to the State Comptroller
 - Progress in Funding the System
 - Benefit Payments
 - Member Contributions
 - Selected Account Balances
 - Schedule of Changes in Statutory Reserve Accounts
 - Schedule of Contributions/Deductions and Effect on Investments
- Analysis of Operations (Unaudited):
 - System's Functions and Planning Program (Unaudited)
 - Locally Held Fund (Unaudited)
 - Rates of Return (Unaudited)
 - Average Number of Employees (Unaudited)
 - Proceeds from General Obligation Bonds, Pension Funding Series June 2003 (Unaudited)
 - Schedule of Investment Commissions (Unaudited)
 - Analysis of Changes in Statutory Reserve Accounts (Unaudited)
 - Selected Activity Measures and Service Efforts and Accomplishments as Reported by System Officials (Unaudited)
- Investment Listing

The Independent Accountants' Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section and states that it has 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.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 1

**Schedule of Appropriations, Expenditures and Lapsed Balances
For the Years Ended June 30, 2013 and 2012**

	2013			2012		
	Final Appropriations	Expenditures June 30	Balances Lapsed	Final Appropriations	Expenditures June 30	Balances Lapsed
Common School Fund:						
Appropriations made to the System for the State's contributions as provided by law:						
Public Act 97-0685	\$ 2,702,278,000	\$ 2,702,278,000	\$ -	\$ -	\$ -	\$ -
Public Act 97-0067	-	-	-	2,405,172,000	2,405,172,000	-
Public Act 97-0685	120,000	120,000	-	120,000	120,000	-
Education Assistance Fund:						
Appropriation allocation to the System for transfer into the Teachers' Health Insurance Security Fund as the State's contribution for teachers' health insurance:						
Public Act 97-0727	62,622,000	62,622,000	-	-	-	-
Public Act 97-0057	-	-	-	62,622,000	62,622,000	-
Appropriation allocation to the System for the establishment of minimum retirement allowances:						
Public Act 97-0685	1,200,000	1,034,213	165,787	-	-	-
Public Act 97-0067	-	-	-	1,300,000	1,192,156	107,844
General Revenue Fund:						
Appropriation allocation to the System for transfer into the Teachers' Health Insurance Security Fund as the State's contribution for teachers' health insurance:						
40 ILCS 15/1.3 - continuing appropriation	24,061,000	24,061,000	-	25,000,000	25,000,000	-
Total appropriations	\$ 2,790,281,000	\$ 2,790,115,213	\$ 165,787	\$ 2,494,214,000	\$ 2,494,106,156	\$ 107,844

Note:

The above data was taken directly from State Comptroller Report SB01 (Monthly Appropriation Status) which has been reconciled to the System's records.

Teachers' Retirement System of the State of Illinois
Compliance Examination

Schedule 2

Comparative Schedule of Revenues and Expenses
For the Years Ended June 30, 2013 and 2012

	2013	2012	Increase (Decrease)	
			Dollars	Percent
Revenues				
Contributions				
Members	\$ 921,422,657	\$ 917,661,328	\$ 3,761,329	0.4 %
State of Illinois:				
Common School Fund ¹	2,702,278,000	2,405,172,000	297,106,000	12.4
Education Assistance Fund	1,034,213	1,192,156	(157,943)	(13.2)
School districts:				
Early retirement option	26,233,220	31,134,256	(4,901,036)	(15.7)
2.2 benefit formula	55,182,660	53,943,189	1,239,471	2.3
Federal funds	68,867,939	62,287,692	6,580,247	10.6
Excess salary/sick leave	6,895,424	7,529,809	(634,385)	(8.4)
Total contributions	<u>3,781,914,113</u>	<u>3,478,920,430</u>	<u>302,993,683</u>	<u>8.7</u>
Investment income:				
From investment activities				
Net appreciation (depreciation) in fair value	3,801,020,789	(569,789,574)	4,370,810,363	767.1
Interest	237,105,503	252,487,148	(15,381,645)	(6.1)
Dividends	466,665,278	471,331,674	(4,666,396)	(1.0)
Real estate operating income, net	224,838,678	217,106,145	7,732,533	3.6
Private equity income	85,549,726	59,494,311	26,055,415	43.8
Other investment income	13,064,572	8,667,039	4,397,533	50.7
Investment activity income	<u>4,828,244,546</u>	<u>439,296,743</u>	<u>4,388,947,803</u>	<u>999.1</u>
Less investment expense	<u>(280,372,727)</u>	<u>(234,807,327)</u>	<u>(45,565,400)</u>	<u>19.4</u>
Net investment activity income	<u>4,547,871,819</u>	<u>204,489,416</u>	<u>4,343,382,403</u>	<u>2,124.0</u>
From securities lending activities				
Securities lending income	7,506,839	13,285,650	(5,778,811)	(43.5)
Securities lending management fees	(1,254,991)	(2,181,351)	926,360	(42.5)
Securities lending borrower rebates	7,644,716	8,513,004	(868,288)	(10.2)
Net security lending activity income	<u>13,896,564</u>	<u>19,617,303</u>	<u>(5,720,739)</u>	<u>(29.2)</u>
Total investment income	<u>4,561,768,383</u>	<u>224,106,719</u>	<u>4,337,661,664</u>	<u>1,935.5</u>
Total revenue	<u>8,343,682,496</u>	<u>3,703,027,149</u>	<u>4,640,655,347</u>	<u>125.3</u>
Expenses				
Retirement benefits	4,670,384,710	4,347,172,659	323,212,051	7.4
Survivor benefits	192,390,237	177,421,689	14,968,548	8.4
Disability benefits	30,309,287	29,227,725	1,081,562	3.7
Refunds	88,397,549	84,635,032	3,762,517	4.4
Administrative	20,257,553	19,011,899	1,245,654	6.6
Total expenses	<u>5,001,739,336</u>	<u>4,657,469,004</u>	<u>344,270,332</u>	<u>7.4</u>
Excess (deficiency) of revenue over expenses	<u>\$ 3,341,943,160</u>	<u>\$ (954,441,855)</u>	<u>\$ 4,296,385,015</u>	<u>450.1 %</u>

¹⁾ The 120,000 shown on page 10 is included as part of the school district 2.2 benefit formula amount on this schedule. The amount represents employer contributions required by the state as an employer of teachers described under 40 ILCS 5/16-158(e).

See analysis on page 12.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Fiscal Schedules and Analysis
For the Years Ended June 30, 2013**

Analysis of Revenues and Expenses

Schedule 3

The System is financed by employee member contributions, employer contributions, State appropriations, and investment earnings. A schedule of receipts of the System, which were deposited with the Comptroller of the State of Illinois, is shown on page 24 of this report.

Approximately 99 percent of total expenses (excluding investment expenses) for fiscal years 2013 and 2012 are related to benefits and refunds to members. Benefits include retirement, disability and survivor benefits. 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, 2013.

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

Investment Income

The System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. At June 30, 2013, the assets assigned to the respective asset classes consist of 22.8 percent domestic equity, 21.1 percent international equity, 15.9 percent fixed income, 8.9 percent real return, 12.0 percent real estate, 11.9 percent private equity, 5.3 percent absolute return and 2.1 percent other investments. A more detailed explanation of the System's investment portfolio can be obtained from the System's CAFR.

Total investment income was \$4,561,768,383 and \$224,106,719 for fiscal years ending June 30, 2013 and 2012, respectively, an increase of \$4,337,661,664. The primary factor contributing to the overall increase was net appreciation in fair value, which increased \$4,370,810,363. The net appreciation is directly related to the financial markets posting very strong returns during the fiscal year. Accommodative monetary policies employed by central bankers throughout the developed world (U.S., Europe and Japan) and solid corporate fundamentals were among factors that drove investor assets back into equities. Market volatility dropped sharply as the prior year's negative macroeconomic events (e.g. European debt crisis) diminished. Through the year, equity returns outpaced all other markets and within this environment, the TRS investment portfolio posted a 12.8% rate of return (net of fees) for fiscal year 2013.

Teachers' Retirement System of the State of Illinois
Compliance Examination

Schedule 4

Schedule of Administrative Expenses
For the Years Ended June 30, 2013 and 2012

	2013	2012	Increase (Decrease)		
			Dollars	Percent	
Administrative expenses:					
Personal services	\$ 15,482,674	\$ 14,856,497	\$ 626,177	4.2	%
Professional services	1,460,844	1,216,461	244,383	20.1	
Postage	253,734	292,006	(38,272)	(13.1)	
Machine repair and rental	571,212	583,638	(12,426)	(2.1)	
Other contractual services	914,800	878,682	36,118	4.1	
Commodities	429,789	291,941	137,848	47.2	
Occupancy expense	242,689	248,570	(5,881)	(2.4)	
Provision for depreciation	901,811	644,104	257,707	40.0	
Total administrative expenses	\$ 20,257,553	\$ 19,011,899	\$ 1,245,654	6.6	%

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Fiscal Schedules and Analysis
For the Years Ended June 30, 2013**

Analysis of Administrative Expenses

Schedule 5

Administrative expenses reflect all costs incurred to manage the day-to-day operations of the System. Detail costs relating to benefits 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 \$20.3 million are approximately 0.4 percent of the total expenses of \$5.0 billion for fiscal year 2013. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Professional Services

Expenses for professional services increased \$244,383 or 20.1% in fiscal year 2013. The increase was due to a \$146,933 increase in auditing and management services primarily because of consulting for the document imaging project, and a \$74,045 increase in legal expenses.

Commodities

Expenses for commodities increased \$137,848 or 47.2% in fiscal year 2013. The increase was primarily due to EDP equipment purchases for the document imaging project.

Provision for Depreciation

Depreciation expense increased \$257,707 or 40.0% in fiscal year 2013. A portion of the increase, \$138,727, was due to the capitalization of new assets, including software, purchased for the document imaging project. The remaining increase was primarily due to depreciation for the parking lot that was replaced in fiscal year 2012.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 6

**Schedule of Changes in Property and Equipment
For the Years Ended June 30, 2013 and 2012**

	Balance at			Balance at			Balance at
	June 30, 2011	Additions	Deletions	June 30, 2012	Additions	Deletions	June 30, 2013
Capital Assets							
Land	\$ 235,534	\$ -	\$ -	\$ 235,534	\$ -	\$ -	\$ 235,534
Mineral rights	2,643	-	-	2,643	-	-	2,643
Building	7,182,673	28,779	-	7,211,452	6,343	-	7,217,795
Site improvements	417,816	670,819	-	1,088,635	-	-	1,088,635
Equipment	1,997,884	102,006	146,688	1,953,202	379,877	26,716	2,306,363
Intangibles	469,439	180,808	-	650,247	543,166	-	1,193,413
Total	10,305,989	982,412	146,688	11,141,713	929,386	26,716	12,044,383
Allowance for depreciation	6,313,286	644,104	146,688	6,810,702	901,810	26,716	7,685,796
Net capital assets	\$ 3,992,703	\$ 338,308	\$ -	\$ 4,331,011	\$ 27,576	\$ -	\$ 4,358,587

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller. Property and equipment are capitalized and depreciated based on policy set forth by the Office of the Comptroller for financial reporting in accordance with generally accepted accounting principles. Balances at June 30 agree to amounts reported in the System's year end financial statements. Intangible assets were added beginning July 1, 2009 in accordance with GASB 51.

Teachers' Retirement System of the State of Illinois
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Schedule 7

Schedule of Investment Portfolio
June 30, 2013 and 2012

	2013		2012	
	Market Value	% of Total	Market Value	% of Total
Government Obligations				
U.S. treasuries	\$ 533,169,651	1.3 %	\$ 229,515,472	0.6 %
U.S. federal agencies	149,094,206	0.4	139,056,624	0.4
U.S. government index-linked bonds	583,984,327	1.5	540,160,277	1.5
U.S. government-backed mortgages	545,611,651	1.4	801,736,346	2.2
U.S. government special situations	2,122,118	0.0	47,480,226	0.1
Municipals	58,776,219	0.1	56,047,855	0.2
Credits				
Bank loans	41,959,555	0.1	6,769,462	0.0
Financial	579,746,958	1.5	554,510,365	1.5
Industrial	755,083,356	1.9	862,324,358	2.3
Utilities	75,571,559	0.2	76,129,878	0.2
Asset-backed securities	163,658,569	0.4	171,507,017	0.5
Commercial mortgage-backed securities	118,145,848	0.3	155,105,622	0.4
Collateralized mortgage obligations	231,647,528	0.6	235,242,621	0.6
Commingled (U.S. and international)	1,357,813,108	3.4	1,102,978,257	3.0
Corporate convertible bonds	45,022,135	0.1	53,756,981	0.2
Foreign debt/corporate obligations	1,631,025,723	4.1	1,793,973,365	4.9
Total Bonds, Corporate Notes, and Government Obligations	6,872,432,511	17.3	6,826,294,726	18.6
Equities:				
Common stock - U.S.	8,703,032,543	21.9	8,356,379,729	22.7
Preferred stock - U.S.	51,656,568	0.1	48,190,367	0.1
Common stock - international	8,225,690,295	20.7	7,221,828,129	19.6
Preferred stock - international	135,692,978	0.4	138,459,757	0.4
Total Equities	17,116,072,384	43.1	15,764,857,982	42.8
Real Return - Strategies				
Commodity funds	-	0.0	203,954,165	0.6
Global macro strategies	2,299,549,985	5.8	2,223,289,523	6.0
Targeted real return	361,922,258	0.9	155,063,945	0.4
Total Real Return - Strategies	2,661,472,243	6.7	2,582,307,633	7.0
Short Term Investments/Cash Equivalents	1,448,944,819	3.7	885,036,978	2.4
Derivatives -- Options, Futures and Swaps	(9,415,670)	(0.0)	7,297,522	0.0
Foreign Currency	114,363,611	0.3	81,921,602	0.2
Absolute Return	2,110,246,003	5.3	1,978,268,562	5.4
Private Equity	4,687,146,815	11.8	4,175,728,282	11.4
Real Estate	4,680,490,237	11.8	4,480,390,766	12.2
Total Investment Portfolio	\$ 39,681,752,953	100.0 %	\$ 36,782,104,053	100.0 %

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 8

**Schedule of Investment Manager Fees
For the Years Ended June 30, 2013 and 2012**

Investment Manager/Account	2013	2012
Aberdeen Asset Management, Inc.	\$ 7,664,054	\$ 8,230,664
Advent International GPE VI, L.P.	664,588	946,167
Advent International GPE VII-C, L.P.	1,352,232	-
American Century Global Investment Management, Inc.	1,803,774	1,538,686
Apex Investment Fund V, L.P.	-	4,683
Apollo Investment Fund VII, L.P.	2,249,774	2,757,225
AQR Capital Management, L.L.C.	3,572,014	3,623,173
AQR Real Return Offshore Fund, L.P.	2,254,465	94,126
AQR Risk Balanced Reinsurance Fund LTD.	181,383	-
Ativo Capital Management	40,390	-
Avenue Europe Special Situations Fund, L.P.	-	161,194
Avenue Special Situations Fund V, L.P.	-	-
Banc Fund VI, L.P.	375,000	750,937
Banc Fund VII, L.P.	901,200	901,200
Baring Asia Private Equity Fund V	1,600,000	1,600,000
Beacon Capital Strategic Partners V, L.P.	357,863	239,798
Black River Agriculture Fund 2, L.P.	159,349	-
Black River Asset Management L.L.C.	1,123,450	2,140,591
Blackstone Capital Partners VI, L.P.	1,444,149	1,411,180
Blackstone Real Estate Partners VI, L.P.	611,324	657,245
Blackstone Real Estate Partners VII, L.P.	2,977,772	2,521,699
Blackstone/GSO Capital Solutions Fund, L.P.	1,858,849	525,869
Boston Company Asset Management, L.L.C.	2,238,982	2,981,459
Brandes Investment Partners, L.P.	683,913	2,613,890
Bridgewater All Weather Portfolio Offshore Limited	2,275,516	2,325,150
Bridgewater Pure Alpha Fund I	8,842,252	10,487,996
Capri Capital Advisors Apartment Fund III, L.P.	1,486,453	1,496,984
Capri Select Income II, L.L.C.	14,360	11,483
Capri/Capital Advisors, L.L.C.	2,616,952	2,822,115
Carlyle Europe Real Estate Partners III, L.P.	818,394	716,692
Carlyle Europe Real Estate Partners, L.P.	-	85,387
Carlyle Partners IV, L.P.	300,376	284,421
Carlyle Partners V, L.P.	2,129,213	1,531,938
Carlyle Partners VI, L.P.	254,795	-
Carlyle Realty Partners IV, L.P.	890,346	890,346
Carlyle Strategic Partners, L.P.	-	-
Carlyle U.S. Growth Fund III, L.P.	533,698	694,399
Carlyle Ventures Capital II, L.P.	158,958	738,593
Carlyle/Riverstone Global Energy Fund II, L.P.	543,011	438,345
Carlyle/Riverstone Global Energy Fund III, L.P.	491,480	581,214
CB Richard Ellis Strategic Partners Europe Fund III, L.P.	384,709	402,461
CB Richard Ellis Strategic Partners UK Fund III, L.P.	233,939	330,680
Channing Capital Management, L.L.C.	252,044	124,200
Clearlake Capital Partners II, L.P.	276,065	425,457
Clearlake Capital Partners III, L.P.	448,294	-
Code Hennessy & Simmons V, L.P.	-	15,827

(Continued)

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 8

**Schedule of Investment Manager Fees (Continued)
For the Years Ended June 30, 2013 and 2012**

Investment Manager/Account	2013	2012
Cornerstone Hotel Income & Equity Fund II, L.P.	\$ 435,035	\$ 299,725
Cornerstone Real Estate Advisors, L.L.C.	1,828,404	1,443,717
Cortina Asset Management, L.L.C.	522,504	26,104
Cramer Rosenthal McGlynn, L.L.C.	1,287,375	1,038,359
Crede Capital Management, L.L.C.	30,263	210,428
Denali Advisors, L.L.C.	54,354	583,912
Dimensional Fund Advisors, L.P.	2,751,256	1,930,026
DLJ Merchant Banking Partners III, L.P.	87,975	170,843
Dolan McEniry Capital Management, L.L.C.	737,944	735,140
EARNEST Partners, L.L.C.	-	190,915
Edgewater Growth Capital Partners II, L.P.	148,612	262,442
Edgewater Growth Capital Partners III, L.P.	232,990	988,656
Edgewater Growth Capital Partners, L.P.	-	133,682
EIF United States Power Fund IV, L.P.	3,670,995	-
Elevation Partners, L.P.	87,400	112,596
Emerald Advisers, Inc.	1,514,434	1,262,112
Energy Capital Partners Fund II-A, L.P.	491,969	360,439
Energy Capital Partners I, L.P.	430,822	321,407
Energy Capital Partners II, L.P.	32,298	23,485
Enervest Energy Institutional Fund XII-A, L.P.	848,935	1,000,000
EQT VI	1,284,021	1,349,692
Evercore Capital Partners II, L.P.	26,563	136,659
Evergreen Partners IV, L.P.	124,254	199,790
Evergreen Partners V, L.P.	560,754	591,742
Fiduciary Management Associates, L.L.C.	1,055,856	1,047,809
Flintlock Commodity Opportunities Master Fund, L.P.	79,084	170,025
Franklin Advisers, Inc.	2,284,426	2,086,454
Franklin Templeton Investment Management Limited	1,797,702	1,695,398
Fred Alger Management, Inc.	-	548,311
Frontier Capital Management, L.L.C.	1,363,351	1,068,216
Garcia Hamilton & Associates, L.P.	67,879	69,353
GI Partners	556,204	718,370
Glencoe Capital Partners III, L.P.	68,436	14,077
Goldman Sachs Asset Management, L.P.	-	108,998
Granite Ventures II, L.P.	258,926	276,839
Grantham, Mayo, Van Otterloo & Co., L.L.C.	5,063,946	5,777,304
Green Equity Investors V, L.P.	603,271	-
Green Equity Investors VI, L.P.	759,854	-
Gresham Investment Management Company, L.L.C.	-	426,490
Grosvenor Monarch Fund, L.L.C.	3,121,806	2,913,621
Grosvenor Monarch Fund, L.L.C. (Monarch Series B)	14,245,203	2,353,059

(Continued)

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 8

**Schedule of Investment Manager Fees (Continued)
For the Years Ended June 30, 2013 and 2012**

Investment Manager/Account	2013	2012
GTCR Fund VII/VIIA, L.P.	\$ -	\$ 29,467
GTCR Fund VIII, L.P.	174,642	337,426
Hartford Investment Management Company	281,524	324,245
HealthPoint Partners, L.P.	350,000	908,982
Heitman Capital Management, L.L.C.	4,643,818	4,440,952
Herndon Capital Management, L.L.C.	335,181	158,319
Hines U.S. Core Office Fund, L.P.	850,000	850,000
Hispania Private Equity, L.P.	-	114,302
Hopewell Ventures, L.P.	306,723	313,200
ICV Partners II, L.P.	-	119,016
Illinois Emerging Technologies Fund, L.P.	12,910	12,623
Invesco Institutional (N.A.), Inc.	1,810,286	1,550,884
J.C. Flowers II, L.P.	283,487	311,745
Jarislowky, Fraser Limited	866,835	809,278
JBC Opportunity Fund II, L.P.	-	70,289
JER Real Estate Qualified Partners III, L.P.	134,341	187,843
JMI Equity Fund VII, L.P.	393,765	387,718
JP Morgan Investment Management, Inc.	138,855	35,213
JP Morgan Management Associates, L.L.C.	3,338,325	3,862,176
K2 Bluegill Fund, L.L.C.	4,317,724	4,487,033
K2 Bluegill Fund, L.L.C. (Bluegill Series B)	9,979,215	3,351,698
KKR 1996 Fund, L.P.	-	2,015
Koll Bren Schreiber Realty Advisors	366,842	1,147,736
Lasair Capital L.L.C.	90,708	274,520
LaSalle Asia Opportunity Fund III, L.P.	512,088	536,202
Levin Capital Strategies, L.P.	922,468	926,360
Lightspeed Venture Partners IX, L.P.	654,044	311,174
Lion Industrial Trust	1,876,089	1,729,904
Littlejohn Fund IV, L.P.	922,053	718,668
LiveOak Venture Partners I, L.P.	168,750	-
LM Capital Group, L.L.C.	120,656	74,398
Lombardia Capital Partners, L.L.C.	1,468,703	1,370,040
Longitude Ventures Partners, L.P.	714,088	562,500
Loomis, Sayles & Company, L.P.	3,657,116	3,793,642
LPC Realty Advisors I, Ltd.	3,288,982	2,189,086
LSV Asset Management	2,120,802	1,335,057
Mackay Shields, L.L.C.	2,283,554	1,197,756
Madison Dearborn V, L.P.	462,773	520,136
Manulife Asset Management, L.L.C	935,050	742,134
Maranon Credit Fund II-B, L.P.	671	-
Maranon Mezzanine Fund, L.P.	260,233	326,112
MatlinPatterson Global Opportunities Fund III, L.P.	764,472	1,244,890

(Continued)

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 8

**Schedule of Investment Manager Fees (Continued)
For the Years Ended June 30, 2013 and 2012**

Investment Manager/Account	2013	2012
MBK Partners Fund II, L.P.	\$ 253,473	\$ 439,646
MBK Partners Fund III, L.P.	590,355	-
McKinley Capital Management, Inc.	2,002,555	3,058,545
Merit Mezzanine Fund IV, L.P.	368,984	365,555
MFS Institutional Advisors, Inc.	948,742	808,955
MGPA Asia Fund III, L.P.	704,499	640,360
Mondrian Investment Partners Limited	3,763,992	978,428
Morgan Creek Partners Asia, L.P.	863,555	686,917
Morgan Creek Partners Venture Access Fund, L.P.	1,000,000	534,247
New Century Advisors, L.L.C.	451,026	470,835
New Mountain Investments III, L.P.	1,051,686	1,139,078
NGP Natural Resources X, L.P.	1,427,118	684,426
Niam Nordic V, L.P.	389,385	548,997
Northern Trust Investments, N.A.	548,089	453,702
OakBrook Investments, L.L.C.	401,513	177,090
Oaktree Enhanced Income Fund, L.P.	752,572	-
Oaktree Opportunities Fund VIIIb, L.P.	728,584	625,537
Oaktree PPIP Private Fund, L.P.	203,878	186,309
Oaktree Real Estate Opportunities Fund VI, L.P.	877,378	-
OCM European Principal Fund III, L.P.	679,431	732,857
OCM European Principal Opportunities Fund II, L.P.	801,528	1,063,202
OCM Opportunities Fund V, L.P.	73,711	103,624
OCM Opportunities Fund VIIb, L.P.	725,769	1,125,035
OCM Opportunities Fund VIII, L.P.	1,314,106	1,314,105
OCM Opportunities Fund IX	31,835	-
Onex Partners III, L.P.	827,995	856,986
Pacific Investment Management Company, L.L.C.	8,045,956	5,572,649
PAI Europe V, L.P.	470,533	408,913
Parthenon Investors IV, L.P.	674,026	350,000
PIMCO BRAVO Fund, L.P.	960,140	431,981
PIMCO BRAVO Fund II, L.P.	36,490	-
PIMCO Distressed Senior Credit Opportunities Fund II, L.P.	9,290,231	561,686
Pine Brook Capital Partners, L.P.	924,631	851,546
Prism Mezzanine Fund, L.P.	350,256	449,953
Providence Equity Partners VI, L.P.	698,071	770,297
Providence Equity Partners VII, L.P.	1,030,231	-
Prudential Investment Management, Inc.	796,962	885,600
Putnam Advisory Company, L.L.C.	381,959	1,240,873
Rhone Partners IV, L.P.	998,743	666,498
RhumbLine Advisers, L.P.	175,886	180,200
Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	(55,948)	1,372,759
Riverstone/Carlyle Global Energy and Power Fund V, L.P.	2,589,667	1,375,000
Robeco Boston Partners Asset Management, L.P.	1,191,546	1,003,509
Schroder Commodity Offshore Portfolio, L.L.P.	-	1,798,007

(Continued)

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 8

**Schedule of Investment Manager Fees (Continued)
For the Years Ended June 30, 2013 and 2012**

Investment Manager/Account	2013	2012
SCP Private Equity Partners II, L.P.	\$ 418,920	\$ 527,282
Shasta Ventures, L.P.	468,750	531,250
Silver Lake Partners III, L.P.	964,639	927,799
Siris Partners II, L.P.	(139,770)	411,397
Sky Investment Council	63,707	-
Sofinnova Ventures Partners VIII, L.P.	902,041	926,706
Southwest Multifamily Partners, L.P.	312,500	19,746
Standard Life Investment Global Absolute Return Strategies Master Fund Ltd.	3,747,270	163,015
StarVest Partners, L.P.	275,000	300,000
Starwood Distressed Opportunity Fund IX Global, L.P.	1,972,541	-
State Street Bank and Trust Company (Custody)	908,333	200,000
Stone Point Capital Trident V, L.P.	1,125,000	1,042,116
Strategic Global Advisors	254,254	149,556
SW Pelham Fund II, L.P.	3,939	27,434
T. Rowe Price Associates, Inc.	3,910,190	3,639,067
Taplin, Canida & Habacht	192,380	260,809
Technology Crossover Ventures VII, L.P.	779,671	702,195
Thayer Equity Investors V, L.P.	122,478	268,156
Thayer Hotel Investors IV, L.P.	167,108	121,073
TPG Partners VI, L.P.	1,197,912	1,128,853
Trilantic Capital Partners III, L.P.	89,924	107,650
Trilantic Capital Partners IV, L.P.	242,002	571,080
Trilogy Global Advisors, L.L.C.	1,141,056	1,236,606
Trustbridge Partners IV, L.P.	600,000	695,342
Turner Investment, L.P.	340,223	1,535,764
VantagePoint Venture Partners 2006, L.P.	1,036,561	1,166,194
Veritas Capital Fund IV, L.P.	429,574	1,146,154
Vicente Capital Partners Growth Equity Fund, L.P.	229,393	276,573
Vista Equity Partners Fund IV, L.P.	1,173,081	1,357,451
Vista Equity Partners III, L.P.	339,658	462,644
VSS Communications Partners IV, L.P.	327,059	363,997
Walton Street Real Estate Fund IV, L.P.	626,937	626,007
Walton Street Real Estate Fund VI, L.P.	1,222,345	1,092,935
Walton Street Real Estate Fund VII, L.P.	13,027	-
Warburg Pincus International Partners, L.P.	250,592	289,682
Warburg Pincus Private Equity IX, L.P.	540,502	690,163
Warburg Pincus Private Equity X, L.P.	3,706,612	3,722,750
Wellington Management Company - Diversified Inflation Hedges Portfolio, L.L.C.	-	3,897,718
Wellington Management Company, L.P.	-	647,357

(Continued)

Schedule of Investment Manager Fees (Continued)
For the Years Ended June 30, 2013 and 2012

Investment Manager/Account	2013	2012
Welsh, Carson, Anderson & Stowe Capital Partners IV, L.P.	\$ 379,975	\$ 398,634
Welsh, Carson, Anderson & Stowe Capital Partners X, L.P.	170,286	221,212
Westwood Management Corp	500,141	40,546
William Blair Mezzanine Capital Fund III, L.P.	-	71,470
WPG Corporate Development Associates V, L.P.	6,119	7,628
WPG Enterprise Fund II, L.P.	9,542	21,372
WPG Enterprise Fund III, L.P.	37,505	133,647
Total Fees paid by TRS	\$ 236,788,370	\$ 199,455,345

Investment manager fees relate to fees paid to various investment managers. Fees are paid 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.

Note: This schedule captures investment manager fees applicable to the fiscal year(s) reported and differs from investment fees reported in the separately issued financial statements.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 9

**Schedule of Accounts Receivable
For the Years Ended June 30, 2013 and 2012**

	2013	2012
Member receivables (1)	\$ 923,669	\$ 838,562
Salary deductions (2)	60,707,379	48,391,986
Employer federal funds and .58% contributions (3)	6,968,891	8,278,409
Employer ERO, excess salary, and excess sick leave contributions (4)	6,627,067	7,578,099
State of Illinois (5)	331,413,880	160,551,000
Total	\$ 406,640,886	\$ 225,638,056

- (1) Member receivables consist of benefit overpayments.
- (2) Salary deductions consist of member contributions due from employers at the end of the fiscal year. The increase is due to the timing of employer payments at the end of the fiscal year.
- (3) The decrease in federal funds and .58% contributions in 2013 is due to the timing of employer payments at the end of the fiscal year.
- (4) The decrease in employer ERO and excess contributions in 2013 is the result of a decrease in the number of new retirees utilizing the ERO option in 2013.
- (5) The increase in State of Illinois is the unpaid balance of state contributions based on the appropriations for fiscal year 2013 as of fiscal year-end.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

Schedule 10

**Schedule of Reconciliation of Cash Receipts to Deposits
Remitted to the State Comptroller
For the Years Ended June 30, 2013 and 2012**

	2013	2012
Cash transfers from State Street	\$ 4,972,166,000	\$ 4,625,234,536
Interest received from the State Treasurer	<u>463,090</u>	<u>564,480</u>
Total	<u>\$ 4,972,629,090</u>	<u>\$ 4,625,799,016</u>

The majority of receipts are deposited directly with the System's master trustee. On a weekly basis, the System anticipates its cash needs and directs the master trustee to transfer sufficient funds to the State Treasurer.

Note: The above information was taken from the System's records which have been reconciled to State Comptroller Reports SB05 and SB04 (Cash Report and Monthly Revenue Status).

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Fiscal Schedules and Analysis
For the Years Ended June 30, 2013 and 2012**

Progress in Funding the System

Schedule 11

The actuarial accrued liability of the System at June 30, 2013, amounted to approximately \$93.9 billion. The actuarial value of plan net position (at smoothed value) at June 30, 2013 amounted to approximately \$38.2 billion. The difference between the actuarial accrued liability and the actuarial value of plan net position reflects the \$55.7 billion unfunded actuarial accrued liability of the System at June 30, 2013. The System had a funded ratio (at smoothed value) of 40.6 percent at June 30, 2013.

On June 30, 2013, the market/fair value of plan net position was \$39,858,768,000. The difference between the System's 2013 accrued liability and the market value of plan net position was \$54,028,220,000 and the funded ratio using market/fair value of plan net position was 42.5 percent. On June 30, 2012, the market/fair value of plan net position used by the actuaries in the 2012 valuation was \$36,516,825,000. The difference between the System's 2012 accrued liability and the market value of plan net position was \$53,508,120,000 and the funded ratio using market/fair value of plan net position was 40.6 percent.

The market/fair value of the plan net position of the fund that was available for benefits increased from \$36.5 billion as of June 30, 2012 to \$39.9 billion as of June 30, 2013. The actuarial value of the plan net position of \$38.2 billion at June 30, 2013, is \$1.7 billion less than the market/fair value of the plan net position due to recognition of 100 percent of the actuarial loss in fiscal year 2009, 80 percent of the actuarial gain in fiscal year 2010, 60 percent of the actuarial gain in fiscal year 2011, 40 percent of the actuarial loss in fiscal year 2012 and 20 percent of the actuarial gain in fiscal year 2013.

The Governmental Accounting Standards Board (GASB) has promulgated Statements No. 25 and 27 that mandate, among other things, the use of market or market related (actuarial) asset value. Prior to the valuation as of June 30, 2009, it was agreed that market/fair value, without adjustment, would be used for all actuarial purposes. Under Public Act 96-0043, effective in the June 30, 2009 valuation, the contribution projections would be set based on the actuarial value of assets. Funding status determinations and the Annual Required Contributions (ARC) were calculated based on the actuarial value of assets.

The estimated State required contributions to the System (including reimbursements for minimum benefits) for the next five fiscal years are noted in the table below.

Year Ended June 30,	Required State Contribution (in millions)
2014	\$ 3,438.6
2015	3,412.9
2016	3,488.0
2017	3,570.0
2018	3,730.5

**Teachers' Retirement System of the State of Illinois
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**Fiscal Schedules and Analysis
For the Years Ended June 30, 2013 and 2012**

Progress in Funding the System (Continued)

Schedule 11

The Schedule of Funding Progress (in millions) for fiscal years ending June 30, 2012 and 2013 are noted in the table below.

Actuarial Valuation Date	Actuarial Value of Assets	Accrued Liability (AAL-Projected Unit Credit)	Funded Ratio	Unfunded Actuarial Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a percentage of Covered Payroll
6/30/12	\$ 37,945	\$ 90,025	42.1 %	\$ 52,080	\$ 9,321	558.7 %
6/30/13	38,155	93,887	40.6	55,732	9,395	593.2

The Contributions from Employers and Other Contributing Entities (in millions) for the fiscal years ending June 30, 2012 and 2013 are noted in the table below.

Year Ended June 30	State Contributions ¹	Federal and Employer Contributions ¹	Total	Annual Required Contribution per GASB Statement #25	Percentage Contributed	Annual Required Contribution per State Statute	Percentage Contributed
2012	\$ 2,405	\$ 154	\$ 2,559	\$ 3,430	74.6	\$ 2,548	100.4 %
2013	2,702	156	2,858	3,582	79.8	2,843	100.5

Actual contributions varied slightly from contributions that are required by statute mainly because of differences between estimated and actual federal contributions. Lump-sum payments for ERO are included as employer contributions, further increasing the difference.

¹ Excludes minimum retirement contributions. Employer ERO contributions are included because the costs of the ERO are now included in the actuarial accrued liability.

The Government Accounting Standards Board (GASB) requires disclosure of the Annual Required Contribution (ARC) under a standard funding methodology. Amounts shown as the ARCs for each year are different from the contributions required by State statute. The cumulative difference between the ARC and the annual required contribution per State statute represents the net pension obligation (NPO). The NPO is \$15.7 billion at June 30, 2013, which is an increase of \$1.1 billion from the June 30, 2012 NPO of \$14.6 billion.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Fiscal Schedules and Analysis
For the Years Ended June 30, 2013 and 2012**

Benefit Payments

Schedule 12

The System's costs for benefits paid to recipients include retirement, disability, survivors and death benefits. The following is the weighted average benefit cost per recipient for the years ended June 30, 2013 and 2012, respectively:

Weighted Average Monthly Benefit Cost per Recipient

	Number	Average Monthly Benefit	Annual Amount Paid (in Millions)
Retirement			
2012	94,865	\$ 4,018	\$ 4,347
2013	97,899	4,150	4,670
Survivors			
2012	9,509	1,579	177
2013	9,756	1,665	192
Disabilities			
2012	1,073	2,161	29
2013	1,128	2,214	30

Member Contributions

Schedule 13

Employee contributions are established by the Illinois Pension Code at 9.4 percent of earnings. Employee contributions are either collected through payroll deduction or paid by the employer as part of an employment agreement. The employee contributions are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account. The number of members having contributions credited to their accounts at June 30, 2013 and 2012 are as follows:

	2013	2012
Current Members- Defined Benefit Plan		
Active (members currently contributing)	160,692	162,217
Inactive (members not currently contributing)	120,325	99,052
	<u>281,017</u>	<u>261,269</u>

Member payrolls totaled \$9,394,741,000 and \$9,321,098,000 for the fiscal years ended June 30, 2013 and 2012, respectively.

**Teachers' Retirement System of the State of Illinois
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**Fiscal Schedules and Analysis
For the Years Ended June 30, 2013 and 2012**

Selected Account Balances

Schedule 14

Selected Statement of Plan Net Position accounts as of June 30, 2013 and 2012, is as follows:

	2013	2012
Assets		
Cash	\$ 14,659,145	\$ 17,092,564
Receivables	406,640,886	225,638,056
Accrued investment income receivable	98,149,767	96,449,824
Investments	39,681,752,953	36,782,104,053
Collateral from securities lending	1,932,554,323	2,617,763,246
Prepaid expenses	2,111,112	3,377,072
Property and equipment	4,358,587	4,331,011
Total assets	42,140,226,773	39,746,755,826
Liabilities	2,281,458,274	3,229,930,487
Net position held in trust for pension benefits	\$ 39,858,768,499	\$ 36,516,825,339

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Schedule 15

Schedule of Changes in Statutory Reserve Accounts
For the Years Ended June 30, 2013 and 2012

	Fully Funded Reserve Balance (Actuarial Accrued Liability)	Total Net Assets Held in Trust for Pension Benefits	Statutory Reserve Accounts	
			Minimum Retirement Annuity	Benefit Trust
Balance at July 1, 2011	\$ 81,299,745,000	\$ 37,471,267,194	\$ 6,085,811	\$ 37,465,181,383
Allocation of revenues in excess of expenses	-	(954,441,855)	310	(954,442,165)
Statutory transfers in (out)	-	-	365,158	(365,158)
Net increase (decrease)	-	(954,441,855)	365,468	(954,807,323)
Balance at June 30, 2012	90,024,945,000	36,516,825,339	6,451,279	36,510,374,060
Allocation of revenues in excess of expenses	-	3,341,943,160	207	3,341,942,953
Statutory transfers in (out)	-	-	387,083	(387,083)
Net increase (decrease)	-	3,341,943,160	387,290	3,341,555,870
Balance at June 30, 2013	<u>\$ 93,886,988,000</u>	<u>\$ 39,858,768,499</u>	<u>\$ 6,838,569</u>	<u>\$ 39,851,929,930</u>

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Schedule 16

**Schedule of Contributions/Deductions and Effect on Investments
For the Years Ended June 30, 2013 and 2012**

	<u>2013</u>	<u>2012</u>
Contributions		
Members/participants	\$ 921,422,657	\$ 917,661,328
Employers	157,179,243	154,894,946
State of Illinois	<u>2,703,312,213</u>	<u>2,406,364,156</u>
Total contributions	<u>3,781,914,113</u>	<u>3,478,920,430</u>
Deductions		
Retirement benefits	4,670,384,710	4,347,172,659
Survivor benefits	192,390,237	177,421,689
Disability benefits	30,309,287	29,227,725
Refunds	88,397,549	84,635,032
Administrative expenses	<u>20,257,553</u>	<u>19,011,899</u>
Total deductions	<u>5,001,739,336</u>	<u>4,657,469,004</u>
Investments used to pay benefits and expenses	<u>\$ (1,219,825,223)</u>	<u>\$ (1,178,548,574)</u>

Teachers' Retirement System of the State of Illinois Compliance Examination

Analysis of Operations (Unaudited) For the Years Ended June 30, 2013 and 2012

System's Functions and Planning Program

Functions

The Teachers' Retirement System of the State of Illinois was established on July 1, 1939, for the purpose of providing retirement allowances and other benefits for teachers, annuitants and beneficiaries. The System is governed by 40 ILCS 5/16-101 *et seq.* As of June 30, 2013, the System had 281,017 current active members and inactive members entitled to but not yet receiving benefits and 108,783 retirees and beneficiaries currently receiving benefits.

The System is funded through contributions from members, State of Illinois appropriations from the Common School and Education Assistance Funds, investment income and, to a limited extent, through contributions from school districts.

Members' contributions are refundable, without interest, after a four-month waiting period from the date members officially resign from qualified employment. The refund consists of all retirement contributions made by the member, except for the 1 percent survivor benefit contributions, which are refundable only upon retirement of a member with no dependent beneficiaries.

Management Organization

Management of the System is vested in a Board of Trustees consisting of 13 persons, as follows: The State Superintendent of Education, ex-officio, who is the president of the Board; 6 persons, not members, appointed by the Governor; 4 members from the contributing membership of the System elected by the contributing members and 2 annuitants elected by the annuitant members. 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.

The System has adopted the following mission statement:

“Safeguard benefit security through committed staff, engaged members, and responsible funding.”

The following are goals and objectives outlined in the System's Strategic Plan that covers fiscal years 2010 through 2013. This strategic plan was approved by the Board of Trustees in August 2009.

Goal 1

Set the customer service standard for teacher retirement systems by streamlining ways to provide accurate and timely information to our members.

Develop and maintain an intranet product to house member service information for instant staff access using keywords.

- Define all areas needed for the new database.
- Identify key staff who have knowledge and historical data.
- Enhance a turnkey (ready-made) product to meet our needs.
- Develop a plan to review and update annually.

Teachers' Retirement System of the State of Illinois Compliance Examination

Analysis of Operations (Unaudited) (Continued) For the Years Ended June 30, 2013 and 2012

Research members who have previously verified out-of-system service to identify who should be notified regarding limitations to using the service.

Identify "problem" states.

- Research data to extract the affected members.
- Target notification by age.

Expand the use of e-mail for member communication.

- Publicize advantages of electronic communication.
- Encourage members to share their e-mail addresses.
- Create "sub groups" for target messaging.

Review and make consistent signature requirements for submission of forms.

- Review forms by department.
- Determine which forms require original signature for acceptance.
- Determine which forms may be accepted via fax or e-mail.

Goal 2

Initiate comprehensive organizational risk assessment to ensure compliance with law and best practices in public sector retirement system administration.

Maintain tax-qualified plan status.

- Implement regular review of processes used in tax calculations.
- Review and update tax-related member publications.

Document decision-making and administrative processes at each department level.

- Identify and archive obsolete materials stored in departmental and common electronic directories, e.g., TRS Common, EXCOMMON.
- Determine staff responsibility by department for drafting documentation.
- Develop timetable.
- Review, revise, and finalize departmental documentation.
- Create new documentation repository for internal policies, forms, presentations, documents, and other materials to assist staff to perform work duties, logically organized for easy staff access.
- Determine responsibility for periodic documentation review and updating.
- Devise succession operating plan.

Teachers' Retirement System of the State of Illinois Compliance Examination

Analysis of Operations (Unaudited) (Continued) For the Years Ended June 30, 2013 and 2012

Develop coordinated ethics education program for staff and trustees.

- Review statutory requirements.
- Investigate in-house and external training options.
- Design training curriculum tailored to each person's TRS functions.

Goal 3

Advance TRS technological systems to provide state of the art service.

Develop a TRS Going Green Initiative that will find alternative ways of disseminating information while reducing printing, distribution, and overhead costs.

- Increase use of the Internet and Web-based applications.
- Present non-paper-based alternatives for internal administrative procedures.
- Develop an Intranet for communication between staff.
- Conduct a staff awareness campaign to reduce print costs.
- Incorporate energy consumption as an evaluation criterion for purchases.

Provide enhanced mechanisms for securing TRS data as TRS application systems are deployed to external users.

- Establish standards/controls for virtual private networking (VPN) to allow staff working in the field to access TRS applications.
- Incorporate Web-based methods/procedures into the TRS Systems Methodology.

Incorporate new/upgraded software and hardware to improve business processes.

- Stay current on existing business software.
- Investigate new software to promote collaboration and streamline workflows.

Create more personalized, tailored member correspondence.

- Identify mechanisms and correspondence that would be improved by a more personalized message.
- Identify the areas to tailor and variable data required to support those mechanisms.

Reinforce staff and member confidence in TRS application systems.

- Improve information dissemination of TRS knowledge among staff.
- Improve quality of application deployments.
- Investigate improved methods for tracking projects, managing issues, and supporting TRS applications.

Teachers' Retirement System of the State of Illinois Compliance Examination

Analysis of Operations (Unaudited) (Continued) For the Years Ended June 30, 2013 and 2012

Major Initiatives

During our review of the overall planning functions, we noted the System is monitoring progress in achieving the stated goals and is implementing programs pursuant to the plan. The Executive Director and the Board of Trustees receive a periodic status report from various individuals who are the project's team leaders to determine progress being made toward accomplishing established goals and objectives.

The Illinois Pension Code, 40 ILCS 5/16-158 (Code), as amended by Public Act 88-0593 and subsequent acts, provides a 15-year phase-in to a 35-year plan that amortizes most of the unfunded liability faced by the System. In general, Public Act 88-0593 provides that:

- For fiscal years 1996 through 2010, the contribution to the System, as a percentage of payroll shall be increased in equal annual increments so that by fiscal year 2011, the State is contributing at the rate required in this Section of the law.
- For fiscal years 2011 through 2045, the minimum contribution to the System for each fiscal year shall be an amount determined to be sufficient to bring the total assets of the System up to 90 percent of the total actuarial liabilities of the System by the end of fiscal year 2045. In making these determinations, the required contribution shall be calculated each year as a level percentage of payroll over the years remaining to and including fiscal year 2045 and shall be determined under the projected unit credit actuarial cost method.
- The funding legislation also provided for the establishment of a continuing appropriation of the required employer contributions to the System. The purpose of the continuing appropriation was to remove these funds from the annual budgetary process.

Public Act 90-0582 was enacted in 1998. One aspect of this act was to change the formula used to compute a member's retirement. The act established minimum State contribution rates so that the State's cost of the formula change would be paid as a level percent of pay instead of being phased in. The minimum State contribution rates were in effect from fiscal year 1999 through fiscal year 2004.

Public Act 93-0002 became law on April 7, 2003, and authorized the State to issue \$10 billion in general obligation bonds for the purpose of making contributions to the retirement systems. On June 12, 2003, the State issued \$10 billion in General Obligation Bonds, Pension Funding Series of June 2003.

Commencing with fiscal year 2005, the maximum State contribution under Public Act 93-0002 equals the State contribution that would have been required if the general obligation bond contribution had not been made, reduced – but not below zero – by the State's debt service on each system's respective portion of the full \$10 billion of General Obligation Bond, Pension Funding Series of June 2003.

In June 2005, Public Act 94-0004 became law. This legislation further modified the funding plan by reducing the amount of required employer contributions for fiscal years 2006 and 2007 that would have otherwise been required under Public Act 88-0593, as modified by Public Act 93-0002. This act specified the appropriation amounts for fiscal years 2006 and 2007. The required State contributions for fiscal years 2008 through 2010 were increased incrementally as a percentage of the participant payroll so that by fiscal year 2011 the State is contributing at the required level contribution rate to achieve the financing objective of a 90% funded status by the end of fiscal year 2045.

Public Act 96-0043 became law on July 15, 2009. As required under PA 96-0043, the method for determining the actuarial value of assets used to determine the employer contribution rate was changed beginning with the June 30, 2009 valuation. The method was changed from the market/fair value to a smoothed value. The smoothed value recognizes actuarial investment gains or losses for each fiscal year, beginning with FY09, in equal amounts over the ensuing five-year period.

Teachers' Retirement System of the State of Illinois Compliance Examination

Analysis of Operations (Unaudited) (Continued) For the Years Ended June 30, 2013 and 2012

Public Act 96-0889 added a lower tier of benefits for members who first contribute to TRS on or after January 1, 2011. When Public Act 96-1511 was enacted in January 2011, it required the System to assume that the provisions of Public Act 96-0889 were in effect on June 30, 2009 and to recalculate and recertify the fiscal year 2011 state funding requirement. Under this recertification, the fiscal year 2011 state contribution requirement was reduced by \$189,243,000, from \$2,358,441,000, to \$2,169,198,000.

Public Act 97-0694 directed the Auditor General to contract with or hire an actuary to serve as the State Actuary. In addition, the Act requires the System's Board of Trustees (Board) to submit to the State Actuary, the Governor and the General Assembly a proposed certification of the amount of the required State contribution to the System by November 1 of each year. On or before January 1 of each year the State Actuary shall issue a preliminary report concerning the proposed certification identifying, if necessary, recommended changes in actuarial assumptions that the System's Board must consider before finalizing its certification of the required State contributions. On or before January 15 of each year the System's Board shall certify to the Governor and the General Assembly the amount of the required State contribution for the next fiscal year. The Board's certification must note any deviation from the State Actuary's recommended changes, the reason or reasons for not following the State Actuary's recommended changes, and the fiscal impact of not following the State Actuary's recommended changes on the required State contribution.

In June 2012, the Governmental Accounting Standards Board (GASB) approved a pair of related Statements that substantially changes the accounting and financial reporting of pensions by state and local governments and pension plans. GASB Statement No. 67, effective July 1, 2013, *Financial Reporting for Pension Plans*, addresses financial reporting for state and local government pension plans. GASB Statement No. 68, effective July 1, 2014, *Accounting and Financial Reporting for Pensions*, establishes new accounting and financial reporting requirements for governments that provide their employees with pensions. The guidance contained in these GASB Statements will change how governments calculate and report costs and obligations associated with pensions. The new GASB Statements relate to accounting and financial reporting issues only; the Statements do not address how governments approach pension plan funding.

In addition, the State appropriates funds to reimburse the System for the payment of minimum benefits to be provided to certain qualified members. The appropriation is based on projected payments. The receipts are based on actual disbursements. In FY 13, \$1.0 million of the \$1.2 million appropriation was used. In FY12 \$1.2 million of the \$1.3 million appropriation was used.

On December 5, 2013, Governor Pat Quinn signed Public Act 98-0599 into law, with an effective date of no earlier than June 1, 2014. The law's intent is to eliminate the TRS unfunded liability by 2044 and the long-term stabilization of the System's finances. This is accomplished by, among other things, reducing the annual cost of living adjustment, capping pensionable earning of Tier I members, delaying the retirement date of members under age 46, reducing Tier I member contributions, guaranteeing adequate annual state contributions, earmarking extra funds to help pay off the unfunded liability and calculating the System's liabilities under standard actuarial practices. A court challenge to the law's constitutionality is expected. TRS continues to analyze this legislation and its effect on TRS members.

Locally Held Fund

The System uses a locally held fund "TRS Master Trustee Account" (pension trust fund No. 1307) held at State Street Bank and Trust Company in Boston, Massachusetts to invest contributions received by the System and to transfer funds to the State Treasurer as needed to cover System expenditures. The Illinois State Treasurer is the ex-officio custodian of the funds of the System.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Analysis of Operations (Unaudited) (Continued)
For the Years Ended June 30, 2013 and 2012**

Rates of Return

The System operates under a long-range investment plan to maintain a diversified portfolio to manage risk. The objectives of the System's investment portfolio are as follows:

- At least equal to the assumed actuarial interest rate, currently 8.0 percent per year.
- At least equal to the return of the weighted policy index which represents a weighted average of each asset class benchmark, based on the total fund's target asset allocation. The weighted policy index at June 30, 2013 was 12.5 percent.
- Achieve a total return of at least 4.75 percent per annum in excess of the actuarial assumed inflation rate, the current actuarial assumed rate of inflation is 3.25 percent per annum.

The investment return for FY12 and FY13, net of fees, was 0.8 percent and 12.8 percent, respectively. The System's total fund performance surpassed the policy index by 0.3 percent for the year ended June 30, 2013. The investment return also surpassed the 8.0 percent actuarial return assumption and the total return expectation, which currently computed would also be a return of 8.0 percent.

Taken as a whole, the System investment portfolio produced a market rate of return of 12.8 percent and 0.8 percent for fiscal years 2013 and 2012, respectively. All System returns are net of fees. The System's total time weighted return of 12.8 percent for the year ended June 30, 2013 exceeded the investment objectives.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Analysis of Operations (Unaudited) (Continued)
For the Years Ended June 30, 2013 and 2012**

The following summarizes the performance (market basis) of the total investment portfolio for fiscal years 2013 and 2012:

	<u>2013</u>	<u>2012</u>
Total time weighted return (net of fees):		
TRS Total Fund	12.8 %	0.8 %
TRS Weighted Policy Index	12.5 %	2.4 %
CPI (Inflation)	1.8 %	1.7 %
U.S. Equity:		
TRS	23.3 %	1.0 %
Russell 3000 Index	21.5 %	3.8 %
International Equity:		
TRS	13.2 %	(11.7)%
Non-U.S. Equity Index	13.9 %	(14.8)%
Fixed Income - Total U.S. and International		
TRS	6.5 %	5.7 %
Barclays Capital U.S. Aggregate Index	(0.7%)	7.5 %
Real Estate:		
TRS	12.6 %	9.9 %
NCREIF Property Index	10.7 %	12.0 %
Private Equity:		
TRS	15.2 %	3.8 %
Russell 3000 Index + 3.0%*	25.1 %	6.9 %
Real Return:		
TRS	0.1 %	2.5 %
CPI (inflation) + 5.0%*	6.8 %	6.7 %
Absolute Return:		
TRS	10.5 %	2.6 %
90 Day Treasury Bill + 4.0%*	4.1 %	4.1 %

*Index compounded monthly

Note: Time-weighted rates of return based on the market rate of return are provided by State Street Bank and Trust.

**Teachers' Retirement System of the State of Illinois
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**Analysis of Operations (Unaudited) (Continued)
For the Years Ended June 30, 2013 and 2012**

Average Number of Employees

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

2012	170
2013	174

Proceeds from General Obligation Bonds, Pension Funding Series June 2003

Public Act 93-0002 (Act) became effective on April 7, 2003 and authorized the State of Illinois to issue \$10 billion of General Obligation Bonds for the purpose of making contributions to designated retirement systems. The Teachers' Retirement System of the State of Illinois (System) is one of the "designated retirement systems" for the purpose of this new law. On June 12, 2003, the State of Illinois issued \$10 billion of General Obligation Bonds, Pension Funding Series of June 2003. The net bond proceeds were allocated among the five state-funded retirement systems to reduce their actuarial reserve deficiencies as provided in the Act. The System received an allocation of bond proceeds equal to \$4,330,373,948 on July 2, 2003.

The monies were deposited with the master trustee on July 2, 2003. The System's Board of Trustees approved investing the pension bond proceeds as follows during fiscal year 2013 and 2012:

	<u>Amount</u>	<u>Percentage</u>
Investment Allocation June 30, 2013:		
U.S. Equities	\$1,241,075,822	26.7
International Equities	997,322,364	21.4
Fixed Income	496,358,395	10.7
Real Return	420,653,757	9.0
Real Estate	577,358,980	12.4
Private Equity	534,519,049	11.5
Absolute Return	182,223,467	3.9
Short-Term Investments	206,963,451	4.4
	<hr/>	
Total Fund	\$4,656,475,285	100.0 %
	<hr/> <hr/>	
Investment Allocation June 30, 2012:		
U.S. Equities	\$1,115,770,490	25.1
International Equities	938,076,380	21.1
Fixed Income	640,118,965	14.4
Real Return	449,121,023	10.1
Real Estate	553,635,049	12.5
Private Equity	507,958,258	11.5
Absolute Return	179,818,388	4.1
Short-Term Investments	54,005,642	1.2
	<hr/>	
Total Fund	\$4,438,504,195	100.0 %
	<hr/> <hr/>	

The pension bond proceeds earned an annual rate of return of 13.2 percent for fiscal year 2013 and 1.5 percent for fiscal year 2012, net of fees.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Analysis of Operations (Unaudited) (Continued)
For the Years Ended June 30, 2013 and 2012**

**Schedule of Investment Commissions
For the Years Ended June 30, 2013 and 2012**

Top 50 Investment Brokerage Firms Based on Commissions Paid:	2013	2012
Merrill Lynch & Co., Inc. and all Subsidiaries (Worldwide)	\$ 1,667,540	\$ 1,461,814
Citigroup, Inc. and all Subsidiaries (Worldwide)	1,503,975	622,384
J.P. Morgan Securities, Inc. (Worldwide)	1,132,338	1,245,559
State Street Brokerage Services (Worldwide)	1,003,250	754,647
Credit Suisse (Worldwide)	901,362	710,279
Goldman Sachs & Co. (Worldwide)	651,135	827,365
Morgan Stanley & Co., Inc. and Subsidiaries (Worldwide)	609,961	526,303
UBS Warburg Securities and all Subsidiaries (Worldwide)	558,236	858,265
Deutsche Bank & Securities (Worldwide)	524,919	510,806
Macquarie Bank & Securities, Ltd. (Worldwide)	437,567	317,683
Barclays (Worldwide)	327,618	472,478
Cabrera Capital Markets, Inc.	323,754	264,639
G-Trade Services, L.L.C.	303,345	212,269
Loop Capital Markets, L.L.C.	242,361	342,758
Sanford Bernstein (Worldwide)	205,938	139,774
Instinet, L.L.C. (Worldwide)	184,332	174,106
Liquidnet, Inc.	169,479	216,491
Bank of New York Mellon (Worldwide)	162,915	451,521
Investment Technology Group, Inc. (Worldwide)	160,406	197,845
HSBC (Worldwide)	152,985	54,624
Jefferies & Company	152,709	158,038
Island Trader Securities, Inc.	151,620	58,429
Stifel Nicolaus & Company (Worldwide)	151,313	193,218
Williams Capital Group, L.P.	151,302	289,671
Credit Lyonnais Securities (Worldwide)	148,168	121,162
Cantor Fitzgerald	140,757	191,300
CL King & Associates, Inc.	125,766	69,953
Raymond James (Worldwide)	123,006	135,532
Mischler Financial Group	122,008	78,283
RBC Dain Rauscher (Worldwide)	121,418	175,018
Guzman & Company	113,953	62,632
Baird, Robert W., & Company, Incorporated	107,594	153,853
Bloomberg Tradebook, L.L.C.	106,299	150,523
M. Ramsey King Securities	96,293	203,661
CLSA Securities	94,095	112,332
Kim Eng Securities	91,769	34,252
Nomura International (Worldwide)	89,141	210,213
Abel Noser Corporation (Worldwide)	83,050	50,624
SG Cowen & Company (Worldwide)	80,980	108,772
Piper Jaffray, Inc.	78,331	73,844
ISI Group Inc.	74,165	81,405

(Continued)

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Analysis of Operations (Unaudited) (Continued)
For the Years Ended June 30, 2013 and 2012**

**Schedule of Investment Commissions (Continued)
For the Years Ended June 30, 2013 and 2012**

Top 50 Investment Brokerage Firms Based on Commissions Paid:	2013	2012
Credit Agricole	\$ 72,699	\$ 150,187
Citation Group	72,696	62,472
Weeden & Co.	66,418	83,885
S.J. Levinson & Sons, L.L.C.	65,984	7,637
Exane, Inc.	62,045	63,116
Jones Trading Institutional Services, L.L.C.	61,554	5,269
Suntrust Capital Markets, Inc.	61,427	41,121
Cheevers & Co., Inc.	60,532	151,246
Keybanc Capital Markets	57,380	79,566
(All Others - 251 Brokers in FY13, 249 Brokers in FY12)	2,300,005	2,766,002
TOTAL	\$ 16,507,893	\$ 16,484,826

Commissions relate to amounts paid to investment brokerage firms for the purchase and sale of investments.

Due to name changes and/or mergers of brokerage houses, some firms listed in the FY12 report are not applicable to the FY13 top 50 brokers/dealers.

Teachers' Retirement System of the State of Illinois Compliance Examination

Analysis of Operations (Unaudited) (Continued) For the Years Ended June 30, 2013 and 2012

Analysis of Changes in Statutory Reserve Accounts

Statutory reserve accounts are maintained in accordance with the provisions of 40 ILCS 5/16-101 et.seq. A brief discussion of the statutory reserve accounts follows:

Benefit Trust

This reserve serves as a clearing account for System income and expenses. The reserve is credited with contributions from the State of Illinois that are not specifically allocated to the Minimum Retirement Annuity Reserve, member and employer contributions, income from System invested assets, and contributions from annuitants who qualify for automatic annual increases in annuity. The reserve accumulates, with 6 percent interest, the contributions by members prior to retirement. Contributions have been 7.5 percent of salary since July 1, 1998. Contributions are fully refundable upon withdrawal from the System, excluding interest credited thereon. The interest accrued is refundable only in the event of death. Interest is credited as of the date of retirement or death of those retiring or dying during the year and as of the end of the fiscal year for all other members. Interest is computed annually based upon the individual member's balance in the reserve at the beginning of the fiscal year. This reserve is charged for transfers to the Minimum Retirement Annuity Reserve and all refunds to withdrawing members, retirement annuity payments (except as provided by the Minimum Retirement Annuity Reserve), benefits that are paid to temporarily or accidentally disabled members, death benefits paid, and refunds to annuitants for survivor benefit contributions. The expected benefit payments do not equal the present value of the reserve. The additional amount needed as calculated by the actuary is \$55,731,797,000 in 2013 and \$52,079,548,000 in 2012.

Minimum Retirement Annuity

The minimum annuity is set by law at \$25 per month for each year of creditable service to a maximum of \$750 per month after 30 or more years of creditable service. To qualify, annuitants are required to make a one-time contribution that is credited to the reserve. Interest at 6 percent is credited to the reserve annually, based upon the average reserve balance. The State of Illinois also appropriates funds necessary to pay the minimum benefits provided in the legislation. All benefits paid under this program are charged to the reserve. This reserve is fully funded.

**Teachers' Retirement System of the State of Illinois
Compliance Examination**

**Analysis of Operations (Unaudited) (Continued)
For the Years Ended June 30, 2013 and 2012**

Selected Activity Measures and Service Efforts and Accomplishments as Reported by System Officials

	Fiscal Year 2013	Fiscal Year 2012
Office visits	5,566	6,304
Field meetings	31	37
Field meeting attendance	455	650
Large meetings	104	114
Large meeting attendance	5,437	5,841
Correspondence	284,319	347,627
Telephone calls	127,023	143,453
Optional service affidavits reviewed	3,147	3,320
Retirement estimates completed	37,034	34,688
 Claims Processed		
100% refunds	4,013	3,850
Single sum retirements	732	627
1% survivor benefit refunds	968	893
Contribution refunds due to retirement	8,047	8,073
Lump sum survivor benefits	2,841	2,416
New age retirements	5,567	5,417
New disability retirement annuitants	53	61
New temporary disability	310	285
New survivor annuitants	833	714

Teachers' Retirement System of the State of Illinois Investment Listing at June 30, 2013

U.S. Treasuries	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
U.S. Treasury Bill	Aaa	0.01	07/18/2013	341,000 \$	340,996
U.S. Treasury Bill	Aaa	0.01	07/18/2013	271,000	270,996
U.S. Treasury Bill	Aaa	0.01	07/18/2013	100,000	99,999
U.S. Treasury Bill	Aaa	0.01	07/25/2013	(1,200,000)	(1,199,982)
U.S. Treasury Bill	Aaa	0.01	08/01/2013	2,200,000	2,199,953
U.S. Treasury Bill	Aaa	0.01	08/01/2013	1,544,000	1,543,967
U.S. Treasury Bill	Aaa	0.01	08/01/2013	500,000	499,989
U.S. Treasury Bill	Aaa	0.01	08/08/2013	290,000	289,991
U.S. Treasury Bill	Aaa	0.01	08/15/2013	261,000	260,991
U.S. Treasury Bill	Aaa	0.00	08/22/2013	100,000	99,995
U.S. Treasury Bill	Aaa	0.01	08/22/2013	6,200,000	6,199,710
U.S. Treasury Bill	Aaa	0.01	08/22/2013	1,400,000	1,399,934
U.S. Treasury Bill	Aaa	0.01	08/22/2013	6,700,000	6,699,686
U.S. Treasury Bill	Aaa	0.01	08/22/2013	6,500,000	6,499,696
U.S. Treasury Bill	Aaa	0.01	01/09/2014	6,000	5,998
U.S. Treasury Bill	Aaa	0.01	02/06/2014	51,000	50,973
U.S. Treasury Bill	Aaa	0.01	05/29/2014	1,000,000	998,802
U.S. Treasury Bill	Aaa	0.01	05/29/2014	4,456,000	4,450,661
U.S. Treasury Bond	Aaa	5.38	02/15/2031	3,500,000	4,559,310
U.S. Treasury Bond	Aaa	3.13	11/15/2041	825,000	773,438
U.S. Treasury Bond	Aaa	2.75	08/15/2042	2,225,000	1,920,464
U.S. Treasury Bond	Aaa	2.75	08/15/2042	6,785,000	5,856,337
U.S. Treasury Bond	Aaa	2.75	08/15/2042	2,730,000	2,356,345
U.S. Treasury Bond	Aaa	2.75	11/15/2042	12,500,000	10,777,375
U.S. Treasury Bond	Aaa	2.75	11/15/2042	140,000	120,707
U.S. Treasury Bond	Aaa	2.75	11/15/2042	1,025,000	883,745
U.S. Treasury Bond	Aaa	3.13	02/15/2043	1,615,000	1,507,506
U.S. Treasury Bond	Aaa	3.13	02/15/2043	3,075,000	2,870,328
U.S. Treasury Bond	Aaa	3.13	02/15/2043	11,490,000	10,725,226
U.S. Treasury Bond	Aaa	3.13	02/15/2043	405,000	378,043
U.S. Treasury Bond	Aaa	3.13	02/15/2043	1,180,000	1,101,459
U.S. Treasury Bond	Aaa	2.88	05/15/2043	5,710,000	5,053,350
U.S. Treasury Bond	Aaa	2.88	05/15/2043	2,795,000	2,473,575
U.S. Treasury Bond	Aaa	2.88	05/15/2043	1,455,000	1,287,675
U.S. Treasury Note	Aaa	1.25	02/15/2014	89,000	89,612
U.S. Treasury Note	Aaa	0.25	10/31/2014	12,100,000	12,104,719
U.S. Treasury Note	Aaa	0.38	03/15/2015	1,010,000	1,011,182
U.S. Treasury Note	Aaa	0.25	05/31/2015	1,425,000	1,422,492
U.S. Treasury Note	Aaa	0.25	05/31/2015	4,240,000	4,232,538
U.S. Treasury Note	Aaa	0.38	11/15/2015	3,000,000	2,993,430
U.S. Treasury Note	Aaa	4.50	11/15/2015	3,240,000	3,547,055
U.S. Treasury Note	Aaa	0.25	04/15/2016	10,800,000	10,696,212
U.S. Treasury Note	Aaa	0.25	04/15/2016	6,100,000	6,041,379
U.S. Treasury Note	Aaa	0.25	04/15/2016	10,500,000	10,399,095
U.S. Treasury Note	Aaa	0.38	06/15/2016	325,000	323,629
U.S. Treasury Note	Aaa	1.00	08/31/2016	1,215,000	1,224,392
U.S. Treasury Note	Aaa	1.00	03/31/2017	1,615,000	1,616,518
U.S. Treasury Note	Aaa	3.13	04/30/2017	230,000	248,347
U.S. Treasury Note	Aaa	0.50	07/31/2017	11,905,000	11,619,518
U.S. Treasury Note	Aaa	0.50	07/31/2017	870,000	849,137
U.S. Treasury Note	Aaa	2.38	07/31/2017	1,700,000	1,787,125
U.S. Treasury Note	Aaa	0.63	11/30/2017	30,200,000	29,442,584
U.S. Treasury Note	Aaa	0.63	11/30/2017	780,000	760,438
U.S. Treasury Note	Aaa	0.75	12/31/2017	1,900,000	1,858,884
U.S. Treasury Note	Aaa	0.75	12/31/2017	400,000	391,344
U.S. Treasury Note	Aaa	0.88	01/31/2018	900,000	883,971
U.S. Treasury Note	Aaa	0.88	01/31/2018	3,290,000	3,231,405
U.S. Treasury Note	Aaa	0.88	01/31/2018	1,050,000	1,031,300
U.S. Treasury Note	Aaa	0.75	02/28/2018	5,100,000	4,975,305
U.S. Treasury Note	Aaa	0.75	03/31/2018	2,300,000	2,238,728
U.S. Treasury Note	Aaa	0.75	03/31/2018	2,050,000	1,995,388
U.S. Treasury Note	Aaa	0.63	04/30/2018	400,000	386,564
U.S. Treasury Note	Aaa	1.00	05/31/2018	2,200,000	2,162,182
U.S. Treasury Note	Aaa	1.00	05/31/2018	6,105,000	6,000,055
U.S. Treasury Note	Aaa	1.00	05/31/2018	1,600,000	1,572,496
U.S. Treasury Note	Aaa	1.38	06/30/2018	1,555,000	1,554,145
U.S. Treasury Note	Aaa	1.38	06/30/2018	16,975,000	16,965,664
U.S. Treasury Note	Aaa	1.38	06/30/2018	355,000	354,805
U.S. Treasury Note	Aaa	0.01	08/31/2018	3,700,000	3,710,397
U.S. Treasury Note	Aaa	3.75	11/15/2018	1,300,000	1,453,257

Teachers' Retirement System of the State of Illinois Investment Listing at June 30, 2013

U.S. Treasury Note	Aaa	3.13	05/15/2019	175,000	189,915
U.S. Treasury Note	Aaa	1.00	06/30/2019	2,000,000	1,922,500
U.S. Treasury Note	Aaa	0.88	07/31/2019	4,600,000	4,381,500
U.S. Treasury Note	Aaa	1.00	08/31/2019	8,700,000	8,330,250
U.S. Treasury Note	Aaa	1.13	09/30/2019	200,000	191,250
U.S. Treasury Note	Aaa	1.25	10/31/2019	3,000,000	2,909,760
U.S. Treasury Note	Aaa	1.25	10/31/2019	700,000	678,944
U.S. Treasury Note	Aaa	1.00	11/30/2019	500,000	476,365
U.S. Treasury Note	Aaa	1.13	12/31/2019	100,000	95,813
U.S. Treasury Note	Aaa	1.25	03/31/2020	800,000	762,248
U.S. Treasury Note	Aaa	1.00	04/30/2020	900,000	855,846
U.S. Treasury Note	Aaa	1.00	04/30/2020	200,000	190,188
U.S. Treasury Note	Aaa	3.50	05/15/2020	1,100,000	1,216,963
U.S. Treasury Note	Aaa	1.38	05/31/2020	100,000	96,508
U.S. Treasury Note	Aaa	1.38	05/31/2020	3,800,000	3,667,304
U.S. Treasury Note	Aaa	3.13	05/15/2021	470,000	504,700
U.S. Treasury Note	Aaa	2.13	08/15/2021	600,000	597,564
U.S. Treasury Note	Aaa	2.00	11/15/2021	900,000	884,457
U.S. Treasury Note	Aaa	2.00	02/15/2022	1,100,000	1,075,855
U.S. Treasury Note	Aaa	2.00	02/15/2022	800,000	782,440
U.S. Treasury Note	Aaa	1.75	05/15/2022	1,000,000	953,520
U.S. Treasury Note	Aaa	1.63	08/15/2022	5,300,000	4,972,460
U.S. Treasury Note	Aaa	1.63	08/15/2022	900,000	844,380
U.S. Treasury Note	Aaa	1.63	08/15/2022	8,095,000	7,594,729
U.S. Treasury Note	Aaa	1.63	08/15/2022	3,500,000	3,283,700
U.S. Treasury Note	Aaa	1.63	08/15/2022	2,450,000	2,298,590
U.S. Treasury Note	Aaa	1.63	11/15/2022	4,100,000	3,827,432
U.S. Treasury Note	Aaa	1.63	11/15/2022	37,500,000	35,007,000
U.S. Treasury Note	Aaa	2.00	02/15/2023	27,100,000	26,081,582
U.S. Treasury Note	Aaa	2.00	02/15/2023	123,900,000	119,243,838
U.S. Treasury Note	Aaa	2.00	02/15/2023	500,000	481,210
U.S. Treasury Note	Aaa	2.00	02/15/2023	1,900,000	1,828,598
U.S. Treasury Note	Aaa	1.75	05/15/2023	4,600,000	4,308,176
U.S. Treasury Note	Aaa	1.75	05/15/2023	35,500,000	33,247,880
U.S. Treasury Note	Aaa	1.75	05/15/2023	3,145,000	2,945,481
U.S. Treasury Note	Aaa	1.75	05/15/2023	1,810,000	1,695,174
U.S. Treasury Note	Aaa	1.75	05/15/2023	1,700,000	1,592,152
U.S. Treasury Note	Aaa	1.75	05/15/2023	85,000	79,608
U.S. Treasury Strips	Aaa	0.01	11/15/2016	1,080,000	1,049,792
U.S. Treasury Strips	Aaa	0.00	08/15/2026	7,255,000	4,810,428
U.S. Treasury Strips	Aaa	0.00	11/15/2026	1,035,000	678,225
U.S. Treasury Strips	Aaa	0.00	08/15/2027	10,700,000	6,770,639
U.S. Treasury Strips	Aaa	0.00	02/15/2028	2,475,000	1,530,441
U.S. Treasury Strips	Aaa	0.00	05/15/2028	2,785,000	1,703,306
U.S. Treasury Strips	Aaa	0.00	05/15/2029	1,145,000	669,882
U.S. Treasury Strips	Aaa	0.00	11/15/2030	2,420,000	1,328,532
Total U.S. Treasuries				\$	533,169,651

U.S. Index Linked Government Bonds	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2025	5,680,958	\$ 6,767,442
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2025	1,973,840	2,351,337
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2025	9,486,769	11,301,113
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2025	9,634,807	11,477,463
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2025	4,441,140	5,290,508
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2025	2,343,935	2,792,213
U.S. Treasury Inflation Linked Bond	Aaa	2.00	01/15/2026	1,007,585	1,163,528
U.S. Treasury Inflation Linked Bond	Aaa	2.00	01/15/2026	5,858,050	6,764,700
U.S. Treasury Inflation Linked Bond	Aaa	2.00	01/15/2026	9,267,435	10,701,756
U.S. Treasury Inflation Linked Bond	Aaa	2.00	01/15/2026	8,863,230	10,234,992
U.S. Treasury Inflation Linked Bond	Aaa	2.00	01/15/2026	468,644	541,176
U.S. Treasury Inflation Linked Bond	Aaa	2.00	01/15/2026	5,975,211	6,899,994
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2027	4,389,852	5,285,294
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2027	13,214,526	15,910,025
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2027	6,111,430	7,358,039
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2027	5,880,810	7,080,378
U.S. Treasury Inflation Linked Bond	Aaa	2.38	01/15/2027	518,895	624,739
U.S. Treasury Inflation Linked Bond	Aaa	1.75	01/15/2028	5,327,952	5,969,384
U.S. Treasury Inflation Linked Bond	Aaa	1.75	01/15/2028	332,997	373,087
U.S. Treasury Inflation Linked Bond	Aaa	1.75	01/15/2028	12,809,285	14,351,394
U.S. Treasury Inflation Linked Bond	Aaa	1.75	01/15/2028	776,993	870,535
U.S. Treasury Inflation Linked Bond	Aaa	3.63	04/15/2028	826,695	1,147,361

Teachers' Retirement System of the State of Illinois Investment Listing at June 30, 2013

U.S. Treasury Inflation Linked Bond	Aaa	2.50	01/15/2029	2,491,107	3,072,631
U.S. Treasury Inflation Linked Bond	Aaa	2.50	01/15/2029	6,659,920	8,214,612
U.S. Treasury Inflation Linked Bond	Aaa	2.50	01/15/2029	9,027,554	11,134,946
U.S. Treasury Inflation Linked Bond	Aaa	3.88	04/15/2029	6,427,624	9,263,814
U.S. Treasury Inflation Linked Bond	Aaa	3.88	04/15/2029	2,263,248	3,261,906
U.S. Treasury Inflation Linked Bond	Aaa	3.88	04/15/2032	2,024,074	2,843,034
U.S. Treasury Inflation Linked Bond	Aaa	2.13	02/15/2040	1,161,940	1,412,117
U.S. Treasury Inflation Linked Bond	Aaa	2.13	02/15/2041	42,475	51,716
U.S. Treasury Inflation Linked Bond	Aaa	2.13	02/15/2041	1,752,086	2,133,304
U.S. Treasury Inflation Linked Bond	Aaa	2.13	02/15/2041	53,094	64,646
U.S. Treasury Inflation Linked Bond	Aaa	0.75	02/15/2042	4,085,567	3,596,565
U.S. Treasury Inflation Linked Bond	Aaa	0.75	02/15/2042	19,131,155	16,841,347
U.S. Treasury Inflation Linked Bond	Aaa	0.75	02/15/2042	10,471,193	9,217,896
U.S. Treasury Inflation Linked Bond	Aaa	0.63	02/15/2043	13,320,533	11,202,835
U.S. Treasury Inflation Linked Bond	Aaa	0.63	02/15/2043	4,045,720	3,402,531
U.S. Treasury Inflation Linked Bond	Aaa	0.63	02/15/2043	3,863,663	3,249,418
U.S. Treasury Inflation Linked Bond	Aaa	0.63	02/15/2043	7,626,182	6,413,772
U.S. Treasury Inflation Linked Bond	Aaa	0.63	02/15/2043	1,770,002	1,488,607
U.S. Treasury Inflation Linked Note	Aaa	2.00	01/15/2014	4,782,300	4,848,822
U.S. Treasury Inflation Linked Note	Aaa	2.00	01/15/2014	3,775,500	3,828,017
U.S. Treasury Inflation Linked Note	Aaa	1.25	04/15/2014	769,146	779,660
U.S. Treasury Inflation Linked Note	Aaa	1.25	04/15/2014	219,756	222,760
U.S. Treasury Inflation Linked Note	Aaa	1.63	01/15/2015	4,000,572	4,159,674
U.S. Treasury Inflation Linked Note	Aaa	0.50	04/15/2015	23,504,722	24,090,460
U.S. Treasury Inflation Linked Note	Aaa	1.88	07/15/2015	119,551	127,089
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2016	7,021,578	7,202,032
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2016	26,695,690	27,381,769
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2017	5,820,360	5,971,806
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2017	20,476,200	21,008,991
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2017	204,762	210,090
U.S. Treasury Inflation Linked Note	Aaa	2.63	07/15/2017	6,361,683	7,217,012
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2018	829,925	851,321
U.S. Treasury Inflation Linked Note	Aaa	0.13	04/15/2018	32,150,801	32,979,649
U.S. Treasury Inflation Linked Note	Aaa	1.38	07/15/2018	5,812,414	6,348,260
U.S. Treasury Inflation Linked Note	Aaa	2.13	01/15/2019	3,953,279	4,470,605
U.S. Treasury Inflation Linked Note	Aaa	1.88	07/15/2019	108,908	122,785
U.S. Treasury Inflation Linked Note	Aaa	1.38	01/15/2020	22,001,456	23,971,247
U.S. Treasury Inflation Linked Note	Aaa	1.38	01/15/2020	107,534	117,162
U.S. Treasury Inflation Linked Note	Aaa	1.38	01/15/2020	322,602	351,485
U.S. Treasury Inflation Linked Note	Aaa	1.25	07/15/2020	687,751	747,069
U.S. Treasury Inflation Linked Note	Aaa	1.25	07/15/2020	2,015,269	2,189,086
U.S. Treasury Inflation Linked Note	Aaa	1.25	07/15/2020	106,628	115,825
U.S. Treasury Inflation Linked Note	Aaa	1.25	07/15/2020	2,452,444	2,663,967
U.S. Treasury Inflation Linked Note	Aaa	1.13	01/15/2021	6,122,995	6,548,237
U.S. Treasury Inflation Linked Note	Aaa	1.13	01/15/2021	13,819,260	14,779,008
U.S. Treasury Inflation Linked Note	Aaa	1.13	01/15/2021	21,738,759	23,248,516
U.S. Treasury Inflation Linked Note	Aaa	1.13	01/15/2021	106,302	113,685
U.S. Treasury Inflation Linked Note	Aaa	0.63	07/15/2021	8,929,796	9,215,818
U.S. Treasury Inflation Linked Note	Aaa	0.63	07/15/2021	23,458,900	24,210,288
U.S. Treasury Inflation Linked Note	Aaa	0.63	07/15/2021	10,069,880	10,392,418
U.S. Treasury Inflation Linked Note	Aaa	0.63	07/15/2021	206,350	212,959
U.S. Treasury Inflation Linked Note	Aaa	0.63	07/15/2021	3,920,650	4,046,228
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2022	10,880,272	10,656,682
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2022	6,472,683	6,339,669
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2022	10,962,465	10,737,186
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2022	1,541,115	1,509,445
U.S. Treasury Inflation Linked Note	Aaa	0.13	07/15/2022	150	146
U.S. Treasury Inflation Linked Note	Aaa	0.13	07/15/2022	2,325,760	2,273,244
U.S. Treasury Inflation Linked Note	Aaa	0.13	07/15/2022	11,729,920	11,465,058
U.S. Treasury Inflation Linked Note	Aaa	0.13	07/15/2022	1,516,800	1,482,551
U.S. Treasury Inflation Linked Note	Aaa	0.13	07/15/2022	9,303,040	9,092,977
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	434	421
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	13,801,928	13,382,487
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	634,687	615,399
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	6,135,310	5,948,858
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	100,744	97,682
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	3,425,296	3,321,201
U.S. Treasury Inflation Linked Note	Aaa	0.13	01/15/2023	201,488	195,365

Total U.S. Index Linked Government Bonds **\$ 583,984,327**

U.S. Federal Agencies	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
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Teachers' Retirement System of the State of Illinois Investment Listing at June 30, 2013

Fannie Mae	Aaa	0.75	12/18/2013	1,000,000	\$	1,002,930
Fannie Mae	Aaa	2.38	07/28/2015	500,000		519,760
Fannie Mae	Aaa	0.65	03/28/2016	2,000,000		1,991,800
Fannie Mae	Aaa	1.13	04/27/2017	1,400,000		1,395,142
Fannie Mae	Aaa	5.00	05/11/2017	300,000		342,381
Fannie Mae	Aaa	5.38	06/12/2017	500,000		578,695
Fannie Mae	Aaa	0.88	08/28/2017	300,000		294,054
Fannie Mae	Aaa	0.88	02/08/2018	500,000		485,440
Fannie Mae	Aaa	0.88	05/21/2018	100,000		96,646
Fannie Mae	Aaa	0.88	05/21/2018	630,000		608,870
Federal Home Loan Bank	Aaa	0.25	02/20/2015	1,995,000		1,992,187
Federal Home Loan Bank	Aaa	0.25	02/20/2015	505,000		504,288
Federal Home Loan Bank	Aaa	5.38	05/15/2019	355,000		417,579
Federal Home Loan Bank	Aaa	5.13	08/15/2019	1,545,000		1,798,473
Federal Home Loan Bank	Aaa	5.13	08/15/2019	195,000		226,992
Federal Home Loan Bank	Aaa	5.63	06/11/2021	100,000		121,380
Financing Corp. (FICO)	Aaa	10.35	08/03/2018	415,000		585,187
Financing Corp. (FICO)	Aaa	10.35	08/03/2018	75,000		105,757
Freddie Mac	Aaa	3.00	07/28/2014	700,000		720,307
Freddie Mac	Aaa	1.00	07/28/2017	2,400,000		2,366,280
Freddie Mac	Aaa	1.00	09/29/2017	700,000		691,670
Freddie Mac	Aaa	0.75	01/12/2018	3,435,000		3,325,801
Freddie Mac	Aaa	0.88	03/07/2018	200,000		193,536
Freddie Mac	Aaa	0.88	03/07/2018	555,000		537,062
Freddie Mac	Aaa	0.88	03/07/2018	1,950,000		1,886,976
Freddie Mac	Aaa	1.75	05/30/2019	300,000		295,338
Freddie Mac	Aaa	1.25	10/02/2019	34,600,000		32,780,732
Freddie Mac	Aaa	1.25	10/02/2019	25,900,000		24,538,178
Freddie Mac	Aaa	1.38	05/01/2020	300,000		284,268
Freddie Mac	Aaa	2.38	01/13/2022	100,000		97,178
Freddie Mac	Aaa	2.38	01/13/2022	1,400,000		1,360,492
Israel, State of (Aid to Israel)	Aaa	5.50	04/26/2024	255,000		309,853
Israel, State of (Aid to Israel)	Aaa	5.50	04/26/2024	50,000		60,756
Small Business Administration	Aaa	4.50	02/10/2014	65,821		66,957
Small Business Administration	Aaa	4.75	08/10/2014	3,083,926		3,150,970
Small Business Administration	Aaa	5.37	09/01/2016	937,208		980,367
Small Business Administration	Aaa	6.85	07/01/2017	173,419		184,062
Small Business Administration	Aaa	5.47	03/10/2018	4,020,549		4,378,860
Small Business Administration	Aaa	4.73	02/10/2019	150,088		159,974
Small Business Administration	Aaa	6.29	01/01/2021	112,340		122,699
Small Business Administration	Aaa	6.41	04/01/2022	675,852		756,076
Small Business Administration	Aaa	5.98	05/01/2022	1,157,880		1,264,035
Small Business Administration	Aaa	5.80	06/01/2022	933,102		1,022,978
Small Business Administration	Aaa	4.64	05/01/2023	141,051		152,974
Small Business Administration	Aaa	5.13	09/01/2023	671,854		728,141
Small Business Administration	Aaa	4.92	10/01/2023	399,830		437,394
Small Business Administration	Aaa	4.98	11/01/2023	2,676,499		2,927,608
Small Business Administration	Aaa	4.34	03/01/2024	248,643		268,299
Small Business Administration	Aaa	4.86	10/01/2024	13,844,766		15,146,589
Small Business Administration	Aaa	4.87	12/01/2024	6,685,383		7,376,919
Small Business Administration	Aaa	4.63	02/01/2025	981,628		1,067,923
Small Business Administration	Aaa	4.84	05/01/2025	2,392,326		2,624,453
Small Business Administration	Aaa	5.09	10/01/2025	760,122		838,772
Small Business Administration	Aaa	5.39	12/01/2025	1,587,675		1,769,940
Small Business Administration	Aaa	6.07	07/01/2026	684,768		770,316
Small Business Administration	Aaa	5.36	11/01/2026	1,223,238		1,336,339
Small Business Administration	Aaa	5.31	05/01/2027	459,495		505,991
Small Business Administration	Aaa	5.82	07/01/2027	328,880		368,638
Small Business Administration	Aaa	5.57	10/01/2027	2,314,074		2,579,730
Small Business Administration	Aaa	5.29	12/01/2027	1,868,748		2,056,931
Small Business Administration	Aaa	5.17	01/01/2028	863,266		956,948
Small Business Administration	Aaa	5.49	03/01/2028	1,346,860		1,507,715
Small Business Administration	Aaa	5.87	07/01/2028	1,277,787		1,441,536
Small Business Administration	Aaa	6.02	08/01/2028	898,903		1,022,925
Small Business Administration	Aaa	1.00	01/01/2029	316,777		356,552
Small Business Administration	Aaa	4.76	02/01/2029	970,489		1,054,631
Small Business Administration	Aaa	4.66	03/01/2029	190,480		206,975
Small Business Administration	Aaa	4.95	06/01/2029	975,462		1,069,516
Small Business Administration	Aaa	4.20	09/01/2029	1,155,824		1,240,327
Tennessee Valley Authority	Aaa	3.88	02/15/2021	415,000		448,760
Tennessee Valley Authority	Aaa	3.88	02/15/2021	140,000		151,389
Tennessee Valley Authority	Aaa	5.25	09/15/2039	85,000		95,636

Totem Ocean Trailer	NR	4.51	12/18/2019	264,063	277,210
U.S. Department of Transportation Headquarters II Lease	WR	5.59	12/07/2021	3,228,106	3,704,163
Total U.S. Federal Agencies				\$	149,094,206

U.S. Government Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Federal Home Loan Mortgage Corp.	Aaa	6.00	08/01/2013	22	\$ 22
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2013	35	35
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/01/2013	28	28
Federal Home Loan Mortgage Corp.	Aaa	6.00	12/01/2013	626	631
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2014	498	501
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2014	606	610
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2014	370	378
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2014	25,655	26,229
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2015	2,039	2,052
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2016	9,943	10,419
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2016	1,206	1,279
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2016	7,911	8,388
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2016	5,570	5,906
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2016	15,093	16,002
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2016	15,101	15,982
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/01/2016	39,540	41,922
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2017	12,286	13,026
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2017	10,561	11,198
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2017	14,542	15,630
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2017	17,149	18,432
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2017	14,441	15,522
Federal Home Loan Mortgage Corp.	Aaa	6.00	04/01/2017	1,732	1,861
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2017	58,363	62,731
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2017	84,184	90,485
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2017	217,657	233,948
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2017	11,614	12,313
Federal Home Loan Mortgage Corp.	Aaa	8.50	05/01/2017	6,690	7,221
Federal Home Loan Mortgage Corp.	Aaa	6.00	06/01/2017	2,578	2,771
Federal Home Loan Mortgage Corp.	Aaa	6.00	06/01/2017	6,449	6,932
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2017	4,111	4,369
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2017	14,689	15,788
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2017	15,144	16,056
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/01/2017	49,531	52,933
Federal Home Loan Mortgage Corp.	Aaa	5.50	11/01/2017	157,121	167,845
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2018	25,548	27,319
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2018	3,855	4,087
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2018	16,540	17,537
Federal Home Loan Mortgage Corp.	Aaa	6.50	03/01/2018	96,213	102,860
Federal Home Loan Mortgage Corp.	Aaa	6.50	03/01/2018	140,568	150,280
Federal Home Loan Mortgage Corp.	Aaa	5.50	04/01/2018	299,267	320,742
Federal Home Loan Mortgage Corp.	Aaa	5.00	08/01/2018	711,912	752,234
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2018	4,189	4,398
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2018	12,566	13,195
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2018	4,205	4,416
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2018	12,617	13,249
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2018	14,463	15,335
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2018	19,659	20,844
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2018	305,490	323,902
Federal Home Loan Mortgage Corp.	Aaa	4.00	04/01/2019	4,126	4,331
Federal Home Loan Mortgage Corp.	Aaa	4.50	05/01/2019	22,473	23,641
Federal Home Loan Mortgage Corp.	Aaa	4.50	05/01/2019	30,861	32,465
Federal Home Loan Mortgage Corp.	Aaa	4.50	06/01/2019	37,446	39,392
Federal Home Loan Mortgage Corp.	Aaa	4.50	06/01/2019	56,008	58,919
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2019	494,783	531,901
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2019	989,565	1,063,802
Federal Home Loan Mortgage Corp.	Aaa	5.00	08/01/2019	5,335	5,652
Federal Home Loan Mortgage Corp.	Aaa	5.50	11/01/2019	9,068	9,780
Federal Home Loan Mortgage Corp.	Aaa	4.50	02/01/2020	23,495	24,751
Federal Home Loan Mortgage Corp.	Aaa	11.50	06/01/2020	32,158	33,554
Federal Home Loan Mortgage Corp.	Aaa	4.50	08/01/2020	843,901	887,758
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2020	20,313	21,400
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2020	204,863	215,821
Federal Home Loan Mortgage Corp.	Aaa	4.50	01/01/2021	2,707	2,852
Federal Home Loan Mortgage Corp.	Aaa	4.50	01/01/2021	2,709	2,854
Federal Home Loan Mortgage Corp.	Aaa	4.50	01/01/2021	30,932	32,587
Federal Home Loan Mortgage Corp.	Aaa	4.50	01/01/2021	140,245	147,747

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Federal Home Loan Mortgage Corp.	Aaa	4.50	01/01/2021	7,280	7,669
Federal Home Loan Mortgage Corp.	Aaa	4.50	01/01/2021	11,818	12,450
Federal Home Loan Mortgage Corp.	Aaa	5.00	01/01/2021	280,743	296,731
Federal Home Loan Mortgage Corp.	Aaa	4.50	02/01/2021	47,611	50,158
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2021	5,092	5,513
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2021	6,204	6,717
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/01/2021	324,608	351,609
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/01/2021	503,259	550,540
Federal Home Loan Mortgage Corp.	Aaa	5.50	06/01/2022	305,612	330,871
Federal Home Loan Mortgage Corp.	Aaa	5.50	09/01/2022	432,901	470,554
Federal Home Loan Mortgage Corp.	Aaa	5.00	03/01/2023	421,959	451,896
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2024	273,238	296,310
Federal Home Loan Mortgage Corp.	Aaa	2.31	04/01/2024	75,907	76,213
Federal Home Loan Mortgage Corp.	Aaa	4.50	07/01/2024	58,752	62,739
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2024	37,484	40,025
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2024	65,049	69,461
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2024	196,385	209,692
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2024	24,048	25,683
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2024	81,664	87,201
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/01/2024	65,826	70,293
Federal Home Loan Mortgage Corp.	Aaa	8.50	01/01/2025	6,060	7,029
Federal Home Loan Mortgage Corp.	Aaa	8.50	02/01/2025	1,465	1,597
Federal Home Loan Mortgage Corp.	Aaa	8.50	03/01/2025	9,673	11,279
Federal Home Loan Mortgage Corp.	Aaa	8.50	03/01/2025	12,669	14,688
Federal Home Loan Mortgage Corp.	Aaa	8.50	03/01/2025	9,233	9,279
Federal Home Loan Mortgage Corp.	Aaa	8.50	03/01/2025	5,645	5,776
Federal Home Loan Mortgage Corp.	Aaa	8.50	04/01/2025	1,642	1,651
Federal Home Loan Mortgage Corp.	Aaa	7.65	05/01/2025	1,708,067	1,994,578
Federal Home Loan Mortgage Corp.	Aaa	8.50	05/01/2025	30,315	35,549
Federal Home Loan Mortgage Corp.	Aaa	8.50	05/01/2025	3,473	3,981
Federal Home Loan Mortgage Corp.	Aaa	8.50	05/01/2025	22,255	25,559
Federal Home Loan Mortgage Corp.	Aaa	4.50	06/01/2025	596,448	628,561
Federal Home Loan Mortgage Corp.	Aaa	8.50	06/01/2025	209,512	251,976
Federal Home Loan Mortgage Corp.	Aaa	8.50	06/01/2025	39,646	46,190
Federal Home Loan Mortgage Corp.	Aaa	4.50	07/01/2025	661,081	701,136
Federal Home Loan Mortgage Corp.	Aaa	5.00	07/01/2025	323,377	346,321
Federal Home Loan Mortgage Corp.	Aaa	8.50	07/01/2025	4,148	4,818
Federal Home Loan Mortgage Corp.	Aaa	8.50	07/01/2025	5,699	6,669
Federal Home Loan Mortgage Corp.	Aaa	8.50	07/01/2025	2,718	3,181
Federal Home Loan Mortgage Corp.	Aaa	8.50	08/01/2025	15,227	17,453
Federal Home Loan Mortgage Corp.	Aaa	8.50	09/01/2025	24,097	27,972
Federal Home Loan Mortgage Corp.	Aaa	8.50	09/01/2025	40,391	46,910
Federal Home Loan Mortgage Corp.	Aaa	8.50	09/01/2025	1,589	1,677
Federal Home Loan Mortgage Corp.	Aaa	8.50	09/01/2025	20,747	24,045
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/01/2025	7,348	7,735
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/01/2025	30,242	35,352
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/01/2025	88	89
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/01/2025	15,900	18,498
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/01/2025	31,792	36,884
Federal Home Loan Mortgage Corp.	Aaa	3.50	05/01/2026	295,719	307,258
Federal Home Loan Mortgage Corp.	Aaa	4.00	06/01/2026	165,791	176,722
Federal Home Loan Mortgage Corp.	Aaa	4.00	06/01/2026	1,322,384	1,409,569
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2026	250,089	267,876
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2026	609,744	653,200
Federal Home Loan Mortgage Corp.	Aaa	4.00	09/01/2026	494,372	519,372
Federal Home Loan Mortgage Corp.	Aaa	4.98	10/01/2026	270,760	288,308
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2026	290,109	315,699
Federal Home Loan Mortgage Corp.	Aaa	8.50	01/01/2027	24,931	29,134
Federal Home Loan Mortgage Corp.	Aaa	5.50	05/01/2027	459,247	495,574
Federal Home Loan Mortgage Corp.	Aaa	8.50	05/01/2027	2,716	3,162
Federal Home Loan Mortgage Corp.	Aaa	8.50	05/01/2027	134,810	162,859
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/01/2027	33,708	39,307
Federal Home Loan Mortgage Corp.	Aaa	8.00	09/01/2028	3,354	3,451
Federal Home Loan Mortgage Corp.	Aaa	6.50	01/01/2029	1,428	1,641
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2029	238,792	264,928
Federal Home Loan Mortgage Corp.	Aaa	6.50	03/01/2029	229	263
Federal Home Loan Mortgage Corp.	Aaa	6.00	06/01/2029	832	917
Federal Home Loan Mortgage Corp.	Aaa	6.50	06/01/2029	160,705	184,250
Federal Home Loan Mortgage Corp.	Aaa	6.50	07/01/2029	103	118
Federal Home Loan Mortgage Corp.	Aaa	7.00	09/01/2029	38,283	44,635
Federal Home Loan Mortgage Corp.	Aaa	7.00	10/01/2029	30,146	35,149
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/01/2029	3,870	4,664

Teachers' Retirement System of the State of Illinois Investment Listing at June 30, 2013

Federal Home Loan Mortgage Corp.	Aaa	8.50	12/01/2029	47,359	57,974
Federal Home Loan Mortgage Corp.	Aaa	7.50	01/01/2030	684	815
Federal Home Loan Mortgage Corp.	Aaa	8.50	02/01/2030	6,565	7,700
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	33,772	40,757
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	1,209	1,341
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	3,692	4,066
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	5,557	6,469
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	783	874
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	785	874
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	6,009	7,001
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	1,900	2,215
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2030	463	538
Federal Home Loan Mortgage Corp.	Aaa	8.00	05/01/2030	12,217	14,761
Federal Home Loan Mortgage Corp.	Aaa	8.00	05/01/2030	9,976	10,501
Federal Home Loan Mortgage Corp.	Aaa	8.00	05/01/2030	326	327
Federal Home Loan Mortgage Corp.	Aaa	8.00	05/01/2030	18,967	21,220
Federal Home Loan Mortgage Corp.	Aaa	8.00	05/01/2030	4,881	5,657
Federal Home Loan Mortgage Corp.	Aaa	8.00	06/01/2030	22,191	25,672
Federal Home Loan Mortgage Corp.	Aaa	8.00	06/01/2030	19,135	19,224
Federal Home Loan Mortgage Corp.	Aaa	8.00	07/01/2030	8,336	10,078
Federal Home Loan Mortgage Corp.	Aaa	8.00	07/01/2030	16,261	16,889
Federal Home Loan Mortgage Corp.	Aaa	8.00	07/01/2030	452	504
Federal Home Loan Mortgage Corp.	Aaa	8.00	07/01/2030	236	264
Federal Home Loan Mortgage Corp.	Aaa	7.50	08/01/2030	8,448	9,700
Federal Home Loan Mortgage Corp.	Aaa	8.00	08/01/2030	7,924	9,586
Federal Home Loan Mortgage Corp.	Aaa	8.00	08/01/2030	10,460	11,578
Federal Home Loan Mortgage Corp.	Aaa	8.00	08/01/2030	5,164	6,059
Federal Home Loan Mortgage Corp.	Aaa	8.00	08/01/2030	481	557
Federal Home Loan Mortgage Corp.	Aaa	8.00	09/01/2030	1,531	1,588
Federal Home Loan Mortgage Corp.	Aaa	8.00	09/01/2030	369	389
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/01/2030	17,815	20,838
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/01/2030	2,350	2,792
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/01/2030	1,003	1,052
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/01/2030	389	396
Federal Home Loan Mortgage Corp.	Aaa	8.00	12/01/2030	12,020	12,850
Federal Home Loan Mortgage Corp.	Aaa	8.00	01/01/2031	8,056	9,354
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2031	77,430	86,362
Federal Home Loan Mortgage Corp.	Aaa	8.00	03/01/2031	2,650	2,685
Federal Home Loan Mortgage Corp.	Aaa	8.00	04/01/2031	60,893	70,560
Federal Home Loan Mortgage Corp.	Aaa	8.00	06/01/2031	2,300	2,659
Federal Home Loan Mortgage Corp.	Aaa	8.00	06/01/2031	2,744	3,318
Federal Home Loan Mortgage Corp.	Aaa	8.00	07/01/2031	31,669	36,908
Federal Home Loan Mortgage Corp.	Aaa	7.50	09/01/2031	16,338	18,914
Federal Home Loan Mortgage Corp.	Aaa	8.00	09/01/2031	7,057	8,223
Federal Home Loan Mortgage Corp.	Aaa	8.00	09/01/2031	4,041	4,109
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/01/2031	11,001	12,777
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/01/2031	39,223	41,344
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/01/2031	35,961	42,070
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/01/2031	9,815	10,251
Federal Home Loan Mortgage Corp.	Aaa	8.00	12/01/2031	1,861	2,169
Federal Home Loan Mortgage Corp.	Aaa	7.00	04/01/2032	168,767	196,271
Federal Home Loan Mortgage Corp.	Aaa	7.50	06/01/2032	5,317	5,722
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/01/2032	179,482	199,880
Federal Home Loan Mortgage Corp.	Aaa	5.00	03/01/2033	267,272	287,066
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2033	19,228	20,652
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2033	29,270	31,438
Federal Home Loan Mortgage Corp.	Aaa	5.50	06/01/2033	61,302	66,435
Federal Home Loan Mortgage Corp.	Aaa	5.50	06/01/2033	659,705	714,943
Federal Home Loan Mortgage Corp.	Aaa	5.00	07/01/2033	61,103	65,628
Federal Home Loan Mortgage Corp.	Aaa	5.00	07/01/2033	65,407	72,446
Federal Home Loan Mortgage Corp.	Aaa	5.00	07/01/2033	643,527	712,790
Federal Home Loan Mortgage Corp.	Aaa	5.00	07/01/2033	138,393	148,642
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/01/2033	15,549	16,674
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/01/2033	24,953	26,759
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/01/2033	39,380	42,337
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/01/2033	418,806	450,254
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/01/2033	18,098	19,438
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/01/2033	12,843	14,233
Federal Home Loan Mortgage Corp.	Aaa	2.39	10/01/2034	870,760	922,779
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2034	89,192	95,591
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/01/2034	42,687	46,223
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/01/2034	535,043	579,361

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Federal Home Loan Mortgage Corp.	Aaa	5.50	01/01/2035	1,934,697	2,096,689
Federal Home Loan Mortgage Corp.	Aaa	2.38	03/01/2035	529,344	562,226
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2035	105,609	112,936
Federal Home Loan Mortgage Corp.	Aaa	5.09	08/01/2035	78,902	84,138
Federal Home Loan Mortgage Corp.	Aaa	5.00	09/01/2035	482,871	516,373
Federal Home Loan Mortgage Corp.	Aaa	5.00	09/01/2035	38,517	41,189
Federal Home Loan Mortgage Corp.	Aaa	5.00	09/01/2035	113,078	120,923
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/01/2035	63,105	67,483
Federal Home Loan Mortgage Corp.	Aaa	5.00	10/01/2035	188,459	201,534
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/01/2035	30,749	32,882
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/01/2035	28,170	30,420
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/01/2035	15,423	16,493
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/01/2035	30,827	32,945
Federal Home Loan Mortgage Corp.	Aaa	5.50	11/01/2035	143,540	155,097
Federal Home Loan Mortgage Corp.	Aaa	5.50	11/01/2035	209,127	225,964
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2035	5,590	5,978
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2035	156,780	167,657
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2035	19,573	21,663
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/01/2035	39,146	43,325
Federal Home Loan Mortgage Corp.	Aaa	5.00	01/01/2036	6,626	7,086
Federal Home Loan Mortgage Corp.	Aaa	5.50	01/01/2036	170,653	184,813
Federal Home Loan Mortgage Corp.	Aaa	5.50	01/01/2036	22,363	24,273
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2036	245	265
Federal Home Loan Mortgage Corp.	Aaa	2.38	03/01/2036	473,070	501,875
Federal Home Loan Mortgage Corp.	Aaa	5.00	05/01/2036	956,913	1,020,193
Federal Home Loan Mortgage Corp.	Aaa	5.00	05/01/2036	102,524	109,304
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2036	56,045	59,752
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2036	86,276	91,982
Federal Home Loan Mortgage Corp.	Aaa	6.00	06/01/2036	92,447	100,404
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/01/2036	22,146	23,854
Federal Home Loan Mortgage Corp.	Aaa	1.00	02/01/2037	692,709	726,928
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2037	24,380	26,260
Federal Home Loan Mortgage Corp.	Aaa	6.00	04/01/2037	33,543	37,555
Federal Home Loan Mortgage Corp.	Aaa	5.50	05/01/2037	20,434	21,952
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2037	21,650	23,081
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2037	31,582	33,670
Federal Home Loan Mortgage Corp.	Aaa	5.76	06/01/2037	57,609	61,717
Federal Home Loan Mortgage Corp.	Aaa	5.76	06/01/2037	137,135	146,914
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2037	2,764	3,101
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2037	5,720	6,402
Federal Home Loan Mortgage Corp.	Aaa	6.00	08/01/2037	24,735	26,829
Federal Home Loan Mortgage Corp.	Aaa	6.00	08/01/2037	105,670	114,618
Federal Home Loan Mortgage Corp.	Aaa	6.00	08/01/2037	2,198,800	2,381,630
Federal Home Loan Mortgage Corp.	Aaa	5.50	09/01/2037	20,238	21,798
Federal Home Loan Mortgage Corp.	Aaa	5.50	09/01/2037	76,984	82,920
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	21,469	24,021
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	9,075	10,129
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	43,623	48,689
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	21,903	24,143
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	9,344	10,250
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	44,913	49,272
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	45,655	50,075
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	52,785	57,260
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	57,489	64,390
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	46,449	50,387
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	43,082	48,180
Federal Home Loan Mortgage Corp.	Aaa	6.00	09/01/2037	35,781	39,519
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2037	24,371	27,218
Federal Home Loan Mortgage Corp.	Aaa	5.50	01/01/2038	164,160	177,376
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2038	100,862	108,356
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2038	9,108	10,099
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2038	43,778	48,545
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2038	10,688	11,768
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2038	51,375	56,565
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2038	5,647	6,202
Federal Home Loan Mortgage Corp.	Aaa	6.00	02/01/2038	27,146	29,812
Federal Home Loan Mortgage Corp.	Aaa	6.00	03/01/2038	33,380	37,250
Federal Home Loan Mortgage Corp.	Aaa	6.50	03/01/2038	153,201	172,116
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2038	143,175	155,823
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2038	16,175	18,086
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2038	77,749	86,936
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2038	99,661	109,462

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Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2038	145,680	160,006
Federal Home Loan Mortgage Corp.	Aaa	6.00	07/01/2038	521,955	584,083
Federal Home Loan Mortgage Corp.	Aaa	6.00	08/01/2038	33,624	36,810
Federal Home Loan Mortgage Corp.	Aaa	6.00	08/01/2038	109,370	118,860
Federal Home Loan Mortgage Corp.	Aaa	5.50	09/01/2038	69,902	75,096
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/01/2038	285,675	306,900
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2038	25,605	28,208
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2038	13,109	14,675
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2038	63,015	70,541
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2038	9,511	10,460
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/01/2038	45,720	50,278
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/01/2038	57,284	63,498
Federal Home Loan Mortgage Corp.	Aaa	6.00	11/01/2038	935,133	1,036,567
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/01/2038	334,850	359,729
Federal Home Loan Mortgage Corp.	Aaa	6.00	12/01/2038	358,989	409,829
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2039	14,252	15,601
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2039	28,928	31,723
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2039	64,176	71,723
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2039	41,447	46,353
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2039	17,462	19,539
Federal Home Loan Mortgage Corp.	Aaa	6.00	01/01/2039	20,369	22,767
Federal Home Loan Mortgage Corp.	Aaa	4.50	02/01/2039	74,247	78,128
Federal Home Loan Mortgage Corp.	Aaa	4.50	02/01/2039	135,077	142,139
Federal Home Loan Mortgage Corp.	Aaa	4.50	02/01/2039	36,429	38,355
Federal Home Loan Mortgage Corp.	Aaa	4.50	02/01/2039	58,112	61,185
Federal Home Loan Mortgage Corp.	Aaa	5.50	02/01/2039	58,771	63,138
Federal Home Loan Mortgage Corp.	Aaa	4.00	05/01/2039	58,429	60,773
Federal Home Loan Mortgage Corp.	Aaa	4.00	05/01/2039	279,626	290,842
Federal Home Loan Mortgage Corp.	Aaa	4.50	05/01/2039	1,867,837	1,997,203
Federal Home Loan Mortgage Corp.	Aaa	5.00	06/01/2039	358,785	392,088
Federal Home Loan Mortgage Corp.	Aaa	4.00	07/01/2039	43,150	44,881
Federal Home Loan Mortgage Corp.	Aaa	4.50	07/01/2039	486,896	512,351
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	189,015	205,505
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	139,139	151,230
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	662,657	722,707
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	204,110	222,466
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	47,426	52,013
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	79,353	86,479
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	74,220	79,511
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	43,910	47,705
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	36,967	40,275
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	155,558	169,079
Federal Home Loan Mortgage Corp.	Aaa	4.50	09/01/2039	2,427,663	2,647,707
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2039	64,386	70,282
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2039	515,087	562,254
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2039	55,985	61,049
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2039	951,737	1,037,831
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2039	295,401	311,021
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/01/2039	1,413,702	1,488,459
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/01/2039	386,673	402,183
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/01/2039	616,836	641,577
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/01/2039	156,794	165,085
Federal Home Loan Mortgage Corp.	Aaa	5.50	11/01/2039	24,060	25,941
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/01/2039	319,532	336,429
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/01/2039	382,151	411,982
Federal Home Loan Mortgage Corp.	Aaa	5.50	01/01/2040	1,179,278	1,266,898
Federal Home Loan Mortgage Corp.	Aaa	6.00	05/01/2040	170,236	184,652
Federal Home Loan Mortgage Corp.	Aaa	4.50	07/01/2040	172,513	181,813
Federal Home Loan Mortgage Corp.	Aaa	4.00	08/01/2040	37,854	39,874
Federal Home Loan Mortgage Corp.	Aaa	4.50	08/01/2040	338,251	356,212
Federal Home Loan Mortgage Corp.	Aaa	5.00	08/01/2040	1,104,170	1,198,058
Federal Home Loan Mortgage Corp.	Aaa	4.00	09/01/2040	22,755	23,965
Federal Home Loan Mortgage Corp.	Aaa	4.00	09/01/2040	101,580	106,982
Federal Home Loan Mortgage Corp.	Aaa	5.00	09/01/2040	418,762	451,387
Federal Home Loan Mortgage Corp.	Aaa	4.00	10/01/2040	25,390	26,709
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/01/2040	27,569	29,066
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/01/2040	123,066	129,750
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/01/2040	41,608	43,842
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	18,506	19,495
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	82,608	87,027
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	78,327	82,512
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	66,299	69,856

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Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	40,634	42,839
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	181,390	191,232
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	53,717	56,602
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	61,237	64,545
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	273,365	288,130
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	371,183	391,190
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	3,159,538	3,329,837
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	21,514	22,668
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	96,038	101,189
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	184,904	192,393
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/01/2040	1,801,933	1,874,911
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/01/2040	421,624	460,047
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/01/2040	1,505,436	1,623,342
Federal Home Loan Mortgage Corp.	Aaa	4.00	02/01/2041	873,861	909,253
Federal Home Loan Mortgage Corp.	Aaa	4.00	10/01/2041	268,470	281,934
Federal Home Loan Mortgage Corp.	Aaa	4.00	01/01/2042	154,255	162,592
Federal Home Loan Mortgage Corp.	Aaa	4.00	01/01/2042	1,869,203	1,970,233
Federal Home Loan Mortgage Corp.	Aaa	4.00	01/01/2042	1,639,340	1,727,831
Federal Home Loan Mortgage Corp.	Aaa	4.00	01/01/2042	2,140,249	2,255,780
Federal Home Loan Mortgage Corp.	Aaa	4.00	06/01/2042	450,570	472,288
Federal Home Loan Mortgage Corp.	Aaa	4.00	06/01/2042	2,243,264	2,351,389
Federal Home Loan Mortgage Corp.	Aaa	3.50	07/01/2042	1,741,620	1,766,560
Federal Home Loan Mortgage Corp.	Aaa	3.50	05/01/2043	2,150,706	2,183,224
Federal Home Loan Mortgage Corp. Gold - TBA	Aaa	6.00	07/11/2013	1,000,000	1,085,160
Federal Home Loan Mortgage Corp. Gold - TBA	Aaa	3.50	07/22/2013	1,500,000	1,519,215
Federal Home Loan Mortgage Corp. Gold Convertible	Aa1	3.00	12/01/2099	500,000	487,345
Federal National Mortgage Association	Aaa	6.00	08/01/2013	10	10
Federal National Mortgage Association	Aaa	6.00	08/01/2013	15	15
Federal National Mortgage Association	Aaa	5.50	09/01/2013	22	24
Federal National Mortgage Association	Aaa	5.50	12/01/2013	5,171	5,453
Federal National Mortgage Association	Aaa	5.50	12/01/2013	2,693	2,840
Federal National Mortgage Association	Aaa	5.50	02/01/2014	2,795	2,947
Federal National Mortgage Association	Aaa	5.50	03/01/2014	981	1,034
Federal National Mortgage Association	Aaa	5.50	05/01/2014	513	541
Federal National Mortgage Association	Aaa	5.50	08/01/2015	19,761	20,839
Federal National Mortgage Association	Aaa	5.50	08/01/2015	870	918
Federal National Mortgage Association	Aaa	5.50	08/01/2015	1,247	1,315
Federal National Mortgage Association	Aaa	11.50	11/01/2015	7,643	7,771
Federal National Mortgage Association	Aaa	5.50	05/01/2016	25,237	26,624
Federal National Mortgage Association	Aaa	5.50	06/01/2016	11,327	11,951
Federal National Mortgage Association	Aaa	5.50	08/01/2016	7,829	8,263
Federal National Mortgage Association	Aaa	5.50	11/01/2016	1,913	2,019
Federal National Mortgage Association	Aaa	5.50	11/01/2016	1,664	1,756
Federal National Mortgage Association	Aaa	5.50	12/01/2016	11,610	12,253
Federal National Mortgage Association	Aaa	5.50	01/01/2017	1,329	1,402
Federal National Mortgage Association	Aaa	5.50	01/01/2017	1,688	1,782
Federal National Mortgage Association	Aaa	5.50	04/01/2017	3,110	3,283
Federal National Mortgage Association	Aaa	5.50	05/01/2017	1,521	1,605
Federal National Mortgage Association	Aaa	5.50	05/01/2017	1,623	1,714
Federal National Mortgage Association	Aaa	6.00	05/01/2017	423	447
Federal National Mortgage Association	Aaa	6.50	05/01/2017	53,396	57,139
Federal National Mortgage Association	Aaa	6.50	05/01/2017	77,057	82,459
Federal National Mortgage Association	Aaa	6.50	06/01/2017	275,290	296,548
Federal National Mortgage Association	Aaa	5.50	07/01/2017	9,813	10,364
Federal National Mortgage Association	Aaa	6.00	07/01/2017	16,698	17,774
Federal National Mortgage Association	Aaa	6.00	07/01/2017	123,092	131,022
Federal National Mortgage Association	Aaa	5.50	08/01/2017	14,691	15,521
Federal National Mortgage Association	Aaa	5.50	08/01/2017	5,688	6,006
Federal National Mortgage Association	Aaa	5.50	08/01/2017	13,029	13,755
Federal National Mortgage Association	Aaa	5.50	09/01/2017	13,628	14,396
Federal National Mortgage Association	Aaa	5.50	09/01/2017	9,155	9,670
Federal National Mortgage Association	Aaa	5.50	09/01/2017	13,805	14,582
Federal National Mortgage Association	Aaa	5.50	09/01/2017	2,328	2,458
Federal National Mortgage Association	Aaa	5.50	10/01/2017	1,159	1,224
Federal National Mortgage Association	Aaa	5.50	10/01/2017	4,039	4,264
Federal National Mortgage Association	Aaa	5.50	11/01/2017	7,968	8,414
Federal National Mortgage Association	Aaa	5.50	11/01/2017	11,558	12,206
Federal National Mortgage Association	Aaa	5.50	12/01/2017	857	905
Federal National Mortgage Association	Aaa	5.50	12/01/2017	1,073	1,133
Federal National Mortgage Association	Aaa	5.50	12/01/2017	1,473	1,555
Federal National Mortgage Association	Aaa	5.50	12/01/2017	1,875	1,980
Federal National Mortgage Association	Aaa	5.50	12/01/2017	4,712	4,976

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Federal National Mortgage Association	Aaa	5.00	01/01/2018	21,629	23,101
Federal National Mortgage Association	Aaa	5.00	01/01/2018	221,803	236,902
Federal National Mortgage Association	Aaa	5.00	01/01/2018	25,091	26,848
Federal National Mortgage Association	Aaa	5.50	01/01/2018	1,622	1,713
Federal National Mortgage Association	Aaa	6.00	01/01/2018	80,327	85,511
Federal National Mortgage Association	Aaa	6.00	01/01/2018	115,762	123,234
Federal National Mortgage Association	Aaa	5.00	02/01/2018	1,702	1,817
Federal National Mortgage Association	Aaa	5.50	03/01/2018	12,479	13,171
Federal National Mortgage Association	Aaa	5.50	03/01/2018	17,532	18,504
Federal National Mortgage Association	Aaa	5.00	04/01/2018	2,564	2,732
Federal National Mortgage Association	Aaa	5.50	04/01/2018	4,695	4,958
Federal National Mortgage Association	Aaa	5.50	04/01/2018	1,674	1,774
Federal National Mortgage Association	Aaa	4.50	05/01/2018	67,722	71,986
Federal National Mortgage Association	Aaa	5.00	05/01/2018	106,438	113,579
Federal National Mortgage Association	Aaa	5.00	05/01/2018	21,888	23,371
Federal National Mortgage Association	Aaa	5.00	05/01/2018	19,621	20,958
Federal National Mortgage Association	Aaa	5.00	05/01/2018	18,747	20,026
Federal National Mortgage Association	Aaa	5.50	05/01/2018	3,662	3,868
Federal National Mortgage Association	Aaa	5.50	05/01/2018	6,212	6,561
Federal National Mortgage Association	Aaa	5.00	06/01/2018	3,701	3,951
Federal National Mortgage Association	Aaa	5.00	06/01/2018	3,705	3,956
Federal National Mortgage Association	Aaa	5.00	06/01/2018	53,751	57,409
Federal National Mortgage Association	Aaa	5.00	06/01/2018	4,742	5,053
Federal National Mortgage Association	Aaa	5.50	06/01/2018	6,623	6,996
Federal National Mortgage Association	Aaa	5.50	06/01/2018	11,734	12,395
Federal National Mortgage Association	Aaa	5.00	07/01/2018	31,260	33,379
Federal National Mortgage Association	Aaa	5.00	07/01/2018	69,035	73,720
Federal National Mortgage Association	Aaa	4.50	08/01/2018	193,219	205,338
Federal National Mortgage Association	Aaa	6.50	09/01/2018	105,858	110,968
Federal National Mortgage Association	Aaa	4.50	10/01/2018	249,588	265,322
Federal National Mortgage Association	Aaa	5.00	10/01/2018	119,241	127,046
Federal National Mortgage Association	Aaa	5.00	11/01/2018	70,494	75,246
Federal National Mortgage Association	Aaa	5.00	11/01/2018	4,650	4,968
Federal National Mortgage Association	Aaa	5.00	03/01/2019	258,195	277,554
Federal National Mortgage Association	Aaa	5.00	03/01/2019	4,415	4,746
Federal National Mortgage Association	Aaa	5.00	04/01/2019	7,338	7,889
Federal National Mortgage Association	Aaa	5.00	04/01/2019	10,331	11,106
Federal National Mortgage Association	Aaa	5.00	04/01/2019	5,765	6,198
Federal National Mortgage Association	Aaa	4.64	06/01/2019	1,225,824	1,370,521
Federal National Mortgage Association	Aaa	5.50	07/01/2019	1,354	1,430
Federal National Mortgage Association	Aaa	5.50	07/01/2019	1,667	1,761
Federal National Mortgage Association	Aaa	11.00	09/01/2019	5,830	6,311
Federal National Mortgage Association	Aaa	4.64	10/01/2019	1,452,189	1,631,185
Federal National Mortgage Association	Aaa	5.00	10/01/2019	142,145	151,781
Federal National Mortgage Association	Aaa	4.38	11/01/2019	1,398,394	1,554,483
Federal National Mortgage Association	Aaa	4.50	01/01/2020	75,804	80,511
Federal National Mortgage Association	Aaa	5.00	02/01/2020	87,783	93,625
Federal National Mortgage Association	Aaa	11.50	03/01/2020	4,975	5,307
Federal National Mortgage Association	Aaa	5.00	06/01/2020	10,782	11,516
Federal National Mortgage Association	Aaa	5.00	06/01/2020	117,620	125,635
Federal National Mortgage Association	Aaa	5.00	06/01/2020	27,093	28,876
Federal National Mortgage Association	Aaa	5.00	06/01/2020	93,266	99,404
Federal National Mortgage Association	Aaa	5.00	06/01/2020	52,782	56,204
Federal National Mortgage Association	Aaa	5.00	07/01/2020	60,409	64,501
Federal National Mortgage Association	Aaa	5.00	09/01/2020	12,451	13,295
Federal National Mortgage Association	Aaa	5.00	09/01/2020	89,897	96,647
Federal National Mortgage Association	Aaa	4.00	10/01/2020	3,856	4,064
Federal National Mortgage Association	Aaa	4.00	10/01/2020	13,130	13,838
Federal National Mortgage Association	Aaa	4.50	10/01/2020	18,305	19,686
Federal National Mortgage Association	Aaa	4.50	10/01/2020	26,045	28,010
Federal National Mortgage Association	Aaa	5.00	11/01/2020	204,598	217,984
Federal National Mortgage Association	Aaa	5.00	11/01/2020	137,678	147,049
Federal National Mortgage Association	Aaa	5.00	12/01/2020	140,003	149,490
Federal National Mortgage Association	Aaa	5.50	01/01/2021	434,754	469,138
Federal National Mortgage Association	Aaa	6.00	02/01/2021	153,216	165,860
Federal National Mortgage Association	Aaa	5.00	03/01/2021	2,252	2,414
Federal National Mortgage Association	Aaa	6.00	04/01/2021	93,329	101,303
Federal National Mortgage Association	Aaa	6.00	06/01/2021	81,823	89,447
Federal National Mortgage Association	Aaa	6.00	07/01/2021	93,929	102,637
Federal National Mortgage Association	Aaa	6.00	09/01/2021	22,109	24,251
Federal National Mortgage Association	Aaa	6.00	09/01/2021	30,810	33,795
Federal National Mortgage Association	Aaa	5.00	10/01/2021	44,944	47,982

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Federal National Mortgage Association	Aaa	5.00	10/01/2021	68,641	73,281
Federal National Mortgage Association	Aaa	6.00	10/01/2021	42,738	46,906
Federal National Mortgage Association	Aaa	3.00	01/01/2022	97,572	98,029
Federal National Mortgage Association	Aaa	6.00	01/01/2022	26,578	28,888
Federal National Mortgage Association	Aaa	3.16	05/01/2022	297,865	312,967
Federal National Mortgage Association	Aaa	2.92	06/01/2022	100,000	98,366
Federal National Mortgage Association	Aaa	5.50	06/01/2022	370,977	400,366
Federal National Mortgage Association	Aaa	5.50	07/01/2022	1,355,455	1,462,211
Federal National Mortgage Association	Aaa	5.50	07/01/2022	325,181	350,912
Federal National Mortgage Association	Aaa	2.44	08/01/2022	98,677	95,030
Federal National Mortgage Association	Aaa	5.50	08/01/2022	190,557	205,702
Federal National Mortgage Association	Aaa	6.00	12/01/2022	132,013	145,216
Federal National Mortgage Association	Aaa	6.00	12/01/2022	189,744	208,720
Federal National Mortgage Association	Aaa	4.50	03/01/2023	1,412	1,497
Federal National Mortgage Association	Aaa	6.00	03/01/2023	630,169	693,546
Federal National Mortgage Association	Aaa	4.00	04/01/2023	10,405	11,002
Federal National Mortgage Association	Aaa	4.00	04/01/2023	19,251	20,354
Federal National Mortgage Association	Aaa	5.00	04/01/2023	11,898	12,744
Federal National Mortgage Association	Aaa	5.00	04/01/2023	21,297	22,811
Federal National Mortgage Association	Aaa	5.00	07/01/2023	96,063	102,833
Federal National Mortgage Association	Aaa	4.50	08/01/2023	31,686	33,600
Federal National Mortgage Association	Aaa	5.00	08/01/2023	72,086	77,488
Federal National Mortgage Association	Aaa	5.50	09/01/2023	395,830	426,749
Federal National Mortgage Association	Aaa	5.50	10/01/2023	322,906	348,623
Federal National Mortgage Association	Aaa	7.00	11/01/2023	7,182	8,242
Federal National Mortgage Association	Aaa	5.50	12/01/2023	1,340,426	1,446,843
Federal National Mortgage Association	Aaa	5.00	04/01/2024	716,495	768,068
Federal National Mortgage Association	Aaa	5.00	06/01/2024	524,359	561,924
Federal National Mortgage Association	Aaa	4.50	07/01/2024	65,980	71,806
Federal National Mortgage Association	Aaa	4.50	10/01/2024	28,037	30,503
Federal National Mortgage Association	Aaa	6.50	10/01/2024	74,013	82,044
Federal National Mortgage Association	Aaa	6.50	10/01/2024	108,257	120,005
Federal National Mortgage Association	Aaa	4.50	11/01/2024	244,796	266,367
Federal National Mortgage Association	Aaa	4.50	11/01/2024	123,308	134,168
Federal National Mortgage Association	Aaa	4.50	11/01/2024	154,146	167,728
Federal National Mortgage Association	Aaa	4.50	11/01/2024	118,085	128,525
Federal National Mortgage Association	Aaa	4.50	11/01/2024	71,618	77,934
Federal National Mortgage Association	Aaa	4.50	11/01/2024	144,951	155,757
Federal National Mortgage Association	Aaa	10.00	11/01/2024	12,922	14,799
Federal National Mortgage Association	Aaa	4.50	12/01/2024	111,517	121,344
Federal National Mortgage Association	Aaa	4.50	12/01/2024	249,792	271,811
Federal National Mortgage Association	Aaa	4.50	04/01/2025	10,622	11,409
Federal National Mortgage Association	Aaa	5.50	05/01/2025	556,607	589,664
Federal National Mortgage Association	Aaa	4.00	06/01/2025	73,789	78,856
Federal National Mortgage Association	Aaa	4.50	06/01/2025	36,232	38,430
Federal National Mortgage Association	Aaa	4.00	08/01/2025	63,657	67,102
Federal National Mortgage Association	Aaa	4.00	08/01/2025	52,358	55,186
Federal National Mortgage Association	Aaa	5.00	09/01/2025	375,893	402,551
Federal National Mortgage Association	Aaa	4.50	10/01/2025	24,849	26,637
Federal National Mortgage Association	Aaa	7.00	10/01/2025	4,511	5,222
Federal National Mortgage Association	Aaa	3.00	11/01/2025	256,592	264,770
Federal National Mortgage Association	Aaa	3.50	02/01/2026	190,976	199,183
Federal National Mortgage Association	Aaa	4.00	03/01/2026	609,042	641,936
Federal National Mortgage Association	Aaa	4.50	04/01/2026	584,159	619,840
Federal National Mortgage Association	Aaa	4.50	06/01/2026	40,793	43,300
Federal National Mortgage Association	Aaa	5.50	06/01/2026	428,385	468,131
Federal National Mortgage Association	Aaa	3.50	09/01/2026	927,668	966,547
Federal National Mortgage Association	Aaa	3.50	09/01/2026	374,555	390,343
Federal National Mortgage Association	Aaa	5.50	02/01/2027	190,935	207,980
Federal National Mortgage Association	Aaa	5.50	04/01/2027	513,708	559,428
Federal National Mortgage Association	Aaa	3.00	05/01/2027	446,439	460,355
Federal National Mortgage Association	Aaa	3.00	05/01/2027	892,878	920,709
Federal National Mortgage Association	Aaa	2.87	09/01/2027	100,000	89,880
Federal National Mortgage Association	Aaa	7.00	11/01/2027	53,507	59,697
Federal National Mortgage Association	Aaa	5.50	12/01/2027	155,201	168,459
Federal National Mortgage Association	Aaa	4.50	01/01/2028	8,004	8,636
Federal National Mortgage Association	Aaa	6.50	08/01/2028	933	971
Federal National Mortgage Association	Aaa	6.00	10/01/2028	1,075	1,190
Federal National Mortgage Association	Aaa	6.00	11/01/2028	898	998
Federal National Mortgage Association	Aaa	6.00	12/01/2028	7,734	8,600
Federal National Mortgage Association	Aaa	6.00	12/01/2028	6,607	7,236
Federal National Mortgage Association	Aaa	6.00	12/01/2028	9,395	10,325

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Federal National Mortgage Association	Aaa	6.00	12/01/2028	24,432	27,047
Federal National Mortgage Association	Aaa	6.00	12/01/2028	10,971	12,199
Federal National Mortgage Association	Aaa	6.00	12/01/2028	7,702	8,565
Federal National Mortgage Association	Aaa	6.50	12/01/2028	48,635	55,060
Federal National Mortgage Association	Aaa	6.50	12/01/2028	70,184	79,457
Federal National Mortgage Association	Aaa	6.00	01/01/2029	1,929	2,145
Federal National Mortgage Association	Aaa	4.50	02/01/2029	90,678	96,489
Federal National Mortgage Association	Aaa	6.50	02/01/2029	15,283	17,566
Federal National Mortgage Association	Aaa	5.50	04/01/2029	361	395
Federal National Mortgage Association	Aaa	6.00	07/01/2029	164,647	182,210
Federal National Mortgage Association	Aaa	6.50	08/01/2029	67,895	77,617
Federal National Mortgage Association	Aaa	6.50	08/01/2029	98,390	112,479
Federal National Mortgage Association	Aaa	5.00	10/01/2029	1,034,125	1,139,151
Federal National Mortgage Association	Aaa	8.00	11/01/2029	12,671	15,299
Federal National Mortgage Association	Aaa	5.00	12/01/2029	136,822	148,336
Federal National Mortgage Association	Aaa	5.00	12/01/2029	218,264	236,631
Federal National Mortgage Association	Aaa	6.00	12/01/2029	42,628	47,402
Federal National Mortgage Association	Aaa	6.00	12/01/2029	61,673	68,579
Federal National Mortgage Association	Aaa	6.50	12/01/2029	58,317	66,829
Federal National Mortgage Association	Aaa	6.50	12/01/2029	84,924	97,320
Federal National Mortgage Association	Aaa	6.50	12/01/2029	198,410	227,372
Federal National Mortgage Association	Aaa	6.50	12/01/2029	1,180,033	1,352,282
Federal National Mortgage Association	Aaa	8.00	12/01/2029	7,329	8,647
Federal National Mortgage Association	Aaa	8.00	02/01/2030	16,001	18,866
Federal National Mortgage Association	Aaa	8.00	02/01/2030	2,236	2,690
Federal National Mortgage Association	Aaa	7.50	04/01/2030	761	906
Federal National Mortgage Association	Aaa	8.00	04/01/2030	54,612	65,875
Federal National Mortgage Association	Aaa	8.50	04/01/2030	12,504	14,567
Federal National Mortgage Association	Aaa	8.50	04/01/2030	8,320	8,520
Federal National Mortgage Association	Aaa	8.50	04/01/2030	6,628	8,084
Federal National Mortgage Association	Aaa	6.50	05/01/2030	164,451	188,775
Federal National Mortgage Association	Aaa	8.50	05/01/2030	2,699	3,298
Federal National Mortgage Association	Aaa	8.50	06/01/2030	12,272	14,972
Federal National Mortgage Association	Aaa	8.50	06/01/2030	406	432
Federal National Mortgage Association	Aaa	8.50	06/01/2030	2,155	2,198
Federal National Mortgage Association	Aaa	8.50	06/01/2030	11,534	13,504
Federal National Mortgage Association	Aaa	8.50	06/01/2030	22,377	26,371
Federal National Mortgage Association	Aaa	8.00	07/01/2030	6,009	7,252
Federal National Mortgage Association	Aaa	8.50	07/01/2030	1,343	1,641
Federal National Mortgage Association	Aaa	8.50	07/01/2030	36,488	42,654
Federal National Mortgage Association	Aaa	8.50	07/01/2030	30,798	31,664
Federal National Mortgage Association	Aaa	8.50	08/01/2030	9,501	11,183
Federal National Mortgage Association	Aaa	8.50	08/01/2030	1,284	1,565
Federal National Mortgage Association	Aaa	8.50	08/01/2030	17,297	17,643
Federal National Mortgage Association	Aaa	8.50	08/01/2030	819	838
Federal National Mortgage Association	Aaa	8.50	08/01/2030	9,158	9,318
Federal National Mortgage Association	Aaa	8.00	09/01/2030	6,836	6,945
Federal National Mortgage Association	Aaa	8.00	09/01/2030	34,951	37,173
Federal National Mortgage Association	Aaa	8.50	09/01/2030	8,449	10,085
Federal National Mortgage Association	Aaa	8.00	10/01/2030	40,943	49,348
Federal National Mortgage Association	Aaa	8.00	10/01/2030	2,561	2,962
Federal National Mortgage Association	Aaa	8.00	10/01/2030	7,112	7,683
Federal National Mortgage Association	Aaa	8.50	10/01/2030	2,467	2,949
Federal National Mortgage Association	Aaa	6.50	12/01/2030	325,084	372,536
Federal National Mortgage Association	Aaa	8.00	12/01/2030	21,460	22,187
Federal National Mortgage Association	Aaa	8.00	12/01/2030	11,089	11,749
Federal National Mortgage Association	Aaa	8.50	12/01/2030	6,942	8,144
Federal National Mortgage Association	Aaa	8.00	01/01/2031	2,811	3,391
Federal National Mortgage Association	Aaa	8.00	01/01/2031	40,734	47,864
Federal National Mortgage Association	Aaa	8.50	01/01/2031	30,095	35,971
Federal National Mortgage Association	Aaa	7.00	02/01/2031	157,331	183,731
Federal National Mortgage Association	Aaa	7.00	02/01/2031	285,638	333,568
Federal National Mortgage Association	Aaa	7.50	02/01/2031	92,350	105,025
Federal National Mortgage Association	Aaa	8.00	02/01/2031	12,501	12,659
Federal National Mortgage Association	Aaa	5.50	04/01/2031	97,142	106,352
Federal National Mortgage Association	Aaa	8.00	04/01/2031	10,847	11,500
Federal National Mortgage Association	Aaa	8.00	04/01/2031	17,668	19,087
Federal National Mortgage Association	Aaa	8.00	05/01/2031	6,538	7,697
Federal National Mortgage Association	Aaa	8.00	05/01/2031	6,988	7,225
Federal National Mortgage Association	Aaa	8.50	05/01/2031	246	289
Federal National Mortgage Association	Aaa	6.50	07/01/2031	46,545	51,507
Federal National Mortgage Association	Aaa	6.50	07/01/2031	67,410	74,596

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Federal National Mortgage Association	Aaa	8.00	07/01/2031	9,860	10,028
Federal National Mortgage Association	Aaa	8.00	08/01/2031	7,606	9,176
Federal National Mortgage Association	Aaa	8.00	08/01/2031	7,066	8,229
Federal National Mortgage Association	Aaa	8.00	08/01/2031	3,745	3,761
Federal National Mortgage Association	Aaa	6.50	09/01/2031	18,333	20,378
Federal National Mortgage Association	Aaa	8.00	09/01/2031	27,711	33,502
Federal National Mortgage Association	Aaa	8.00	09/01/2031	471	478
Federal National Mortgage Association	Aaa	6.50	10/01/2031	16,242	18,187
Federal National Mortgage Association	Aaa	8.00	10/01/2031	5,400	6,072
Federal National Mortgage Association	Aaa	8.00	11/01/2031	4,316	4,946
Federal National Mortgage Association	Aaa	8.00	12/01/2031	47,468	49,996
Federal National Mortgage Association	Aaa	6.00	01/01/2032	8,093	9,077
Federal National Mortgage Association	Aaa	6.00	03/01/2032	135	147
Federal National Mortgage Association	Aaa	6.00	03/01/2032	542	589
Federal National Mortgage Association	Aaa	6.50	04/01/2032	27,882	31,275
Federal National Mortgage Association	Aaa	6.50	05/01/2032	10,635	11,758
Federal National Mortgage Association	Aaa	6.50	05/01/2032	79,626	88,030
Federal National Mortgage Association	Aaa	6.50	07/01/2032	70,997	78,590
Federal National Mortgage Association	Aaa	6.50	07/01/2032	127,820	141,491
Federal National Mortgage Association	Aaa	6.50	07/01/2032	68,678	76,886
Federal National Mortgage Association	Aaa	6.50	07/01/2032	11,523	12,870
Federal National Mortgage Association	Aaa	6.50	08/01/2032	29,215	32,705
Federal National Mortgage Association	Aaa	6.50	08/01/2032	89,245	99,906
Federal National Mortgage Association	Aaa	6.50	08/01/2032	438	504
Federal National Mortgage Association	Aaa	6.50	08/01/2032	5,394	5,977
Federal National Mortgage Association	Aaa	6.50	09/01/2032	1,048	1,166
Federal National Mortgage Association	Aaa	6.50	09/01/2032	10,502	12,089
Federal National Mortgage Association	Aaa	6.50	09/01/2032	471,824	531,948
Federal National Mortgage Association	Aaa	6.50	09/01/2032	13,359	15,359
Federal National Mortgage Association	Aaa	6.50	09/01/2032	210,068	241,516
Federal National Mortgage Association	Aaa	6.50	10/01/2032	5,333	5,955
Federal National Mortgage Association	Aaa	6.50	10/01/2032	2,106	2,357
Federal National Mortgage Association	Aaa	5.50	04/01/2033	387,305	433,072
Federal National Mortgage Association	Aaa	2.33	05/01/2033	338,080	358,375
Federal National Mortgage Association	Aaa	5.00	05/01/2033	87,099	96,864
Federal National Mortgage Association	Aaa	5.50	05/01/2033	651	707
Federal National Mortgage Association	Aaa	6.00	05/01/2033	563	613
Federal National Mortgage Association	Aaa	6.00	05/01/2033	2,240	2,442
Federal National Mortgage Association	Aaa	5.00	06/01/2033	101,858	110,191
Federal National Mortgage Association	Aaa	5.00	06/01/2033	9,420	10,190
Federal National Mortgage Association	Aaa	5.00	06/01/2033	57,072	61,741
Federal National Mortgage Association	Aaa	5.50	06/01/2033	489,950	536,226
Federal National Mortgage Association	Aaa	4.50	07/01/2033	72,283	76,680
Federal National Mortgage Association	Aaa	5.00	07/01/2033	247,177	270,055
Federal National Mortgage Association	Aaa	5.50	07/01/2033	494,323	541,012
Federal National Mortgage Association	Aaa	5.50	07/01/2033	7,942	8,762
Federal National Mortgage Association	Aaa	4.50	08/01/2033	661,278	701,497
Federal National Mortgage Association	Aaa	4.50	08/01/2033	158,551	168,194
Federal National Mortgage Association	Aaa	5.00	08/01/2033	277,775	305,986
Federal National Mortgage Association	Aaa	5.00	08/01/2033	7,051	7,742
Federal National Mortgage Association	Aaa	5.00	08/01/2033	32,138	35,287
Federal National Mortgage Association	Aaa	5.00	08/01/2033	16,175	17,838
Federal National Mortgage Association	Aaa	6.50	08/01/2033	26,782	30,869
Federal National Mortgage Association	Aaa	5.00	09/01/2033	57,379	62,073
Federal National Mortgage Association	Aaa	5.00	09/01/2033	126,234	136,562
Federal National Mortgage Association	Aaa	5.00	09/01/2033	111,651	120,785
Federal National Mortgage Association	Aaa	5.00	09/01/2033	1,757,228	1,900,987
Federal National Mortgage Association	Aaa	5.50	09/01/2033	160,057	175,175
Federal National Mortgage Association	Aaa	5.50	09/01/2033	3,624	4,002
Federal National Mortgage Association	Aaa	5.50	09/01/2033	14,477	15,986
Federal National Mortgage Association	Aaa	4.50	10/01/2033	3,879	4,115
Federal National Mortgage Association	Aaa	6.00	10/01/2033	401,452	447,864
Federal National Mortgage Association	Aaa	4.50	11/01/2033	5,989	6,354
Federal National Mortgage Association	Aaa	4.50	11/01/2033	205,683	218,193
Federal National Mortgage Association	Aaa	6.50	11/01/2033	8,416	9,700
Federal National Mortgage Association	Aaa	5.50	12/01/2033	7,365	8,129
Federal National Mortgage Association	Aaa	6.00	12/01/2033	969	1,068
Federal National Mortgage Association	Aaa	6.00	12/01/2033	3,857	4,250
Federal National Mortgage Association	Aaa	5.00	02/01/2034	122,947	133,005
Federal National Mortgage Association	Aaa	5.50	02/01/2034	1,350,954	1,478,551
Federal National Mortgage Association	Aaa	5.50	02/01/2034	5,141	5,674
Federal National Mortgage Association	Aaa	5.50	02/01/2034	20,538	22,668

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Federal National Mortgage Association	Aaa	6.00	02/01/2034	129,315	144,263
Federal National Mortgage Association	Aaa	6.00	02/01/2034	1,035,226	1,154,888
Federal National Mortgage Association	Aaa	5.00	03/01/2034	218,867	236,828
Federal National Mortgage Association	Aaa	5.50	04/01/2034	23,491	25,756
Federal National Mortgage Association	Aaa	5.50	04/01/2034	34,793	38,147
Federal National Mortgage Association	Aaa	5.50	04/01/2034	9,987	10,950
Federal National Mortgage Association	Aaa	5.50	04/01/2034	14,358	15,742
Federal National Mortgage Association	Aaa	5.50	04/01/2034	865	968
Federal National Mortgage Association	Aaa	5.50	04/01/2034	3,457	3,866
Federal National Mortgage Association	Aaa	5.50	05/01/2034	5,125	5,664
Federal National Mortgage Association	Aaa	5.50	05/01/2034	35,175	38,878
Federal National Mortgage Association	Aaa	5.50	06/01/2034	3,999	4,384
Federal National Mortgage Association	Aaa	5.50	06/01/2034	11,347	12,441
Federal National Mortgage Association	Aaa	5.50	06/01/2034	3,700	4,057
Federal National Mortgage Association	Aaa	5.50	06/01/2034	4,034	4,423
Federal National Mortgage Association	Aaa	5.50	06/01/2034	10,859	11,906
Federal National Mortgage Association	Aaa	5.50	06/01/2034	239	264
Federal National Mortgage Association	Aaa	5.50	06/01/2034	18,175	19,927
Federal National Mortgage Association	Aaa	5.50	06/01/2034	22,822	25,022
Federal National Mortgage Association	Aaa	5.50	06/01/2034	11,710	12,839
Federal National Mortgage Association	Aaa	5.50	06/01/2034	14,071	15,428
Federal National Mortgage Association	Aaa	5.50	06/01/2034	7,646	8,383
Federal National Mortgage Association	Aaa	5.50	06/01/2034	11,457	12,562
Federal National Mortgage Association	Aaa	5.50	07/01/2034	3,770	4,134
Federal National Mortgage Association	Aaa	5.50	07/01/2034	81,288	89,479
Federal National Mortgage Association	Aaa	5.50	07/01/2034	179,779	197,893
Federal National Mortgage Association	Aaa	6.50	07/01/2034	63,344	71,316
Federal National Mortgage Association	Aaa	5.50	08/01/2034	14,097	15,695
Federal National Mortgage Association	Aaa	6.00	08/01/2034	26,121	29,146
Federal National Mortgage Association	Aaa	6.00	08/01/2034	232,992	259,968
Federal National Mortgage Association	Aaa	6.00	08/01/2034	77,989	87,031
Federal National Mortgage Association	Aaa	6.00	08/01/2034	795,766	888,019
Federal National Mortgage Association	Aaa	6.00	08/01/2034	11,237	12,378
Federal National Mortgage Association	Aaa	6.00	08/01/2034	188,454	207,594
Federal National Mortgage Association	Aaa	4.50	09/01/2034	14,205	15,057
Federal National Mortgage Association	Aaa	5.50	10/01/2034	618	688
Federal National Mortgage Association	Aaa	6.50	10/01/2034	67,906	78,268
Federal National Mortgage Association	Aaa	5.50	11/01/2034	22,580	24,757
Federal National Mortgage Association	Aaa	5.50	11/01/2034	29,540	32,388
Federal National Mortgage Association	Aaa	5.50	11/01/2034	84,950	92,980
Federal National Mortgage Association	Aaa	5.50	12/01/2034	914,206	1,002,345
Federal National Mortgage Association	Aaa	5.50	12/01/2034	1,634,524	1,792,108
Federal National Mortgage Association	Aaa	5.50	12/01/2034	37,621	41,581
Federal National Mortgage Association	Aaa	5.50	12/01/2034	150,295	166,119
Federal National Mortgage Association	Aaa	6.00	12/01/2034	1,414	1,557
Federal National Mortgage Association	Aaa	6.00	12/01/2034	87,312	96,185
Federal National Mortgage Association	Aaa	6.00	12/01/2034	786,126	866,013
Federal National Mortgage Association	Aaa	4.50	01/01/2035	3,147	3,336
Federal National Mortgage Association	Aaa	4.50	01/01/2035	607,261	644,195
Federal National Mortgage Association	Aaa	4.50	02/01/2035	41,419	44,500
Federal National Mortgage Association	Aaa	5.50	02/01/2035	3,182,814	3,487,982
Federal National Mortgage Association	Aaa	4.50	03/01/2035	2,672	2,835
Federal National Mortgage Association	Aaa	4.61	03/01/2035	24,563	26,090
Federal National Mortgage Association	Aaa	4.61	03/01/2035	56,459	59,969
Federal National Mortgage Association	Aaa	5.00	03/01/2035	337,605	364,529
Federal National Mortgage Association	Aaa	4.50	04/01/2035	2,825	3,007
Federal National Mortgage Association	Aaa	4.50	04/01/2035	434,499	459,565
Federal National Mortgage Association	Aaa	4.50	04/01/2035	5,843	6,180
Federal National Mortgage Association	Aaa	5.50	04/01/2035	5,935	6,556
Federal National Mortgage Association	Aaa	5.50	04/01/2035	38,276	42,276
Federal National Mortgage Association	Aaa	5.50	04/01/2035	51,023	55,942
Federal National Mortgage Association	Aaa	6.00	04/01/2035	129,228	144,210
Federal National Mortgage Association	Aaa	6.00	04/01/2035	170,118	189,840
Federal National Mortgage Association	Aaa	6.00	04/01/2035	516,913	576,839
Federal National Mortgage Association	Aaa	6.00	04/01/2035	573,127	639,570
Federal National Mortgage Association	Aaa	4.50	05/01/2035	165,319	174,856
Federal National Mortgage Association	Aaa	4.50	05/01/2035	359,961	380,727
Federal National Mortgage Association	Aaa	4.50	05/01/2035	23,682	25,049
Federal National Mortgage Association	Aaa	4.50	05/01/2035	59,656	63,097
Federal National Mortgage Association	Aaa	6.00	05/01/2035	250,531	274,343
Federal National Mortgage Association	Aaa	4.50	06/01/2035	227,080	240,180
Federal National Mortgage Association	Aaa	4.50	06/01/2035	28,371	30,007

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Federal National Mortgage Association	Aaa	4.50	06/01/2035	42,902	45,378
Federal National Mortgage Association	Aaa	4.50	06/01/2035	18,090	19,133
Federal National Mortgage Association	Aaa	5.00	06/01/2035	166,536	179,847
Federal National Mortgage Association	Aaa	5.00	06/01/2035	1,124,875	1,214,787
Federal National Mortgage Association	Aaa	5.00	06/01/2035	224,137	242,077
Federal National Mortgage Association	Aaa	2.44	07/01/2035	121,502	129,381
Federal National Mortgage Association	Aaa	2.44	07/01/2035	283,504	301,889
Federal National Mortgage Association	Aaa	5.00	07/01/2035	420,413	454,000
Federal National Mortgage Association	Aaa	5.00	07/01/2035	14,705	16,003
Federal National Mortgage Association	Aaa	5.50	07/01/2035	5,796	6,399
Federal National Mortgage Association	Aaa	5.50	07/01/2035	37,850	41,787
Federal National Mortgage Association	Aaa	5.50	07/01/2035	731	817
Federal National Mortgage Association	Aaa	5.50	07/01/2035	29,903	32,613
Federal National Mortgage Association	Aaa	2.77	08/01/2035	774,979	827,236
Federal National Mortgage Association	Aaa	4.50	08/01/2035	66,992	70,857
Federal National Mortgage Association	Aaa	4.50	08/01/2035	98,309	103,980
Federal National Mortgage Association	Aaa	4.50	08/01/2035	34,915	36,929
Federal National Mortgage Association	Aaa	5.50	08/01/2035	1,369	1,486
Federal National Mortgage Association	Aaa	5.50	08/01/2035	176,396	192,383
Federal National Mortgage Association	Aaa	6.00	08/01/2035	200	219
Federal National Mortgage Association	Aaa	6.00	08/01/2035	797	873
Federal National Mortgage Association	Aaa	2.73	09/01/2035	11,404	12,139
Federal National Mortgage Association	Aaa	2.74	09/01/2035	26,609	28,323
Federal National Mortgage Association	Aaa	4.50	09/01/2035	52,514	55,544
Federal National Mortgage Association	Aaa	5.50	09/01/2035	6,607	7,332
Federal National Mortgage Association	Aaa	5.50	09/01/2035	26,393	29,290
Federal National Mortgage Association	Aaa	4.50	10/01/2035	44,759	47,341
Federal National Mortgage Association	Aaa	5.00	10/01/2035	357,042	385,581
Federal National Mortgage Association	Aaa	6.00	10/01/2035	1,845	2,005
Federal National Mortgage Association	Aaa	6.00	10/01/2035	4,382	4,762
Federal National Mortgage Association	Aaa	4.50	11/01/2035	78,025	82,707
Federal National Mortgage Association	Aaa	5.00	11/01/2035	121,536	130,856
Federal National Mortgage Association	Aaa	5.50	11/01/2035	13,050	14,233
Federal National Mortgage Association	Aaa	6.00	11/01/2035	62,625	68,988
Federal National Mortgage Association	Aaa	6.00	11/01/2035	107,774	118,720
Federal National Mortgage Association	Aaa	4.50	12/01/2035	37,353	39,507
Federal National Mortgage Association	Aaa	5.00	12/01/2035	92,456	99,547
Federal National Mortgage Association	Aaa	5.00	12/01/2035	131,943	142,062
Federal National Mortgage Association	Aaa	5.00	12/01/2035	1,713,284	1,844,676
Federal National Mortgage Association	Aaa	5.50	12/01/2035	520,659	570,855
Federal National Mortgage Association	Aaa	5.50	12/01/2035	6,502	7,263
Federal National Mortgage Association	Aaa	6.00	12/01/2035	9,876	10,939
Federal National Mortgage Association	Aaa	2.63	01/01/2036	59,304	63,138
Federal National Mortgage Association	Aaa	2.63	01/01/2036	138,375	147,323
Federal National Mortgage Association	Aaa	5.00	01/01/2036	244,666	263,728
Federal National Mortgage Association	Aaa	5.00	02/01/2036	13,391	14,431
Federal National Mortgage Association	Aaa	5.00	02/01/2036	687,187	740,527
Federal National Mortgage Association	Aaa	5.50	02/01/2036	480	530
Federal National Mortgage Association	Aaa	5.00	03/01/2036	851,462	917,493
Federal National Mortgage Association	Aaa	6.00	03/01/2036	5,993	6,654
Federal National Mortgage Association	Aaa	6.00	03/01/2036	23,974	26,615
Federal National Mortgage Association	Aaa	6.00	03/01/2036	585	637
Federal National Mortgage Association	Aaa	5.50	04/01/2036	27,010	29,294
Federal National Mortgage Association	Aaa	6.00	04/01/2036	39,197	42,654
Federal National Mortgage Association	Aaa	6.00	04/01/2036	11,720	13,001
Federal National Mortgage Association	Aaa	6.00	04/01/2036	42,979	47,763
Federal National Mortgage Association	Aaa	2.40	05/01/2036	333,385	353,565
Federal National Mortgage Association	Aaa	2.58	05/01/2036	339,414	360,825
Federal National Mortgage Association	Aaa	4.50	05/01/2036	22,955	24,347
Federal National Mortgage Association	Aaa	6.00	05/01/2036	2,078	2,262
Federal National Mortgage Association	Aaa	5.00	06/01/2036	91,409	98,236
Federal National Mortgage Association	Aaa	2.62	08/01/2036	332,475	354,120
Federal National Mortgage Association	Aaa	2.45	09/01/2036	331,293	349,180
Federal National Mortgage Association	Aaa	5.50	09/01/2036	8,210	9,002
Federal National Mortgage Association	Aaa	5.50	09/01/2036	13,958	15,303
Federal National Mortgage Association	Aaa	5.50	10/01/2036	166,034	182,041
Federal National Mortgage Association	Aaa	2.60	11/01/2036	20,031	21,432
Federal National Mortgage Association	Aaa	2.60	11/01/2036	48,646	52,049
Federal National Mortgage Association	Aaa	6.00	11/01/2036	135,266	147,195
Federal National Mortgage Association	Aaa	6.00	11/01/2036	26,642	28,992
Federal National Mortgage Association	Aaa	6.00	11/01/2036	28,335	30,834
Federal National Mortgage Association	Aaa	5.00	12/01/2036	30,149	32,492

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Federal National Mortgage Association	Aaa	5.00	12/01/2036	136,098	146,674
Federal National Mortgage Association	Aaa	5.00	12/01/2036	281,347	302,360
Federal National Mortgage Association	Aaa	5.50	12/01/2036	11,443	12,480
Federal National Mortgage Association	Aaa	5.50	01/01/2037	2,431	2,637
Federal National Mortgage Association	Aaa	6.00	01/01/2037	30,001	32,646
Federal National Mortgage Association	Aaa	6.00	01/01/2037	9,810	10,895
Federal National Mortgage Association	Aaa	5.50	02/01/2037	429	470
Federal National Mortgage Association	Aaa	5.50	02/01/2037	1,809	1,980
Federal National Mortgage Association	Aaa	5.00	03/01/2037	89,940	96,658
Federal National Mortgage Association	Aaa	5.50	03/01/2037	122,833	133,220
Federal National Mortgage Association	Aaa	5.50	03/01/2037	192,228	208,483
Federal National Mortgage Association	Aaa	5.50	04/01/2037	656	719
Federal National Mortgage Association	Aaa	5.50	04/01/2037	2,767	3,030
Federal National Mortgage Association	Aaa	5.50	04/01/2037	26,562	28,808
Federal National Mortgage Association	Aaa	5.50	04/01/2037	507	558
Federal National Mortgage Association	Aaa	5.50	04/01/2037	34,761	38,640
Federal National Mortgage Association	Aaa	5.50	04/01/2037	30,633	33,223
Federal National Mortgage Association	Aaa	5.50	04/01/2037	175,992	191,420
Federal National Mortgage Association	Aaa	6.00	04/01/2037	3,919	4,259
Federal National Mortgage Association	Aaa	6.00	04/01/2037	8,130	9,401
Federal National Mortgage Association	Aaa	5.00	05/01/2037	12,791	13,746
Federal National Mortgage Association	Aaa	5.50	05/01/2037	5,791	6,383
Federal National Mortgage Association	Aaa	5.50	05/01/2037	18,159	19,694
Federal National Mortgage Association	Aaa	5.50	05/01/2037	24,588	26,667
Federal National Mortgage Association	Aaa	5.50	05/01/2037	766	832
Federal National Mortgage Association	Aaa	5.50	05/01/2037	3,059	3,325
Federal National Mortgage Association	Aaa	4.10	06/01/2037	2,768,284	2,659,213
Federal National Mortgage Association	Aaa	5.50	06/01/2037	883,596	958,313
Federal National Mortgage Association	Aaa	5.50	06/01/2037	11,350	12,534
Federal National Mortgage Association	Aaa	5.50	06/01/2037	1,908	2,101
Federal National Mortgage Association	Aaa	5.50	06/01/2037	831,395	901,988
Federal National Mortgage Association	Aaa	5.50	08/01/2037	101	110
Federal National Mortgage Association	Aaa	5.50	08/01/2037	24,094	26,132
Federal National Mortgage Association	Aaa	5.50	09/01/2037	1,882,690	2,041,891
Federal National Mortgage Association	Aaa	5.84	09/01/2037	40,940	44,106
Federal National Mortgage Association	Aaa	5.84	09/01/2037	90,068	97,033
Federal National Mortgage Association	Aaa	6.00	10/01/2037	19,622	22,010
Federal National Mortgage Association	Aaa	6.00	11/01/2037	30,961	33,647
Federal National Mortgage Association	Aaa	5.50	12/01/2037	12,590	13,654
Federal National Mortgage Association	Aaa	5.50	12/01/2037	771	843
Federal National Mortgage Association	Aaa	6.00	12/01/2037	38,453	43,143
Federal National Mortgage Association	Aaa	6.00	12/01/2037	170,974	191,826
Federal National Mortgage Association	Aaa	5.50	01/01/2038	219,632	238,204
Federal National Mortgage Association	Aaa	5.50	02/01/2038	2,284	2,515
Federal National Mortgage Association	Aaa	4.50	03/01/2038	86,972	91,989
Federal National Mortgage Association	Aaa	4.50	03/01/2038	33,619	35,558
Federal National Mortgage Association	Aaa	5.00	03/01/2038	717,443	771,029
Federal National Mortgage Association	Aaa	5.00	03/01/2038	74,654	80,230
Federal National Mortgage Association	Aaa	5.00	03/01/2038	4,765	5,121
Federal National Mortgage Association	Aaa	5.00	03/01/2038	501,076	538,501
Federal National Mortgage Association	Aaa	5.00	03/01/2038	9,666	10,388
Federal National Mortgage Association	Aaa	5.00	03/01/2038	9,347	10,046
Federal National Mortgage Association	Aaa	5.50	03/01/2038	14,408	15,755
Federal National Mortgage Association	Aaa	5.50	03/01/2038	5,427	5,985
Federal National Mortgage Association	Aaa	5.50	03/01/2038	7,022	7,686
Federal National Mortgage Association	Aaa	5.00	04/01/2038	382,143	410,686
Federal National Mortgage Association	Aaa	5.00	04/01/2038	747,876	803,735
Federal National Mortgage Association	Aaa	5.50	04/01/2038	44,321	48,106
Federal National Mortgage Association	Aaa	5.50	04/01/2038	929,115	1,007,681
Federal National Mortgage Association	Aaa	5.50	04/01/2038	10,688	11,780
Federal National Mortgage Association	Aaa	4.50	05/01/2038	61,474	65,021
Federal National Mortgage Association	Aaa	5.00	05/01/2038	7,322	7,869
Federal National Mortgage Association	Aaa	5.00	05/01/2038	228,297	245,349
Federal National Mortgage Association	Aaa	5.50	05/01/2038	13,206	14,772
Federal National Mortgage Association	Aaa	5.50	05/01/2038	256	279
Federal National Mortgage Association	Aaa	5.50	05/01/2038	1,077	1,178
Federal National Mortgage Association	Aaa	5.50	05/01/2038	725	798
Federal National Mortgage Association	Aaa	6.00	05/01/2038	875,226	951,091
Federal National Mortgage Association	Aaa	6.00	05/01/2038	120,466	135,062
Federal National Mortgage Association	Aaa	5.00	06/01/2038	595,538	640,018
Federal National Mortgage Association	Aaa	5.50	06/01/2038	144,389	157,877
Federal National Mortgage Association	Aaa	5.50	06/01/2038	361	394

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Federal National Mortgage Association	Aaa	5.50	06/01/2038	1,441	1,575
Federal National Mortgage Association	Aaa	5.50	06/01/2038	967	1,058
Federal National Mortgage Association	Aaa	5.50	06/01/2038	3,864	4,227
Federal National Mortgage Association	Aaa	5.50	06/01/2038	307,231	334,053
Federal National Mortgage Association	Aaa	6.00	06/01/2038	97,211	109,024
Federal National Mortgage Association	Aaa	6.00	06/01/2038	33,771	37,820
Federal National Mortgage Association	Aaa	5.00	07/01/2038	70,689	75,969
Federal National Mortgage Association	Aaa	5.50	07/01/2038	508	560
Federal National Mortgage Association	Aaa	5.50	07/01/2038	1,534	1,678
Federal National Mortgage Association	Aaa	5.50	07/01/2038	5,839	6,387
Federal National Mortgage Association	Aaa	5.50	07/01/2038	966	1,066
Federal National Mortgage Association	Aaa	6.00	07/01/2038	45,627	51,258
Federal National Mortgage Association	Aaa	6.00	07/01/2038	202,873	227,908
Federal National Mortgage Association	Aaa	5.50	08/01/2038	504	551
Federal National Mortgage Association	Aaa	5.50	08/01/2038	1,918	2,097
Federal National Mortgage Association	Aaa	5.50	08/01/2038	627	686
Federal National Mortgage Association	Aaa	5.50	08/01/2038	2,385	2,611
Federal National Mortgage Association	Aaa	6.00	08/01/2038	17,546	19,664
Federal National Mortgage Association	Aaa	6.00	08/01/2038	78,014	87,430
Federal National Mortgage Association	Aaa	6.00	08/01/2038	24,530	27,409
Federal National Mortgage Association	Aaa	5.50	09/01/2038	756	827
Federal National Mortgage Association	Aaa	5.50	09/01/2038	3,915	4,283
Federal National Mortgage Association	Aaa	5.50	09/01/2038	429	472
Federal National Mortgage Association	Aaa	6.00	09/01/2038	18,878	20,548
Federal National Mortgage Association	Aaa	5.00	10/01/2038	61,073	65,634
Federal National Mortgage Association	Aaa	6.00	10/01/2038	26,302	29,017
Federal National Mortgage Association	Aaa	6.00	10/01/2038	18,200	20,398
Federal National Mortgage Association	Aaa	6.00	10/01/2038	22,857	25,551
Federal National Mortgage Association	Aaa	6.00	10/01/2038	12,102	13,517
Federal National Mortgage Association	Aaa	6.00	10/01/2038	11,238	12,593
Federal National Mortgage Association	Aaa	6.00	10/01/2038	49,968	55,990
Federal National Mortgage Association	Aaa	6.00	10/01/2038	35,842	40,135
Federal National Mortgage Association	Aaa	6.00	11/01/2038	18,951	20,884
Federal National Mortgage Association	Aaa	6.00	11/01/2038	14,154	15,619
Federal National Mortgage Association	Aaa	6.00	11/01/2038	62,931	69,449
Federal National Mortgage Association	Aaa	6.00	11/01/2038	21,158	23,736
Federal National Mortgage Association	Aaa	6.00	11/01/2038	5,817	6,734
Federal National Mortgage Association	Aaa	6.00	11/01/2038	25,863	29,939
Federal National Mortgage Association	Aaa	5.00	12/01/2038	519,901	558,732
Federal National Mortgage Association	Aaa	5.50	12/01/2038	606	664
Federal National Mortgage Association	Aaa	5.50	12/01/2038	2,306	2,527
Federal National Mortgage Association	Aaa	6.00	12/01/2038	368,337	399,962
Federal National Mortgage Association	Aaa	5.00	01/01/2039	932,198	1,001,824
Federal National Mortgage Association	Aaa	5.50	01/01/2039	716,952	777,577
Federal National Mortgage Association	Aaa	5.50	02/01/2039	14,611	16,079
Federal National Mortgage Association	Aaa	4.00	03/01/2039	135,442	141,083
Federal National Mortgage Association	Aaa	4.00	03/01/2039	432,125	450,123
Federal National Mortgage Association	Aaa	4.50	03/01/2039	568,288	600,697
Federal National Mortgage Association	Aaa	4.00	04/01/2039	187,043	194,834
Federal National Mortgage Association	Aaa	4.50	04/01/2039	9,992	10,570
Federal National Mortgage Association	Aaa	4.50	04/01/2039	81,348	88,499
Federal National Mortgage Association	Aaa	4.50	04/01/2039	58,896	64,022
Federal National Mortgage Association	Aaa	4.50	04/01/2039	19,615	20,747
Federal National Mortgage Association	Aaa	5.00	04/01/2039	112,921	121,355
Federal National Mortgage Association	Aaa	5.50	04/01/2039	16,413	18,083
Federal National Mortgage Association	Aaa	5.50	04/01/2039	12,825	14,152
Federal National Mortgage Association	Aaa	4.50	05/01/2039	21,094	22,950
Federal National Mortgage Association	Aaa	4.50	05/01/2039	66,742	72,382
Federal National Mortgage Association	Aaa	4.50	05/01/2039	106,596	115,736
Federal National Mortgage Association	Aaa	3.50	06/01/2039	216,700	220,276
Federal National Mortgage Association	Aaa	3.50	06/01/2039	1,037,066	1,054,177
Federal National Mortgage Association	Aaa	4.00	06/01/2039	323,701	337,183
Federal National Mortgage Association	Aaa	4.50	06/01/2039	718,538	761,837
Federal National Mortgage Association	Aaa	4.50	06/01/2039	616,309	665,435
Federal National Mortgage Association	Aaa	4.50	06/01/2039	433,053	458,074
Federal National Mortgage Association	Aaa	4.50	06/01/2039	36,234	36,177
Federal National Mortgage Association	Aaa	4.50	06/01/2039	39,383	42,849
Federal National Mortgage Association	Aaa	4.50	06/01/2039	30,236	32,930
Federal National Mortgage Association	Aaa	4.50	06/01/2039	47,675	51,894
Federal National Mortgage Association	Aaa	5.00	06/01/2039	5,232,580	5,650,820
Federal National Mortgage Association	Aaa	6.00	06/01/2039	889,149	984,190
Federal National Mortgage Association	Aaa	2.27	07/01/2039	436,806	465,163

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Federal National Mortgage Association	Aaa	4.50	07/01/2039	555,068	599,396
Federal National Mortgage Association	Aaa	4.50	07/01/2039	351,776	382,697
Federal National Mortgage Association	Aaa	4.50	07/01/2039	550,583	594,426
Federal National Mortgage Association	Aaa	4.50	07/01/2039	124,185	135,572
Federal National Mortgage Association	Aaa	4.50	07/01/2039	26,334	28,751
Federal National Mortgage Association	Aaa	5.00	07/01/2039	75,634	81,283
Federal National Mortgage Association	Aaa	5.00	07/01/2039	431,672	463,913
Federal National Mortgage Association	Aaa	5.00	07/01/2039	720,743	776,766
Federal National Mortgage Association	Aaa	5.00	07/01/2039	572,390	615,141
Federal National Mortgage Association	Aaa	4.50	08/01/2039	814,406	863,482
Federal National Mortgage Association	Aaa	4.50	08/01/2039	822,376	895,338
Federal National Mortgage Association	Aaa	4.50	08/01/2039	8,169,301	8,894,081
Federal National Mortgage Association	Aaa	4.50	08/01/2039	346,395	373,365
Federal National Mortgage Association	Aaa	4.50	08/01/2039	343,147	371,120
Federal National Mortgage Association	Aaa	4.50	08/01/2039	1,384,324	1,497,174
Federal National Mortgage Association	Aaa	4.50	08/01/2039	96,401	105,177
Federal National Mortgage Association	Aaa	4.50	08/01/2039	40,353	43,946
Federal National Mortgage Association	Aaa	4.50	08/01/2039	102,383	111,802
Federal National Mortgage Association	Aaa	4.50	08/01/2039	221,037	241,403
Federal National Mortgage Association	Aaa	4.50	08/01/2039	86,295	93,949
Federal National Mortgage Association	Aaa	4.50	08/01/2039	59,238	64,483
Federal National Mortgage Association	Aaa	5.50	08/01/2039	151,811	165,097
Federal National Mortgage Association	Aaa	4.00	09/01/2039	160,890	167,591
Federal National Mortgage Association	Aaa	4.50	09/01/2039	1,040,602	1,124,943
Federal National Mortgage Association	Aaa	4.50	09/01/2039	29,362	32,036
Federal National Mortgage Association	Aaa	4.50	09/01/2039	16,209	17,145
Federal National Mortgage Association	Aaa	4.50	09/01/2039	70,904	77,414
Federal National Mortgage Association	Aaa	4.50	09/01/2039	261,080	284,251
Federal National Mortgage Association	Aaa	4.50	10/01/2039	74,482	78,786
Federal National Mortgage Association	Aaa	4.50	10/01/2039	238,620	260,695
Federal National Mortgage Association	Aaa	4.50	10/01/2039	71,418	77,998
Federal National Mortgage Association	Aaa	4.50	10/01/2039	480,457	524,645
Federal National Mortgage Association	Aaa	4.50	10/01/2039	304,335	332,307
Federal National Mortgage Association	Aaa	4.50	10/01/2039	16,783	18,321
Federal National Mortgage Association	Aaa	4.50	11/01/2039	108,058	117,593
Federal National Mortgage Association	Aaa	4.50	11/01/2039	135,289	147,634
Federal National Mortgage Association	Aaa	4.50	11/01/2039	14,634	15,479
Federal National Mortgage Association	Aaa	4.50	11/01/2039	67,900	74,111
Federal National Mortgage Association	Aaa	4.50	11/01/2039	203,699	222,333
Federal National Mortgage Association	Aaa	5.50	11/01/2039	100,578	110,839
Federal National Mortgage Association	Aaa	4.50	12/01/2039	124,868	136,258
Federal National Mortgage Association	Aaa	4.50	12/01/2039	68,584	72,546
Federal National Mortgage Association	Aaa	4.50	12/01/2039	19,918	21,675
Federal National Mortgage Association	Aaa	4.50	12/01/2039	399,132	435,580
Federal National Mortgage Association	Aaa	5.50	12/01/2039	744,761	807,738
Federal National Mortgage Association	Aaa	4.50	01/01/2040	179,451	196,013
Federal National Mortgage Association	Aaa	4.50	02/01/2040	948,716	1,005,174
Federal National Mortgage Association	Aaa	4.50	02/01/2040	184,843	195,843
Federal National Mortgage Association	Aaa	4.50	03/01/2040	522,272	553,352
Federal National Mortgage Association	Aaa	4.50	06/01/2040	18,135	19,542
Federal National Mortgage Association	Aaa	4.50	06/01/2040	2,329,471	2,468,098
Federal National Mortgage Association	Aaa	4.00	07/01/2040	268,840	280,037
Federal National Mortgage Association	Aaa	4.50	07/01/2040	167,569	180,891
Federal National Mortgage Association	Aaa	4.50	07/01/2040	1,842,148	1,951,774
Federal National Mortgage Association	Aaa	4.50	08/01/2040	1,044,949	1,107,133
Federal National Mortgage Association	Aaa	4.50	08/01/2040	31,634	33,517
Federal National Mortgage Association	Aaa	4.50	08/01/2040	645,950	683,215
Federal National Mortgage Association	Aaa	4.50	08/01/2040	1,511,654	1,601,613
Federal National Mortgage Association	Aaa	5.00	08/01/2040	622,192	680,553
Federal National Mortgage Association	Aaa	3.50	09/01/2040	1,005,496	1,022,086
Federal National Mortgage Association	Aaa	4.00	09/01/2040	639,096	666,392
Federal National Mortgage Association	Aaa	4.50	09/01/2040	96,553	102,299
Federal National Mortgage Association	Aaa	4.50	09/01/2040	456,314	489,529
Federal National Mortgage Association	Aaa	4.50	09/01/2040	359,689	382,738
Federal National Mortgage Association	Aaa	4.00	10/01/2040	571,176	595,331
Federal National Mortgage Association	Aaa	4.00	10/01/2040	951,631	991,875
Federal National Mortgage Association	Aaa	4.00	10/01/2040	881,623	918,907
Federal National Mortgage Association	Aaa	6.00	10/01/2040	1,880,057	2,043,152
Federal National Mortgage Association	Aaa	4.00	11/01/2040	509,117	530,647
Federal National Mortgage Association	Aaa	4.00	11/01/2040	14,402	15,011
Federal National Mortgage Association	Aaa	4.50	11/01/2040	785,489	849,004
Federal National Mortgage Association	Aaa	4.50	11/01/2040	13,894,043	14,720,878

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Federal National Mortgage Association	Aaa	4.00	12/01/2040	11,499	11,985
Federal National Mortgage Association	Aaa	4.50	12/01/2040	11,175	11,840
Federal National Mortgage Association	Aaa	3.50	01/01/2041	1,305,906	1,327,453
Federal National Mortgage Association	Aaa	4.00	01/01/2041	220,737	231,613
Federal National Mortgage Association	Aaa	4.00	01/01/2041	1,035,180	1,086,184
Federal National Mortgage Association	Aaa	4.00	01/01/2041	581,243	606,370
Federal National Mortgage Association	Aaa	4.00	01/01/2041	405,144	422,278
Federal National Mortgage Association	Aaa	4.00	01/01/2041	224,492	233,985
Federal National Mortgage Association	Aaa	4.00	01/01/2041	80,526	83,931
Federal National Mortgage Association	Aaa	4.00	01/01/2041	169,538	176,708
Federal National Mortgage Association	Aaa	4.00	01/01/2041	97,642	101,771
Federal National Mortgage Association	Aaa	4.00	01/01/2041	269,277	280,665
Federal National Mortgage Association	Aaa	4.50	01/01/2041	49,609	52,475
Federal National Mortgage Association	Aaa	3.50	02/01/2041	957,074	972,865
Federal National Mortgage Association	Aaa	3.50	02/01/2041	7,326,852	7,447,745
Federal National Mortgage Association	Aaa	3.50	02/01/2041	5,416,818	5,506,195
Federal National Mortgage Association	Aaa	4.00	02/01/2041	2,133,021	2,243,319
Federal National Mortgage Association	Aaa	4.00	02/01/2041	383,615	399,838
Federal National Mortgage Association	Aaa	4.00	02/01/2041	669,383	697,691
Federal National Mortgage Association	Aaa	4.50	02/01/2041	629,567	665,943
Federal National Mortgage Association	Aaa	4.50	02/01/2041	105,053	112,642
Federal National Mortgage Association	Aaa	3.50	03/01/2041	8,394,932	8,533,449
Federal National Mortgage Association	Aaa	3.50	03/01/2041	390,621	397,067
Federal National Mortgage Association	Aaa	4.00	03/01/2041	464,324	483,960
Federal National Mortgage Association	Aaa	4.50	03/01/2041	30,590	32,434
Federal National Mortgage Association	Aaa	4.50	03/01/2041	1,722,232	1,860,630
Federal National Mortgage Association	Aaa	4.00	04/01/2041	1,252,207	1,305,163
Federal National Mortgage Association	Aaa	4.00	04/01/2041	8,765,452	9,136,143
Federal National Mortgage Association	Aaa	4.50	04/01/2041	87,029	92,277
Federal National Mortgage Association	Aaa	4.50	04/01/2041	15,809	16,763
Federal National Mortgage Association	Aaa	4.50	04/01/2041	426,145	452,911
Federal National Mortgage Association	Aaa	4.50	04/01/2041	18,714	19,827
Federal National Mortgage Association	Aaa	4.50	04/01/2041	17,352	18,384
Federal National Mortgage Association	Aaa	5.00	04/01/2041	646,463	700,191
Federal National Mortgage Association	Aaa	4.50	05/01/2041	89,973	95,398
Federal National Mortgage Association	Aaa	6.00	05/01/2041	1,875,660	2,036,179
Federal National Mortgage Association	Aaa	4.00	06/01/2041	204,592	213,436
Federal National Mortgage Association	Aaa	4.50	06/01/2041	67,783	71,870
Federal National Mortgage Association	Aaa	4.50	06/01/2041	740,019	784,642
Federal National Mortgage Association	Aaa	4.50	07/01/2041	49,162	52,126
Federal National Mortgage Association	Aaa	4.50	08/01/2041	4,892,632	5,187,658
Federal National Mortgage Association	Aaa	4.50	09/01/2041	75,424	79,972
Federal National Mortgage Association	Aaa	4.50	09/01/2041	314,635	333,608
Federal National Mortgage Association	Aaa	4.00	10/01/2041	156,473	164,592
Federal National Mortgage Association	Aaa	4.00	10/01/2041	1,217,012	1,280,163
Federal National Mortgage Association	Aaa	4.50	10/01/2041	68,925	73,081
Federal National Mortgage Association	Aaa	3.50	11/01/2041	645,584	657,204
Federal National Mortgage Association	Aaa	3.50	11/01/2041	123,866	125,972
Federal National Mortgage Association	Aaa	4.50	11/01/2041	342,777	363,446
Federal National Mortgage Association	Aaa	3.50	12/01/2041	1,058,426	1,085,141
Federal National Mortgage Association	Aaa	4.50	01/01/2042	582,380	617,497
Federal National Mortgage Association	Aaa	4.00	02/01/2042	89,126	92,979
Federal National Mortgage Association	Aaa	4.50	02/01/2042	88,531	94,458
Federal National Mortgage Association	Aaa	4.50	02/01/2042	111,886	118,632
Federal National Mortgage Association	Aaa	3.50	03/01/2042	273,656	278,171
Federal National Mortgage Association	Aaa	3.50	03/01/2042	9,021,531	9,170,386
Federal National Mortgage Association	Aaa	4.00	03/01/2042	304,741	315,151
Federal National Mortgage Association	Aaa	4.00	03/01/2042	1,457,045	1,506,817
Federal National Mortgage Association	Aaa	4.00	03/01/2042	649,256	677,323
Federal National Mortgage Association	Aaa	3.50	04/01/2042	8,567,637	8,709,003
Federal National Mortgage Association	Aaa	3.50	07/01/2042	779,633	795,179
Federal National Mortgage Association	Aaa	3.50	09/01/2042	957,076	973,768
Federal National Mortgage Association	Aaa	4.00	09/01/2042	335,596	346,211
Federal National Mortgage Association	Aaa	4.00	09/01/2042	1,559,535	1,608,863
Federal National Mortgage Association	Aaa	3.50	10/01/2042	3,550,346	3,547,258
Federal National Mortgage Association	Aaa	3.50	12/01/2042	2,963,184	3,016,788
Federal National Mortgage Association	Aaa	4.00	12/01/2042	5,656,555	5,833,436
Federal National Mortgage Association	Aaa	3.50	05/01/2043	3,470,941	3,530,572
Federal National Mortgage Association - TBA	Aa1	3.00	07/15/2013	3,000,000	2,931,090
Federal National Mortgage Association - TBA	Aa1	2.50	07/18/2013	1,000,000	1,005,780
Federal National Mortgage Association - TBA	Aa1	2.50	07/18/2013	8,500,000	8,549,130
Federal National Mortgage Association - TBA	Aa1	3.00	07/30/2013	2,000,000	2,052,059

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Federal National Mortgage Association - TBA	Aaa	3.50	08/06/2013	2,000,000	2,025,000
Federal National Mortgage Association - TBA	Aa1	2.50	08/14/2013	2,500,000	2,508,975
Federal National Mortgage Association - TBA	Aa1	3.00	12/01/2009	2,000,000	2,056,667
Federal National Mortgage Association Convertible - TBA	Aa1	3.00	08/12/2013	2,000,000	1,948,760
Federal National Mortgage Association Convertible - TBA	Aa1	3.00	08/12/2013	4,000,000	3,897,520
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/15/2013	(10,000,000)	(10,151,600)
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/15/2013	1,120,000	1,136,979
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/15/2013	5,000,000	5,075,800
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/15/2013	5,400,000	5,481,864
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/15/2013	13,500,000	13,704,660
Federal National Mortgage Association Single Family - TBA	Aaa	4.00	07/15/2013	1,165,000	1,213,650
Federal National Mortgage Association Single Family - TBA	Aaa	4.00	07/15/2013	7,750,000	8,073,640
Federal National Mortgage Association Single Family - TBA	Aaa	4.00	07/15/2013	20,000,000	20,835,200
Federal National Mortgage Association Single Family - TBA	Aaa	5.00	07/15/2013	3,000,000	3,228,510
Federal National Mortgage Association Single Family - TBA	Aaa	5.50	07/15/2013	(500,000)	(543,045)
Federal National Mortgage Association Single Family - TBA	Aaa	3.00	07/18/2013	3,000,000	3,085,770
Federal National Mortgage Association Single Family - TBA	Aaa	3.00	07/18/2013	22,000,000	22,628,980
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/18/2013	1,000,000	1,041,560
Federal National Mortgage Association Single Family - TBA	Aaa	3.50	07/18/2013	4,000,000	4,166,240
Federal National Mortgage Association Single Family - TBA	Aaa	4.00	07/18/2013	500,000	527,010
Federal National Mortgage Association Single Family - TBA	Aaa	4.00	07/18/2013	19,000,000	20,026,380
Federal National Mortgage Association Single Family - TBA	Aaa	4.50	07/18/2013	1,000,000	1,060,120
Federal National Mortgage Association Single Family - TBA	Aa1	4.00	08/12/2013	6,000,000	6,237,420
Federal National Mortgage Association Single Family - TBA	Aa1	4.00	08/12/2013	13,000,000	13,514,410
Federal National Mortgage Association Single Family - TBA	Aaa	4.50	08/12/2013	1,000,000	1,056,250
Federal National Mortgage Association Single Family - TBA	Aaa	5.00	08/12/2013	3,000,000	3,225,240
Federal National Mortgage Association Single Family - TBA	Aaa	5.50	08/12/2013	2,000,000	2,170,940
Federal National Mortgage Association Single Family - TBA	Aaa	5.50	08/12/2013	2,000,000	2,170,940
Federal National Mortgage Association Single Family - TBA	Aaa	3.00	08/14/2013	1,000,000	1,026,410
Federal National Mortgage Association Single Family - TBA	Aaa	3.00	08/14/2013	1,000,000	1,026,410
Federal National Mortgage Association Whole Loan	Aaa	0.43	06/25/2033	12,943	12,331
Federal National Mortgage Association Whole Loan	Aaa	0.43	06/25/2033	28,946	27,576
Federal National Mortgage Association Whole Loan	Aaa	0.43	06/25/2033	185,087	176,331
Government National Mortgage Association	Aaa	6.00	10/15/2013	16	16
Government National Mortgage Association	Aaa	9.50	11/15/2016	37,223	40,553
Government National Mortgage Association	Aaa	9.50	05/15/2018	32,350	34,883
Government National Mortgage Association	Aaa	9.50	07/15/2018	19,613	21,147
Government National Mortgage Association	Aaa	10.00	08/15/2018	46,335	50,338
Government National Mortgage Association	Aaa	9.50	10/15/2018	22,738	24,736
Government National Mortgage Association	Aaa	10.00	12/15/2020	38,413	44,228
Government National Mortgage Association	Aaa	10.00	02/15/2021	29,057	31,671
Government National Mortgage Association	Aaa	10.00	07/15/2022	32,103	36,871
Government National Mortgage Association	Aaa	7.50	05/15/2023	5,669	5,918
Government National Mortgage Association	Aaa	6.50	09/15/2023	22,608	25,603
Government National Mortgage Association	Aaa	6.50	09/15/2023	37,789	41,519
Government National Mortgage Association	Aaa	6.50	10/15/2023	29,766	33,548
Government National Mortgage Association	Aaa	6.50	11/15/2023	19,946	21,912
Government National Mortgage Association	Aaa	6.50	11/15/2023	24,198	27,405
Government National Mortgage Association	Aaa	6.50	12/15/2023	136,160	150,319
Government National Mortgage Association	Aaa	6.50	01/15/2024	44,298	49,157
Government National Mortgage Association	Aaa	8.00	01/15/2024	58,601	66,271
Government National Mortgage Association	Aaa	6.50	02/15/2024	47,197	53,671
Government National Mortgage Association	Aaa	6.50	03/15/2024	247,826	279,622
Government National Mortgage Association	Aaa	6.50	04/15/2024	134,140	152,541
Government National Mortgage Association	Aaa	8.00	06/15/2024	50,744	57,838
Government National Mortgage Association	Aaa	6.50	07/15/2024	38,110	43,243
Government National Mortgage Association	Aaa	8.00	07/15/2024	27,172	31,256
Government National Mortgage Association	Aaa	8.00	07/15/2024	41,136	48,959
Government National Mortgage Association	Aaa	6.50	10/15/2024	102,140	116,597
Government National Mortgage Association	Aaa	9.00	11/15/2024	28,269	31,183
Government National Mortgage Association	Aaa	10.00	02/15/2025	206,915	238,913
Government National Mortgage Association	Aaa	3.95	07/15/2025	734,980	769,135
Government National Mortgage Association	Aaa	7.50	02/15/2027	1,749	1,849
Government National Mortgage Association	Aaa	7.50	09/15/2027	511	546
Government National Mortgage Association	Aaa	7.50	12/15/2027	273	281
Government National Mortgage Association	Aaa	6.50	03/15/2029	47,524	54,618
Government National Mortgage Association	Aaa	6.50	03/15/2029	8,654	9,642
Government National Mortgage Association	Aaa	6.50	05/15/2029	21,155	24,367
Government National Mortgage Association	Aaa	6.50	05/15/2029	20,000	23,227
Government National Mortgage Association	Aaa	7.00	07/15/2029	16,386	19,166
Government National Mortgage Association	Aaa	7.00	08/15/2029	329	385
Government National Mortgage Association	Aaa	7.50	12/15/2029	1,409	1,442

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Government National Mortgage Association	Aaa	7.50	12/15/2029	695	796
Government National Mortgage Association	Aaa	7.50	03/15/2030	1,993	2,079
Government National Mortgage Association	Aaa	7.50	11/15/2030	86	89
Government National Mortgage Association	Aaa	7.00	07/15/2031	5,524	6,454
Government National Mortgage Association	Aaa	7.00	07/15/2031	6,635	7,751
Government National Mortgage Association	Aaa	7.00	07/15/2031	9,280	10,842
Government National Mortgage Association	Aaa	7.00	07/15/2031	54,752	65,706
Government National Mortgage Association	Aaa	7.00	09/15/2031	90,847	106,134
Government National Mortgage Association	Aaa	6.00	10/15/2031	3,607	4,052
Government National Mortgage Association	Aaa	6.00	11/15/2031	42,353	47,582
Government National Mortgage Association	Aaa	7.00	11/15/2031	57,558	67,244
Government National Mortgage Association	Aaa	7.00	11/15/2031	66,410	77,585
Government National Mortgage Association	Aaa	7.00	11/15/2031	96,698	112,970
Government National Mortgage Association	Aaa	6.00	12/15/2031	9,258	10,412
Government National Mortgage Association	Aaa	6.00	01/15/2032	30,485	34,070
Government National Mortgage Association	Aaa	6.00	03/15/2032	57,053	64,079
Government National Mortgage Association	Aaa	6.00	04/15/2032	2,865	3,213
Government National Mortgage Association	Aaa	7.00	05/15/2032	26,228	30,599
Government National Mortgage Association	Aaa	7.00	05/15/2032	15,163	17,690
Government National Mortgage Association	Aaa	7.00	06/15/2032	4,590	5,355
Government National Mortgage Association	Aaa	7.00	06/15/2032	5,409	6,310
Government National Mortgage Association	Aaa	7.00	06/15/2032	7,711	8,996
Government National Mortgage Association	Aaa	5.00	01/15/2034	42,832	46,588
Government National Mortgage Association	Aaa	7.00	02/15/2036	72,819	80,164
Government National Mortgage Association	Aaa	5.50	05/15/2037	121,233	132,132
Government National Mortgage Association	Aaa	5.00	02/15/2038	13,817	14,915
Government National Mortgage Association	Aaa	6.00	11/15/2038	8,805	8,887
Government National Mortgage Association	Aaa	6.00	11/15/2038	8,502	9,439
Government National Mortgage Association	Aaa	6.00	11/15/2038	14,284	15,857
Government National Mortgage Association	Aaa	6.00	11/15/2038	28,808	32,327
Government National Mortgage Association	Aaa	5.50	12/15/2038	202,400	220,776
Government National Mortgage Association	Aaa	5.50	01/15/2039	628,429	687,633
Government National Mortgage Association	Aaa	5.50	04/15/2039	89,221	97,693
Government National Mortgage Association	Aaa	5.50	04/15/2039	102,477	112,207
Government National Mortgage Association	Aaa	5.50	04/15/2039	149,891	164,124
Government National Mortgage Association	Aaa	5.00	05/15/2039	914,718	990,612
Government National Mortgage Association	Aaa	4.50	06/15/2039	144,432	158,790
Government National Mortgage Association	Aaa	5.00	07/15/2039	66,769	73,794
Government National Mortgage Association	Aaa	5.00	09/15/2039	587,356	639,889
Government National Mortgage Association	Aaa	4.50	10/15/2039	164,301	180,638
Government National Mortgage Association	Aaa	7.00	09/15/2040	1,027,719	1,024,615
Government National Mortgage Association	Aaa	3.50	01/15/2041	66,490	68,343
Government National Mortgage Association	Aaa	3.50	01/15/2041	154,810	159,127
Government National Mortgage Association	Aaa	3.50	01/15/2041	394,003	404,988
Government National Mortgage Association	Aaa	3.50	01/15/2041	79,048	81,252
Government National Mortgage Association	Aaa	3.00	09/15/2042	950,099	941,529
Government National Mortgage Association	Aaa	3.00	05/15/2043	973,757	964,973
Government National Mortgage Association	Aaa	3.00	05/15/2043	50,001	49,550
Government National Mortgage Association	Aaa	3.00	05/15/2043	40,001	39,640
Government National Mortgage Association	Aaa	3.00	06/15/2043	960,099	951,439
Government National Mortgage Association	Aaa	3.00	06/15/2043	26,343	26,105
Government National Mortgage Association	Aaa	6.04	10/15/2043	4,686,488	5,277,361
Government National Mortgage Association - TBA	Aaa	3.50	07/22/2013	1,000,000	1,025,780
Government National Mortgage Association - TBA	Aaa	3.50	07/22/2013	3,500,000	3,590,230
Government National Mortgage Association - TBA	Aa1	3.00	08/20/2013	3,000,000	2,958,750
Government National Mortgage Association II	Aaa	1.75	04/20/2025	9,765	10,185
Government National Mortgage Association II	Aaa	3.00	04/20/2025	48,265	50,355
Government National Mortgage Association II	Aaa	1.75	05/20/2025	7,268	7,581
Government National Mortgage Association II	Aaa	2.00	10/20/2025	15,680	16,257
Government National Mortgage Association II	Aaa	1.63	02/20/2027	8,873	9,262
Government National Mortgage Association II	Aaa	1.75	07/20/2027	12,757	13,322
Government National Mortgage Association II	Aaa	1.63	10/20/2027	7,060	7,361
Government National Mortgage Association II	Aaa	1.63	11/20/2027	10,763	11,222
Government National Mortgage Association II	Aaa	1.63	12/20/2027	4,063	4,236
Government National Mortgage Association II	Aaa	1.63	01/20/2028	7,337	7,659
Government National Mortgage Association II	Aaa	1.63	11/20/2029	226,039	235,704
Government National Mortgage Association II	Aaa	1.63	12/20/2029	207,301	216,146
Government National Mortgage Association II	Aaa	6.00	12/20/2033	361,635	404,051
Government National Mortgage Association II	Aaa	5.00	04/20/2040	54,631	59,838
Government National Mortgage Association II	Aaa	5.00	04/20/2040	91,780	100,528
Government National Mortgage Association II	Aaa	4.50	06/20/2040	177,721	190,563
Government National Mortgage Association II	Aaa	4.50	06/20/2040	298,572	320,147

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Government National Mortgage Association II	Aaa	5.00	07/20/2040	590,600	651,148
Government National Mortgage Association II	Aaa	5.00	12/20/2040	117,249	129,097
Government National Mortgage Association II	Aaa	5.00	12/20/2040	196,978	216,883
Government National Mortgage Association II	Aaa	4.00	01/20/2041	375,074	395,846
Government National Mortgage Association II	Aaa	4.50	01/20/2041	1,363,012	1,469,177
Government National Mortgage Association II	Aaa	4.00	02/20/2041	1,050,958	1,103,306
Government National Mortgage Association II	Aaa	4.00	03/20/2041	86,654	91,220
Government National Mortgage Association II	Aaa	4.50	03/20/2041	762,775	822,173
Government National Mortgage Association II	Aaa	4.00	04/20/2041	122,600	129,324
Government National Mortgage Association II	Aaa	4.00	04/20/2041	205,968	217,264
Government National Mortgage Association II	Aaa	4.00	04/20/2041	218,196	230,162
Government National Mortgage Association II	Aaa	4.50	04/20/2041	110,142	117,894
Government National Mortgage Association II	Aaa	4.50	04/20/2041	185,038	198,061
Government National Mortgage Association II	Aaa	5.00	04/20/2041	1,523,223	1,666,726
Government National Mortgage Association II	Aaa	4.50	05/20/2041	112,305	119,884
Government National Mortgage Association II	Aaa	4.50	05/20/2041	188,672	201,405
Government National Mortgage Association II	Aaa	4.50	06/20/2041	1,079,509	1,152,441
Government National Mortgage Association II	Aaa	4.50	08/20/2041	232,014	248,706
Government National Mortgage Association II	Aaa	4.50	08/20/2041	389,785	417,826
Government National Mortgage Association II	Aaa	3.50	05/20/2043	498,686	512,714
Government National Mortgage Association II	Aaa	3.50	05/20/2043	1,994,743	2,050,855
Government National Mortgage Association II - TBA	Aa1	3.00	07/22/2013	1,500,000	1,483,365
Government National Mortgage Association II - TBA	Aa1	4.00	07/22/2013	3,000,000	3,148,590
Government National Mortgage Association Single Family - TBA	Aa1	3.00	07/22/2013	(4,000,000)	(3,954,360)
Government National Mortgage Association Single Family - TBA	Aa1	3.00	07/22/2013	1,000,000	988,590
Government National Mortgage Association Single Family - TBA	Aa1	3.00	07/22/2013	2,000,000	1,977,180
Government National Mortgage Association Single Family - TBA	Aa1	3.00	07/22/2013	3,000,000	2,965,770
Total U.S. Government Backed Mortgages					\$ 545,611,651

U.S. Government Special Situations				Par Value	Market Value
Oaktree Capital Management PPIP				250,000	\$ 2,122,118
Total U.S. Government Special Situations					

U.S. Municipals	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Bay Area Toll Authority (California) Toll Bridge Revenue	Aa3	5.00	04/01/2027	1,000,000	\$ 1,104,960
Bay Area Toll Authority (California) Toll Bridge Revenue	Aa3	6.26	04/01/2049	560,000	650,026
Bay Area Toll Authority (California) Toll Bridge Revenue	Aa3	6.26	04/01/2049	95,000	110,272
California, State of	A1	5.25	04/01/2014	125,000	129,376
California, State of	A1	3.95	11/01/2015	120,000	128,526
California, State of	A1	3.95	11/01/2015	25,000	26,776
California, State of	A1	6.20	10/01/2019	925,000	1,080,530
California, State of	A1	6.20	10/01/2019	155,000	181,062
California, State of	A1	7.50	04/01/2034	565,000	732,398
California, State of	A1	7.50	04/01/2034	100,000	129,628
California, State of	A1	7.50	04/01/2034	80,000	103,702
California, State of	A1	7.55	04/01/2039	100,000	133,904
California, State of	A1	7.35	11/01/2039	600,000	778,794
California, State of	A1	7.63	03/01/2040	300,000	402,951
California, State of	A1	7.60	11/01/2040	300,000	406,272
California, State of	A1	7.60	11/01/2040	80,000	108,339
Chicago, IL - AMBAC	A3	5.00	12/01/2024	12,700,000	13,684,250
Chicago, IL - Board of Education	A2	6.14	12/01/2039	255,000	253,126
Chicago, IL - Board of Education	A2	6.14	12/01/2039	45,000	44,669
Chicago, IL - Metropolitan Water Reclamation	Aaa	5.72	12/01/2038	450,000	524,637
Chicago, IL - Metropolitan Water Reclamation	Aaa	5.72	12/01/2038	80,000	93,269
Chicago, IL - O'Hare International Airport	A2	6.40	01/01/2040	180,000	211,756
Chicago, IL - Transit Authority Sales	Aa3	6.30	12/01/2021	200,000	222,800
Clark County Nevada Airport Revenue	Aa2	6.82	07/01/2045	700,000	908,705
Clark County Nevada Airport Revenue	Aa2	6.82	07/01/2045	100,000	129,815
Colorado Bridge Enterprise Revenue	Aa3	6.08	12/01/2040	180,000	209,747
Colorado Bridge Enterprise Revenue	Aa3	6.08	12/01/2040	30,000	34,958
Connecticut Special Tax Obligation	Aa3	5.46	11/01/2030	315,000	336,231
Connecticut Special Tax Obligation	Aa3	5.46	11/01/2030	55,000	58,707
Curators of the University of Missouri Facilities Revenue	Aa1	5.79	11/01/2041	165,000	187,671
Curators of the University of Missouri Facilities Revenue	Aa1	5.79	11/01/2041	30,000	34,122
District of Columbia Income Tax Revenue	Aa1	5.58	12/01/2035	455,000	509,159
District of Columbia Income Tax Revenue	Aa1	5.58	12/01/2035	85,000	95,118
District of Columbia Water & Sewer Authority	Aa3	5.52	10/01/2044	275,000	305,753
District of Columbia Water & Sewer Authority	Aa3	5.52	10/01/2044	35,000	38,914
Illinois, State of	A3	4.42	01/01/2015	450,000	468,536
Illinois, State of	A3	4.42	01/01/2015	115,000	119,737

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Irvine Ranch California Water District	Aa1	6.62	05/01/2040	1,000,000	1,227,520
Los Angeles, California Unified School District	Aa2	6.76	07/01/2034	100,000	122,612
Massachusetts Educational Finance	Aaa	1.00	04/25/2038	1,010,575	1,018,022
Massachusetts State Transportation Fund Revenue	Aaa	5.73	06/01/2040	190,000	217,356
Massachusetts State Transportation Fund Revenue	Aaa	5.73	06/01/2040	35,000	40,039
Metropolitan Transportation Authority of New York	A2	5.00	11/15/2023	600,000	670,308
Metropolitan Transportation Authority of New York	A2	7.13	11/15/2030	4,000,000	4,655,560
New Jersey Turnpike Authority	A3	7.41	01/01/2040	265,000	352,797
New Jersey Turnpike Authority	A3	7.41	01/01/2040	1,300,000	1,730,703
New Jersey Turnpike Authority	A3	7.41	01/01/2040	35,000	46,596
New Jersey Turnpike Authority	A3	7.10	01/01/2041	655,000	843,227
New Jersey Turnpike Authority	A3	7.10	01/01/2041	180,000	231,727
New York City Municipal Water Finance	Aa2	5.79	06/15/2041	3,000,000	3,308,490
New York City Transitional Future Tax	Aa1	5.00	05/01/2030	900,000	984,546
New York City Transitional Future Tax	Aa1	5.00	02/01/2031	200,000	217,422
New York, NY Build America	Aa2	6.25	06/01/2035	7,600,000	8,697,820
New York State Thruway Authority Personal Transportation	Aaa	5.00	03/15/2030	1,185,000	1,276,529
Ohio State University General Receipts	Aa1	4.91	06/01/2040	295,000	289,501
Ohio State University General Receipts	Aa1	4.91	06/01/2040	50,000	49,068
Ohio State Water Development Authority	Aaa	4.88	12/01/2034	165,000	169,204
Ohio State Water Development Authority	Aaa	4.88	12/01/2034	30,000	30,764
Pennsylvania State Economic Development Financing	A1	6.53	06/15/2039	1,000,000	1,156,700
Public Power Generation Agency - Nebraska	A2	7.24	01/01/2041	2,100,000	2,336,607
Public Power Generation Agency - Nebraska	A2	7.24	01/01/2041	400,000	445,068
Rutgers State University (New Jersey)	Aa3	5.67	05/01/2040	395,000	442,534
Rutgers State University (New Jersey)	Aa3	5.67	05/01/2040	65,000	72,822
Salt River Project Arizona Agriculture Improvement	Aa1	4.84	01/01/2041	435,000	443,757
Salt River Project Arizona Agriculture Improvement	Aa1	4.84	01/01/2041	75,000	76,510
San Jose California Airport Revenue	A2	6.60	03/01/2041	600,000	635,538
Texas State Transportation Commission	Aaa	5.03	04/01/2026	330,000	373,689
Texas State Transportation Commission	Aaa	5.03	04/01/2026	55,000	62,281
Wilkes County Georgia Hospital Authority Revenue	Aa1	7.20	03/20/2015	42,000	43,196
Wilkes County Georgia Hospital Authority Revenue	Aa1	7.20	02/20/2037	1,633,000	1,717,083
Wisconsin State General Fund Annual Refunding	Aa3	5.05	05/01/2018	100,000	111,426
Total U.S. Municipals					\$ 58,776,219

	Moody's	Rate	Maturity Date	Par Value	Market Value
	Quality Rating				
U.S. Credit Obligations					
Bank Loans					
ABC Supply Co., Inc.	B1	0.01	04/16/2020	1,170,000	\$ 1,160,348
Alcatel Lucent USA, Inc.	B1	0.01	01/30/2019	133,664	135,196
Ameristar Casinos, Inc.	Ba2	1.00	04/14/2018	319,430	320,361
Apex Tool Group, L.L.C.	B1	0.01	01/28/2020	610,000	611,220
Apex Tool Group, L.L.C.	B1	0.01	02/01/2020	148,100	148,396
Arch Coal, Inc.	Ba3	0.01	05/16/2018	895,479	894,919
Axcan Intermediate Holdings, Inc.	B2	1.00	02/11/2017	320,886	321,688
Berry Plastics Group, Inc.	B1	0.01	02/08/2020	758,100	751,160
Burlington Coat Factory	B1	1.00	02/23/2017	277,895	278,451
Calceus Acquisition, Inc.	B2	0.01	02/01/2020	304,290	306,286
Capsugel Holdings U.S., Inc.	Ba3	0.01	08/01/2018	282,689	284,426
Cardinal Health 409, Inc.	Ba3	1.00	09/15/2017	382,671	384,146
Carestream Health, Inc.	B1	0.01	06/07/2019	4,395,000	4,354,478
CHS Community Health Systems, Inc.	Ba2	1.00	07/25/2014	63,923	63,953
Clear Channel Communications	Caa1	0.01	01/29/2016	2,006,990	1,837,660
Clear Channel Communications	Caa1	0.01	01/30/2019	758,010	692,313
Consolidated Container Co., L.L.C.	B1	1.00	07/03/2019	292,788	294,535
Constellation Brands, Inc.	Ba1	0.01	06/28/2020	1,055,000	1,055,000
Crown Castle International Corp.	Ba2	0.01	01/31/2019	915,383	908,517
Del Monte Foods Co.	B1	0.01	03/08/2018	722,494	721,291
Dell, Inc.	Ba1	0.01	02/28/2014	835,000	830,825
Dell, Inc.	Ba1	1.00	02/28/2014	1,600,000	1,592,000
Dell, Inc.	Ba1	0.01	02/05/2021	525,000	522,375
Dell, Inc.	Ba1	1.00	02/05/2021	1,000,000	995,000
Delta Air Lines, Inc.	Ba1	0.01	04/20/2017	925,000	930,490
Doncasters U.S. Finance L.L.C.	B2	0.01	04/05/2020	433,913	434,455
Dynegy, Inc.	B1	0.01	04/23/2020	360,000	358,202
First Data Corp.	B1	0.01	03/24/2017	305,000	298,615
First Data Corp.	B1	0.01	09/24/2018	130,000	126,940
Four Seasons Holdings, Inc.	B1	0.01	06/27/2020	741,000	743,779
H.J. Heinz Company	Ba2	0.01	06/05/2020	300,000	300,324
H.J. Heinz Company	Ba2	1.00	06/05/2020	2,200,000	2,202,376
Hub International Ltd.	B1	0.01	06/13/2017	1,325,000	1,329,419

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iStar Financial, Inc.	B1	0.01	10/16/2017	1,317,422	1,319,062
La Frontera Generation L.L.C.	B1	0.01	09/30/2020	1,770,000	1,760,053
M*Modal, Inc.	B1	1.00	08/17/2019	324,413	316,913
National Mentor Holdings, Inc.	B1	1.00	02/09/2017	325,835	328,605
Neiman Marcus Group, Inc.	B2	0.01	05/16/2018	75,000	74,696
Ocwen Loan Servicing, L.L.C.	B1	0.01	02/15/2018	608,475	613,294
Offshore Group Investment Ltd.	B3	0.01	10/25/2017	635,250	634,986
Otter Products, L.L.C.	B1	0.01	04/29/2019	985,000	988,694
Patheon, Inc.	B3	0.01	12/14/2018	213,925	216,064
RentPath, Inc.	WR	1.00	05/29/2020	1,235,000	1,223,428
Rite Aid Corp.	B3	0.01	08/21/2020	105,000	106,706
Springleaf Financial Funding Co.	B3	0.01	05/10/2017	322,897	323,636
Sun Products Corp.	B1	0.01	03/23/2020	1,467,323	1,455,401
SUPERVALU, Inc.	B1	0.01	03/21/2019	1,071,832	1,067,143
Swift Transportation Co., L.L.C.	Ba2	0.01	12/21/2017	201,104	202,026
U.S. Coatings Acquisition, Inc.	B1	0.01	02/01/2020	1,007,475	1,009,117
Univision Communications, Inc.	B2	0.01	03/01/2020	418,950	415,458
Valeant Pharmaceuticals International	Ba1	1.00	06/24/2020	825,000	822,253
Virgin Media Investment Holdings	Ba3	0.01	06/05/2020	750,000	741,045
Walter Investment Management Corp.	B2	0.01	11/28/2017	314,044	314,201
Walter Investment Management Corp.	B2	0.01	11/28/2017	1,463,294	1,470,611
Warner Chilcott Corp.	Ba3	1.00	03/15/2018	155,286	155,660
Warner Chilcott Corp.	Ba3	1.00	03/15/2018	20,883	20,933
Warner Chilcott Corp.	Ba3	1.00	03/15/2018	122,368	122,663
Warner Chilcott Corp.	Ba3	1.00	03/15/2018	67,600	67,763
Total Bank Loans				\$	41,959,555
Financial					
ACE INA Holdings	A3	5.70	02/15/2017	240,000	\$ 270,893
Actuant Corporation	Ba2	5.63	06/15/2022	600,000	607,500
Actuant Corporation	Ba2	5.63	06/15/2022	100,000	101,250
Aetna, Inc.	Baa2	3.95	09/01/2020	65,000	66,885
Aetna, Inc.	Baa2	6.63	06/15/2036	700,000	840,497
Aetna, Inc.	Baa2	6.63	06/15/2036	100,000	120,071
Aetna, Inc.	Baa2	6.75	12/15/2037	100,000	122,310
Aflac, Inc.	A3	8.50	05/15/2019	925,000	1,182,280
Allied World Assurance	Baa1	7.50	08/01/2016	75,000	86,440
Allied World Assurance	Baa1	7.50	08/01/2016	25,000	28,813
Allied World Assurance	Baa1	5.50	11/15/2020	575,000	622,737
Allied World Assurance	Baa1	5.50	11/15/2020	100,000	108,302
Allstate Corp.	A3	4.50	06/15/2043	55,000	54,222
Allstate Corp.	A3	4.50	06/15/2043	15,000	14,788
Allstate Corp.	Baa1	6.50	05/15/2067	420,000	453,600
Ally Financial, Inc.	B1	7.50	12/31/2013	4,000,000	4,100,000
Ally Financial, Inc.	B1	3.48	02/11/2014	100,000	100,389
Ally Financial, Inc.	B1	3.48	02/11/2014	900,000	903,501
Ally Financial, Inc.	B1	3.48	02/11/2014	1,200,000	1,204,668
Ally Financial, Inc.	B1	4.50	02/11/2014	900,000	907,650
Ally Financial, Inc.	B1	4.50	02/11/2014	3,300,000	3,328,050
Ally Financial, Inc.	B1	3.68	06/20/2014	900,000	907,956
Ally Financial, Inc.	B1	3.68	06/20/2014	100,000	100,884
Ally Financial, Inc.	B1	3.68	06/20/2014	400,000	403,536
Ally Financial, Inc.	B1	2.49	12/01/2014	600,000	594,060
Ally Financial, Inc.	B1	6.75	12/01/2014	100,000	105,125
Ally Financial, Inc.	B1	8.30	02/12/2015	1,450,000	1,562,375
Ally Financial, Inc.	B1	4.63	06/26/2015	3,100,000	3,177,593
Ally Financial, Inc.	B1	4.63	06/26/2015	4,800,000	4,920,144
Ally Financial, Inc.	B1	4.63	06/26/2015	1,900,000	1,947,557
Ally Financial, Inc.	B1	6.25	12/01/2017	800,000	855,816
Ally Financial, Inc.	B1	7.50	09/15/2020	850,000	979,625
Ally Financial, Inc.	B1	8.00	11/01/2031	174,000	209,235
Alterra Finance, LLC	Baa2	6.25	09/30/2020	2,405,000	2,745,668
Alterra Finance, LLC	Baa2	6.25	09/30/2020	395,000	450,952
American Express Centurion	A2	0.73	11/13/2015	1,700,000	1,701,258
American Express Co.	A3	7.00	03/19/2018	220,000	264,678
American Express Co.	A3	2.65	12/02/2022	23,000	21,236
American Express Co.	A3	2.65	12/02/2022	115,000	106,182
American Financial Group	Baa1	9.88	06/15/2019	2,750,000	3,556,850
American International Group, Inc.	Baa1	3.75	11/30/2013	16,600,000	16,804,844
American International Group, Inc.	Baa1	4.25	09/15/2014	1,000,000	1,037,040
American International Group, Inc.	Baa1	5.05	10/01/2015	600,000	650,406
American International Group, Inc.	Baa1	5.45	05/18/2017	100,000	110,234

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American International Group, Inc.	Baa1	5.85	01/16/2018	3,650,000	4,104,097
American International Group, Inc.	Baa1	5.85	01/16/2018	960,000	1,079,434
American International Group, Inc.	Baa1	4.88	06/01/2022	3,000,000	3,197,760
American International Group, Inc.	Baa1	4.88	06/01/2022	450,000	479,664
American International Group, Inc.	Baa2	4.88	03/15/2067	3,200,000	3,889,149
American International Group, Inc.	Baa2	4.88	03/15/2067	500,000	607,680
American International Group, Inc.	Baa2	8.18	05/15/2068	4,400,000	5,368,000
American International Group, Inc.	Baa2	8.18	05/15/2068	3,645,000	4,446,900
American International Group, Inc.	Baa2	8.18	05/15/2068	1,050,000	1,281,000
Associates Corp. of North America	Baa2	6.95	11/01/2018	970,000	1,148,771
Assured Guaranty Municipal Corp.	Baa3	6.40	12/15/2066	440,000	374,000
Axis Specialty Finance	Baa1	5.88	06/01/2020	515,000	571,202
Axis Specialty Finance	Baa1	5.88	06/01/2020	100,000	110,913
BAC Capital Trust XIV	B1	1.00	12/31/2049	1,595,000	1,339,800
Bank of America Corp.	Baa2	1.48	08/28/2013	350,000	350,000
Bank of America Corp.	Baa2	1.72	01/30/2014	900,000	904,950
Bank of America Corp.	Baa2	4.50	04/01/2015	1,620,000	1,699,267
Bank of America Corp.	Baa2	4.50	04/01/2015	185,000	194,052
Bank of America Corp.	Baa2	3.63	03/17/2016	225,000	235,037
Bank of America Corp.	Baa2	1.10	03/22/2016	2,500,000	2,492,675
Bank of America Corp.	Baa2	3.75	07/12/2016	180,000	188,690
Bank of America Corp.	Baa2	6.00	09/01/2017	2,520,000	2,824,794
Bank of America Corp.	Baa2	5.75	12/01/2017	350,000	388,980
Bank of America Corp.	Baa2	5.75	12/01/2017	125,000	138,921
Bank of America Corp.	Baa2	5.65	05/01/2018	1,100,000	1,222,078
Bank of America Corp.	Baa2	7.63	06/01/2019	985,000	1,183,753
Bank of America Corp.	Baa2	5.63	07/01/2020	5,355,000	5,895,694
Bank of America Corp.	Baa2	5.63	07/01/2020	475,000	522,961
Bank of America Corp.	Baa2	5.88	01/05/2021	1,340,000	1,508,157
Bank of America Corp.	Baa2	5.88	01/05/2021	375,000	422,059
Bank of America Corp.	Baa2	5.70	01/24/2022	470,000	521,724
Bank of America Corp.	Baa2	5.70	01/24/2022	360,000	399,618
Bank of America Corp.	Baa2	3.30	01/11/2023	750,000	708,863
Bank of America Corp.	Baa2	3.30	01/11/2023	1,220,000	1,153,083
Bank of America Corp.	Baa2	3.30	01/11/2023	230,000	217,385
Bank of America Corp.	B1	8.00	12/31/2049	155,000	172,631
Bank of America Corp.	B1	8.00	12/31/2049	310,000	345,263
Bank of America Corp.	B1	8.00	12/31/2049	20,000	22,275
Bank of America Corp.	B1	8.13	12/31/2049	2,900,000	3,262,500
Bank of America NA	Baa1	0.56	06/15/2016	1,800,000	1,735,524
Bank of America NA	Baa1	5.30	03/15/2017	400,000	433,832
Bank of New York Mellon Corp.	Aa3	0.51	10/23/2015	1,500,000	1,498,320
Bank One Capital III	Baa2	8.75	09/01/2030	50,000	66,836
Bear Stearns Cos., LLC	A2	3.78	12/10/2013	100,000	100,500
Bear Stearns Cos., LLC	A2	2.96	01/10/2014	225,000	223,992
Bear Stearns Cos., LLC	A2	3.27	03/10/2014	80,000	80,598
Bear Stearns Cos., LLC	A2	6.40	10/02/2017	1,260,000	1,453,334
Bear Stearns Cos., LLC	A2	7.25	02/01/2018	870,000	1,035,944
Bear Stearns Cos., LLC	A2	7.25	02/01/2018	180,000	214,333
Belvoir Land, LLC	A3	5.40	12/15/2047	2,050,000	1,780,343
Belvoir Land, LLC	A3	5.40	12/15/2047	475,000	412,519
Berkshire Hathaway, Inc.	Aa2	5.00	08/15/2013	1,500,000	1,508,415
Berkshire Hathaway, Inc.	Aa2	0.98	08/15/2014	1,760,000	1,766,688
Branch Banking & Trust	A2	0.59	09/13/2016	2,000,000	1,978,760
Braskem America Finance	Baa3	7.13	07/22/2041	2,325,000	2,200,031
Braskem America Finance	Baa3	7.13	07/22/2041	640,000	605,600
Capital One Bank USA NA	Baa1	3.38	02/15/2023	4,308,000	4,072,137
Capital One Bank USA NA	Baa1	3.38	02/15/2023	492,000	465,063
Capital One Financial Corp.	Baa2	6.15	09/01/2016	715,000	797,876
Capital One Financial Corp.	Baa2	6.15	09/01/2016	225,000	251,080
Capital One Financial Corp.	Baa1	4.75	07/15/2021	1,100,000	1,160,192
Capital One Financial Corp.	Baa1	4.75	07/15/2021	270,000	284,774
Capital One NA	A3	0.73	03/22/2016	2,000,000	1,986,620
CBRE Services, Inc.	Ba1	5.00	03/15/2023	645,000	611,138
CC Holdings GS V LLC	Baa3	2.38	12/15/2017	1,180,000	1,161,250
CCO Holdings LLC/Capital Corp.	B1	7.00	01/15/2019	395,000	418,700
CCO Holdings LLC/Capital Corp.	B1	5.75	01/15/2024	1,311,000	1,265,115
CDP Financial	Aaa	4.40	11/25/2019	2,999,000	3,299,710
CDP Financial	Aaa	4.40	11/25/2019	600,000	660,162
Chubb Corp.	A2	6.00	05/11/2037	135,000	161,818
Chubb Corp.	A2	6.00	05/11/2037	65,000	77,912
Chubb Corp.	A3	6.38	03/29/2067	585,000	625,950

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Cigna Corp.	Baa2	4.38	12/15/2020	35,000	37,233
Cigna Corp.	Baa2	5.88	03/15/2041	900,000	1,004,652
Cigna Corp.	Baa2	5.88	03/15/2041	125,000	139,535
Cigna Corp.	Baa2	5.38	02/15/2042	100,000	106,614
CIT Group, Inc.	Ba3	5.25	04/01/2014	600,000	609,000
CIT Group, Inc.	Ba3	4.75	02/15/2015	8,500,000	8,638,125
CIT Group, Inc.	Ba3	4.75	02/15/2015	4,000,000	4,065,000
CIT Group, Inc.	Ba3	5.00	05/15/2017	600,000	612,750
CIT Group, Inc.	Ba3	4.25	08/15/2017	650,000	653,250
CIT Group, Inc.	Ba3	4.25	08/15/2017	200,000	201,000
CIT Group, Inc.	Ba3	5.38	05/15/2020	1,400,000	1,433,250
Citigroup, Inc.	Baa2	5.85	07/02/2013	200,000	200,000
Citigroup, Inc.	Baa2	2.28	08/13/2013	1,000,000	1,002,150
Citigroup, Inc.	Baa2	6.50	08/19/2013	2,905,000	2,926,439
Citigroup, Inc.	Baa2	6.50	08/19/2013	300,000	302,214
Citigroup, Inc.	Baa2	3.97	09/29/2013	589,000	593,889
Citigroup, Inc.	A3	1.56	11/08/2013	3,700,000	3,707,289
Citigroup, Inc.	Baa3	5.00	09/15/2014	1,220,000	1,267,861
Citigroup, Inc.	Baa3	5.00	09/15/2014	4,400,000	4,572,612
Citigroup, Inc.	Baa3	5.00	09/15/2014	250,000	259,808
Citigroup, Inc.	Baa3	5.00	09/15/2014	725,000	753,442
Citigroup, Inc.	Baa2	0.55	11/05/2014	1,500,000	1,489,515
Citigroup, Inc.	Baa2	2.25	08/07/2015	1,000,000	1,016,810
Citigroup, Inc.	Baa3	0.54	06/09/2016	5,070,000	4,892,195
Citigroup, Inc.	A3	6.25	06/29/2017	980,000	794,205
Citigroup, Inc.	Baa2	6.13	11/21/2017	200,000	227,310
Citigroup, Inc.	Baa2	6.13	05/15/2018	270,000	309,080
Citigroup, Inc.	Baa2	8.50	05/22/2019	1,320,000	1,663,240
Citigroup, Inc.	Baa2	4.50	01/14/2022	1,770,000	1,844,039
Citigroup, Inc.	Baa2	4.50	01/14/2022	785,000	817,837
Citigroup, Inc.	Baa2	4.50	01/14/2022	290,000	302,131
Citigroup, Inc.	Baa3	4.05	07/30/2022	1,270,000	1,220,610
Citigroup, Inc.	Baa2	3.38	03/01/2023	1,825,000	1,745,813
Citigroup, Inc.	Baa2	3.38	03/01/2023	300,000	286,983
Citigroup, Inc.	Baa3	3.50	05/15/2023	500,000	449,065
Citigroup, Inc.	Baa3	6.00	10/31/2033	3,615,000	3,524,806
Citigroup, Inc.	Baa3	6.00	10/31/2033	400,000	390,020
Citigroup, Inc.	Baa3	6.13	08/25/2036	2,500,000	2,447,725
Citigroup, Inc.	Baa3	6.13	08/25/2036	500,000	489,545
Citigroup, Inc.	Baa2	8.13	07/15/2039	550,000	726,407
Citigroup, Inc.	Baa2	8.13	07/15/2039	265,000	349,996
Citigroup, Inc.	B1	1.00	12/31/2049	800,000	792,000
Citigroup, Inc.	B1	5.90	12/31/2049	645,000	638,550
Citigroup, Inc.	B1	5.95	12/31/2049	240,000	238,824
Corrections Corp. of America	Ba1	4.13	04/01/2020	734,000	717,485
Countrywide Financial Corp.	Baa3	6.25	05/15/2016	300,000	327,144
Credit Suisse New York	Baa2	6.00	02/15/2018	500,000	561,615
Credit Suisse New York	Baa2	6.00	02/15/2018	175,000	196,565
Credit Suisse New York	A1	4.38	08/05/2020	150,000	160,818
Crown America/Capital Corp. IV	Ba2	4.50	01/15/2023	400,000	377,000
Crown America/Capital Corp. IV	Ba2	4.50	01/15/2023	125,000	117,813
CSN Islands XI Corp.	Ba1	6.88	09/21/2019	200,000	202,000
DDR Corp.	Baa3	4.63	07/15/2022	5,000,000	5,052,950
DDR Corp.	Baa3	4.63	07/15/2022	400,000	404,236
Deluxe Corp.	Ba2	6.00	11/15/2020	9,645,000	9,982,575
Discover Bank	Ba1	8.70	11/18/2019	2,831,000	3,616,518
Discover Bank	Ba1	7.00	04/15/2020	250,000	291,758
Discover Bank	Ba1	7.00	04/15/2020	150,000	175,055
Discover Financial Services	Ba1	6.45	06/12/2017	755,000	857,672
Discover Financial Services	Ba1	5.20	04/27/2022	390,000	402,546
Discover Financial Services	Ba1	5.20	04/27/2022	250,000	258,043
Discover Financial Services	Ba1	3.85	11/21/2022	420,000	394,418
Discover Financial Services	Ba1	3.85	11/21/2022	2,673,000	2,510,188
Discover Financial Services	Ba1	3.85	11/21/2022	135,000	126,777
EP Energy/Everest Acquisition Finance	B2	9.38	05/01/2020	175,000	197,750
EP Energy/Everest Acquisition Finance	B2	7.75	09/01/2022	540,000	577,800
Fifth Third Bancorp	Baa2	0.70	12/20/2016	4,000,000	3,925,840
Fifth Third Bancorp	Ba1	5.10	12/31/2049	1,355,000	1,280,475
First Data Corp.	B1	8.88	08/15/2020	490,000	534,100
First Tennessee Capital II	Ba1	6.30	04/15/2034	1,000,000	982,500
Ford Motor Credit Co., LLC	Baa3	8.00	06/01/2014	13,500,000	14,278,140
Ford Motor Credit Co., LLC	Baa3	8.00	06/01/2014	600,000	634,584

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Ford Motor Credit Co., LLC	Baa3	8.00	06/01/2014	300,000	317,292
Ford Motor Credit Co., LLC	Baa3	1.37	08/28/2014	700,000	700,567
Ford Motor Credit Co., LLC	Baa3	8.70	10/01/2014	600,000	651,222
Ford Motor Credit Co., LLC	Baa3	7.00	04/15/2015	600,000	650,466
Ford Motor Credit Co., LLC	Baa3	4.21	04/15/2016	1,650,000	1,723,673
Ford Motor Credit Co., LLC	Baa3	4.21	04/15/2016	350,000	365,628
Ford Motor Credit Co., LLC	Baa3	1.00	05/09/2016	3,000,000	3,020,970
Ford Motor Credit Co., LLC	Baa3	4.25	02/03/2017	685,000	715,709
Ford Motor Credit Co., LLC	Baa3	8.13	01/15/2020	1,800,000	2,168,226
Ford Motor Credit Co., LLC	Baa3	8.13	01/15/2020	2,650,000	3,192,111
Ford Motor Credit Co., LLC	Baa3	8.13	01/15/2020	370,000	445,691
Forethought Financial Group	Baa3	8.63	04/15/2021	1,995,000	2,299,397
Forethought Financial Group	Baa3	8.63	04/15/2021	295,000	340,011
GAMCO Investors, Inc.	NA	0.00	12/31/2015	1,800	1,678
GAMCO Investors, Inc.	NA	0.00	12/31/2015	400	373
GE Capital Trust I	A2	6.38	11/15/2067	1,089,000	1,128,476
GE Capital Trust I	A2	6.38	11/15/2067	173,000	179,271
GECC/LJ VP Holdings LLC	A1	3.80	06/18/2019	3,655,000	3,804,782
GECC/LJ VP Holdings LLC	A1	3.80	06/18/2019	340,000	353,933
General Electric Capital Corp.	A1	7.63	12/10/2014	2,105,000	1,715,267
General Electric Capital Corp.	A1	7.63	12/10/2014	205,000	167,045
General Electric Capital Corp.	A1	7.63	12/10/2014	1,200,000	977,824
General Electric Capital Corp.	A1	4.88	03/04/2015	200,000	212,892
General Electric Capital Corp.	A1	6.50	09/28/2015	770,000	627,080
General Electric Capital Corp.	A1	6.50	09/28/2015	60,000	48,863
General Electric Capital Corp.	A1	0.47	10/06/2015	2,000,000	1,988,400
General Electric Capital Corp.	Aa1	0.88	01/08/2016	1,000,000	1,005,990
General Electric Capital Corp.	A1	1.15	05/09/2016	5,750,000	5,822,910
General Electric Capital Corp.	A1	6.75	09/26/2016	455,000	376,873
General Electric Capital Corp.	A1	6.75	09/26/2016	35,000	28,990
General Electric Capital Corp.	A1	5.50	02/01/2017	90,000	72,145
General Electric Capital Corp.	A1	4.25	01/17/2018	580,000	440,364
General Electric Capital Corp.	A1	8.50	04/06/2018	91,000,000	7,959,972
General Electric Capital Corp.	A1	5.50	01/08/2020	500,000	563,745
General Electric Capital Corp.	A1	4.65	10/17/2021	1,105,000	1,172,140
General Electric Capital Corp.	A1	5.88	01/14/2038	1,820,000	2,003,383
General Electric Capital Corp.	A1	5.88	01/14/2038	540,000	594,410
General Electric Capital Corp.	Baa1	7.13	12/31/2049	1,300,000	1,469,000
General Electric Capital Corp.	Baa1	7.13	12/31/2049	1,100,000	1,243,000
General Electric Capital Corp.	A2	5.50	09/15/2067	505,000	663,743
General Electric Capital Corp.	A2	5.50	09/15/2067	535,000	703,173
General Motors Financial Co.	Ba3	4.25	05/15/2023	1,560,000	1,452,750
Glencore Funding LLC	Baa2	1.00	05/27/2016	3,000,000	2,921,160
Glencore Funding LLC	Baa2	4.13	05/30/2023	400,000	356,752
Goldman Sachs Capital I	Baa3	6.35	02/15/2034	500,000	480,430
Goldman Sachs Group, Inc.	A3	6.00	05/01/2014	245,000	255,192
Goldman Sachs Group, Inc.	A3	0.88	09/29/2014	500,000	499,080
Goldman Sachs Group, Inc.	A3	0.68	07/22/2015	3,500,000	3,461,045
Goldman Sachs Group, Inc.	A3	3.70	08/01/2015	100,000	104,186
Goldman Sachs Group, Inc.	A3	3.63	02/07/2016	585,000	610,658
Goldman Sachs Group, Inc.	A3	0.73	03/22/2016	1,850,000	1,822,879
Goldman Sachs Group, Inc.	A3	5.95	01/18/2018	645,000	721,652
Goldman Sachs Group, Inc.	A3	5.95	01/18/2018	255,000	285,304
Goldman Sachs Group, Inc.	A3	6.15	04/01/2018	260,000	292,978
Goldman Sachs Group, Inc.	A3	6.15	04/01/2018	1,365,000	1,538,137
Goldman Sachs Group, Inc.	A3	6.15	04/01/2018	185,000	208,465
Goldman Sachs Group, Inc.	A3	7.50	02/15/2019	20,000	23,751
Goldman Sachs Group, Inc.	A3	5.38	03/15/2020	400,000	434,020
Goldman Sachs Group, Inc.	A3	5.25	07/27/2021	85,000	90,942
Goldman Sachs Group, Inc.	A3	5.25	07/27/2021	1,370,000	1,465,763
Goldman Sachs Group, Inc.	A3	5.25	07/27/2021	1,095,000	1,171,541
Goldman Sachs Group, Inc.	A3	5.25	07/27/2021	1,295,000	1,385,521
Goldman Sachs Group, Inc.	A3	5.25	07/27/2021	625,000	668,688
Goldman Sachs Group, Inc.	A3	5.25	07/27/2021	205,000	219,330
Goldman Sachs Group, Inc.	A3	5.75	01/24/2022	15,000	16,545
Goldman Sachs Group, Inc.	A3	5.75	01/24/2022	130,000	143,391
Goldman Sachs Group, Inc.	Baa1	6.45	05/01/2036	10,000	10,062
Goldman Sachs Group, Inc.	Baa1	6.45	05/01/2036	410,000	412,542
Goldman Sachs Group, Inc.	Baa1	6.45	05/01/2036	50,000	50,310
Goldman Sachs Group, Inc.	Baa1	6.75	10/01/2037	1,500,000	1,536,540
Goldman Sachs Group, Inc.	Baa1	6.75	10/01/2037	4,955,000	5,075,704
Goldman Sachs Group, Inc.	Baa1	6.75	10/01/2037	970,000	993,629

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Goldman Sachs Group, Inc.	A3	6.25	02/01/2041	10,000	11,310
Goldman Sachs Group, Inc.	A3	6.25	02/01/2041	50,000	56,549
Harbinger Group, Inc.	B3	7.88	07/15/2019	1,820,000	1,860,950
Hartford Financial Services Group	Baa3	5.13	04/15/2022	360,000	391,723
Hartford Financial Services Group	Baa3	5.13	04/15/2022	90,000	97,931
Hartford Life Institutional Funding	A3	0.60	08/15/2013	3,000,000	3,001,320
HCP, Inc.	Baa1	2.70	02/01/2014	105,000	106,049
HCP, Inc.	Baa1	2.70	02/01/2014	20,000	20,200
Health Care REIT, Inc.	Baa2	6.50	03/15/2041	1,000,000	1,109,600
HSBC Bank USA	A2	6.00	08/09/2017	1,190,000	1,344,736
HSBC Bank USA	A2	6.00	08/09/2017	195,000	220,356
HSBC Finance Capital Trust IX	Baa2	5.91	11/30/2035	1,300,000	1,307,150
HSBC Finance Corp.	Baa1	3.91	09/15/2013	504,000	507,125
HSBC Finance Corp.	Baa1	3.31	10/10/2013	125,000	125,883
HSBC Finance Corp.	Baa1	3.61	10/20/2013	318,000	320,480
HSBC Finance Corp.	Baa1	3.23	11/10/2013	70,000	70,220
HSBC Finance Corp.	Baa1	3.26	11/10/2013	179,000	179,959
HSBC Finance Corp.	Baa1	3.44	11/10/2013	353,000	350,296
HSBC Finance Corp.	Baa1	3.37	12/10/2013	583,000	586,498
HSBC Finance Corp.	Baa1	3.18	01/10/2014	408,000	412,406
Icahn Enterprises	Ba3	8.00	01/15/2018	2,340,000	2,457,000
Icahn Enterprises	Ba3	8.00	01/15/2018	580,000	609,000
ING US, Inc.	Ba1	5.65	05/15/2053	1,705,000	1,602,700
Intercorp Retail Trust	B1	8.88	11/14/2018	375,000	403,125
International Lease Finance Corp.	Ba3	6.63	11/15/2013	3,300,000	3,345,375
International Lease Finance Corp.	Ba2	6.75	09/01/2016	1,200,000	1,296,000
International Lease Finance Corp.	Ba2	6.75	09/01/2016	100,000	108,000
International Lease Finance Corp.	Ba2	6.75	09/01/2016	100,000	108,000
International Lease Finance Corp.	Ba3	3.88	04/15/2018	750,000	705,000
International Lease Finance Corp.	Ba2	7.13	09/01/2018	300,000	331,500
International Lease Finance Corp.	Ba3	5.88	04/01/2019	5,000	5,050
International Lease Finance Corp.	Ba3	8.25	12/15/2020	135,000	151,706
International Lease Finance Corp.	Ba3	8.63	01/15/2022	3,175,000	3,651,250
International Lease Finance Corp.	Ba3	8.63	01/15/2022	565,000	649,750
iPayment, Inc.	Caa1	10.25	05/15/2018	155,000	127,100
J.P. Morgan Chase & Co.	A2	1.08	01/24/2014	1,500,000	1,505,805
J.P. Morgan Chase & Co.	A2	0.73	04/23/2015	2,000,000	1,995,360
J.P. Morgan Chase & Co.	A2	6.30	04/23/2019	130,000	151,021
J.P. Morgan Chase & Co.	A2	4.25	10/15/2020	125,000	129,930
J.P. Morgan Chase & Co.	A2	4.25	10/15/2020	200,000	207,888
J.P. Morgan Chase & Co.	A2	4.50	01/24/2022	1,050,000	1,099,476
J.P. Morgan Chase & Co.	A2	6.40	05/15/2038	450,000	527,846
J.P. Morgan Chase & Co.	A2	5.60	07/15/2041	1,205,000	1,296,761
J.P. Morgan Chase & Co.	A2	5.60	07/15/2041	375,000	403,556
J.P. Morgan Chase & Co.	Ba1	5.15	12/31/2049	2,065,000	1,966,913
J.P. Morgan Chase & Co.	Ba1	7.90	12/31/2049	5,150,000	5,819,500
J.P. Morgan Chase & Co.	Ba1	7.90	12/31/2049	850,000	960,500
J.P. Morgan Chase Bank NA	A1	0.60	06/13/2016	6,000,000	5,894,340
J.P. Morgan Chase Bank NA	A1	6.00	10/01/2017	1,250,000	1,423,863
J.P. Morgan Chase Bank NA	A1	6.00	10/01/2017	250,000	284,773
Janus Capital Group, Inc.	Baa3	6.70	06/15/2017	8,525,000	9,518,845
JBS USA LLC	Ba3	8.25	02/01/2020	1,560,000	1,634,100
JBS USA LLC	Ba3	8.25	02/01/2020	145,000	151,888
Jefferies Group LLC	Baa3	8.50	07/15/2019	2,000,000	2,410,000
Jefferies Group LLC	Baa3	6.88	04/15/2021	315,000	346,434
Jefferies Group LLC	Baa3	6.45	06/08/2027	350,000	344,750
Jefferies Group LLC	Baa3	6.45	06/08/2027	60,000	59,100
Jefferies Group LLC	Baa3	6.25	01/15/2036	100,000	96,500
Jefferies Group LLC	Baa3	6.25	01/15/2036	15,000	14,475
Jefferies Group LLC	Baa3	6.50	01/20/2043	2,430,000	2,326,531
Jefferies Group LLC	Baa3	6.50	01/20/2043	220,000	210,632
Jefferies Group LLC	Baa3	6.50	01/20/2043	450,000	430,839
Jefferies Group LLC	Baa3	6.50	01/20/2043	65,000	62,232
John Deere Capital Corp.	A2	0.38	10/08/2014	4,000,000	4,003,080
John Deere Capital Corp.	A2	2.25	06/07/2016	590,000	608,727
John Deere Capital Corp.	A2	2.25	06/07/2016	75,000	77,381
Key Bank NA	Baa1	5.45	03/03/2016	1,200,000	1,322,952
Key Bank NA	Baa1	5.45	03/03/2016	250,000	275,615
Keycorp	Baa1	5.10	03/24/2021	185,000	205,824
Ladder Capital Finance Holdings LLLP	Ba3	7.38	10/01/2017	760,000	775,200
Ladder Capital Finance Holdings LLLP	Ba3	7.38	10/01/2017	160,000	163,200
Level 3 Financing, Inc.	B3	9.38	04/01/2019	150,000	162,000

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Level 3 Financing, Inc.	B3	7.00	06/01/2020	2,335,000	2,329,163
Level 3 Financing, Inc.	B3	7.00	06/01/2020	245,000	244,388
Level 3 Financing, Inc.	B3	8.63	07/15/2020	230,000	244,950
Liberty Mutual Group, Inc.	Baa2	6.50	05/01/2042	345,000	369,126
Liberty Mutual Group, Inc.	Baa2	6.50	05/01/2042	90,000	96,294
Lincoln National Corp.	Baa1	4.85	06/24/2021	1,560,000	1,657,625
Lincoln National Corp.	Baa1	4.85	06/24/2021	230,000	244,393
Lincoln National Corp.	Baa1	6.30	10/09/2037	225,000	258,640
Lincoln National Corp.	Baa1	6.30	10/09/2037	175,000	201,164
M&T Capital Trust I	Baa2	8.23	02/01/2027	165,000	163,820
Markel Corporation	Baa2	5.00	03/30/2043	80,000	75,502
Markel Corporation	Baa2	5.00	03/30/2043	25,000	23,595
MB Financial Capital Trust V	NA	1.61	12/15/2037	315,000	220,500
Merrill Lynch & Co.	Baa2	2.51	02/03/2014	280,000	280,742
Merrill Lynch & Co.	Baa2	2.60	02/03/2014	50,000	50,303
Merrill Lynch & Co.	Baa2	3.52	05/05/2014	661,000	662,924
Merrill Lynch & Co.	Baa3	6.05	05/16/2016	1,120,000	1,212,747
Merrill Lynch & Co.	Baa3	0.82	05/02/2017	2,500,000	2,389,675
Merrill Lynch & Co.	Baa2	6.40	08/28/2017	435,000	491,185
Merrill Lynch & Co.	Baa2	6.40	08/28/2017	100,000	112,916
Merrill Lynch & Co.	Baa2	6.88	04/25/2018	1,500,000	1,726,380
Merrill Lynch & Co.	Baa3	0.96	12/01/2026	475,000	412,262
Merrill Lynch & Co.	Baa3	6.11	01/29/2037	4,910,000	4,833,208
Merrill Lynch & Co.	Baa3	6.11	01/29/2037	1,500,000	1,476,540
MetLife Institutional Funding	Aa3	1.18	04/04/2014	750,000	754,688
MetLife, Inc.	A3	1.52	08/06/2013	780,000	780,858
MetLife, Inc.	A3	2.38	02/06/2014	140,000	141,533
MetLife, Inc.	A3	7.72	02/15/2019	375,000	471,030
MetLife, Inc.	A3	7.72	02/15/2019	925,000	1,161,874
MetLife, Inc.	A3	7.72	02/15/2019	25,000	31,402
MetLife, Inc.	A3	4.75	02/08/2021	2,100,000	2,288,601
MetLife, Inc.	A3	4.75	02/08/2021	325,000	354,188
MetLife, Inc.	A3	5.70	06/15/2035	410,000	454,559
MetLife, Inc.	A3	5.70	06/15/2035	75,000	83,151
MetLife, Inc.	A3	4.13	08/13/2042	90,000	80,043
MetLife, Inc.	Baa2	6.40	12/15/2066	710,000	725,975
Metropolitan Life Global Funding I	Aa3	1.03	01/10/2014	400,000	401,412
Morgan Stanley	Baa1	3.82	11/01/2013	650,000	655,356
Morgan Stanley	Baa1	1.88	01/24/2014	1,500,000	1,508,760
Morgan Stanley	Baa1	1.00	12/19/2014	2,000,000	2,001,760
Morgan Stanley	Baa1	6.00	04/28/2015	500,000	536,080
Morgan Stanley	Baa1	0.76	10/15/2015	1,000,000	980,540
Morgan Stanley	Baa1	7.63	03/03/2016	300,000	292,962
Morgan Stanley	Baa1	7.63	03/03/2016	400,000	390,617
Morgan Stanley	Baa1	3.80	04/29/2016	925,000	962,056
Morgan Stanley	Baa1	0.73	10/18/2016	3,500,000	3,388,245
Morgan Stanley	NR	8.00	05/09/2017	3,055,000	3,050,447
Morgan Stanley	NR	8.00	05/09/2017	560,000	559,165
Morgan Stanley	Baa1	7.60	08/08/2017	520,000	427,258
Morgan Stanley	Baa1	5.95	12/28/2017	2,135,000	2,368,868
Morgan Stanley	Baa1	5.95	12/28/2017	210,000	233,003
Morgan Stanley	Baa1	5.63	09/23/2019	3,825,000	4,111,225
Morgan Stanley	Baa1	5.63	09/23/2019	190,000	204,218
Morgan Stanley	Baa1	5.63	09/23/2019	500,000	537,415
Morgan Stanley	Baa1	5.75	01/25/2021	1,700,000	1,845,265
Morgan Stanley	Baa1	5.75	01/25/2021	255,000	276,790
Morgan Stanley	Baa1	5.75	01/25/2021	1,105,000	1,199,422
Morgan Stanley	Baa1	5.75	01/25/2021	200,000	217,090
Morgan Stanley	Baa1	5.50	07/28/2021	640,000	683,411
Morgan Stanley	Baa2	4.88	11/01/2022	350,000	345,765
Morgan Stanley	Baa2	4.88	11/01/2022	1,800,000	1,778,220
Morgan Stanley	Baa2	4.88	11/01/2022	385,000	380,342
Morgan Stanley	Baa1	3.75	02/25/2023	2,925,000	2,797,119
Morgan Stanley	Baa1	3.75	02/25/2023	565,000	540,298
Morgan Stanley	Baa2	4.10	05/22/2023	450,000	415,764
Morgan Stanley	Baa1	6.25	08/09/2026	100,000	109,597
Morgan Stanley	Baa1	6.38	07/24/2042	320,000	357,011
Morgan Stanley	Baa1	6.38	07/24/2042	60,000	66,940
National Rural Utilities Cooperative	A1	5.45	02/01/2018	635,000	730,587
Nationstar Mortgage LLC/Capital Corp.	B2	9.63	05/01/2019	1,147,000	1,284,640
Nationstar Mortgage LLC/Capital Corp.	B2	7.88	10/01/2020	230,000	243,800
NiSource Finance Corp.	Baa3	5.95	06/15/2041	500,000	525,305

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NiSource Finance Corp.	Baa3	5.95	06/15/2041	100,000	105,061
PACCAR Financial Corp.	A1	0.40	05/05/2015	2,000,000	1,998,900
PHI, Inc.	B2	8.63	10/15/2018	500,000	530,000
PNC Financial Services	A3	2.85	11/09/2022	125,000	114,025
PNC Financial Services	Baa3	1.00	12/31/2049	365,000	362,993
PNC Financial Services	Baa3	6.75	12/31/2049	575,000	623,875
PNC Funding Corp.	A3	5.40	06/10/2014	845,000	881,605
PNC Funding Corp.	A3	5.40	06/10/2014	165,000	172,148
PNC Funding Corp.	A3	2.70	09/19/2016	45,000	46,834
PNC Funding Corp.	Baa1	5.63	02/01/2017	875,000	970,778
Principal Financial Group	A3	4.63	09/15/2042	55,000	52,768
Principal Financial Group	A3	4.63	09/15/2042	15,000	14,391
Prologis, L.P.	WR	6.88	03/15/2020	38,000	44,093
Prologis, L.P.	WR	6.88	03/15/2020	480,000	556,963
Protective Life Secured Trust	A2	2.79	09/10/2014	700,000	711,452
Protective Life Secured Trust	A2	2.76	12/10/2014	202,000	204,980
Protective Life Secured Trust	A2	2.68	01/10/2015	100,000	99,953
Protective Life Secured Trust	A2	3.06	04/10/2015	211,000	215,693
Prudential Financial, Inc.	Baa2	5.88	09/15/2042	1,030,000	1,032,575
Qwest Capital Funding	Ba1	7.63	08/03/2021	20,000	22,000
Realogy Group LLC	B3	7.88	02/15/2019	655,000	691,025
Regions Bank	Ba1	6.45	06/26/2037	750,000	787,500
Regions Bank	Ba1	6.45	06/26/2037	4,000,000	4,200,000
Regions Bank	Ba1	6.45	06/26/2037	850,000	892,500
Regions Financial Corp.	Ba2	7.38	12/10/2037	210,000	235,200
Reinsurance Group of America	Baa3	6.75	12/15/2065	1,500,000	1,501,875
Samson Investment Co.	B3	9.75	02/15/2020	1,900,000	2,002,125
Samson Investment Co.	B3	9.75	02/15/2020	830,000	874,613
Simon Property Group, L.P.	A3	6.75	05/15/2014	75,000	77,720
Simon Property Group, L.P.	A3	2.80	01/30/2017	190,000	195,594
Simon Property Group, L.P.	A3	2.80	01/30/2017	20,000	20,589
Simon Property Group, L.P.	A3	6.13	05/30/2018	180,000	211,480
Simon Property Group, L.P.	A3	6.13	05/30/2018	220,000	258,476
Simon Property Group, L.P.	A3	3.38	03/15/2022	110,000	107,934
Simon Property Group, L.P.	A3	3.38	03/15/2022	20,000	19,624
SLM Corp.	Ba1	3.92	09/15/2013	359,000	358,156
SLM Corp.	Ba1	3.97	09/15/2013	55,000	54,871
SLM Corp.	Ba1	3.77	11/01/2013	605,000	606,029
SLM Corp.	Ba1	4.10	11/21/2013	266,000	266,761
SLM Corp.	Ba1	4.48	12/15/2013	235,000	235,696
SLM Corp.	Ba1	3.47	03/17/2014	100,000	100,046
SLM Corp.	Ba1	3.09	04/01/2014	898,000	905,247
SLM Corp.	Ba1	3.27	04/01/2014	300,000	299,559
SLM Corp.	Ba1	5.05	11/14/2014	60,000	61,350
SLM Corp.	Ba1	3.52	12/15/2015	200,000	195,550
SLM Corp.	Ba1	6.25	01/25/2016	2,000,000	2,120,000
SLM Corp.	Ba1	6.25	01/25/2016	2,300,000	2,438,000
SLM Corp.	Ba1	6.25	01/25/2016	1,275,000	1,351,500
SLM Corp.	Ba1	6.25	01/25/2016	400,000	424,000
SLM Corp.	Ba1	8.45	06/15/2018	100,000	111,000
SLM Corp.	Ba1	8.45	06/15/2018	1,448,000	1,607,280
SLM Corp.	Ba1	8.45	06/15/2018	300,000	333,000
SLM Corp.	Ba1	8.45	06/15/2018	85,000	94,350
SLM Corp.	Ba1	7.25	01/25/2022	1,175,000	1,233,750
SLM Corp.	Ba1	7.25	01/25/2022	1,000,000	1,050,000
SLM Corp.	Ba1	7.25	01/25/2022	500,000	525,000
SLM Corp.	Ba1	7.25	01/25/2022	535,000	561,750
SLM Corp.	Ba1	5.63	08/01/2033	2,205,000	1,830,150
SLM Corp.	Ba1	5.63	08/01/2033	330,000	273,900
Springleaf Finance Corp.	Caa1	4.13	11/29/2013	100,000	128,841
Springleaf Finance Corp.	Caa1	5.40	12/01/2015	67,000	66,833
Springleaf Finance Corp.	Caa1	5.75	09/15/2016	100,000	97,750
Springleaf Finance Corp.	Caa1	6.90	12/15/2017	200,000	196,250
Springleaf Finance Corp.	Caa1	6.90	12/15/2017	1,100,000	1,079,375
Springleaf Finance Corp.	Caa1	6.90	12/15/2017	200,000	196,250
SSIF Nevada L.P.	Aa2	0.98	04/14/2014	1,600,000	1,607,488
Stone Street Trust	Baa1	5.90	12/15/2015	800,000	859,496
Stone Street Trust	Baa1	5.90	12/15/2015	1,600,000	1,718,992
SunTrust Preferred Capital I	Ba1	1.00	12/31/2049	130,000	112,450
Symetra Financial Corp.	Baa3	6.13	04/01/2016	1,750,000	1,907,710
Symetra Financial Corp.	Baa3	6.13	04/01/2016	400,000	436,048
TAM Capital 3, Inc.	Ba3	8.38	06/03/2021	665,000	681,625

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Textron Financial Corp.	Ba1	6.00	02/15/2067	680,000	591,600
Toll Road Investment Partnership II	Baa1	0.00	02/15/2045	4,503,470	743,163
TPC Group, Inc.	B3	8.75	12/15/2020	935,000	956,038
Transatlantic Holdings, Inc.	Baa1	5.75	12/14/2015	950,000	1,043,224
UBS AG Stamford CT	A2	1.00	01/28/2014	582,000	585,056
UBS AG Stamford CT	A2	5.88	12/20/2017	960,000	1,104,240
UBS AG Stamford CT	A2	5.88	12/20/2017	712,000	818,978
UBS AG Stamford CT	A2	5.88	12/20/2017	200,000	230,050
Unum Group	Baa2	5.63	09/15/2020	3,100,000	3,416,696
Unum Group	Baa2	5.63	09/15/2020	500,000	551,080
URS Corp.	Baa3	5.25	04/01/2022	10,255,000	10,582,032
US Bancorp	A2	2.95	07/15/2022	460,000	426,719
US Bancorp	A2	2.95	07/15/2022	130,000	120,595
USB Capital IX	Baa1	3.50	10/29/2049	3,080,000	2,679,600
Vanguard Health Holdings LLC	B3	7.75	02/01/2019	397,000	420,820
Ventas Realty L.P./Capital Corp.	Baa2	4.00	04/30/2019	585,000	608,336
Ventas Realty L.P./Capital Corp.	Baa2	4.25	03/01/2022	4,350,000	4,387,280
Ventas Realty L.P./Capital Corp.	Baa2	4.25	03/01/2022	300,000	302,571
Wachovia Bank NA	A1	4.88	02/01/2015	65,000	68,835
Wachovia Bank NA	A1	4.88	02/01/2015	65,000	68,835
Wachovia Capital Trust III	Baa3	5.57	12/31/2049	3,645,000	3,576,656
Wachovia Corp.	A3	0.62	10/28/2015	5,020,000	4,961,467
Wells Fargo & Co.	A2	0.48	10/28/2015	1,000,000	995,420
Wells Fargo & Co.	A2	0.48	10/28/2015	2,500,000	2,488,550
Wells Fargo & Co.	A2	2.10	05/08/2017	160,000	160,573
Wells Fargo & Co.	A2	5.63	12/11/2017	1,415,000	1,608,416
Wells Fargo & Co.	A2	5.63	12/11/2017	100,000	113,669
Wells Fargo & Co.	A2	4.60	04/01/2021	60,000	65,383
Wells Fargo & Co.	A2	3.50	03/08/2022	50,000	50,566
Wells Fargo & Co.	A3	3.45	02/13/2023	580,000	553,917
Wells Fargo & Co.	A3	3.45	02/13/2023	1,235,000	1,179,462
Willis North America, Inc.	Baa3	7.00	09/29/2019	8,074,000	9,273,070
Zions Bancorporation	Ba2	5.80	12/31/2049	765,000	719,100
Total U.S. Credit Obligations - Financial					\$ 579,746,958

Industrial

AbbVie, Inc.	Baa1	4.40	11/06/2042	305,000	\$ 283,302
AbbVie, Inc.	Baa1	4.40	11/06/2042	525,000	487,652
AbbVie, Inc.	Baa1	4.40	11/06/2042	100,000	92,886
Actavis, Inc.	Baa3	5.00	08/15/2014	560,000	583,257
Actavis, Inc.	Baa3	5.00	08/15/2014	100,000	104,153
Actavis, Inc.	Baa3	4.63	10/01/2042	235,000	209,712
Actavis, Inc.	Baa3	4.63	10/01/2042	70,000	62,467
ADT Corp.	Baa2	4.88	07/15/2042	1,100,000	933,845
AEP Industries, Inc.	B3	8.25	04/15/2019	505,000	543,506
Affinion Group Holdings	Ca	11.63	11/15/2015	1,000,000	500,000
Aircastle Ltd	Ba3	7.63	04/15/2020	70,000	77,000
Aircastle Ltd.	Ba3	6.75	04/15/2017	70,000	73,500
AK Steel Corp.	B1	8.75	12/01/2018	3,300,000	3,473,250
AK Steel Corp.	B3	7.63	05/15/2020	700,000	595,000
ALCOA, Inc.	Baa3	6.15	08/15/2020	8,910,000	9,126,424
ALCOA, Inc.	Baa3	6.15	08/15/2020	600,000	614,574
ALCOA, Inc.	Ba1	5.90	02/01/2027	335,000	313,359
ALCOA, Inc.	Ba1	5.90	02/01/2027	270,000	252,558
ALCOA, Inc.	Ba1	6.75	01/15/2028	70,000	69,561
Alere, Inc.	Caa1	8.63	10/01/2018	711,000	750,105
Altria Group, Inc.	Baa1	9.70	11/10/2018	3,137,000	4,170,359
Altria Group, Inc.	Baa1	9.70	11/10/2018	1,000,000	1,329,410
Altria Group, Inc.	Baa1	9.70	11/10/2018	338,000	449,341
Altria Group, Inc.	Baa1	9.70	11/10/2018	75,000	99,706
Altria Group, Inc.	Baa1	9.70	11/10/2018	60,000	79,765
Altria Group, Inc.	Baa1	2.85	08/09/2022	325,000	300,521
Altria Group, Inc.	Baa1	2.85	08/09/2022	55,000	50,857
Altria Group, Inc.	Baa1	9.95	11/10/2038	970,000	1,435,610
Altria Group, Inc.	Baa1	9.95	11/10/2038	2,360,000	3,492,824
Altria Group, Inc.	Baa1	9.95	11/10/2038	280,000	414,403
Altria Group, Inc.	Baa1	9.95	11/10/2038	385,000	569,804
AMC Entertainment, Inc.	B2	8.75	06/01/2019	300,000	321,000
AMC Entertainment, Inc.	Caa1	9.75	12/01/2020	980,000	1,109,850
American Airlines	Baa3	4.00	01/15/2027	500,000	472,500
American Axle & Manufacturing, Inc.	B2	6.63	10/15/2022	1,105,000	1,121,575
American Stores Company	WR	8.00	06/01/2026	845,000	1,073,150

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American Stores Company	WR	8.00	06/01/2026	115,000	146,050
American Tower Corp.	Baa3	7.00	10/15/2017	420,000	486,616
American Tower Corp.	Baa3	4.50	01/15/2018	285,000	303,955
American Tower Corp.	Baa3	4.50	01/15/2018	330,000	351,948
American Tower Corp.	Baa3	4.70	03/15/2022	350,000	353,007
American Tower Corp.	Baa3	4.70	03/15/2022	265,000	267,276
Amgen, Inc.	Baa1	4.10	06/15/2021	4,225,000	4,430,293
Amgen, Inc.	Baa1	4.10	06/15/2021	675,000	707,798
Amgen, Inc.	Baa1	5.15	11/15/2041	855,000	851,529
Amgen, Inc.	Baa1	5.15	11/15/2041	230,000	229,066
Amgen, Inc.	Baa1	5.38	05/15/2043	215,000	222,368
Amgen, Inc.	Baa1	5.38	05/15/2043	110,000	113,770
Amsted Industries	Ba3	8.13	03/15/2018	150,000	158,250
Amtrak/Penn Station Lease Trust	A1	9.25	06/15/2017	325,745	364,676
Anadarko Petroleum Corp.	Baa3	6.38	09/15/2017	35,000	40,249
Anadarko Petroleum Corp.	Baa3	6.45	09/15/2036	710,000	822,705
Anadarko Petroleum Corp.	Baa3	6.45	09/15/2036	230,000	266,510
Anheuser-Busch InBev Worldwide	A3	0.83	01/27/2014	45,000	45,133
Anheuser-Busch InBev Worldwide	A3	0.64	07/14/2014	155,000	155,318
Anheuser-Busch InBev Worldwide	A3	9.75	11/17/2015	745,000	340,622
Anheuser-Busch InBev Worldwide	A3	7.75	01/15/2019	2,705,000	3,421,365
Anheuser-Busch InBev Worldwide	A3	7.75	01/15/2019	400,000	505,932
Anheuser-Busch InBev Worldwide	A3	8.20	01/15/2039	100,000	146,680
Anheuser-Busch InBev Worldwide	A3	8.00	11/15/2039	740,000	1,065,015
Anheuser-Busch InBev Worldwide	A3	8.00	11/15/2039	80,000	115,137
Apache Corp.	A3	4.75	04/15/2043	90,000	85,366
Apple, Inc.	Aa1	0.32	05/03/2016	1,000,000	999,150
Apple, Inc.	Aa1	2.40	05/03/2023	265,000	245,777
Aramark Corp.	B3	5.75	03/15/2020	3,365,000	3,440,713
Arch Coal, Inc.	B3	7.00	06/15/2019	485,000	403,763
Arch Coal, Inc.	B3	7.25	06/15/2021	2,280,000	1,846,800
Arch Coal, Inc.	B3	7.25	06/15/2021	720,000	583,200
Arch Coal, Inc.	B3	7.25	06/15/2021	480,000	388,800
Arrow Electronics, Inc.	Baa3	3.00	03/01/2018	6,875,000	6,865,100
Arrow Electronics, Inc.	Baa3	5.13	03/01/2021	3,030,000	3,106,326
Ashland, Inc.	Ba1	3.88	04/15/2018	465,000	460,350
Ashland, Inc.	Ba1	3.88	04/15/2018	115,000	113,850
Ashland, Inc.	Ba1	4.75	08/15/2022	1,000,000	990,000
AT&T, Inc.	A3	0.66	02/12/2016	1,000,000	994,480
AT&T, Inc.	A3	0.66	02/12/2016	3,865,000	3,843,665
AT&T, Inc.	A3	5.63	06/15/2016	3,650,000	4,083,511
AT&T, Inc.	A3	5.63	06/15/2016	500,000	559,385
AT&T, Inc.	A3	6.55	02/15/2039	920,000	1,056,399
AT&T, Inc.	A3	6.55	02/15/2039	435,000	499,493
AT&T, Inc.	A3	5.35	09/01/2040	190,000	192,250
AT&T, Inc.	A3	4.35	06/15/2045	142,000	123,544
AutoNation, Inc.	Ba2	6.75	04/15/2018	1,785,000	1,990,275
AutoNation, Inc.	Ba2	6.75	04/15/2018	290,000	323,350
Aviation Capital Group	Ba1	6.75	04/06/2021	2,325,000	2,448,597
Aviation Capital Group	Ba1	6.75	04/06/2021	600,000	631,896
Avnet, Inc.	Baa3	4.88	12/01/2022	9,540,000	9,501,745
Avon Products, Inc.	Baa2	5.00	03/15/2023	270,000	268,377
Ball Corp.	Ba1	6.75	09/15/2020	915,000	985,913
Ball Corp.	Ba1	5.00	03/15/2022	700,000	696,500
Ball Corp.	Ba1	4.00	11/15/2023	1,290,000	1,193,250
Ball Corp.	Ba1	4.00	11/15/2023	250,000	231,250
Barrick North America Finance, LLC	Baa2	5.70	05/30/2041	500,000	405,840
Baxter International, Inc.	A3	0.45	12/11/2014	500,000	499,855
Baxter International, Inc.	A3	0.45	12/11/2014	2,000,000	1,999,420
Beazer Homes USA	Caa2	8.13	06/15/2016	510,000	557,175
Beazer Homes USA	B2	6.63	04/15/2018	175,000	185,719
Beazer Homes USA	Caa2	9.13	06/15/2018	35,000	36,400
Beazer Homes USA	Caa2	9.13	06/15/2018	5,000	5,200
Belo Corp.	Ba1	8.00	11/15/2016	500,000	530,000
Belo Corp.	Ba1	8.00	11/15/2016	200,000	212,000
Best Buy Co., Inc.	Baa2	5.50	03/15/2021	10,000,000	9,550,000
Bioscrip, Inc.	Caa1	10.25	10/01/2015	760,000	803,700
BMC Software, Inc.	Baa2	4.50	12/01/2022	9,545,000	9,618,878
Boeing Co.	A2	6.88	03/15/2039	1,730,000	2,266,888
Boeing Co.	A2	6.88	03/15/2039	270,000	353,792
Boston Scientific Corp.	Baa3	4.50	01/15/2015	1,425,000	1,490,835
Boston Scientific Corp.	Baa3	4.50	01/15/2015	225,000	235,395

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Brightstar Corp.	B1	9.50	12/01/2016	830,000	854,900
Brinker International, Inc.	Ba2	2.60	05/15/2018	6,460,000	6,322,854
Brinker International, Inc.	Ba2	3.88	05/15/2023	3,355,000	3,146,353
Brinker International, Inc.	Ba2	3.88	05/15/2023	2,720,000	2,550,843
Bunge Limited Finance Co.	Baa2	8.50	06/15/2019	2,500,000	3,085,500
Burlington Coat Factory	Caa1	10.00	02/15/2019	1,215,000	1,342,575
Burlington Northern Santa Fe Railway	A3	7.00	02/01/2014	1,500,000	1,553,655
Burlington Northern Santa Fe Railway	A3	6.88	02/15/2016	140,000	159,607
Burlington Northern Santa Fe Railway	A3	5.65	05/01/2017	575,000	652,343
Burlington Northern Santa Fe Railway	A3	5.75	03/15/2018	125,000	143,486
Burlington Northern Santa Fe Railway	A3	4.38	09/01/2042	90,000	82,350
Cablevision Systems Corp.	B1	8.63	09/15/2017	450,000	510,750
Cablevision Systems Corp.	B1	8.00	04/15/2020	965,000	1,051,850
Caesars Entertainment Corp.	B3	11.25	06/01/2017	2,450,000	2,551,063
Caesars Entertainment Corp.	B3	9.00	02/15/2020	1,255,000	1,195,388
Caesars Entertainment Corp.	B3	9.00	02/15/2020	200,000	190,500
Caesars Operating Escrow	B3	9.00	02/15/2020	1,650,000	1,571,625
Caesars Operating Escrow	B3	9.00	02/15/2020	265,000	252,413
Caesars Operating Escrow	B3	9.00	02/15/2020	3,205,000	3,060,775
Caesars Operating Escrow	B3	9.00	02/15/2020	515,000	491,825
Calfrac Holdings L.P.	B1	7.50	12/01/2020	500,000	495,000
Calpine Corp.	B1	7.88	07/31/2020	400,000	434,000
Calpine Corp.	B1	7.88	07/31/2020	125,000	135,625
Calpine Corp.	B1	7.88	01/15/2023	1,400,000	1,505,000
Cameron International Corp.	Baa1	1.20	06/02/2014	125,000	125,554
Cameron International Corp.	Baa1	4.50	06/01/2021	1,725,000	1,825,136
Cameron International Corp.	Baa1	4.50	06/01/2021	450,000	476,123
Campbell Soup Co.	A2	0.57	08/01/2014	3,500,000	3,501,225
Carnival Corp.	Baa1	1.88	12/15/2017	4,125,000	3,984,420
Carrizo Oil & Gas, Inc.	B3	7.50	09/15/2020	330,000	343,200
Case New Holland, Inc.	Ba2	7.75	09/01/2013	350,000	352,188
Case New Holland, Inc.	Ba2	7.75	09/01/2013	100,000	100,625
CBS Corp.	Baa2	8.88	05/15/2019	500,000	644,370
Cellco Partnership/Verizon Wireless	A2	5.55	02/01/2014	527,000	541,034
Cellco Partnership/Verizon Wireless	A2	8.50	11/15/2018	1,635,000	2,123,538
Cellco Partnership/Verizon Wireless	A2	8.50	11/15/2018	265,000	344,182
Cemex Finance LLC	B2	9.38	10/12/2022	330,000	359,700
CenturyLink, Inc.	Ba2	6.45	06/15/2021	6,775,000	7,062,938
CenturyLink, Inc.	Ba2	5.80	03/15/2022	2,525,000	2,487,125
CenturyLink, Inc.	Ba2	7.20	12/01/2025	115,000	116,438
CenturyLink, Inc.	Ba2	6.88	01/15/2028	1,230,000	1,199,250
CenturyLink, Inc.	Ba2	7.60	09/15/2039	100,000	95,000
CenturyLink, Inc.	Ba2	7.60	09/15/2039	330,000	313,500
CenturyLink, Inc.	Ba2	7.60	09/15/2039	120,000	114,000
CenturyLink, Inc.	Ba2	7.65	03/15/2042	1,000,000	950,000
CF Industries, Inc.	Baa2	3.45	06/01/2023	2,390,000	2,296,838
CF Industries, Inc.	Baa2	3.45	06/01/2023	420,000	403,628
CHC Helicopter SA	B1	9.25	10/15/2020	1,600,000	1,640,000
CHC Helicopter SA	B1	9.25	10/15/2020	3,000,000	3,075,000
Chesapeake Energy Corp.	Ba3	6.63	08/15/2020	2,800,000	3,010,000
Chesapeake Energy Corp.	Ba3	6.63	08/15/2020	55,000	59,125
Chesapeake Energy Corp.	Ba3	6.63	08/15/2020	1,750,000	1,881,250
Chesapeake Energy Corp.	Ba3	6.63	08/15/2020	10,000	10,750
Chevron Corp.	Aa1	2.43	06/24/2020	115,000	114,345
Chevron Corp.	Aa1	2.43	06/24/2020	35,000	34,801
Chevron Corp.	Aa1	3.19	06/24/2023	230,000	228,885
Chevron Corp.	Aa1	3.19	06/24/2023	75,000	74,636
CHS/Community Health Systems	Ba2	5.13	08/15/2018	1,500,000	1,522,500
CHS/Community Health Systems	B3	7.13	07/15/2020	275,000	283,250
Cinemark USA, Inc.	B3	7.38	06/15/2021	490,000	531,650
Cinemark USA, Inc.	B2	4.88	06/01/2023	1,820,000	1,747,200
Cisco Systems, Inc.	A1	5.50	01/15/2040	1,035,000	1,173,959
Cisco Systems, Inc.	A1	5.50	01/15/2040	165,000	187,153
Clear Channel Communications	Caa3	14.00	02/01/2021	3,318,750	2,820,938
Clear Channel Worldwide	B3	7.63	03/15/2020	500,000	517,500
Clear Channel Worldwide	B1	6.50	11/15/2022	900,000	927,000
Cliffs Natural Resources	Baa3	3.95	01/15/2018	880,000	840,761
Cliffs Natural Resources	Baa3	3.95	01/15/2018	1,310,000	1,251,587
Cliffs Natural Resources	Baa3	5.90	03/15/2020	1,905,000	1,835,677
Cliffs Natural Resources	Baa3	4.88	04/01/2021	650,000	589,095
Coca Cola Enterprises	A3	0.57	02/18/2014	1,600,000	1,602,880
Comcast Corp.	A3	6.50	01/15/2017	25,000	29,040

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Comcast Corp.	A3	6.50	01/15/2017	75,000	87,119
Comcast Corp.	A3	6.30	11/15/2017	621,000	733,743
Comcast Corp.	A3	5.88	02/15/2018	100,000	116,752
Comcast Corp.	A3	5.15	03/01/2020	500,000	571,645
Comcast Corp.	A3	6.45	03/15/2037	175,000	209,248
Comcast Corp.	A3	6.95	08/15/2037	650,000	818,175
CommScope, Inc.	B3	8.25	01/15/2019	2,200,000	2,348,500
CommScope, Inc.	B3	8.25	01/15/2019	300,000	320,250
ConAgra Foods, Inc.	Baa2	5.88	04/15/2014	375,000	390,030
ConAgra Foods, Inc.	Baa2	5.88	04/15/2014	65,000	67,605
ConAgra Foods, Inc.	Baa2	6.63	08/15/2039	765,000	889,710
Constellation Brands, Inc.	Ba1	8.38	12/15/2014	550,000	594,000
Constellation Brands, Inc.	Ba1	8.38	12/15/2014	175,000	189,000
Constellation Brands, Inc.	Ba1	7.25	09/01/2016	2,895,000	3,289,444
Constellation Brands, Inc.	Ba1	7.25	05/15/2017	4,740,000	5,391,750
Constellation Brands, Inc.	Ba1	7.25	05/15/2017	2,600,000	2,957,500
Constellation Brands, Inc.	Ba1	7.25	05/15/2017	400,000	455,000
Constellation Brands, Inc.	Ba1	3.75	05/01/2021	730,000	683,463
Constellation Brands, Inc.	Ba1	4.25	05/01/2023	1,020,000	962,625
Continental Airlines	B1	7.88	01/02/2020	1,533,617	1,625,634
Continental Airlines	B1	7.88	01/02/2020	255,603	270,939
Continental Airlines	Baa2	7.25	05/10/2021	2,170,963	2,540,027
Continental Airlines	Baa2	7.25	05/10/2021	323,516	378,514
Continental Airlines	Ba2	5.50	04/29/2022	625,000	645,313
Continental Airlines	Ba2	5.50	04/29/2022	130,000	134,225
Continental Airlines	Baa2	8.05	05/01/2022	194,833	218,213
Continental Airlines	Baa2	8.05	05/01/2022	31,173	34,914
Continental Airlines	Baa2	4.75	07/12/2022	120,015	128,416
Continental Airlines	Baa2	4.75	07/12/2022	1,310,931	1,402,696
Continental Airlines	Baa2	4.75	07/12/2022	212,334	227,197
Continental Airlines	Baa3	7.71	10/02/2022	2,617,219	2,852,768
Continental Airlines	Baa2	5.98	10/19/2023	21,931	24,344
Continental Airlines	Baa2	5.98	10/19/2023	561,438	623,196
Continental Airlines	Baa2	5.98	10/19/2023	48,249	53,556
Corning, Inc.	A3	5.75	08/15/2040	860,000	936,626
Corning, Inc.	A3	5.75	08/15/2040	140,000	152,474
Country Garden Holding Co.	Ba3	7.50	01/10/2023	340,000	311,100
Coventry Health Care, Inc.	Baa2	5.95	03/15/2017	275,000	310,162
Coventry Health Care, Inc.	Baa2	5.45	06/15/2021	385,000	428,836
Coventry Health Care, Inc.	Baa2	5.45	06/15/2021	85,000	94,678
Cox Communications, Inc.	Baa2	8.38	03/01/2039	1,635,000	2,215,997
Cox Communications, Inc.	Baa2	8.38	03/01/2039	265,000	359,168
Crown Castle Towers LLC	A2	4.88	08/15/2040	500,000	537,665
CSC Holdings, LLC	Ba3	8.50	06/15/2015	700,000	716,310
CSC Holdings, LLC	Ba3	8.50	06/15/2015	250,000	255,825
CSX Corp.	Baa2	6.25	03/15/2018	200,000	235,262
CSX Corp.	Baa2	4.10	03/15/2044	185,000	160,641
CVS Caremark Corp.	Baa2	5.75	06/01/2017	74,000	85,012
CVS Caremark Corp.	Baa2	6.25	06/01/2027	5,000	5,927
CVS Caremark Corp.	Baa2	6.25	06/01/2027	20,000	23,707
CVS Caremark Corp.	Baa2	6.25	06/01/2027	25,000	29,634
CVS Caremark Corp.	Baa2	6.13	09/15/2039	20,000	23,371
CVS Caremark Corp.	Baa2	6.13	09/15/2039	890,000	1,040,027
CVS Caremark Corp.	Baa2	6.13	09/15/2039	50,000	58,429
CVS Caremark Corp.	Baa2	5.75	05/15/2041	2,160,000	2,434,817
CVS Caremark Corp.	Baa2	5.75	05/15/2041	135,000	152,176
CVS Caremark Corp.	Baa2	5.75	05/15/2041	325,000	366,350
CVS Pass Through Trust	Baa2	7.51	01/10/2032	669,954	825,624
CVS Pass Through Trust	Baa2	7.51	01/10/2032	246,580	303,875
Darden Restaurants, Inc.	Baa2	3.35	11/01/2022	2,380,000	2,192,408
Darling International, Inc.	Ba2	8.50	12/15/2018	550,000	608,438
Darling International, Inc.	Ba2	8.50	12/15/2018	150,000	165,938
DaVita Healthcare Partners	B2	6.38	11/01/2018	9,355,000	9,764,281
DaVita Healthcare Partners	B2	6.38	11/01/2018	250,000	260,938
DCP Midstream L.L.C.	Baa2	6.45	11/03/2036	500,000	525,610
DCP Midstream L.L.C.	Baa2	6.45	11/03/2036	125,000	131,403
DCP Midstream L.L.C.	Baa3	5.85	05/21/2043	1,040,000	998,400
Deere & Company	A2	3.90	06/09/2042	90,000	81,755
Delta Air Lines	Baa1	6.20	01/02/2020	120,684	129,433
Delta Air Lines	Baa1	4.95	11/23/2020	110,878	117,808
Delta Air Lines	Baa1	4.95	11/23/2020	1,396,237	1,483,502
Delta Air Lines	Baa1	4.95	11/23/2020	184,796	196,346

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Devon Energy Corporation	Baa1	6.30	01/15/2019	275,000	318,629
Devon Energy Corporation	Baa1	4.75	05/15/2042	130,000	121,352
Dillard's, Inc.	Ba3	7.88	01/01/2023	1,600,000	1,772,000
DirecTV Holdings/Financing	Baa2	4.75	10/01/2014	1,080,000	1,130,198
DirecTV Holdings/Financing	Baa2	4.75	10/01/2014	125,000	130,810
DirecTV Holdings/Financing	Baa2	3.55	03/15/2015	105,000	109,008
DirecTV Holdings/Financing	Baa2	3.50	03/01/2016	235,000	246,870
DirecTV Holdings/Financing	Baa2	3.50	03/01/2016	2,420,000	2,542,234
DirecTV Holdings/Financing	Baa2	3.50	03/01/2016	60,000	63,031
DirecTV Holdings/Financing	Baa2	3.50	03/01/2016	300,000	315,153
DirecTV Holdings/Financing	Baa2	6.00	08/15/2040	550,000	549,439
DirecTV Holdings/Financing	Baa2	5.15	03/15/2042	310,000	276,542
DirecTV Holdings/Financing	Baa2	5.15	03/15/2042	1,000,000	892,070
DirecTV Holdings/Financing	Baa2	5.15	03/15/2042	210,000	187,335
Dish DBS Corp.	Ba3	6.63	10/01/2014	30,000	31,275
Dish DBS Corp.	Ba3	7.75	05/31/2015	300,000	324,750
Dish DBS Corp.	Ba3	7.13	02/01/2016	2,450,000	2,652,125
Dish DBS Corp.	Ba3	4.63	07/15/2017	160,000	160,800
Dish DBS Corp.	Ba3	7.88	09/01/2019	1,955,000	2,189,600
Dish DBS Corp.	Ba3	5.88	07/15/2022	210,000	213,150
Dish DBS Corp.	Ba3	5.00	03/15/2023	955,000	919,188
Dow Chemical Co.	Baa2	8.55	05/15/2019	1,500,000	1,913,820
Dow Chemical Co.	Baa2	4.25	11/15/2020	1,730,000	1,821,794
Dow Chemical Co.	Baa2	4.25	11/15/2020	280,000	294,857
E.I. du Pont de Nemours & Co.	A2	6.00	07/15/2018	75,000	88,616
El Paso LLC	Ba2	7.00	06/15/2017	2,100,000	2,283,036
Eli Lilly & Co.	A2	4.20	03/06/2014	60,000	61,510
Embarq Corp.	Baa3	7.08	06/01/2016	300,000	336,159
Embarq Corp.	Baa3	7.08	06/01/2016	110,000	123,258
Embarq Corp.	Baa3	8.00	06/01/2036	4,105,000	4,331,391
Embarq Corp.	Baa3	8.00	06/01/2036	160,000	168,824
Embarq Corp.	Baa3	8.00	06/01/2036	473,000	499,086
Embarq Corp.	Baa3	8.00	06/01/2036	30,000	31,655
Endo Health Solutions, Inc.	B1	7.00	07/15/2019	750,000	757,500
Endo Health Solutions, Inc.	B1	7.25	01/15/2022	475,000	478,563
Energy Transfer Equity	Ba2	7.50	10/15/2020	2,350,000	2,567,375
Energy Transfer Partners	Baa3	9.70	03/15/2019	114,000	147,946
Energy Transfer Partners	Baa3	5.20	02/01/2022	185,000	195,782
Energy Transfer Partners	Baa3	6.05	06/01/2041	3,390,000	3,427,799
Energy Transfer Partners	Baa3	6.05	06/01/2041	585,000	591,523
Enterprise Products Operating, L.P.	Baa1	3.20	02/01/2016	500,000	524,860
Enterprise Products Operating, L.P.	Baa1	6.30	09/15/2017	255,000	298,248
Enterprise Products Operating, L.P.	Baa1	6.45	09/01/2040	750,000	870,120
Enterprise Products Operating, L.P.	Baa2	8.38	08/01/2066	200,000	223,000
Enterprise Products Operating, L.P.	Baa2	7.03	01/15/2068	175,000	196,438
EOG Resources, Inc.	A3	1.02	02/03/2014	3,500,000	3,512,460
EPR Properties	Baa2	5.25	07/15/2023	500,000	485,605
ERAC USA Finance, L.L.C.	Baa1	6.70	06/01/2034	30,000	33,846
ERAC USA Finance, L.L.C.	Baa1	7.00	10/15/2037	610,000	718,275
ERAC USA Finance, L.L.C.	Baa1	7.00	10/15/2037	175,000	206,063
Essar Steel Algoma, Inc.	B3	9.38	03/15/2015	175,000	166,250
ExamWorks Group, Inc.	B3	9.00	07/15/2019	1,005,000	1,082,888
Expedia, Inc.	Ba1	5.95	08/15/2020	8,875,000	9,418,683
Expedia, Inc.	Ba1	5.95	08/15/2020	1,000,000	1,061,260
Express Scripts Holding	Baa3	2.75	11/21/2014	1,270,000	1,297,940
Express Scripts Holding	Baa3	2.75	11/21/2014	320,000	327,040
FedEx Corp.	Baa1	7.38	01/15/2014	1,110,000	1,148,684
FedEx Corp.	Baa1	7.38	01/15/2014	190,000	196,622
FedEx Corp.	Baa2	7.02	01/15/2016	264,888	286,079
FedEx Corp.	Baa1	6.85	07/15/2020	1,676,504	1,877,685
Felcor Lodging L.P.	B2	10.00	10/01/2014	190,000	205,200
Felcor Lodging L.P.	B2	10.00	10/01/2014	48,000	51,840
FiServ, Inc.	Baa2	3.13	06/15/2016	330,000	344,111
FiServ, Inc.	Baa2	3.13	06/15/2016	280,000	291,973
FiServ, Inc.	Baa2	6.80	11/20/2017	6,990,000	8,140,274
FiServ, Inc.	Baa2	3.50	10/01/2022	1,565,000	1,485,373
Flowers Foods, Inc.	Baa2	4.38	04/01/2022	375,000	366,893
Ford Holdings, Inc.	Baa3	9.30	03/01/2030	565,000	771,592
Ford Motor Company	Baa3	9.22	09/15/2021	880,000	1,111,422
Ford Motor Company	Baa3	9.22	09/15/2021	125,000	157,873
Ford Motor Company	Baa3	7.13	11/15/2025	530,000	602,488
Ford Motor Company	Baa3	7.13	11/15/2025	260,000	295,560

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Ford Motor Company	Baa3	6.63	10/01/2028	500,000	545,125
Ford Motor Company	Baa3	6.63	10/01/2028	664,000	723,926
Ford Motor Company	Baa3	7.45	07/16/2031	1,285,000	1,538,415
Ford Motor Company	Baa3	7.45	07/16/2031	342,000	409,446
Ford Motor Company	Baa3	7.45	07/16/2031	250,000	299,303
Ford Motor Company	Baa3	4.75	01/15/2043	1,865,000	1,640,435
Ford Motor Company	Baa3	9.98	02/15/2047	290,000	399,376
Freescale Semiconductor	B1	9.25	04/15/2018	2,450,000	2,639,875
Freescale Semiconductor	B1	9.25	04/15/2018	2,050,000	2,208,875
Freescale Semiconductor	B1	9.25	04/15/2018	350,000	377,125
Frontier Communications	Ba2	8.25	04/15/2017	550,000	618,750
Frontier Communications	Ba2	8.50	04/15/2020	1,150,000	1,267,875
Frontier Communications	Ba2	9.25	07/01/2021	160,000	182,800
Frontier Communications	Ba2	8.75	04/15/2022	550,000	599,500
Frontier Communications	Ba2	7.13	01/15/2023	50,000	49,750
Frontier Communications	Ba2	7.13	01/15/2023	1,049,000	1,039,775
Frontier Communications	Ba2	7.88	01/15/2027	2,749,000	2,663,094
Frontier Communications	Ba2	7.88	01/15/2027	390,000	377,813
Frontier Communications	Ba2	9.00	08/15/2031	1,400,000	1,386,000
Frontier Communications	Ba2	7.45	07/01/2035	30,000	28,350
Frontier Communications	Ba2	7.45	07/01/2035	5,000	4,725
Gap, Inc.	Baa3	5.95	04/12/2021	8,565,000	9,473,147
Gap, Inc.	Baa3	5.95	04/12/2021	300,000	331,809
General Electric Co.	Aa3	4.13	10/09/2042	70,000	65,134
General Electric Co.	Aa3	4.13	10/09/2042	100,000	93,049
General Mills, Inc.	A3	5.25	08/15/2013	175,000	175,964
General Mills, Inc.	A3	0.58	01/29/2016	1,100,000	1,098,614
Gilead Sciences, Inc.	Baa1	5.65	12/01/2041	265,000	294,741
Gilead Sciences, Inc.	Baa1	5.65	12/01/2041	75,000	83,417
GlaxoSmithKline Capital, Inc.	A1	6.38	05/15/2038	315,000	384,618
Glen Meadow Pass-Through Trust	Ba1	1.00	02/12/2067	905,000	850,700
Goodyear Tire & Rubber	B1	8.25	08/15/2020	450,000	492,750
Goodyear Tire & Rubber	B1	8.75	08/15/2020	235,000	273,775
Goodyear Tire & Rubber	B1	6.50	03/01/2021	3,350,000	3,408,625
Goodyear Tire & Rubber	B1	7.00	05/15/2022	2,110,000	2,162,750
Gray Television, Inc.	Caa2	7.50	10/01/2020	150,000	153,000
H.J. Heinz Co.	WR	5.35	07/15/2013	150,000	150,075
Halcon Resources Corp.	Caa1	8.88	05/15/2021	480,000	465,600
HCA, Inc.	B3	8.00	10/01/2018	200,000	229,750
HCA, Inc.	Ba3	8.50	04/15/2019	1,200,000	1,287,756
HCA, Inc.	Ba3	6.50	02/15/2020	1,500,000	1,622,820
HCA, Inc.	Ba3	7.88	02/15/2020	2,000,000	2,153,760
HCA, Inc.	B3	7.50	02/15/2022	1,425,000	1,578,188
HCA, Inc.	B3	7.50	12/15/2023	492,000	511,680
HCA, Inc.	B3	7.50	12/15/2023	185,000	192,400
HCA, Inc.	B3	8.36	04/15/2024	345,000	389,850
HCA, Inc.	B3	8.36	04/15/2024	660,000	745,800
HCA, Inc.	B3	7.69	06/15/2025	615,000	664,200
HCA, Inc.	B3	7.69	06/15/2025	110,000	118,800
HCA, Inc.	B3	7.58	09/15/2025	160,000	169,600
HCA, Inc.	B3	7.58	09/15/2025	60,000	63,600
HCA, Inc.	B3	7.05	12/01/2027	295,000	289,100
HCA, Inc.	B3	7.05	12/01/2027	125,000	122,500
HCA, Inc.	B3	7.50	11/06/2033	2,335,000	2,405,050
HCA, Inc.	B3	7.50	11/06/2033	140,000	144,200
Hertz Corp.	B2	6.75	04/15/2019	8,840,000	9,348,300
Hertz Corp.	B2	6.25	10/15/2022	300,000	313,125
Hess Corp.	Baa2	7.00	02/15/2014	645,000	668,162
Hess Corp.	Baa2	7.00	02/15/2014	100,000	103,591
Hewlett Packard Co.	Baa1	1.25	09/13/2013	640,000	640,218
Hewlett Packard Co.	Baa1	1.25	09/13/2013	40,000	40,014
Hewlett Packard Co.	Baa1	6.13	03/01/2014	100,000	103,386
Hewlett Packard Co.	Baa1	0.67	05/30/2014	3,020,000	3,005,202
Hewlett Packard Co.	Baa1	4.65	12/09/2021	450,000	450,041
Hewlett Packard Co.	Baa1	6.00	09/15/2041	625,000	602,975
Home Depot, Inc.	A3	5.95	04/01/2041	155,000	184,659
Home Depot, Inc.	A3	5.95	04/01/2041	120,000	142,962
Home Depot, Inc.	A3	4.20	04/01/2043	345,000	327,722
Home Depot, Inc.	A3	4.20	04/01/2043	100,000	94,992
Hospitality Property Trust	Baa2	4.50	06/15/2023	500,000	482,915
Host Hotels & Resorts	Baa3	5.25	03/15/2022	480,000	497,270
Humana, Inc.	Baa3	7.20	06/15/2018	6,073,000	7,234,158

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Humana, Inc.	Baa3	7.20	06/15/2018	350,000	416,920
Humana, Inc.	Baa3	6.30	08/01/2018	2,231,000	2,564,802
IBM Corp.	Aa3	6.50	10/15/2013	1,000,000	1,017,400
IBM Corp.	Aa3	5.60	11/30/2039	11,000	12,658
IBM Corp.	Aa3	4.00	06/20/2042	209,000	196,132
Ingredion, Inc.	Baa2	6.63	04/15/2037	250,000	283,178
Intel Corp.	A1	1.35	12/15/2017	3,180,000	3,112,012
IntelSat Jackson Holdings Ltd.	B3	8.50	11/01/2019	1,750,000	1,885,625
IntelSat Jackson Holdings Ltd.	B3	7.25	10/15/2020	1,150,000	1,207,500
IntelSat Jackson Holdings Ltd.	Caa1	6.63	12/15/2022	1,360,000	1,319,200
International Game Technology	Baa2	7.50	06/15/2019	8,180,000	9,470,150
International Paper Co.	Baa3	7.95	06/15/2018	250,000	306,105
International Paper Co.	Baa3	7.95	06/15/2018	55,000	67,343
International Paper Co.	Baa3	8.70	06/15/2038	1,000,000	1,357,210
International Paper Co.	Baa3	6.00	11/15/2041	670,000	712,746
International Paper Co.	Baa3	6.00	11/15/2041	235,000	249,993
Iron Mountain, Inc.	B1	5.75	08/15/2024	1,885,000	1,767,188
J2 Global Communications	B1	8.00	08/01/2020	210,000	219,450
Jarden Corp.	B1	7.50	05/01/2017	6,905,000	7,569,606
JC Penney Corp., Inc.	Caa2	6.38	10/15/2036	1,500,000	1,170,000
JC Penney Corp., Inc.	Caa2	6.38	10/15/2036	304,000	237,120
JC Penney Corp., Inc.	Caa2	7.40	04/01/2037	860,000	698,750
JC Penney Corp., Inc.	Caa2	7.40	04/01/2037	155,000	125,938
Johnson Controls, Inc.	Baa1	1.75	03/01/2014	45,000	45,331
K. Hovnanian Enterprises	B3	7.25	10/15/2020	1,665,000	1,794,038
K. Hovnanian Enterprises	B3	7.25	10/15/2020	290,000	312,475
KB Home	B2	7.25	06/15/2018	590,000	625,400
KB Home	B2	7.25	06/15/2018	115,000	121,900
KB Home	B2	8.00	03/15/2020	2,605,000	2,891,550
KB Home	B2	8.00	03/15/2020	720,000	799,200
Kimberly Clark Corp.	A2	0.39	05/15/2016	3,000,000	3,002,550
Kinder Morgan Energy Partners	Baa2	9.00	02/01/2019	2,000,000	2,554,940
Kinder Morgan Energy Partners	Baa2	6.50	02/01/2037	90,000	100,690
Kinder Morgan Energy Partners	Baa2	6.95	01/15/2038	75,000	88,673
Kinder Morgan Energy Partners	Baa2	6.95	01/15/2038	550,000	650,265
Kinder Morgan Energy Partners	Baa2	6.95	01/15/2038	275,000	325,133
Kinetics Concept/KCI USA	B3	10.50	11/01/2018	450,000	483,750
Kraft Foods Group, Inc.	Baa2	6.13	08/23/2018	1,017,000	1,194,111
Kraft Foods Group, Inc.	Baa2	6.13	08/23/2018	184,000	216,044
Kraft Foods Group, Inc.	Baa2	5.38	02/10/2020	60,000	67,679
Kraft Foods Group, Inc.	Baa2	5.38	02/10/2020	78,000	87,982
Kraft Foods Group, Inc.	Baa2	5.00	06/04/2042	320,000	324,061
Kraft Foods Group, Inc.	Baa2	5.00	06/04/2042	2,000,000	2,025,380
Kraft Foods Group, Inc.	Baa2	5.00	06/04/2042	80,000	81,015
Kratos Defense & Security Solutions, Inc.	B3	10.00	06/01/2017	970,000	1,037,900
Kroger Co.	Baa2	7.50	01/15/2014	250,000	259,250
Kroger Co.	Baa2	4.95	01/15/2015	455,000	481,618
L Brands, Inc.	Ba2	6.90	07/15/2017	8,544,000	9,505,200
L Brands, Inc.	Ba1	6.63	04/01/2021	500,000	543,125
L Brands, Inc.	Ba1	6.63	04/01/2021	150,000	162,938
L Brands, Inc.	Ba2	7.60	07/15/2037	1,750,000	1,798,125
L-3 Communications Corp.	Baa3	5.20	10/15/2019	6,140,000	6,611,613
L-3 Communications Corp.	Baa3	4.75	07/15/2020	4,035,000	4,231,948
Lab Corp of America Holdings	Baa2	3.75	08/23/2022	75,000	71,643
Lab Corp of America Holdings	Baa2	3.75	08/23/2022	20,000	19,105
Lamar Media Corp.	B1	5.00	05/01/2023	490,000	470,400
Lear Corp.	Ba2	8.13	03/15/2020	409,000	447,855
Lennar Corp.	Ba3	5.00	11/15/2022	310,000	294,500
Lennar Corp.	Ba3	5.00	11/15/2022	100,000	95,000
Lexmark International, Inc.	Baa3	6.65	06/01/2018	7,867,000	8,574,637
Lexmark International, Inc.	Baa3	5.13	03/15/2020	1,000,000	1,005,360
Lorillard Tobacco Co.	Baa2	3.50	08/04/2016	325,000	339,771
Lorillard Tobacco Co.	Baa2	3.50	08/04/2016	70,000	73,182
Lorillard Tobacco Co.	Baa2	8.13	05/01/2040	1,000,000	1,186,570
Louisiana Pacific Corp.	B1	7.50	06/01/2020	2,500,000	2,725,000
Macy's Retail Holdings, Inc.	Baa3	3.88	01/15/2022	170,000	170,444
Macy's Retail Holdings, Inc.	Baa3	3.88	01/15/2022	45,000	45,117
Macy's Retail Holdings, Inc.	Baa3	7.88	08/15/2036	655,000	751,351
Marriott International	Baa2	3.25	09/15/2022	475,000	442,277
Marriott International	Baa2	3.25	09/15/2022	135,000	125,700
Masco Corp.	Ba3	7.75	08/01/2029	55,000	60,717
Masco Corp.	Ba3	7.75	08/01/2029	75,000	82,796

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Masco Corp.	Ba3	6.50	08/15/2032	50,000	49,750
Masco Corp.	Ba3	6.50	08/15/2032	340,000	338,300
McGraw Hill Financial	WR	6.55	11/15/2037	500,000	495,920
McKesson Corp.	Baa2	5.70	03/01/2017	125,000	141,186
Mead Johnson Nutrition Co.	Baa1	3.50	11/01/2014	395,000	406,226
Mead Johnson Nutrition Co.	Baa1	3.50	11/01/2014	65,000	66,847
MeadWestvaco Corp.	Baa3	7.38	09/01/2019	2,200,000	2,602,710
MeadWestvaco Corp.	Baa3	7.38	09/01/2019	350,000	414,068
Meccanica Holdings USA	Baa3	7.38	07/15/2039	2,390,000	2,170,359
Meccanica Holdings USA	Baa3	7.38	07/15/2039	600,000	544,860
Meccanica Holdings USA	Baa3	6.25	01/15/2040	3,035,000	2,513,982
Meccanica Holdings USA	Baa3	6.25	01/15/2040	500,000	414,165
Medtronic, Inc.	A2	4.50	03/15/2014	125,000	128,370
Mercer International, Inc.	B3	9.50	12/01/2017	480,000	513,600
Merck & Co., Inc.	A2	0.46	05/18/2016	3,000,000	2,999,580
Meritage Homes Corp.	B1	7.00	04/01/2022	305,000	335,500
Metinvest BV	B3	8.75	02/14/2018	700,000	651,000
MetroPCS Wireless, Inc.	Ba3	6.25	04/01/2021	544,000	553,520
MetroPCS Wireless, Inc.	Ba3	6.63	04/01/2023	340,000	345,950
MGM Resorts International	B3	7.50	06/01/2016	255,000	277,950
MGM Resorts International	B3	8.63	02/01/2019	325,000	367,250
MGM Resorts International	B3	8.63	02/01/2019	150,000	169,500
MGM Resorts International	B3	8.63	02/01/2019	600,000	678,000
MGM Resorts International	B3	6.75	10/01/2020	885,000	915,975
MGM Resorts International	B3	6.75	10/01/2020	185,000	191,475
MGM Resorts International	B3	6.63	12/15/2021	2,000,000	2,062,500
Mohawk Industries, Inc.	Ba1	6.38	01/15/2016	635,000	700,977
Mohawk Industries, Inc.	Ba1	6.38	01/15/2016	150,000	165,585
Mondelez International	Baa2	6.13	02/01/2018	358,000	413,751
Mondelez International	Baa2	6.13	02/01/2018	66,000	76,278
Mondelez International	Baa2	6.13	08/23/2018	1,000,000	1,168,890
Mondelez International	Baa2	6.13	08/23/2018	100,000	116,889
Mondelez International	Baa2	5.38	02/10/2020	55,000	61,691
Mondelez International	Baa2	5.38	02/10/2020	72,000	80,759
Mondelez International	Baa2	6.50	02/09/2040	2,000,000	2,386,260
Mondelez International	Baa2	6.50	02/09/2040	300,000	357,939
Moody's Corporation	Baa1	4.50	09/01/2022	110,000	110,179
Mylan, Inc.	Baa3	1.80	06/24/2016	150,000	149,592
Mylan, Inc.	Baa3	1.80	06/24/2016	45,000	44,878
Mylan, Inc.	WR	7.63	07/15/2017	500,000	553,605
Mylan, Inc.	Baa3	7.63	07/15/2017	125,000	138,401
Mylan, Inc.	Baa3	6.00	11/15/2018	2,250,000	2,465,730
Mylan, Inc.	Baa3	6.00	11/15/2018	350,000	383,558
Mylan, Inc.	Baa3	7.88	07/15/2020	3,000,000	3,461,850
Nabors Industries, Inc.	Baa2	9.25	01/15/2019	1,000,000	1,240,730
Nabors Industries, Inc.	Baa2	4.63	09/15/2021	730,000	717,583
Nabors Industries, Inc.	Baa2	4.63	09/15/2021	315,000	309,642
Navistar International Corp.	B3	8.25	11/01/2021	510,000	501,075
Navistar International Corp.	B3	8.25	11/01/2021	85,000	83,513
NBCUniversal Enterprise	A3	0.82	04/15/2016	1,000,000	1,002,970
NBCUniversal Media LLC	A3	4.38	04/01/2021	3,190,000	3,441,021
NBCUniversal Media LLC	A3	4.38	04/01/2021	1,085,000	1,170,379
NBCUniversal Media LLC	A3	5.95	04/01/2041	75,000	85,659
NCR Corp.	Ba3	4.63	02/15/2021	625,000	596,875
NCR Corp.	Ba3	5.00	07/15/2022	2,990,000	2,885,350
NCR Corp.	Ba3	5.00	07/15/2022	483,000	466,095
New Albertson's, Inc.	WR	7.75	06/15/2026	455,000	358,881
New Albertson's, Inc.	WR	7.75	06/15/2026	65,000	51,269
New Albertson's, Inc.	WR	6.63	06/01/2028	395,000	272,550
New Albertson's, Inc.	WR	6.63	06/01/2028	55,000	37,950
New Albertson's, Inc.	WR	7.45	08/01/2029	450,000	353,250
New Albertson's, Inc.	WR	8.70	05/01/2030	255,000	209,738
New Albertson's, Inc.	WR	8.70	05/01/2030	35,000	28,788
New Albertson's, Inc.	WR	8.00	05/01/2031	3,225,000	2,563,875
New Albertson's, Inc.	WR	8.00	05/01/2031	445,000	353,775
Newmont Mining Corp.	Baa1	6.25	10/01/2039	75,000	71,854
News America, Inc.	Baa1	7.75	01/20/2024	440,000	528,277
News America, Inc.	Baa1	7.70	10/30/2025	250,000	305,088
News America, Inc.	Baa1	7.13	04/08/2028	100,000	115,190
News America, Inc.	Baa1	8.15	10/17/2036	95,000	120,478
News America, Inc.	Baa1	6.15	03/01/2037	640,000	694,003
News America, Inc.	Baa1	6.15	03/01/2037	375,000	406,643

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News America, Inc.	Baa1	6.65	11/15/2037	300,000	345,225
NII Capital Corp.	Caa2	10.00	08/15/2016	600,000	582,000
Niska Gas Storage US/Canada	B2	8.88	03/15/2018	465,000	482,438
Norfolk Southern Corp.	Baa1	5.75	01/15/2016	1,050,000	1,168,178
Norfolk Southern Corp.	Baa1	5.90	06/15/2019	120,000	142,042
Norfolk Southern Corp.	Baa1	5.90	06/15/2019	110,000	130,205
Nortek, Inc.	Caa1	10.00	12/01/2018	550,000	596,750
ONEOK Partners, L.P.	Baa2	6.65	10/01/2036	140,000	155,509
O'Reilly Automotive, Inc.	Baa3	4.63	09/15/2021	3,500,000	3,662,680
Owens Brockway	Ba3	7.38	05/15/2016	305,000	340,075
Owens Corning, Inc.	Ba1	7.00	12/01/2036	4,730,000	5,061,384
Owens Corning, Inc.	Ba1	7.00	12/01/2036	250,000	267,515
Owens Corning, Inc.	Ba1	7.00	12/01/2036	845,000	904,201
Peabody Energy Corp.	Ba1	6.00	11/15/2018	95,000	95,238
Peabody Energy Corp.	Ba1	6.50	09/15/2020	1,400,000	1,403,500
Penske Truck Leasing	Baa3	2.50	07/11/2014	155,000	157,209
Penske Truck Leasing	Baa3	2.50	07/11/2014	45,000	45,641
Penske Truck Leasing	Baa3	3.13	05/11/2015	235,000	242,826
Penske Truck Leasing	Baa3	3.13	05/11/2015	60,000	61,998
Penske Truck Leasing	Baa3	2.50	03/15/2016	220,000	223,780
Penske Truck Leasing	Baa3	3.75	05/11/2017	465,000	486,530
Philip Morris International, Inc.	A2	4.50	03/26/2020	140,000	154,067
Plains All American Pipeline	Baa2	5.75	01/15/2020	2,930,000	3,338,003
Plains All American Pipeline	Baa2	5.75	01/15/2020	470,000	535,448
Procter & Gamble Co.	Aa3	6.45	01/15/2026	75,000	95,463
Pulte Group, Inc.	Ba3	7.88	06/15/2032	1,105,000	1,215,500
Pulte Group, Inc.	Ba3	7.88	06/15/2032	235,000	258,500
Pulte Group, Inc.	Ba3	6.38	05/15/2033	2,025,000	1,893,375
Pulte Group, Inc.	Ba3	6.38	05/15/2033	750,000	701,250
Pulte Group, Inc.	Ba3	6.00	02/15/2035	400,000	368,000
Pulte Group, Inc.	Ba3	6.00	02/15/2035	430,000	395,600
PVH Corp.	Ba3	7.38	05/15/2020	460,000	499,100
Quest Diagnostics, Inc.	Baa2	1.13	03/24/2014	1,755,000	1,761,739
QVC, Inc.	Ba2	5.95	03/15/2043	500,000	449,695
QVC, Inc.	Ba2	5.95	03/15/2043	950,000	854,421
Qwest Corp.	Baa3	7.50	10/01/2014	130,000	139,927
Qwest Corp.	Baa3	7.25	09/15/2025	95,000	106,223
Qwest Corp.	Baa3	7.20	11/10/2026	75,000	75,375
Qwest Corp.	Baa3	6.88	09/15/2033	1,150,000	1,112,625
Qwest Corp.	Baa3	7.13	11/15/2043	300,000	304,500
Qwest Corp.	Baa3	7.13	11/15/2043	40,000	40,600
R.R. Donnelley & Sons	Ba3	8.60	08/15/2016	2,925,000	3,334,500
R.R. Donnelley & Sons	Ba3	6.13	01/15/2017	6,385,000	6,672,325
Regency Energy Partners	B1	6.88	12/01/2018	2,250,000	2,368,125
Regency Energy Partners	B1	6.88	12/01/2018	350,000	368,375
Reliance Holdings USA	Baa2	5.40	02/14/2022	330,000	335,244
Reliance Holdings USA	Baa2	5.40	02/14/2022	250,000	253,973
Reynolds American, Inc.	Baa2	7.75	06/01/2018	500,000	613,770
Reynolds Group	Caa2	8.50	05/15/2018	3,000,000	3,090,000
Reynolds Group	Caa2	8.50	05/15/2018	500,000	515,000
Reynolds Group	B1	7.13	04/15/2019	1,150,000	1,214,688
Rite Aid Corp.	Caa2	9.25	03/15/2020	945,000	1,043,044
Rock Tenn Co.	Ba1	4.90	03/01/2022	380,000	391,655
Rock Tenn Co.	Ba1	4.90	03/01/2022	70,000	72,147
Rock Tenn Co.	Ba1	4.00	03/01/2023	160,000	154,166
Rock Tenn Co.	Ba1	4.00	03/01/2023	55,000	52,995
Rowan Companies, Inc.	Baa3	5.40	12/01/2042	1,000,000	906,420
Sabine Pass Liquefaction Project	Ba3	5.63	04/15/2023	1,140,000	1,077,300
San Diego Gas & Energy	Aa3	4.50	08/15/2040	80,000	81,422
Santander Holdings USA	Baa2	3.00	09/24/2015	305,000	312,726
Santander Holdings USA	Baa2	3.00	09/24/2015	100,000	102,533
SBA Tower Trust	A2	5.10	04/15/2042	455,000	497,631
Scotts Miracle-Gro Co.	B1	7.25	01/15/2018	4,875,000	5,118,750
Scotts Miracle-Gro Co.	B1	6.63	12/15/2020	2,965,000	3,142,900
Seagate HDD Cayman	Ba1	7.00	11/01/2021	740,000	791,800
Seagate HDD Cayman	Ba1	4.75	06/01/2023	10,000,000	9,325,000
Shea Homes L.P.	B2	8.63	05/15/2019	450,000	480,375
Simmons Foods, Inc.	Caa1	10.50	11/01/2017	695,000	731,488
Sinclair Television Group	Ba3	9.25	11/01/2017	500,000	530,000
Sinclair Television Group	Ba3	9.25	11/01/2017	125,000	132,500
Sirius XM Radio, Inc.	B1	5.25	08/15/2022	335,000	324,950
Southern Copper Corp.	Baa2	5.25	11/08/2042	1,000,000	820,580

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Southwest Airlines Co.	Baa3	7.38	03/01/2027	495,000	564,364
Spectrum Brands, Inc.	Ba3	9.50	06/15/2018	400,000	438,000
Spectrum Brands, Inc.	Ba3	9.50	06/15/2018	125,000	136,875
SPL Logistics Escrow LLC	B2	8.88	08/01/2020	275,000	286,000
Sprint Capital Corp.	B1	6.88	11/15/2028	5,313,000	5,100,480
Sprint Capital Corp.	B1	6.88	11/15/2028	1,179,000	1,131,840
Sprint Capital Corp.	B1	8.75	03/15/2032	580,000	638,000
Sprint Communications	Ba2	9.00	11/15/2018	1,400,000	1,638,000
Sprint Communications	Ba2	9.00	11/15/2018	120,000	140,400
SPX Corp.	Ba2	7.63	12/15/2014	450,000	477,000
SPX Corp.	Ba2	7.63	12/15/2014	125,000	132,500
Standard Pacific Corp.	B3	8.38	05/15/2018	170,000	193,800
Standard Pacific Corp.	B3	8.38	01/15/2021	170,000	193,800
Staples, Inc.	Baa2	9.75	01/15/2014	1,000,000	1,046,800
Starwood Hotels & Resorts Worldwide, Inc.	Baa2	6.75	05/15/2018	2,150,000	2,542,074
Starwood Hotels & Resorts Worldwide, Inc.	Baa2	6.75	05/15/2018	350,000	413,826
Supervalu, Inc.	Caa1	6.75	06/01/2021	375,000	348,750
Tenet Healthcare Corp.	Ba3	4.38	10/01/2021	2,380,000	2,183,650
Tenet Healthcare Corp.	B3	6.88	11/15/2031	1,610,000	1,384,600
Tenet Healthcare Corp.	B3	6.88	11/15/2031	120,000	103,200
Tenneco, Inc.	B1	6.88	12/15/2020	475,000	508,250
Texas Instruments, Inc.	A1	1.65	08/03/2019	1,000,000	961,490
Textron, Inc.	Baa3	6.20	03/15/2015	740,000	796,558
Textron, Inc.	Baa3	6.20	03/15/2015	135,000	145,318
Thompson Creek Metals Co.	Caa2	7.38	06/01/2018	345,000	284,625
Time Warner Cable, Inc.	Baa2	8.25	02/14/2014	250,000	261,458
Time Warner Cable, Inc.	Baa2	8.25	02/14/2014	1,845,000	1,929,556
Time Warner Cable, Inc.	Baa2	8.25	02/14/2014	295,000	308,520
Time Warner Cable, Inc.	Baa2	6.75	07/01/2018	100,000	114,465
Time Warner Cable, Inc.	Baa2	8.75	02/14/2019	535,000	656,702
Time Warner Cable, Inc.	Baa2	8.75	02/14/2019	140,000	171,847
Time Warner Cable, Inc.	Baa2	8.25	04/01/2019	110,000	132,439
Time Warner Cable, Inc.	Baa2	4.50	09/15/2042	750,000	581,610
Time Warner, Inc.	Baa2	3.15	07/15/2015	30,000	31,337
Time Warner, Inc.	Baa2	4.70	01/15/2021	60,000	64,205
Time Warner, Inc.	Baa2	4.00	01/15/2022	120,000	122,364
Time Warner, Inc.	Baa2	7.63	04/15/2031	580,000	731,119
Time Warner, Inc.	Baa2	7.63	04/15/2031	50,000	63,028
Time Warner, Inc.	Baa2	6.25	03/29/2041	80,000	88,271
Toys "R" Us, Inc.	B2	7.38	09/01/2016	460,000	458,850
Toys "R" Us, Inc.	Caa1	10.38	08/15/2017	795,000	795,000
Transocean, Inc.	Baa3	2.50	10/15/2017	375,000	370,590
Transocean, Inc.	Baa3	2.50	10/15/2017	110,000	108,706
Treehouse Foods, Inc.	Ba2	7.75	03/01/2018	600,000	635,250
Treehouse Foods, Inc.	Ba2	7.75	03/01/2018	380,000	402,325
Treehouse Foods, Inc.	Ba2	7.75	03/01/2018	175,000	185,281
Turner Broadcasting	Baa2	8.38	07/01/2013	1,000,000	1,000,000
Tutor Perini Corp.	B1	7.63	11/01/2018	535,000	556,400
United Technologies Corp.	A2	0.77	06/01/2015	1,400,000	1,408,428
United Technologies Corp.	A2	5.70	04/15/2040	1,900,000	2,224,026
United Technologies Corp.	A2	5.70	04/15/2040	300,000	351,162
United Technologies Corp.	A2	4.50	06/01/2042	525,000	517,703
United Technologies Corp.	A2	4.50	06/01/2042	165,000	162,707
UnitedHealth Group, Inc.	A3	4.88	03/15/2015	1,075,000	1,148,014
UnitedHealth Group, Inc.	A3	6.63	11/15/2037	160,000	194,648
UnitedHealth Group, Inc.	A3	6.88	02/15/2038	275,000	343,569
UnitedHealth Group, Inc.	A3	5.95	02/15/2041	155,000	175,469
Univision Communications	B2	6.88	05/15/2019	1,400,000	1,470,000
Univision Communications	B2	6.75	09/15/2022	1,015,000	1,065,750
US Airways Pass Through Trust	Ba1	3.95	05/15/2027	370,000	356,125
US Steel Corp.	B1	7.38	04/01/2020	825,000	812,625
US Steel Corp.	B1	7.38	04/01/2020	115,000	113,275
US Steel Corp.	B1	6.65	06/01/2037	240,000	202,200
US Steel Corp.	B1	6.65	06/01/2037	35,000	29,488
Valeant Pharmaceuticals	B1	6.38	10/15/2020	700,000	692,125
Valeant Pharmaceuticals	B1	6.38	10/15/2020	2,000,000	1,977,500
Valeant Pharmaceuticals	B1	6.38	10/15/2020	930,000	919,538
Valeant Pharmaceuticals	B1	6.75	08/15/2021	105,000	105,131
Valeant Pharmaceuticals	B1	7.25	07/15/2022	40,000	40,600
Valmont Industries, Inc.	Baa3	6.63	04/20/2020	8,180,000	9,327,081
Verisk Analytics, Inc.	Ba1	4.88	01/15/2019	5,935,000	6,359,887
Verisk Analytics, Inc.	Ba1	5.80	05/01/2021	3,170,000	3,498,919

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Verisk Analytics, Inc.	Ba1	4.13	09/12/2022	820,000	814,801
Verizon Communications	A3	4.60	04/01/2021	25,000	27,101
Verizon Communications	A3	6.40	02/15/2038	410,000	477,404
Verizon Communications	A3	7.35	04/01/2039	90,000	116,095
Verizon Communications	A3	6.00	04/01/2041	400,000	448,788
Verizon Communications	A3	6.00	04/01/2041	90,000	100,977
Walgreen Co.	Baa1	4.88	08/01/2013	1,000,000	1,003,250
Walgreen Co.	Baa1	0.77	03/13/2014	1,500,000	1,501,410
Walgreen Co.	Baa1	0.77	03/13/2014	3,275,000	3,278,079
Wal-Mart Stores, Inc.	Aa2	5.25	09/01/2035	75,000	81,429
Walt Disney Co.	A2	4.50	12/15/2013	750,000	763,560
Waste Management, Inc.	Baa3	6.38	03/11/2015	400,000	435,752
Waste Management, Inc.	Baa3	6.38	03/11/2015	60,000	65,363
Waste Management, Inc.	Baa3	7.38	03/11/2019	1,000,000	1,206,110
WellPoint, Inc.	Baa2	6.00	02/15/2014	1,275,000	1,316,565
WellPoint, Inc.	Baa2	5.88	06/15/2017	90,000	102,254
WellPoint, Inc.	Baa2	4.35	08/15/2020	3,100,000	3,301,159
WellPoint, Inc.	Baa2	4.35	08/15/2020	500,000	532,445
WellPoint, Inc.	Baa2	4.63	05/15/2042	180,000	166,963
WellPoint, Inc.	Baa2	4.63	05/15/2042	45,000	41,741
WellPoint, Inc.	Baa2	4.65	01/15/2043	340,000	316,911
WellPoint, Inc.	Baa2	4.65	01/15/2043	105,000	97,869
West Corp.	B3	8.63	10/01/2018	9,020,000	9,640,125
Westvaco Corp.	Baa3	8.20	01/15/2030	120,000	142,012
Weyerhaeuser Co.	Baa3	6.95	10/01/2027	45,000	51,486
Weyerhaeuser Co.	Baa3	7.38	03/15/2032	255,000	306,120
Weyerhaeuser Co.	Baa3	6.88	12/15/2033	405,000	462,708
Whirlpool Corp.	Baa3	8.60	05/01/2014	750,000	796,253
Wind Acquisition Finance	B3	11.75	07/15/2017	2,450,000	2,548,000
Windstream Corp.	B1	8.13	08/01/2013	750,000	751,875
Windstream Corp.	B1	8.13	08/01/2013	175,000	175,438
Windstream Corp.	B1	7.00	03/15/2019	2,000,000	2,005,000
WMG Acquisition Corp.	B3	11.50	10/01/2018	1,040,000	1,190,800
Wyeth LLC	A1	6.45	02/01/2024	495,000	612,840
Wyndham Worldwide	Baa3	2.50	03/01/2018	190,000	186,601
Wyndham Worldwide	Baa3	2.50	03/01/2018	55,000	54,016
XM Satellite Radio, Inc.	B1	7.63	11/01/2018	2,125,000	2,316,250
Xylem, Inc.	Baa2	4.88	10/01/2021	730,000	775,063
Xylem, Inc.	Baa2	4.88	10/01/2021	160,000	169,877

Total U.S. Credit Obligations - Industrial

\$ 755,083,356

Utilities

AES Corp.	Ba3	4.88	05/15/2023	1,214,000	1,132,055
Appalachian Power Co.	Baa2	0.65	08/16/2013	4,655,000	4,656,536
Chesapeake Energy Corp.	Ba3	6.88	11/15/2020	600,000	651,000
Chesapeake Energy Corp.	Ba3	6.88	11/15/2020	110,000	119,350
CMS Energy Corp.	Baa3	6.25	02/01/2020	3,000,000	3,485,040
CMS Energy Corp.	Baa3	6.25	02/01/2020	500,000	580,840
CONSOL Energy, Inc.	B1	8.00	04/01/2017	750,000	789,375
CONSOL Energy, Inc.	B1	8.25	04/01/2020	1,000,000	1,047,500
Consolidated Natural Gas	Baa2	5.00	03/01/2014	475,000	488,998
Consolidated Natural Gas	Baa2	5.00	03/01/2014	25,000	25,737
Covanta Holding Corp.	Ba3	7.25	12/01/2020	920,000	964,703
Delmarva Power & Light Co.	A3	6.40	12/01/2013	755,000	772,727
Delmarva Power & Light Co.	A3	6.40	12/01/2013	130,000	133,052
Duke Energy Florida, Inc.	A2	5.65	06/15/2018	750,000	870,998
Duke Energy Florida, Inc.	A2	5.65	06/15/2018	75,000	87,100
Duke Energy Indiana, Inc.	A2	3.75	07/15/2020	525,000	550,877
Duke Energy Indiana, Inc.	A2	3.75	07/15/2020	50,000	52,465
Duquesne Light Holdings	Baa3	5.90	12/01/2021	2,995,000	3,368,746
Duquesne Light Holdings	Baa3	5.90	12/01/2021	500,000	562,395
Dynegy, Inc.	B3	5.88	06/01/2023	1,100,000	1,001,000
El Paso Natural Gas Co.	Baa1	7.50	11/15/2026	175,000	210,060
Exelon Corp.	Baa2	4.90	06/15/2015	1,020,000	1,091,655
Exelon Corp.	Baa2	4.90	06/15/2015	80,000	85,620
Forest Oil Corp.	B3	7.50	09/15/2020	120,000	114,000
Genon Energy, Inc.	B2	7.88	06/15/2017	104,000	110,500
Georgia Power Company	A3	0.59	03/15/2016	1,000,000	1,000,550
Georgia Power Company	A3	0.59	03/15/2016	4,990,000	4,992,745
Georgia Power Company	A3	4.75	09/01/2040	185,000	182,569
Georgia Power Company	A3	4.75	09/01/2040	25,000	24,672
Great Plains Energy, Inc.	Baa3	4.85	06/01/2021	3,000,000	3,186,390

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Great Plains Energy, Inc.	Baa3	5.29	06/15/2022	580,000	627,809
IPALCO Enterprises, Inc.	Ba1	7.25	04/01/2016	705,000	764,925
Kerr McGee Corp.	Baa3	6.95	07/01/2024	485,000	579,788
Kerr McGee Corp.	Baa3	6.95	07/01/2024	60,000	71,726
LINN Energy, LLC	B2	6.25	11/01/2019	413,000	393,383
LINN Energy, LLC	B2	8.63	04/15/2020	1,750,000	1,837,500
Marathon Petroleum Corp.	Baa2	6.50	03/01/2041	2,315,000	2,643,915
Marathon Petroleum Corp.	Baa2	6.50	03/01/2041	755,000	862,270
Markwest Energy Partners L.P.	Ba3	6.50	08/15/2021	315,000	324,450
Markwest Energy Partners L.P.	Ba3	6.25	06/15/2022	1,398,000	1,439,940
Markwest Energy Partners L.P.	Ba3	6.25	06/15/2022	228,000	234,840
Nevada Power Co.	A3	5.38	09/15/2040	700,000	773,556
Nevada Power Co.	A3	5.38	09/15/2040	100,000	110,508
Northern States Power Co. (MNK)	A1	3.40	08/15/2042	90,000	74,823
NRG Energy, Inc.	B1	6.63	03/15/2023	1,065,000	1,065,000
NSTAR Electric Co.	A2	0.51	05/17/2016	4,630,000	4,627,361
Pacific Gas & Electric Co.	A3	6.05	03/01/2034	80,000	93,274
Pacific Gas & Electric Co.	A3	6.05	03/01/2034	40,000	46,637
Pacific Gas & Electric Co.	A3	4.45	04/15/2042	120,000	114,248
PacifiCorp	A2	6.25	10/15/2037	80,000	97,347
Phillips 66	Baa1	2.95	05/01/2017	235,000	242,196
Phillips 66	Baa1	2.95	05/01/2017	40,000	41,225
Pioneer Natural Resource	Baa3	7.50	01/15/2020	160,000	196,475
Plains Exploration & Production	Baa3	6.75	02/01/2022	1,025,000	1,086,275
PPL WEM Holdings PLC	Baa3	5.38	05/01/2021	5,203,000	5,705,766
PPL WEM Holdings PLC	Baa3	5.38	05/01/2021	495,000	542,832
Puget Energy, Inc.	Ba1	6.00	09/01/2021	1,790,000	1,923,713
Puget Energy, Inc.	Ba1	6.00	09/01/2021	435,000	467,495
Puget Energy, Inc.	Ba1	5.63	07/15/2022	1,450,000	1,537,290
Puget Sound Energy, Inc.	Baa3	6.97	06/01/2067	975,000	1,022,990
Sandridge Energy, Inc.	B2	8.75	01/15/2020	400,000	408,000
Sandridge Energy, Inc.	B2	8.13	10/15/2022	1,695,000	1,678,050
Sandridge Energy, Inc.	B2	8.13	10/15/2022	80,000	79,200
Sandridge Energy, Inc.	B2	7.50	02/15/2023	180,000	171,000
Sandridge Energy, Inc.	B2	7.50	02/15/2023	1,160,000	1,102,000
Sandridge Energy, Inc.	B2	7.50	02/15/2023	5,000	4,750
Sempra Energy	Baa1	8.90	11/15/2013	1,000,000	1,030,080
Sempra Energy	Baa1	1.04	03/15/2014	2,540,000	2,548,357
SM Energy Co.	Ba3	5.00	01/15/2024	1,000,000	955,000
Southern California Edison - SCE	A1	0.73	09/15/2014	2,500,000	2,511,150
Southwestern Public Service Co.	Baa2	8.75	12/01/2018	845,000	1,087,802
Southwestern Public Service Co.	Baa2	8.75	12/01/2018	185,000	238,158
Spectra Energy Capital	Baa2	6.75	02/15/2032	395,000	442,803
Suncoke Energy, Inc.	B1	7.63	08/01/2019	720,000	747,000
Tennessee Gas Pipeline Co.	Baa1	7.50	04/01/2017	20,000	23,779
Valero Energy Corp.	Baa2	9.38	03/15/2019	500,000	655,620
Total U.S. Credit Obligations - Utilities				\$	75,571,559

	Moody's	Rate	Maturity Date	Par Value	Market Value
Corporate Convertible Bonds	Quality Rating				
Chesapeake Energy Corp.	Ba3	2.75	11/15/2035	215,000 \$	213,388
Chesapeake Energy Corp.	Ba3	2.75	11/15/2035	45,000	44,663
Chesapeake Energy Corp.	Ba3	2.50	05/15/2037	945,000	890,077
Chesapeake Energy Corp.	Ba3	2.50	05/15/2037	175,000	164,829
Ciena Corp.	B2	0.88	06/15/2017	2,425,000	2,331,031
Ciena Corp.	B2	0.88	06/15/2017	750,000	720,938
Ciena Corp.	B2	3.75	10/15/2018	1,680,000	2,102,100
Ciena Corp.	B2	3.75	10/15/2018	260,000	325,325
Cobalt International Energy, Inc.	NR	2.63	12/01/2019	860,000	912,142
Cobalt International Energy, Inc.	NR	2.63	12/01/2019	215,000	228,035
Ford Motor Company	Baa3	4.25	11/15/2016	2,545,000	4,598,510
Ford Motor Company	Baa3	4.25	11/15/2016	1,250,000	2,258,600
Ford Motor Company	Baa3	4.25	11/15/2016	570,000	1,029,922
Gilead Sciences, Inc.	A3	1.63	05/01/2016	745,000	1,686,032
Gilead Sciences, Inc.	A3	1.63	05/01/2016	170,000	384,732
Hercules, Inc.	Ba2	6.50	06/30/2029	1,460,000	1,270,200
Hercules, Inc.	Ba2	6.50	06/30/2029	305,000	265,350
Hornbeck Offshore Services	Ba3	1.50	09/01/2019	65,000	78,813
Hornbeck Offshore Services	Ba3	1.50	09/01/2019	110,000	133,375
Iconix Brand Group, Inc.	NR	2.50	06/01/2016	750,000	846,563
Iconix Brand Group, Inc.	NR	2.50	06/01/2016	135,000	152,381
Intel Corp.	A3	2.95	12/15/2035	4,425,000	4,814,975

Intel Corp.	A3	2.95	12/15/2035	1,100,000	1,196,943
Jefferies Group LLC	Baa3	3.88	11/01/2029	875,000	932,426
Jefferies Group LLC	Baa3	3.88	11/01/2029	175,000	186,485
Lennar Corp.	Ba3	2.00	12/01/2020	165,000	219,244
Lennar Corp.	Ba3	2.00	12/01/2020	30,000	39,863
Lennar Corp.	Ba3	2.75	12/15/2020	215,000	368,054
Lennar Corp.	Ba3	3.25	11/15/2021	160,000	268,600
Micron Technology, Inc.	Ba3	2.38	05/01/2032	2,525,000	4,033,688
Micron Technology, Inc.	Ba3	2.38	05/01/2032	485,000	774,788
Mylan, Inc.	Baa3	3.75	09/15/2015	450,000	1,066,500
Mylan, Inc.	Baa3	3.75	09/15/2015	105,000	248,850
Nuance Communications	Ba3	2.75	11/01/2031	695,000	715,850
Nuance Communications	Ba3	2.75	11/01/2031	225,000	231,750
Peabody Energy Corp.	Ba3	4.75	12/15/2066	1,845,000	1,281,131
Peabody Energy Corp.	Ba3	4.75	12/15/2066	360,000	249,977
Ryland Group	B1	1.63	05/15/2018	1,805,000	2,611,618
Ryland Group	B1	1.63	05/15/2018	330,000	477,470
Standard Pacific Corp.	B3	1.25	08/01/2032	1,245,000	1,588,159
Standard Pacific Corp.	B3	1.25	08/01/2032	310,000	395,445
Steel Dynamics, Inc.	Ba1	5.13	06/15/2014	200,000	213,376
Steel Dynamics, Inc.	Ba1	5.13	06/15/2014	70,000	74,682
U.S. Steel Corp.	B1	2.75	04/01/2019	190,000	187,507
U.S. Steel Corp.	B1	2.75	04/01/2019	60,000	59,213
United Continental Holdings	B3	4.50	06/30/2021	855,000	890,901
Xilinx, Inc.	Baa1	2.63	06/15/2017	130,000	185,738
Xilinx, Inc.	Baa1	2.63	06/15/2017	25,000	35,719
XM Satellite Radio, Inc.	Ba2	7.00	12/01/2014	545,000	1,036,181
Total Corporate Convertible Bonds					\$ 45,022,135

Asset Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Ace Securities Corp.	C	0.28	07/25/2036	234,443	\$ 80,728
AIMCO	Aaa	0.52	10/20/2019	878,841	861,657
Ally Master Owner Trust	Aaa	1.06	01/15/2016	1,015,000	1,016,527
Ally Master Owner Trust	Aaa	0.82	05/15/2016	200,000	200,338
American Express Credit Account	Aa3	0.99	05/15/2020	1,500,000	1,501,922
American Express Credit Account	Aa3	0.99	05/15/2020	600,000	600,769
Ameriquest Mortgage Securities	NR	0.79	08/25/2035	1,300,000	1,247,981
Ameriquest Mortgage Securities	NR	0.79	08/25/2035	500,000	479,993
AMRESO Residential Securities	Caa3	1.25	09/25/2028	1,965	1,965
Apidos CDO	Aaa	1.77	10/17/2021	1,300,000	1,299,841
Apidos CDO	Aaa	1.77	10/17/2021	300,000	299,963
Ares Enhanced Loan Investment Strategy	Aaa	0.52	01/26/2020	582,562	573,969
Asset Backed Funding Certificate	Baa1	0.89	06/25/2034	447,767	419,580
Asset Backed Securities Corp. Home Equity Loan Trust	C	0.44	03/25/2036	1,372,578	256,652
Atlantic Marine Corps Communities	A1	5.34	12/01/2050	1,284,644	1,230,754
Atlantic Marine Corps Communities	A1	5.34	12/01/2050	98,819	94,673
Bank of America Auto Trust	Aaa	2.67	12/15/2016	74,156	74,234
Bank of America Credit Card Trust	A3	0.59	01/15/2016	780,000	779,637
Bank of America Credit Card Trust	A3	0.59	01/15/2016	200,000	199,907
Bank of America Credit Card Trust	A3	4.94	03/15/2016	2,500,000	2,531,395
Bank of America Credit Card Trust	A3	4.94	03/15/2016	1,100,000	1,113,814
Bear Stearns Asset Backed Securities Trust	A1	0.58	06/25/2036	218,639	207,321
Benefit Street Partners CLO Ltd.	Aaa	1.48	07/15/2024	300,000	298,950
BMI CLO	Aaa	1.22	08/01/2021	250,000	250,000
Brookside Mill CLO Ltd.	Aaa	1.37	04/17/2025	1,000,000	981,131
Brookside Mill CLO Ltd.	Aaa	1.37	04/17/2025	300,000	294,339
Chase Credit Card Master Trust	Ba1	1.44	01/15/2016	4,500,000	4,507,623
Chase Credit Card Master Trust	Ba1	1.44	01/15/2016	1,000,000	1,001,694
Chesapeake Funding LLC	Aaa	1.94	09/15/2021	1,000,000	1,003,439
Chesapeake Funding LLC	Aaa	1.94	09/15/2021	200,000	200,688
Chesapeake Funding LLC	Aa1	1.94	09/15/2021	1,000,000	1,002,398
Chesapeake Funding LLC	Aa1	1.94	09/15/2021	200,000	200,480
Citigroup Mortgage Loan Trust	Caa3	0.36	01/25/2037	1,361,098	662,969
CKE Restaurants Holdings, Inc.	Baa3	4.00	03/20/2043	2,176,806	2,175,287
Countrywide Asset Backed Certificates Trust	Ba2	5.10	05/25/2035	800,000	753,350
Countrywide Asset Backed Certificates Trust	Ba2	5.10	05/25/2035	120,000	113,002
Countrywide Asset Backed Certificates Trust	Ba3	0.68	10/25/2035	3,500,000	3,435,173
Countrywide Asset Backed Certificates Trust	B1	0.39	04/25/2036	82,212	70,707
Countrywide Asset Backed Certificates Trust	Caa1	0.54	04/25/2036	2,470,000	2,131,240
Domino's Pizza Master Issuer LLC	Baa1	5.22	01/25/2042	2,001,750	2,136,974
DSC Floorplan Master Owner Trust	NR	8.11	03/15/2016	1,500,000	1,502,720

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DSC Floorplan Master Owner Trust	NR	8.11	03/15/2016	250,000	250,453
Equifirst Mortgage Loan Trust	Aa2	1.32	09/25/2033	714,896	713,472
Equifirst Mortgage Loan Trust	Aa2	1.32	09/25/2033	201,925	201,523
First Franklin Mortgage Loan Asset Trust	B1	0.34	07/25/2036	2,545,346	2,312,360
First Franklin Mortgage Loan Asset Trust	B1	0.34	07/25/2036	352,885	320,584
Ford Credit Auto Owner Trust	Aaa	2.98	08/15/2014	244,348	244,853
Ford Credit Auto Owner Trust	Aaa	4.43	11/15/2014	563,722	564,777
Ford Credit Floorplan Master Owner Trust	Aaa	0.79	09/15/2015	3,000,000	3,002,664
Ford Credit Floorplan Master Owner Trust	Aaa	0.89	09/15/2015	1,500,000	1,501,665
Ford Credit Floorplan Master Owner Trust	Aaa	0.66	01/15/2016	2,500,000	2,502,370
Ford Credit Floorplan Master Owner Trust	Aaa	0.54	09/15/2016	170,000	170,226
Ford Credit Floorplan Master Owner Trust	Aaa	1.89	02/15/2017	1,500,000	1,530,321
Fraser Sullivan CLO Ltd.	Aaa	0.74	03/15/2020	500,000	485,842
GE Dealer Floorplan Master Note Trust	Aaa	0.80	07/20/2016	1,120,000	1,122,869
GE Dealer Floorplan Master Note Trust	Aaa	1.00	04/20/2018	1,500,000	1,493,229
GMAC Mortgage Corporation Loan Trust	Ca	0.43	02/25/2036	2,252,197	1,953,350
GMAC Mortgage Corporation Loan Trust	B2	7.00	09/25/2037	301,156	295,677
GMAC Mortgage Corporation Loan Trust	B2	7.00	09/25/2037	75,289	73,919
GMAC Mortgage Corporation Loan Trust	Caa2	7.00	09/25/2037	438,613	438,068
GMAC Mortgage Corporation Loan Trust	Caa2	7.00	09/25/2037	109,653	109,517
Green Tree Financial Corp.	A2	7.40	06/15/2027	44,768	46,164
Green Tree Financial Corp.	Aa2	7.95	09/15/2027	5,051	5,063
Home Equity Asset Trust	Ba3	1.70	06/25/2033	252,397	235,089
Household Home Equity Loan Trust	Aaa	0.46	01/20/2035	1,379,113	1,361,047
Household Home Equity Loan Trust	Aaa	0.46	01/20/2035	308,272	304,234
Household Home Equity Loan Trust	Aaa	0.35	01/20/2036	436,808	425,042
Household Home Equity Loan Trust	Aaa	0.34	03/20/2036	106,336	105,361
Household Home Equity Loan Trust	Aaa	0.37	03/20/2036	3,202,007	3,171,393
Household Home Equity Loan Trust	Aaa	0.37	03/20/2036	1,242,569	1,230,689
IndyMac Residential Asset Backed Trust	Ca	0.35	06/28/2036	385,760	281,050
IndyMac Residential Asset Backed Trust	Ca	0.35	06/28/2036	1,543,040	1,124,199
ING Investment Management CLO	Aaa	1.45	04/15/2024	300,000	299,995
ING Investment Management CLO	Aaa	1.45	04/15/2024	1,100,000	1,099,982
ING Investment Management CLO	Aaa	1.43	04/25/2025	300,000	300,146
Lafayette CLO Ltd.	Aaa	1.67	09/06/2022	87,207	87,014
Lafayette CLO Ltd.	Aaa	1.67	09/06/2022	261,619	261,042
Lehman XS Trust	Ca	6.00	12/25/2035	1,900,184	945,910
Lightpoint CLO Ltd.	Aaa	0.53	09/15/2017	543,428	517,615
Lightpoint CLO Ltd.	Aaa	0.53	09/15/2017	108,686	103,523
Long Beach Mortgage Loan Trust	Aaa	0.76	10/25/2034	47,930	45,296
Magnetite CLO Ltd.	Aaa	1.77	09/15/2023	400,000	399,854
Marine Park CLO Ltd.	Aaa	1.74	05/18/2023	500,000	501,342
Marine Park CLO Ltd.	Aaa	1.74	05/18/2023	250,000	250,671
Marlborough Street CLO Ltd.	Aaa	0.52	04/18/2019	484,917	476,838
Master Asset Backed Securities Trust	Aa1	0.89	09/25/2034	949,752	866,482
MBNA Credit Card Master Note Trust	A3	1.54	03/15/2016	1,975,000	1,978,581
MBNA Credit Card Master Note Trust	A3	1.54	03/15/2016	400,000	400,725
Mid State Trust	A1	7.34	07/01/2035	6,472,976	7,048,896
Midwest Generation LLC	WR	8.56	01/02/2016	178,207	167,515
Midwest Generation LLC	WR	8.56	01/02/2016	42,430	39,884
Morgan Stanley Capital, Inc.	Ca	0.26	05/25/2037	509,791	267,301
NCUA Guaranteed Notes	Aa1	1.00	12/07/2020	1,041,651	1,044,567
New Century Home Equity Loan Trust	Aaa	1.29	08/25/2034	1,752,508	1,666,500
New Century Home Equity Loan Trust	Aaa	1.29	08/25/2034	435,759	414,373
Nissan Master Owner Trust Receivables	Aaa	0.49	02/15/2018	625,000	621,688
Northwest Airlines	Baa1	6.26	05/20/2023	1,327,712	1,414,013
Northwest Airlines	Baa1	6.26	05/20/2023	202,886	216,074
Octagon Investment Partners XV	Aaa	1.39	07/17/2025	250,000	249,600
OHA Intrepid Leveraged Loan Fund	Aaa	1.19	04/20/2021	900,000	898,650
OHA Intrepid Leveraged Loan Fund	Aaa	1.19	04/20/2021	250,000	249,625
OZLM Funding Ltd.	Aaa	1.00	07/22/2025	400,000	396,920
OZLM Funding Ltd.	Aaa	1.00	07/22/2025	250,000	248,075
Residential Asset Securities Corp.	Ba1	0.67	04/25/2035	2,234,000	2,047,244
Residential Asset Securities Corp.	Baa3	0.54	10/25/2035	1,150,000	1,046,225
Residential Asset Securities Corp.	Baa3	0.54	10/25/2035	325,000	295,672
Saxon Asset Securities Trust	A3	5.40	06/25/2033	1,353,903	1,421,982
Saxon Asset Securities Trust	A3	0.87	12/26/2034	2,055,788	1,859,516
Saxon Asset Securities Trust	A3	0.87	12/26/2034	460,376	416,423
Saxon Asset Securities Trust	Baa3	5.13	08/25/2035	713,560	725,873
Sheridan Square CLO Ltd.	Aaa	1.32	04/15/2025	1,300,000	1,303,254
Sheridan Square CLO Ltd.	Aaa	1.32	04/15/2025	300,000	300,751
Slater Mill Loan Fund, L.P.	Aa2	2.92	08/17/2022	250,000	251,104

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Slater Mill Loan Fund, L.P.	Aa2	2.92	08/17/2022	250,000	251,104
SLM Student Loan Trust	Aaa	0.29	10/25/2017	177,796	176,973
SLM Student Loan Trust	Aaa	0.80	10/25/2017	2,457,901	2,459,887
SLM Student Loan Trust	Aaa	0.36	04/26/2021	1,063,372	1,060,765
SLM Student Loan Trust	Aaa	0.48	09/15/2021	9,165,819	11,795,041
SLM Student Loan Trust	Aaa	0.48	09/15/2021	41,663	53,614
SLM Student Loan Trust	Aaa	0.36	04/25/2023	439,742	439,379
SLM Student Loan Trust	Aaa	1.80	04/25/2023	965,460	992,637
SLM Student Loan Trust	Aaa	1.25	06/15/2023	373,261	374,327
SLM Student Loan Trust	Aaa	1.25	06/15/2023	373,261	374,327
SLM Student Loan Trust	Aaa	0.92	12/15/2023	8,369,533	10,620,208
SLM Student Loan Trust	Aaa	3.50	08/17/2043	2,260,731	2,136,350
SLM Student Loan Trust	Aaa	3.50	08/17/2043	9,316,951	8,804,351
SLM Student Loan Trust	Aaa	3.45	05/16/2044	2,872,299	2,971,824
SLM Student Loan Trust	Aaa	3.45	05/16/2044	11,101,047	11,485,698
Sound Point CLO Ltd.	Aa2	1.00	10/20/2023	450,000	460,395
Sound Point CLO Ltd.	Aa2	2.98	10/20/2023	250,000	251,300
Stanfield Azure CLO Ltd.	Aaa	0.53	05/27/2020	619,485	610,888
Stanfield Azure CLO Ltd.	Aaa	0.53	05/27/2020	154,871	152,722
Stanfield Daytona CLO Ltd.	Aaa	0.51	04/27/2021	985,874	969,633
Stanfield Daytona CLO Ltd.	Aaa	0.53	04/27/2021	197,175	193,927
Structured Asset Investment Loan Trust	B2	0.66	06/25/2035	900,000	819,026
Structured Asset Receivables	NA	1.00	01/21/2011	1,525,000	-
Structured Asset Securities Co.	Ba1	3.36	01/25/2031	371,594	364,333
Structured Asset Securities Co.	B1	4.91	06/25/2033	392,195	388,499
Structured Asset Securities Co.	B1	4.91	06/25/2033	92,568	91,695
Structured Asset Securities Co.	Aa1	0.67	08/25/2034	661,210	640,648
Structured Asset Securities Co.	Aa1	0.67	08/25/2034	165,303	160,162
SVO VOI Mortgage Corp.	A1	2.00	09/20/2029	794,172	788,656
SVO VOI Mortgage Corp.	A1	2.00	09/20/2029	238,252	236,597
Trimaran CLO Ltd.	Aaa	0.52	11/01/2018	811,024	803,136
Trimaran CLO Ltd.	Aaa	0.52	11/01/2018	162,205	160,627
Tryon Park CLO Ltd.	Aaa	1.00	07/15/2025	1,000,000	997,900
Tryon Park CLO Ltd.	Aaa	1.00	07/15/2025	300,000	299,370
Wells Fargo Home Equity Trust	Ba1	0.66	11/25/2035	3,000,000	2,752,977
Total Asset Backed Securities					\$ 163,658,569

	Moody's				
Commercial Mortgage-Backed Securities	Quality Rating	Rate	Maturity Date	Par Value	Market Value
Banc of America Commercial Mortgage	Baa1	5.89	07/10/2044	1,500,000	\$ 1,663,658
Banc of America Commercial Mortgage	Baa1	5.89	07/10/2044	500,000	554,553
Banc of America Commercial Mortgage	A1	5.79	04/10/2049	2,000,000	2,240,938
Bayview Commercial Asset Trust	Aa3	0.63	08/25/2034	96,120	88,600
Bear Stearns Commercial Mortgage	Aaa	5.77	04/12/2038	150,000	164,403
Bear Stearns Commercial Mortgage	Aaa	5.61	03/11/2039	259,000	282,447
Bear Stearns Commercial Mortgage	Aaa	5.33	02/11/2044	200,000	218,984
CD Commercial Mortgage Trust	Aaa	5.89	11/15/2044	1,081,384	1,227,177
CD Commercial Mortgage Trust	Aaa	5.89	11/15/2044	344,077	390,466
CD Commercial Mortgage Trust	Aaa	5.30	01/15/2046	1,350,000	1,459,131
CD Commercial Mortgage Trust	Aaa	5.30	01/15/2046	250,000	270,210
CD Commercial Mortgage Trust	Aaa	5.62	10/15/2048	1,655,000	1,826,940
CD Commercial Mortgage Trust	Aaa	5.62	10/15/2048	570,000	629,218
Citigroup Commercial Mortgage	Aaa	6.34	12/10/2049	2,010,000	2,293,991
Citigroup Commercial Mortgage	Aaa	6.34	12/10/2049	450,000	513,580
Commercial Mortgage Loan Trust	Aa1	6.21	12/10/2049	1,500,000	1,697,384
Credit Suisse Commercial Mortgage	Aaa	5.69	09/15/2040	415,000	425,614
Credit Suisse Commercial Mortgage	Aaa	5.69	09/15/2040	60,000	61,535
Credit Suisse Commercial Mortgage	Aaa	5.45	01/15/2049	6,279	6,274
Credit Suisse Commercial Mortgage	Aaa	5.45	01/15/2049	14,711	14,698
FHLMC Multifamily Structured Product	Aaa	4.08	11/25/2020	6,700,000	7,181,140
FHLMC Multifamily Structured Product	Aaa	4.08	11/25/2020	400,000	428,725
GCCFC Commercial Mortgage Trust	Aa2	5.22	04/10/2037	2,250,000	2,410,666
GCCFC Commercial Mortgage Trust	Aa3	5.44	03/10/2039	1,000,000	1,105,332
GCCFC Commercial Mortgage Trust	Aaa	4.80	08/10/2042	100,000	104,317
GE Commercial Mortgage Corp.	Aaa	5.29	03/10/2044	150,000	162,999
GE Commercial Mortgage Corp.	Aaa	5.29	03/10/2044	500,000	543,330
GE Commercial Mortgage Corp.	Aaa	5.48	12/10/2049	1,045,000	1,103,159
GE Commercial Mortgage Corp.	Aaa	5.48	12/10/2049	200,000	211,131
J.P. Morgan Chase Commercial Mortgage	Aaa	4.65	01/12/2037	1,104,735	1,107,726
J.P. Morgan Chase Commercial Mortgage	Aa2	4.95	09/12/2037	200,000	210,413
J.P. Morgan Chase Commercial Mortgage	Aa2	4.95	09/12/2037	40,000	42,083
J.P. Morgan Chase Commercial Mortgage	Aa2	4.78	07/15/2042	420,000	441,543

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J.P. Morgan Chase Commercial Mortgage	Aa2	4.78	07/15/2042	85,000	89,360
J.P. Morgan Chase Commercial Mortgage	Aa2	5.00	10/15/2042	810,000	857,642
J.P. Morgan Chase Commercial Mortgage	Aa2	5.00	10/15/2042	130,000	137,646
J.P. Morgan Chase Commercial Mortgage	Aaa	5.48	04/15/2043	2,328,669	2,547,920
J.P. Morgan Chase Commercial Mortgage	Aaa	5.48	04/15/2043	408,117	446,543
J.P. Morgan Chase Commercial Mortgage	Aaa	5.40	05/15/2045	3,225,000	3,542,401
J.P. Morgan Chase Commercial Mortgage	Aaa	3.14	06/15/2045	900,000	901,931
J.P. Morgan Chase Commercial Mortgage	Aaa	3.14	06/15/2045	300,000	300,644
J.P. Morgan Chase Commercial Mortgage	Aaa	2.69	04/15/2046	500,000	462,861
J.P. Morgan Chase Commercial Mortgage	Aaa	2.69	04/15/2046	200,000	185,144
J.P. Morgan Chase Commercial Mortgage	Aa3	5.34	05/15/2047	2,000,000	2,202,800
J.P. Morgan Chase Commercial Mortgage	Aaa	2.61	12/15/2047	800,000	729,376
J.P. Morgan Chase Commercial Mortgage	Aaa	2.61	12/15/2047	300,000	273,516
J.P. Morgan Chase Commercial Mortgage	Aaa	2.88	12/15/2047	1,500,000	1,380,063
J.P. Morgan Chase Commercial Mortgage	Aaa	2.88	12/15/2047	500,000	460,021
J.P. Morgan Chase Commercial Mortgage	Aaa	5.42	01/15/2049	2,250,000	2,491,142
J.P. Morgan Chase Commercial Mortgage	Aaa	5.42	01/15/2049	650,000	719,663
J.P. Morgan Chase Commercial Mortgage	Aaa	5.43	01/15/2049	533,287	549,411
J.P. Morgan Chase Commercial Mortgage	Baa2	5.46	01/15/2049	500,000	500,474
J.P. Morgan Chase Commercial Mortgage	Baa2	5.46	01/15/2049	100,000	100,095
J.P. Morgan Chase Commercial Mortgage	A3	6.00	06/15/2049	140,000	156,673
J.P. Morgan Chase Commercial Mortgage	Aaa	5.69	02/12/2051	1,092,475	1,176,915
J.P. Morgan Chase Commercial Mortgage	Aaa	5.79	02/12/2051	2,000,000	2,276,246
J.P. Morgan Chase Commercial Mortgage	Aaa	5.79	02/12/2051	650,000	739,780
J.P. Morgan Chase Commercial Mortgage	Aaa	5.83	02/15/2051	77,505	79,252
J.P. Morgan Chase Commercial Mortgage	Aaa	5.93	02/15/2051	2,500,000	2,598,163
J.P. Morgan Chase Commercial Mortgage	Aaa	5.93	02/15/2051	500,000	519,633
LB-UBS Commercial Mortgage Trust	Aaa	4.57	01/15/2031	5,773,780	5,869,116
LB-UBS Commercial Mortgage Trust	Aaa	4.57	01/15/2031	5,429,076	5,518,721
LB-UBS Commercial Mortgage Trust	Aaa	5.16	02/15/2031	3,250,000	3,510,536
LB-UBS Commercial Mortgage Trust	Aaa	5.40	02/15/2040	294,969	300,121
LB-UBS Commercial Mortgage Trust	Aaa	5.40	02/15/2040	957,756	974,484
LB-UBS Commercial Mortgage Trust	Aaa	5.40	02/15/2040	225,691	229,632
LB-UBS Commercial Mortgage Trust	A1	5.42	02/15/2040	3,300,000	3,666,670
LB-UBS Commercial Mortgage Trust	A1	5.42	02/15/2040	1,300,000	1,444,446
LB-UBS Commercial Mortgage Trust	Aaa	5.86	07/15/2040	1,500,000	1,661,136
LB-UBS Commercial Mortgage Trust	Aa2	5.26	11/15/2040	600,000	640,308
LB-UBS Commercial Mortgage Trust	Aa2	5.26	11/15/2040	100,000	106,718
LB-UBS Commercial Mortgage Trust	Aa3	5.87	09/15/2045	436,875	486,938
ML-CFC Commercial Mortgage Trust	Aaa	5.48	02/12/2039	495,000	540,514
ML-CFC Commercial Mortgage Trust	Aa3	5.53	02/12/2039	170,000	182,960
ML-CFC Commercial Mortgage Trust	Aaa	5.66	02/12/2039	178,000	194,367
ML-CFC Commercial Mortgage Trust	Aa3	5.71	02/12/2039	90,000	96,861
ML-CFC Commercial Mortgage Trust	Aaa	5.89	06/12/2046	2,680,000	2,976,759
ML-CFC Commercial Mortgage Trust	Aaa	5.89	06/12/2046	500,000	555,366
ML-CFC Commercial Mortgage Trust	Aa2	5.38	08/12/2048	1,800,000	1,976,033
ML-CFC Commercial Mortgage Trust	Aaa	6.03	08/12/2049	324,971	339,994
ML-CFC Commercial Mortgage Trust	Aa2	6.09	08/12/2049	3,000,000	3,392,340
ML-CFC Commercial Mortgage Trust	Aa2	6.09	08/12/2049	1,500,000	1,696,170
ML-CFC Commercial Mortgage Trust	Aa2	6.09	08/12/2049	1,000,000	1,130,780
ML-CFC Commercial Mortgage Trust	Aaa	5.17	12/12/2049	2,300,000	2,513,086
ML-CFC Commercial Mortgage Trust	Aaa	5.17	12/12/2049	700,000	764,852
ML-CFC Commercial Mortgage Trust	Aa3	5.49	03/12/2051	200,000	221,291
NCUA Guaranteed Notes	Aa1	2.65	10/29/2020	2,716,336	2,820,225
NCUA Guaranteed Notes	Aa1	2.65	10/29/2020	362,178	376,030
Wachovia Bank Commercial Mortgage Trust	Aa1	5.18	07/15/2042	570,000	607,065
Wachovia Bank Commercial Mortgage Trust	Aa1	5.18	07/15/2042	200,000	213,005
Wachovia Bank Commercial Mortgage Trust	Aaa	5.92	05/15/2043	1,340,000	1,490,195
Wachovia Bank Commercial Mortgage Trust	Aaa	5.24	10/15/2044	2,823,856	3,035,953
Wachovia Bank Commercial Mortgage Trust	Aaa	5.57	10/15/2048	2,000,000	2,210,190
Wachovia Bank Commercial Mortgage Trust	Aaa	5.57	10/15/2048	700,000	773,567
Wachovia Bank Commercial Mortgage Trust	Baa2	5.60	10/15/2048	875,000	947,088
Wachovia Bank Commercial Mortgage Trust	Baa2	5.60	10/15/2048	380,000	411,307
Wachovia Bank Commercial Mortgage Trust	Aaa	5.73	06/15/2049	991,518	983,798
Wachovia Bank Commercial Mortgage Trust	Aaa	5.73	06/15/2049	262,863	260,816
Wachovia Bank Commercial Mortgage Trust	Aaa	5.92	02/15/2051	2,088,456	2,138,000
Wachovia Bank Commercial Mortgage Trust	Aaa	5.92	02/15/2051	422,764	432,794
Wachovia Bank Commercial Mortgage Trust	Aaa	6.12	02/15/2051	2,000,000	2,224,862
Wachovia Bank Commercial Mortgage Trust	Aaa	6.12	02/15/2051	650,000	723,080
Total Commercial Mortgage-Backed Securities				\$	118,145,848

Moody's

Collateralized Mortgage Obligations	Quality Rating	Rate	Maturity Date	Par Value	Market Value
American Home Mortgage Assets Trust	Caa2	0.39	09/25/2046	4,777,317 \$	3,234,865
American Home Mortgage Investment	Ba3	2.26	02/25/2044	424,938	415,194
Arkle Master Issuer PLC	Aaa	1.00	05/17/2060	300,000	300,376
BAMLL-DB Trust	Aa2	4.83	04/13/2029	1,035,000	1,100,297
Banc of America Alternative Loan Trust	Aa1	5.00	08/25/2019	206,242	212,070
Banc of America Commercial Mortgage Trust	Aaa	5.63	07/10/2046	3,200,000	3,511,427
Banc of America Commercial Mortgage Trust	Aaa	5.63	07/10/2046	1,000,000	1,097,321
Banc of America Funding Corp.	A1	2.65	05/25/2035	872,036	873,598
Banc of America Funding Corp.	A1	2.65	05/25/2035	184,977	185,309
Banc of America Funding Corp.	Caa1	5.56	03/20/2036	2,386,850	2,219,253
Banc of America Funding Corp.	B3	0.41	07/20/2036	70,606	62,513
Banc of America Funding Corp.	Ba3	2.69	12/20/2036	2,611,259	2,567,220
Banc of America Funding Corp.	C	5.62	01/20/2047	622,316	473,300
Banc of America Mortgage Securities Trust	WR	6.50	10/25/2031	21,824	23,051
Banc of America Mortgage Securities Trust	Ba1	3.12	05/25/2033	804,073	787,857
Banc of America Mortgage Securities Trust	Aa2	6.50	09/25/2033	11,943	12,311
Banc of America Mortgage Securities Trust	Ba2	2.97	02/25/2034	2,952,260	2,890,912
Banc of America Mortgage Securities Trust	Aa1	2.75	05/25/2034	23,333	23,297
Banc of America Mortgage Securities Trust	Aa1	2.75	05/25/2034	5,833	5,824
Banc of America Mortgage Securities Trust	Aa1	5.50	10/25/2034	639,908	658,788
Banc of America Mortgage Securities Trust	Aa1	5.50	10/25/2034	152,359	156,854
Bear Stearns Adjustable Rate Mortgage	WR	3.83	02/25/2033	29,451	29,592
Bear Stearns Adjustable Rate Mortgage	Baa3	3.07	01/25/2034	96,695	95,991
Bear Stearns Adjustable Rate Mortgage	Caa2	2.96	04/25/2034	505,871	489,429
Bear Stearns Adjustable Rate Mortgage	Caa2	2.96	04/25/2034	74,092	71,684
Bear Stearns Adjustable Rate Mortgage	Ba3	3.14	07/25/2034	855,115	847,424
Bear Stearns Adjustable Rate Mortgage	Ba3	3.14	07/25/2034	1,919,340	1,902,077
Bear Stearns Adjustable Rate Mortgage	B2	2.95	01/25/2035	8,329	7,971
Bear Stearns Adjustable Rate Mortgage	B2	5.22	01/25/2035	512,845	505,175
Bear Stearns Adjustable Rate Mortgage	Ba2	2.60	03/25/2035	221,878	218,678
Bear Stearns Adjustable Rate Mortgage	Ba2	2.60	03/25/2035	58,389	57,547
Bear Stearns Adjustable Rate Mortgage	Baa3	2.79	03/25/2035	60,690	60,007
Bear Stearns Adjustable Rate Mortgage	Baa3	2.79	03/25/2035	15,971	15,791
Bear Stearns Adjustable Rate Mortgage	Ba2	2.24	08/25/2035	66,332	65,598
Bear Stearns Adjustable Rate Mortgage	Ba2	2.24	08/25/2035	13,267	13,120
Bear Stearns Adjustable Rate Mortgage	Ba3	2.32	08/25/2035	121,388	119,463
Bear Stearns Adjustable Rate Mortgage	Ba3	2.32	08/25/2035	24,278	23,893
Bear Stearns Adjustable Rate Mortgage	Caa1	5.38	02/25/2036	67,616	63,105
Bear Stearns Adjustable Rate Mortgage	Caa1	5.38	02/25/2036	202,848	189,316
Bear Stearns Adjustable Rate Mortgage	NR	2.77	10/25/2036	2,226,944	1,788,303
Bear Stearns Alt-A Trust	Baa2	0.90	09/25/2034	100,707	95,420
Bear Stearns Alt-A Trust	B3	2.72	05/25/2035	111,750	102,095
Bear Stearns Alt-A Trust	B3	2.72	05/25/2035	1,787,998	1,633,516
Bear Stearns Alt-A Trust	Baa3	0.64	07/25/2035	3,272,280	3,197,328
Bear Stearns Alt-A Trust	Ba3	0.47	08/25/2035	302,285	266,038
Bear Stearns Alt-A Trust	Caa3	2.81	09/25/2035	130,548	106,982
Bear Stearns Alt-A Trust	Caa3	2.81	09/25/2035	783,285	641,891
Bear Stearns Asset Backed Securities Trust	Ba1	5.25	10/25/2034	1,023,518	1,064,147
Bear Stearns Structured Products	Caa3	2.80	01/26/2036	1,127,321	849,879
Chase Mortgage Finance Corp.	B2	2.76	02/25/2037	256,132	248,936
Chase Mortgage Finance Corp.	B2	2.89	02/25/2037	1,168,118	1,132,582
Chase Mortgage Finance Corp.	B2	2.89	02/25/2037	292,030	283,145
Chase Mortgage Finance Corp.	B2	2.94	02/25/2037	556,414	554,574
Citicorp Mortgage Securities, Inc.	B2	6.00	10/25/2036	30,281	30,061
Citicorp Mortgage Securities, Inc.	B2	6.00	10/25/2036	5,543	5,503
Citigroup Commercial Mortgage	Aaa	2.82	04/10/2046	400,000	369,126
Citigroup Commercial Mortgage	Aaa	2.82	04/10/2046	100,000	92,281
Citigroup Commercial Mortgage	Aaa	5.70	12/10/2049	400,000	452,851
Citigroup Commercial Mortgage	Aaa	5.70	12/10/2049	100,000	113,213
Citigroup Mortgage Loan Trust	Baa2	2.60	05/25/2035	121,081	117,197
Citigroup Mortgage Loan Trust	B1	2.27	09/25/2035	16,624	16,259
Citigroup Mortgage Loan Trust	B1	2.27	09/25/2035	99,742	97,555
Citigroup Mortgage Loan Trust	Caa1	5.50	09/25/2035	1,370,636	1,361,488
Citigroup Mortgage Loan Trust	B1	2.57	10/25/2035	331,286	317,658
Citigroup Mortgage Loan Trust	B1	2.57	10/25/2035	66,257	63,532
COBALT CMBS Commercial Mortgage Trust	Aa1	5.22	08/15/2048	590,000	639,407
COBALT CMBS Commercial Mortgage Trust	Aa1	5.22	08/15/2048	150,000	162,561
COBALT CMBS Commercial Mortgage Trust	Ba1	5.25	08/15/2048	1,150,000	1,204,398
COBALT CMBS Commercial Mortgage Trust	Ba1	5.25	08/15/2048	225,000	235,643
COMM Mortgage Trust	Aaa	1.77	10/15/2045	1,300,000	1,288,823
COMM Mortgage Trust	Aaa	1.77	10/15/2045	400,000	396,561

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COMM Mortgage Trust	Aaa	2.54	12/10/2045	1,000,000	915,963
COMM Mortgage Trust	Aaa	2.93	03/10/2046	700,000	653,518
COMM Mortgage Trust	Aaa	2.93	03/10/2046	200,000	186,719
Countrywide Alternative Loan Trust	WR	6.00	10/25/2033	52,517	54,643
Countrywide Alternative Loan Trust	Ba1	0.65	09/25/2034	40,439	40,111
Countrywide Alternative Loan Trust	Caa2	1.67	09/25/2035	221,296	190,489
Countrywide Alternative Loan Trust	Caa3	6.25	11/25/2036	248,890	209,011
Countrywide Alternative Loan Trust	Caa3	0.48	02/25/2037	3,473,599	2,401,289
Countrywide Alternative Loan Trust	Caa3	6.00	08/25/2037	1,461,658	1,256,854
Countrywide Alternative Loan Trust	Caa3	6.00	08/25/2037	275,662	237,037
Countrywide Alternative Loan Trust	Ca	0.39	12/20/2046	396,154	262,754
Countrywide Alternative Loan Trust	Ca	0.39	12/20/2046	1,245,053	825,798
Countrywide Alternative Loan Trust	Ca	0.39	12/20/2046	2,376,921	1,576,524
Countrywide Alternative Loan Trust	Caa3	0.38	05/25/2047	974,231	738,598
Countrywide Home Loans	Ba3	2.91	02/19/2034	326,298	325,560
Countrywide Home Loans	B2	2.63	09/20/2034	355,756	332,301
Countrywide Home Loans	B2	2.63	09/20/2034	64,234	59,999
Countrywide Home Loans	Caa1	2.89	11/20/2034	92,408	85,606
Countrywide Home Loans	B2	2.91	11/20/2034	401,024	390,480
Countrywide Home Loans	B3	2.93	11/25/2034	1,169,127	1,075,342
Countrywide Home Loans	Caa1	2.80	02/20/2035	1,942,523	1,814,783
Countrywide Home Loans	Baa1	0.74	02/25/2035	140,591	128,909
Countrywide Home Loans	Caa2	0.46	04/25/2035	898,510	691,809
Countrywide Home Loans	Caa2	0.46	04/25/2035	160,743	123,764
Credit Suisse Commercial Mortgage	Aaa	5.39	02/15/2039	300,000	321,968
Credit Suisse Commercial Mortgage	Aaa	5.39	02/15/2039	60,000	64,394
Credit Suisse Commercial Mortgage	Baa1	5.38	02/15/2040	100,000	107,614
CS First Boston Commercial Mortgage	NR	5.25	05/25/2028	211,209	217,253
CS First Boston Commercial Mortgage	NR	5.25	05/25/2028	38,402	39,501
CS First Boston Commercial Mortgage	WR	2.38	03/25/2033	101,691	100,973
CS First Boston Commercial Mortgage	WR	2.38	03/25/2033	25,423	25,243
CS First Boston Commercial Mortgage	Aaa	3.82	05/15/2036	3,343	3,361
CS First Boston Commercial Mortgage	A1	4.83	04/15/2037	4,500,000	4,726,265
CS First Boston Commercial Mortgage	A1	4.83	04/15/2037	300,000	315,084
Extended Stay America Trust	NA	7.63	12/05/2019	495,000	497,302
Extended Stay America Trust	NR	4.17	12/05/2031	1,000,000	995,682
Fannie Mae	Aaa	9.25	07/25/2019	70,642	80,000
Fannie Mae	Aaa	1.00	08/25/2020	211	3,141
Fannie Mae	Aaa	6.50	10/25/2028	324,375	360,006
Fannie Mae	Aaa	4.00	10/25/2031	3,215,000	3,325,197
Fannie Mae	Aaa	5.00	04/25/2033	1,468,963	1,599,878
Fannie Mae	Aaa	0.55	08/25/2033	3,410	3,413
Fannie Mae	Aaa	0.55	08/25/2033	15,464	15,476
Fannie Mae	Aaa	5.00	11/25/2033	31,617	31,956
Fannie Mae	Aaa	0.32	03/25/2034	124,055	122,789
Fannie Mae	Aaa	2.56	05/25/2035	28,741	29,423
Fannie Mae	Aaa	2.56	05/25/2035	172,448	176,539
Fannie Mae	Aaa	5.00	04/25/2036	748,934	766,284
Fannie Mae	Aaa	5.00	08/25/2037	1,000,000	1,128,957
Fannie Mae	Aaa	3.50	11/25/2037	1,498,862	278,310
Fannie Mae	Aaa	3.50	01/25/2039	6,507,552	6,761,939
Fannie Mae	Aaa	5.00	03/25/2041	692,700	742,207
Fannie Mae	Aaa	3.50	05/25/2042	3,000,000	2,980,689
Fannie Mae	Aaa	4.00	06/25/2042	4,404,000	4,688,274
Fannie Mae	Aaa	3.50	05/25/2043	6,447,733	935,044
Fannie Mae Aces	Aaa	5.39	06/25/2019	1,955,000	2,132,072
Fannie Mae Aces	Aaa	2.39	01/25/2023	1,100,000	1,021,534
Fannie Mae Aces	Aaa	2.39	01/25/2023	300,000	278,600
Fannie Mae Strip	Aaa	5.00	07/01/2036	1,554,823	228,341
Fannie Mae Whole Loan	Aaa	3.06	08/25/2042	355,889	368,243
Fannie Mae Whole Loan	Aaa	6.50	12/25/2042	376,896	419,872
FHA	Aaa	7.43	06/01/2019	143,921	204,272
FHA GMAC	Aaa	7.43	06/01/2021	25,728	25,375
FHLMC Multifamily Structured	Aaa	1.71	07/25/2019	9,481,921	806,011
FHLMC Multifamily Structured	Aaa	1.71	07/25/2019	2,994,291	254,530
FHLMC Multifamily Structured	Aaa	2.79	01/25/2022	550,000	538,649
FHLMC Multifamily Structured	Aaa	2.79	01/25/2022	750,000	734,522
FHLMC Multifamily Structured	Aaa	1.51	06/25/2022	2,991,060	310,933
FHLMC Multifamily Structured	Aaa	1.51	06/25/2022	997,020	103,644
FHLMC Multifamily Structured	Aaa	2.64	01/25/2023	1,100,000	1,047,829
FHLMC Multifamily Structured	Aaa	2.64	01/25/2023	300,000	285,772
FHLMC Structured Pass Through	Aaa	3.14	08/15/2032	1,545,766	1,582,894

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First Horizon Alternative Mortgage	B2	2.38	03/25/2035	317,013	270,341
First Horizon Alternative Mortgage	Caa2	2.38	07/25/2035	538,734	427,748
First Horizon Alternative Mortgage	Caa2	2.38	07/25/2035	179,578	142,583
First Horizon Alternative Mortgage	Ca	2.30	01/25/2037	742,487	540,817
First Nationwide Trust	WR	6.75	08/21/2031	2,269	2,341
First Republic Mortgage Loan Trust	Baa1	0.61	11/15/2032	110,782	101,722
Four Times Square Trust	Aa1	5.40	12/13/2028	2,000,000	2,226,808
Freddie Mac	Aaa	6.00	03/15/2016	77,212	79,245
Freddie Mac	Aaa	5.00	12/15/2017	360,139	383,682
Freddie Mac	Aaa	5.00	12/15/2017	84,581	90,110
Freddie Mac	Aaa	0.35	07/15/2019	135,636	135,565
Freddie Mac	Aaa	0.35	07/15/2019	596,800	596,487
Freddie Mac	Aaa	0.35	08/15/2019	362,886	362,712
Freddie Mac	Aaa	0.35	08/15/2019	1,577,767	1,577,010
Freddie Mac	Aaa	8.60	06/15/2021	186,690	211,831
Freddie Mac	Aaa	5.50	11/15/2022	767,095	828,373
Freddie Mac	Aaa	5.50	11/15/2022	9,397	10,148
Freddie Mac	Aaa	5.50	08/15/2030	960	1,077
Freddie Mac	Aaa	5.50	03/15/2032	135	135
Freddie Mac	Aaa	5.00	06/15/2032	335,814	339,570
Freddie Mac	Aaa	5.00	06/15/2032	167,839	169,716
Freddie Mac	Aaa	5.00	08/15/2032	259,590	262,413
Freddie Mac	Aaa	5.00	08/15/2032	60,997	61,661
Freddie Mac	Aaa	6.00	08/15/2032	890,354	996,078
Freddie Mac	Aaa	5.50	09/15/2032	180,008	181,674
Freddie Mac	Aaa	5.50	09/15/2032	42,355	42,747
Freddie Mac	Aaa	5.50	11/15/2032	73,128	73,982
Freddie Mac	Aaa	5.50	11/15/2032	17,158	17,358
Freddie Mac	Aaa	5.00	12/15/2032	436,781	444,501
Freddie Mac	Aaa	5.00	12/15/2032	103,352	105,178
Freddie Mac	Aaa	5.50	07/15/2033	254,389	259,219
Freddie Mac	Aaa	5.50	07/15/2033	59,905	61,043
Freddie Mac	Aaa	5.50	08/15/2033	325,754	334,427
Freddie Mac	Aaa	5.50	08/15/2033	72,188	74,110
Freddie Mac	Aaa	0.80	12/15/2037	563,430	568,547
Freddie Mac	Aaa	4.50	09/15/2041	2,012,151	2,124,442
Freddie Mac	Aaa	5.00	07/15/2042	1,442,038	369,114
Freddie Mac Strip	Aaa	8.00	10/15/2018	37,012	3,658
GMAC Mortgage Corporation Loan	B2	5.00	11/25/2033	35,897	36,532
GMAC Mortgage Corporation Loan	Caa2	3.49	07/19/2035	1,321,251	1,183,706
GMAC Mortgage Corporation Loan	Caa2	3.49	07/19/2035	253,496	227,106
GMAC Mortgage Corporation Loan	Caa3	3.90	04/19/2036	1,264,462	1,051,012
Government National Mortgage Association	Aaa	3.63	09/16/2027	67,337	68,184
Government National Mortgage Association	Aaa	6.50	07/20/2028	4,714,968	5,103,891
Government National Mortgage Association	Aaa	6.75	07/20/2028	1,674,968	1,719,209
Government National Mortgage Association	Aaa	6.50	09/20/2028	1,005,463	1,140,403
Government National Mortgage Association	Aaa	6.00	12/16/2029	426,372	471,870
Government National Mortgage Association	Aaa	3.10	12/16/2038	457,509	468,174
Government National Mortgage Association	Aaa	5.50	10/16/2039	168,000	194,988
GS Mortgage Securities Trust	Aaa	1.10	03/06/2020	134,293	134,610
GS Mortgage Securities Trust	Aaa	1.10	03/06/2020	41,967	42,066
GS Mortgage Securities Trust	Ba2	3.95	11/08/2029	750,000	730,610
GS Mortgage Securities Trust	Aaa	5.56	11/10/2039	2,000,000	2,214,994
GS Mortgage Securities Trust	Aaa	5.56	11/10/2039	600,000	664,498
GS Mortgage Securities Trust	A3	5.98	08/10/2045	2,500,000	2,785,895
GS Mortgage Securities Trust	Ba3	5.98	08/10/2045	1,505,000	1,446,847
GS Mortgage Securities Trust	Ba3	5.98	08/10/2045	500,000	480,680
GSMPS Mortgage Loan Trust	Baa3	0.60	06/25/2034	755,131	678,124
GSMPS Mortgage Loan Trust	B3	0.60	04/25/2036	1,160,760	971,196
GSR Mortgage Loan Trust	Baa3	0.64	05/25/2035	547,118	505,557
GSR Mortgage Loan Trust	Baa3	0.64	05/25/2035	182,056	166,171
GSR Mortgage Loan Trust	A1	2.68	09/25/2035	712,372	705,771
GSR Mortgage Loan Trust	A1	2.68	09/25/2035	549,544	544,452
GSR Mortgage Loan Trust	Caa2	5.13	11/25/2035	963,686	937,103
Harborview Mortgage Loan Trust	Caa3	0.42	05/19/2035	488,551	401,084
Harborview Mortgage Loan Trust	B3	0.65	06/20/2035	290,603	254,396
Harborview Mortgage Loan Trust	Ca	2.79	06/19/2036	1,397,494	907,446
Harborview Mortgage Loan Trust	Caa3	0.40	01/19/2038	2,830,917	2,278,934
Harborview Mortgage Loan Trust	Caa3	1.00	10/20/2045	2,032,558	1,776,693
Harborview Mortgage Loan Trust	Caa3	1.00	10/20/2045	3,837,329	3,354,274
Homebanc Mortgage Trust	Caa1	0.47	10/25/2035	4,536,479	3,778,778
Homebanc Mortgage Trust	Caa1	0.47	10/25/2035	855,238	712,393

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IndyMac Index Mortgage Loan Trust	Caa3	0.41	04/25/2046	647,083	488,968
J.P. Morgan Alternative Loan Trust	Caa1	0.45	01/25/2036	565,561	483,331
J.P. Morgan Alternative Loan Trust	Caa1	0.45	01/25/2036	452,449	386,665
J.P. Morgan Mortgage Trust	Baa2	4.96	02/25/2035	328,156	327,985
J.P. Morgan Mortgage Trust	Baa1	5.19	06/25/2035	464,564	468,152
J.P. Morgan Mortgage Trust	Ba1	2.78	07/25/2035	284,337	277,355
J.P. Morgan Mortgage Trust	Ba3	2.97	07/25/2035	277,806	273,314
J.P. Morgan Mortgage Trust	B1	3.00	07/25/2035	557,973	558,863
J.P. Morgan Mortgage Trust	B1	3.00	07/25/2035	278,986	279,432
J.P. Morgan Mortgage Trust	B2	3.01	07/25/2035	486,871	477,132
J.P. Morgan Mortgage Trust	Ba3	3.05	07/25/2035	763,966	751,613
J.P. Morgan Mortgage Trust	Caa2	2.88	04/25/2036	183,233	153,232
MASTR Adjustable Rate Mortgages Trust	Caa1	0.35	01/25/2047	1,604,522	1,181,756
MASTR Adjustable Rate Mortgages Trust	Caa1	0.35	01/25/2047	263,036	193,730
Mellon Residential Funding Corp.	WR	0.95	09/15/2030	42,291	40,402
Merrill Lynch Mortgage Investors	Baa1	2.54	05/25/2033	822,570	765,410
Merrill Lynch Mortgage Investors	A1	2.86	12/25/2034	80,289	78,386
Merrill Lynch Mortgage Investors	Baa1	2.52	02/25/2035	258,239	258,113
Merrill Lynch Mortgage Investors	B2	0.41	02/25/2036	955,576	825,363
Merrill Lynch Mortgage Investors	Caa3	2.86	03/25/2036	3,719,989	2,753,953
Merrill Lynch Mortgage Trust	Aaa	5.05	07/12/2038	650,000	696,532
Merrill Lynch Mortgage Trust	Aa2	5.68	05/12/2039	260,000	282,630
Merrill Lynch Mortgage Trust	Aaa	5.87	05/12/2039	75,000	82,799
Merrill Lynch Mortgage Trust	Aa2	5.87	05/12/2039	150,000	163,056
Merrill Lynch Mortgage Trust	Aaa	5.31	01/12/2044	210,000	225,413
Merrill Lynch Mortgage Trust	Aaa	5.31	01/12/2044	670,000	719,174
Merrill Lynch Mortgage Trust	Aaa	5.31	01/12/2044	40,000	42,936
MLCC Mortgage Investors, Inc.	A3	2.26	01/25/2029	53,320	53,507
MLCC Mortgage Investors, Inc.	Caa2	2.60	02/25/2036	193,459	175,778
MLCC Mortgage Investors, Inc.	Caa2	2.60	02/25/2036	96,729	87,889
MLCC Mortgage Investors, Inc.	B2	2.68	10/25/2036	264,623	248,194
Morgan Stanley BAML Trust	Aaa	2.86	12/15/2048	600,000	565,924
Morgan Stanley BAML Trust	Aaa	2.86	12/15/2048	200,000	188,641
Morgan Stanley Capital I Trust	Aaa	1.00	11/14/2042	1,500,000	1,612,754
Morgan Stanley Capital I Trust	Aaa	5.42	03/12/2044	3,000,000	3,227,097
Morgan Stanley Capital I Trust	Aaa	5.42	03/12/2044	500,000	537,850
Morgan Stanley Capital I Trust	B3	5.76	04/12/2049	1,875,000	1,995,744
Morgan Stanley Capital I Trust	B3	5.76	04/12/2049	350,000	372,539
Morgan Stanley Capital I Trust	Baa3	6.09	06/11/2049	2,000,000	2,249,614
Morgan Stanley Capital I Trust	Aaa	5.51	11/12/2049	1,057,127	1,088,671
Morgan Stanley Re-REMIC Trust	Baa2	5.98	08/12/2045	2,700,000	2,945,762
Morgan Stanley Re-REMIC Trust	Baa2	5.98	08/12/2045	415,000	452,775
Morgan Stanley Re-REMIC Trust	Baa2	5.98	08/15/2045	1,300,000	1,418,330
Morgan Stanley Re-REMIC Trust	Baa2	5.98	08/15/2045	200,000	218,205
Motel 6 Trust	Baa3	3.78	10/05/2025	1,100,000	1,062,936
Motel 6 Trust	Baa3	3.78	10/05/2025	200,000	193,261
NCUA Guaranteed Notes	Aaa	0.57	11/06/2017	532,130	532,045
NCUA Guaranteed Notes	Aaa	0.57	11/06/2017	1,436,813	1,436,583
Opteum Mortgage Acceptance Corp.	A1	0.45	07/25/2035	132,825	132,159
Opteum Mortgage Acceptance Corp.	Ba2	0.51	11/25/2035	446,095	421,773
Prime Mortgage Trust	Aa1	0.60	02/25/2019	4,693	4,608
Prime Mortgage Trust	Aa1	0.60	02/25/2019	1,341	1,317
Prime Mortgage Trust	Aa1	0.60	02/25/2034	162,528	157,460
Prime Mortgage Trust	Aa1	0.60	02/25/2034	32,506	31,492
Prime Mortgage Trust	Caa1	0.70	02/25/2035	875,563	792,888
RBSSP Resecuritization Trust	Aa2	2.75	07/26/2045	1,838,988	1,907,804
Residential Accredit Loans, Inc.	Baa3	5.50	09/25/2033	820,000	841,026
Residential Accredit Loans, Inc.	Baa3	5.50	09/25/2033	170,000	174,359
Residential Accredit Loans, Inc.	Baa2	0.64	06/25/2034	157,626	150,217
Residential Accredit Loans, Inc.	Caa3	0.47	12/25/2045	807,125	535,402
Residential Accredit Loans, Inc.	Caa3	1.17	01/25/2046	1,387,769	941,715
Residential Accredit Loans, Inc.	Caa3	1.17	01/25/2046	346,942	235,429
Residential Accredit Loans, Inc.	Ca	0.38	06/25/2046	457,988	204,901
Residential Accredit Loans, Inc.	Ca	0.40	09/25/2046	704,623	422,413
Residential Funding Mortgage Securities I	Caa3	3.11	08/25/2035	2,290,903	1,826,780
Salomon Brothers Mortgage Securities	A3	4.00	12/25/2018	75,523	81,143
Sequoia Mortgage Trust	Baa3	0.43	02/20/2035	651,151	619,457
Structured Adjustable Rate Mortgage	Ba1	2.61	11/25/2034	51,422	50,496
Structured Adjustable Rate Mortgage	Ba1	2.61	11/25/2034	308,534	302,974
Structured Adjustable Rate Mortgage	Caa3	2.71	07/25/2035	1,869,554	1,530,933
Structured Adjustable Rate Mortgage	NR	3.15	04/25/2047	3,815,331	2,742,098
Structured Asset Mortgage Investment	Baa1	0.45	07/19/2035	146,914	142,627

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Structured Asset Securities Co.	WR	2.55	01/25/2032	40,657	35,326
Structured Asset Securities Co.	Ba3	5.00	12/25/2034	444,360	459,343
Structured Asset Securities Co.	Ba3	5.00	12/25/2034	106,976	110,583
Thornburg Mortgage Securities	B2	5.65	07/25/2036	185,308	179,657
Thornburg Mortgage Securities	B2	5.65	07/25/2036	741,231	718,628
UBS Barclays Commercial Mortgage	Aaa	2.79	12/10/2045	800,000	748,488
UBS Barclays Commercial Mortgage	Aaa	2.79	12/10/2045	300,000	280,683
UBS Barclays Commercial Mortgage	Aaa	2.92	03/10/2046	1,500,000	1,410,521
UBS Barclays Commercial Mortgage	Aaa	2.92	03/10/2046	500,000	470,174
UBS Barclays Commercial Mortgage	Aaa	2.97	04/10/2046	700,000	656,211
UBS Barclays Commercial Mortgage	Aaa	2.97	04/10/2046	200,000	187,489
WAMU Mortgage Pass Through Cert.	Ba2	2.57	03/25/2034	151,239	148,774
WAMU Mortgage Pass Through Cert.	Ba2	2.57	03/25/2034	500,254	492,101
WAMU Mortgage Pass Through Cert.	Baa1	2.44	01/25/2035	894,108	895,819
WAMU Mortgage Pass Through Cert.	Baa1	2.44	01/25/2035	225,287	225,718
WAMU Mortgage Pass Through Cert.	NR	2.66	09/25/2036	1,543,003	1,251,098
WAMU Mortgage Pass Through Cert.	NR	2.73	10/25/2036	649,950	534,189
WAMU Mortgage Pass Through Cert.	Caa2	2.70	03/25/2037	402,645	368,213
WAMU Mortgage Pass Through Cert.	B2	1.58	08/25/2042	117,376	107,518
WAMU Mortgage Pass Through Cert.	Caa3	1.62	01/25/2045	4,417,735	202,394
WAMU Mortgage Pass Through Cert.	Baa3	0.43	04/25/2045	575,228	517,656
WAMU Mortgage Pass Through Cert.	Baa3	0.48	07/25/2045	150,932	139,531
WAMU Mortgage Pass Through Cert.	B1	0.49	12/25/2045	577,563	519,184
WAMU Mortgage Pass Through Cert.	B2	2.47	09/25/2046	1,612,856	1,487,746
WAMU Mortgage Pass Through Cert.	B2	2.47	09/25/2046	251,651	232,131
Wells Fargo Alternative Loan Trust	NR	2.88	12/28/2037	3,667,102	2,822,264
Wells Fargo Alternative Loan Trust	NR	2.88	12/28/2037	920,875	708,721
Wells Fargo Mortgage Backed Securities	Baa2	4.90	02/25/2034	846,039	846,759
Wells Fargo Mortgage Backed Securities	Baa2	4.90	02/25/2034	198,484	198,653
Wells Fargo Mortgage Backed Securities	Ba3	4.94	08/25/2034	166,019	168,484
Wells Fargo Mortgage Backed Securities	Ba3	4.94	08/25/2034	26,350	26,742
Wells Fargo Mortgage Backed Securities	Ba1	2.62	12/25/2034	282,404	280,831
Wells Fargo Mortgage Backed Securities	B2	2.68	03/25/2035	905,204	908,226
Wells Fargo Mortgage Backed Securities	B2	2.68	03/25/2035	139,692	140,158
Wells Fargo Mortgage Backed Securities	B3	2.68	03/25/2035	3,588,510	3,491,394
Wells Fargo Mortgage Backed Securities	B3	2.68	03/25/2035	133,900	130,276
Wells Fargo Mortgage Backed Securities	C	2.72	06/25/2035	3,274,443	1,649,690
Wells Fargo Mortgage Backed Securities	B2	5.50	11/25/2035	98,526	98,869
Wells Fargo Mortgage Backed Securities	Ba2	5.50	12/25/2035	46,583	46,199
Wells Fargo Mortgage Backed Securities	Caa2	2.64	03/25/2036	1,654,426	1,609,055
Wells Fargo Mortgage Backed Securities	Caa2	2.64	03/25/2036	404,415	393,325
Wells Fargo Mortgage Backed Securities	Ba2	5.01	03/25/2036	1,951,833	1,922,048
WF RBS Commercial Mortgage Trust	Aaa	4.87	02/15/2044	2,000,000	2,178,016
Total Collateralized Mortgage Obligations					\$ 231,647,528

Fixed Income Commingled/Closed End Funds (U.S. and International)

	Par Value	Market Value
AQR Risk Balanced Reinsurance Fund Ltd.	39,881 \$	40,442,612
Franklin Templeton Emerging Market Debt Fund	361,885	421,026,471
Loomis Sayles Strategic Alpha Trust	30,323,223	322,335,858
MacKay Shields Defensive Bond Arbitrage Fund Ltd.	241,468	53,090,964
MacKay Shields High Yield Active Core Fund LP	35,235,352	41,246,228
Maranon Senior Credit Fund II-B, L.P.	16,332,420	16,332,420
Oaktree Enhanced Income Fund, L.P.	124,247,428	129,425,191
PIMCO BRAVO Fund Onshore Feeder I, L.P.	70,385,035	103,814,900
PIMCO BRAVO Fund Onshore Feeder II, L.P.	12,463,510	12,430,407
PIMCO DISCO Fund II Offshore Feeder, L.P.	58,641,251	122,589,652
PIMCO Global Advantage Strategy Fund	8,635,641	95,078,405
Total Fixed Income Commingled/Closed End Funds (U.S. and International)		\$ 1,357,813,108

Foreign Debt Obligations

International Government Obligations (USD Pay)

	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Argentina, Republic of	NR	1.00	12/15/2035	116,130,000 \$	7,258,125
Brazil, Federative Republic of	Baa2	10.25	01/10/2028	1,750,000	812,001
Brazil, Federative Republic of	Baa2	8.25	01/20/2034	300,000	397,500
Brazil, Federative Republic of	Baa2	8.25	01/20/2034	35,000	46,375
British Columbia, Province of	Aaa	1.20	04/25/2017	6,100,000	6,138,552
Chile, Republic of	Aa3	3.88	08/05/2020	675,000	708,750
Costa Rica Government	Baa3	4.38	04/30/2025	600,000	550,500
Croatia, Republic of	Ba1	6.75	11/05/2019	1,660,000	1,771,917
Financing of Infrastructure (Ukraine)	B3	8.38	11/03/2017	3,970,000	3,652,400
Hungary, Republic of	Ba1	6.25	01/29/2020	7,870,000	8,224,150

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Hungary, Republic of	Ba1	6.38	03/29/2021	600,000	624,000
Iceland, Republic of	Baa3	4.88	06/16/2016	15,380,000	16,072,100
Iceland, Republic of	Baa3	5.88	05/11/2022	1,780,000	1,886,800
Israel, State of	NA	1.25	07/01/2014	5,000,000	5,000,000
Israel, State of	NA	1.25	09/01/2014	3,000,000	2,999,880
Israel, State of	NA	1.10	05/01/2015	1,000,000	999,960
Israel, State of	NA	1.00	04/01/2016	2,000,000	1,999,980
Italy, Government Bond	NR	3.13	01/26/2015	800,000	820,160
Italy, Government Bond	NR	3.13	01/26/2015	100,000	102,520
Latvia, Republic of	Baa2	5.25	02/22/2017	710,000	767,688
Lithuania, Republic of	Baa1	6.75	01/15/2015	810,000	863,136
Mexico (United Mexican States)	Baa1	3.63	03/15/2022	300,000	294,000
Mexico (United Mexican States)	Baa1	3.63	03/15/2022	100,000	98,000
Mexico (United Mexican States)	Baa1	6.75	09/27/2034	2,105,000	2,483,900
Mexico (United Mexican States)	Baa1	6.75	09/27/2034	100,000	118,000
Mexico (United Mexican States)	Baa1	4.75	03/08/2044	284,000	252,760
Ontario, Province of	Aa2	1.38	01/27/2014	2,600,000	2,614,924
Ontario, Province of	Aa2	1.60	09/21/2016	300,000	304,404
Ontario, Province of	Aa2	1.65	09/27/2019	850,000	812,005
Ontario, Province of	Aa2	1.65	09/27/2019	100,000	95,530
Philippines, Republic of	Ba1	6.25	01/14/2036	225,000,000	6,653,655
Poland, Republic of	A2	6.38	07/15/2019	285,000	332,398
Poland, Republic of	A2	6.38	07/15/2019	35,000	40,821
Poland, Republic of	A2	3.00	03/17/2023	595,000	536,988
Poland, Republic of	A2	3.00	03/17/2023	165,000	148,913
Quebec, Province of	Aa2	3.50	07/29/2020	200,000	210,420
Quebec, Province of	Aa2	3.50	07/29/2020	6,700,000	7,049,070
Quebec, Province of	Aa2	3.50	07/29/2020	100,000	105,210
Quebec, Province of	Aa2	2.75	08/25/2021	1,200,000	1,178,628
Russian Federation	Baa1	3.25	04/04/2017	400,000	411,452
Serbia, Republic of	B1	4.88	02/25/2020	12,600,000	11,466,000
Slovenia, Republic of	Ba1	5.50	10/26/2022	260,000	239,200
Slovenia, Republic of	Ba1	5.85	05/10/2023	3,400,000	3,162,000
Ukraine, Government of	B3	9.25	07/24/2017	2,160,000	2,154,600
Ukraine, Government of	B3	7.75	09/23/2020	18,040,000	16,461,500
Ukraine, Government of	B3	7.80	11/28/2022	1,290,000	1,151,325
Venezuela, Republic of	B2	10.75	09/19/2013	5,175,000	5,187,938
Vietnam, Socialist Republic of	B2	6.75	01/29/2020	1,615,000	1,711,900
Total International Government Obligations (USD Pay)					\$ 126,972,033

International Government Obligations (Currency Pay)	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Alberta, Province of	Aaa	1.70	12/15/2017	1,800,000	\$ 1,676,963
Bonos de Proteccion al Ahorro - Mexico	A3	1.00	01/30/2020	22,600,000	1,718,567
Bonos de Proteccion al Ahorro - Mexico	A3	1.00	01/30/2020	5,500,000	418,235
Bonos Tesoreria General de la Republica de Chile	Aa1	3.00	01/01/2042	1,051,222,820	2,224,014
Bonos y Obligaciones del Estado	Baa3	4.65	07/30/2025	5,690,000	7,223,812
Bonos y Obligaciones del Estado	Baa3	4.65	07/30/2025	1,105,000	1,402,867
Brazil, Federative Republic of	Baa2	12.50	01/05/2016	3,000,000	1,453,113
Brazil, Federative Republic of	Baa2	8.50	01/05/2024	3,070,000	1,295,722
Brazil, Federative Republic of	Baa2	10.25	01/10/2028	3,500,000	1,620,357
Brazil, Federative Republic of	Baa2	10.25	01/10/2028	2,870,000	1,328,693
Buoni Poliennali del Tesoro	Baa2	1.70	09/15/2018	885,841	1,099,816
Buoni Poliennali del Tesoro	Baa2	5.50	11/01/2022	1,110,000	1,549,747
Buoni Poliennali del Tesoro	Baa2	5.50	11/01/2022	200,000	279,234
Buoni Poliennali del Tesoro	Baa2	5.50	11/01/2022	465,000	649,218
Buoni Poliennali del Tesoro	Baa2	2.60	09/15/2023	1,678,019	2,044,848
Buoni Poliennali del Tesoro	Baa2	5.25	11/01/2029	235,000	319,210
Buoni Poliennali del Tesoro	Baa2	5.25	11/01/2029	45,000	61,125
Buoni Poliennali del Tesoro	Baa2	5.75	02/01/2033	195,000	279,553
Buoni Poliennali del Tesoro	Baa2	5.75	02/01/2033	35,000	50,176
Buoni Poliennali del Tesoro	Baa2	5.00	08/01/2034	230,000	302,583
Buoni Poliennali del Tesoro	Baa2	5.00	08/01/2034	45,000	59,201
Canada Housing Trust	Aaa	2.75	06/15/2016	4,635,000	4,538,341
Canada Treasury Bill	NR	0.01	08/15/2013	573,000	542,431
Canada, Government of	Aaa	2.50	09/01/2013	911,000	865,603
Canada, Government of	Aaa	1.00	02/01/2014	4,925,000	4,666,367
Canada, Government of	Aaa	2.00	03/01/2014	1,063,000	1,013,676
Canada, Government of	Aaa	2.25	08/01/2014	116,000	111,239
Canada, Government of	Aaa	1.00	11/01/2014	1,748,000	1,653,140
Canada, Government of	Aaa	2.00	12/01/2014	2,577,000	2,470,740
Canada, Government of	Aaa	1.00	02/01/2015	7,118,000	6,727,335

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Canada, Government of	Aaa	3.00	12/01/2015	95,000	93,667
Canada, Government of	Aaa	4.00	06/01/2016	6,750,000	6,872,210
Canada, Government of	Aaa	2.75	09/01/2016	3,225,000	3,178,380
Canada, Government of	Aaa	3.50	06/01/2020	7,635,000	7,868,403
Canada, Government of	Aaa	3.50	06/01/2020	2,415,000	2,488,827
Comunidad de Madrid	WR	4.31	03/06/2014	2,500,000	3,298,692
Comunidad de Madrid	Baa3	4.20	09/24/2014	2,500,000	3,313,316
Comunidad de Madrid	Baa3	4.30	09/15/2026	815,000	867,153
Comunidad de Madrid	Baa3	4.30	09/15/2026	415,000	441,557
Denmark, Kingdom of	Aaa	5.00	11/15/2013	34,800,000	6,179,295
Denmark, Kingdom of	Aaa	5.00	11/15/2013	7,100,000	1,260,718
Empresa de Telecomunicaciones de Bogota	Ba1	7.00	01/17/2023	680,000,000	360,906
Empresa de Telecomunicaciones de Bogota	Ba1	7.00	01/17/2023	160,000,000	78,291
Export Development Canada	Aaa	3.50	02/20/2018	1,100,000	825,896
France, Government of	AAA	1.60	07/25/2015	2,835,770	3,863,374
France, Government of	Aa1	4.00	04/25/2018	1,400,000	2,062,367
France, Government of	Aa1	4.00	04/25/2018	200,000	294,624
France, Government of	AAA	2.25	07/25/2020	2,212,993	3,268,603
France, Government of	AAA	1.10	07/25/2022	1,999,721	2,717,969
France, Government of	Aa1	1.10	07/25/2022	9,295,998	12,634,882
France, Government of	Aa1	1.10	07/25/2022	3,134,697	4,260,600
France, Government of	Aa1	0.25	07/25/2024	1,214,688	1,500,929
France, Government of	Aa1	0.25	07/25/2024	101,224	125,077
France, Government of	Aa1	1.85	07/25/2027	2,236,962	3,240,757
France, Government of	Aa1	1.85	07/25/2027	319,566	462,965
France, Government of	AAA	3.15	07/25/2032	3,079,975	5,418,181
France, Government of	AAA	1.80	07/25/2040	1,803,112	2,681,966
Ghana Government Bond	NR	13.30	09/30/2013	12,720,000	6,203,887
Ghana Government Bond	NR	13.45	02/17/2014	9,120,000	4,342,782
Ghana Government Bond	NR	13.00	06/02/2014	930,000	435,140
Ghana Government Bond	NR	14.00	10/13/2014	50,000	22,920
Ghana Government Bond	NR	14.99	02/23/2015	6,960,000	3,214,149
Ghana Government Bond	NR	24.00	05/25/2015	1,005,000	538,808
Ghana Government Bond	NR	21.00	10/26/2015	11,854,000	5,908,987
Ghana Government Bond	NR	19.24	05/30/2016	1,615,000	778,367
Ghana Government Bond	NR	26.00	06/05/2017	180,000	102,887
Ghana Government Bond	NR	23.00	08/21/2017	4,150,000	2,200,314
Hungary	Ba1	3.50	07/18/2016	455,000	584,033
Hungary	Ba1	4.38	07/04/2017	2,995,000	3,886,625
Hungary	Ba1	5.75	06/11/2018	6,545,000	8,795,067
Hungary	Ba1	3.88	02/24/2020	1,410,000	1,716,772
Hungary Government Bond	Ba1	7.50	10/24/2013	1,500,000,000	6,685,046
Hungary Government Bond	Ba1	5.50	02/12/2014	1,762,140,000	7,838,238
Hungary Government Bond	Ba2	6.75	08/22/2014	1,194,600,000	5,422,294
Hungary Government Bond	Ba1	7.75	08/24/2015	82,600,000	387,334
Hungary Government Bond	Ba1	5.50	02/12/2016	2,908,100,000	13,043,944
Hungary Government Bond	Ba1	6.75	02/24/2017	128,700,000	598,313
Hungary Government Bond	Ba1	6.75	11/24/2017	377,400,000	1,756,991
Hungary Government Bond	Ba1	6.50	06/24/2019	14,200,000	65,883
Hungary Government Bond	Ba1	7.50	11/12/2020	1,413,100,000	6,865,577
Hungary Government Bond	Ba1	6.00	11/24/2023	781,700,000	3,428,845
Hungary Treasury Bill	NR	0.01	07/17/2013	204,500,000	900,935
Hungary Treasury Bill	NR	0.01	07/24/2013	228,800,000	1,007,131
Indonesia Government	Baa3	10.00	07/15/2017	21,000,000,000	2,390,297
Indonesia Government	Baa3	9.00	09/15/2018	18,490,000,000	2,066,595
Indonesia Government	Baa3	8.25	07/15/2021	24,085,000,000	2,612,828
Indonesia Government	Baa3	7.00	05/15/2022	33,000,000,000	3,286,734
Indonesia Government	Baa3	12.90	06/15/2022	19,170,000,000	2,659,463
Indonesia Government	Baa3	10.25	07/15/2022	2,440,000,000	301,700
Indonesia Government	Baa3	9.50	07/15/2023	106,530,000,000	12,541,023
Indonesia Government	Baa3	10.25	07/15/2027	2,120,000,000	260,627
Indonesia Government	Baa3	6.13	05/15/2028	10,000,000,000	878,741
Indonesia Government	Baa3	9.50	07/15/2031	11,260,000,000	1,324,596
Instituto de Credito Oficial	Baa3	1.00	03/25/2014	3,900,000	5,055,218
Irish Treasury	Ba1	5.50	10/18/2017	458,200	660,302
Irish Treasury	Ba1	4.50	10/18/2018	5,400,000	7,486,242
Irish Treasury	Ba1	4.50	10/18/2018	100,000	138,634
Irish Treasury	Ba1	4.40	06/18/2019	6,968,000	9,496,450
Irish Treasury	Ba1	5.90	10/18/2019	2,695,000	3,944,007
Irish Treasury	Ba1	4.50	04/18/2020	5,845,000	7,932,035
Irish Treasury	Ba1	4.50	04/18/2020	15,000	20,356
Irish Treasury	Ba1	5.00	10/18/2020	10,775,000	15,007,295

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Irish Treasury	Ba1	5.00	10/18/2020	5,000	6,964
Irish Treasury	Ba1	5.40	03/13/2025	13,372,420	18,844,314
Irish Treasury	Ba1	5.40	03/13/2025	1,095,000	1,543,066
Irish Treasury	Ba1	5.40	03/13/2025	205,000	288,884
Kommuninvest I Sverige (Sweden)	Aaa	2.25	05/05/2014	13,450,000	2,023,160
Korea Monetary Stabilization Bond	NA	0.01	07/09/2013	1,417,000,000	1,240,044
Korea Monetary Stabilization Bond	NR	3.90	08/02/2013	13,594,790,000	11,915,276
Korea Monetary Stabilization Bond	NR	0.00	08/13/2013	255,300,000	222,791
Korea Monetary Stabilization Bond	NR	0.00	09/10/2013	2,972,600,000	2,588,887
Korea Monetary Stabilization Bond	Aa3	3.59	10/02/2013	135,120,000	118,573
Korea Monetary Stabilization Bond	Aa3	3.48	12/02/2013	231,670,000	203,585
Korea Monetary Stabilization Bond	NR	3.47	02/02/2014	318,580,000	280,187
Korea Monetary Stabilization Bond	Aa3	3.59	04/02/2014	468,220,000	412,663
Korea Monetary Stabilization Bond	NR	2.55	05/09/2014	228,000,000	199,303
Korea Monetary Stabilization Bond	NR	3.28	06/02/2014	555,100,000	489,818
Korea Monetary Stabilization Bond	NR	2.57	06/09/2014	3,006,000,000	2,627,630
Korea Monetary Stabilization Bond	NR	2.82	08/02/2014	697,500,000	611,336
Korea Monetary Stabilization Bond	NR	2.78	10/02/2014	2,779,000,000	2,435,801
Korea Monetary Stabilization Bond	Aa3	2.84	12/02/2014	1,407,550,000	1,234,391
Korea Monetary Stabilization Bond	Aa3	2.74	02/02/2015	1,648,390,000	1,441,845
Korea Monetary Stabilization Bond	Aa3	2.47	04/02/2015	5,287,790,000	4,631,883
Korea Monetary Stabilization Bond	Aa3	2.76	06/02/2015	403,500,000	353,879
Korea Treasury Bond	Aa3	3.00	12/10/2013	27,051,410,000	23,724,611
Korea Treasury Bond	Aa3	3.50	06/10/2014	7,114,190,000	6,275,413
Korea Treasury Bond	Aa3	3.25	12/10/2014	351,810,000	310,054
Korea Treasury Bond	Aa3	3.25	06/10/2015	947,600,000	835,710
Korea Treasury Bond	Aa3	2.75	12/10/2015	5,583,400,000	4,870,350
Korea Treasury Bond	Aa3	5.00	09/10/2016	3,800,000,000	3,526,325
Letra do Tesouro Nacional	A3	0.00	01/01/2017	87,300,000	27,520,495
Letra do Tesouro Nacional	A3	0.00	01/01/2017	2,200,000	693,529
Malaysian Government	A3	5.09	04/30/2014	30,000	9,647
Malaysian Government	NR	3.43	08/15/2014	10,000	3,175
Malaysian Government	A3	3.74	02/27/2015	1,110,000	354,132
Malaysian Government	A3	3.84	08/12/2015	1,020,000	326,064
Malaysian Government	A3	3.31	10/31/2017	11,990,000	3,779,725
Malaysian Government	A3	3.31	10/31/2017	2,765,000	871,638
Mexican Cetes	NA	0.00	07/18/2013	610,000	467,311
Mexican Cetes	NA	0.00	08/08/2013	30,000	22,934
Mexican Cetes	NA	0.00	08/22/2013	30,000	22,898
Mexican Cetes	NA	0.00	09/05/2013	90,000	68,589
Mexican Cetes	NR	0.00	09/19/2013	181,500	138,084
Mexican Cetes	NR	0.00	10/31/2013	19,390,000	146,927
Mexican Cetes	NR	0.00	01/09/2014	60,470,200	4,544,741
Mexican Cetes	NR	0.00	04/03/2014	12,930,000	96,282
Mexican Cetes	NR	0.00	04/30/2014	73,540,000	546,063
Mexican Udibonos	Baa1	4.50	12/18/2014	30,702,797	2,502,286
Mexican Udibonos	Baa1	4.50	12/18/2014	12,380,160	1,008,986
Mexican Udibonos	Baa1	2.50	12/10/2020	60,652,593	4,785,585
Mexican Udibonos	Baa1	2.50	12/10/2020	6,586,245	519,665
Mexican Udibonos	Baa1	2.00	06/09/2022	28,771,492	2,168,599
Mexican Udibonos	Baa1	2.00	06/09/2022	10,448,855	787,564
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	8.00	12/19/2013	23,300,000	1,821,608
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.00	06/19/2014	39,920,000	3,151,865
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	9.50	12/18/2014	215,846,000	17,790,350
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	9.50	12/18/2014	9,000,000	741,793
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	6.00	06/18/2015	692,000	54,756
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	6.00	06/18/2015	9,600,000	759,622
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	6.00	06/18/2015	7,000,000	553,891
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	8.00	12/17/2015	28,469,000	2,366,324
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	6.25	06/16/2016	5,006,000	402,779
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.25	12/15/2016	28,000,000	2,320,463
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.25	12/15/2016	36,300,000	3,008,314
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.25	12/15/2016	9,000,000	745,863
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	5.00	06/15/2017	21,877,800	1,678,056
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.75	12/14/2017	105,040,000	8,891,328
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.75	12/14/2017	16,380,000	1,386,519
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	8.00	12/07/2023	86,350,000	7,701,864
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	8.00	12/07/2023	19,550,000	1,743,734
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	8.00	12/07/2023	22,350,000	1,993,476
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	8.00	12/07/2023	4,850,000	432,589
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	10.00	12/05/2024	4,450,000	460,618
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	10.00	12/05/2024	6,000,000	621,058

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Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	10.00	12/05/2024	1,700,000	175,966
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	10.00	12/05/2024	1,400,000	144,913
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.75	11/13/2042	20,500,000	1,658,385
Mexico Bonos de Sarrollo (National Treasury of Mexico)	Baa1	7.75	11/13/2042	5,000,000	404,484
Monetary Regulation Bill - Uruguay	NR	0.00	07/05/2013	66,684,000	3,241,654
Monetary Regulation Bill - Uruguay	NR	0.00	08/15/2013	6,780,000	326,237
Monetary Regulation Bill - Uruguay	NR	0.00	10/18/2013	760,000	35,988
Monetary Regulation Bill - Uruguay	NR	0.00	09/11/2014	52,440,000	2,304,797
Monetary Regulation Bill - Uruguay	NR	0.01	12/18/2014	84,320,000	3,620,144
Monetary Regulation Bill - Uruguay	NA	0.00	05/14/2015	208,001,000	8,564,493
New South Wales Treasury Corp.	Aaa	5.50	08/01/2013	90,000	82,563
New South Wales Treasury Corp.	Aaa	6.00	05/01/2020	4,600,000	4,694,831
New South Wales Treasury Corp.	Aaa	3.75	11/20/2020	1,300,000	1,488,146
New South Wales Treasury Corp.	Aaa	3.75	11/20/2020	500,000	572,364
New South Wales Treasury Corp.	Aaa	2.75	11/20/2025	7,400,000	8,402,641
New South Wales Treasury Corp.	Aaa	2.75	11/20/2025	1,700,000	1,930,336
New South Wales Treasury Corp.	Aaa	2.50	11/20/2035	300,000	313,983
New South Wales Treasury Corp.	Aaa	2.50	11/20/2035	100,000	104,661
New Zealand Government	Aaa	6.00	04/15/2015	1,740,000	1,416,918
New Zealand Government	Aaa	6.00	12/15/2017	5,600,000	4,785,046
New Zealand Government	Aaa	6.00	05/15/2021	4,700,000	4,129,343
New Zealand Government	Aaa	5.50	04/15/2023	300,000	256,782
New Zealand Government	Aaa	5.50	04/15/2023	150,000	128,391
New Zealand Government	Aaa	5.50	04/15/2023	100,000	85,594
Norwegian Government	Aaa	5.00	05/15/2015	19,900,000	3,475,627
Norwegian Government	Aaa	4.50	05/22/2019	20,375,000	3,787,663
Nota do Tesouro Nacional	Baa2	10.00	01/01/2014	3,097,000	1,474,852
Nota do Tesouro Nacional	Baa2	6.00	05/15/2015	14,132,000	15,296,594
Nota do Tesouro Nacional	Baa2	6.00	08/15/2016	3,224,000	3,546,232
Nota do Tesouro Nacional	Baa2	10.00	01/01/2017	11,250,000	5,220,946
Nota do Tesouro Nacional	Baa2	10.00	01/01/2017	15,775,000	7,320,927
Nota do Tesouro Nacional	Baa2	10.00	01/01/2017	915,990	425,096
Nota do Tesouro Nacional	Baa2	6.00	08/15/2018	2,555,000	2,831,234
Nota do Tesouro Nacional	Baa2	10.00	01/01/2021	2,695,000	1,222,218
Nota do Tesouro Nacional	Baa2	10.00	01/01/2021	9,000	4,082
Nota do Tesouro Nacional	Baa2	10.00	01/01/2023	269,500	1,212,590
Nota do Tesouro Nacional	Baa2	10.00	01/01/2023	8,000	3,600
Nota do Tesouro Nacional	Baa2	6.00	08/15/2024	1,900,000	2,157,556
Nota do Tesouro Nacional	Baa2	6.00	08/15/2024	400,000	454,222
Nota do Tesouro Nacional	A3	6.00	08/15/2030	60,000	687,327
Nota do Tesouro Nacional	A3	6.00	08/15/2030	90,000	1,030,991
Nota do Tesouro Nacional	A3	6.00	08/15/2030	10,000	114,555
Nota do Tesouro Nacional	A3	6.00	08/15/2040	400,000	462,972
Nota do Tesouro Nacional	A3	6.00	08/15/2040	800,000	925,944
Nota do Tesouro Nacional	A3	6.00	08/15/2040	100,000	115,743
Nota do Tesouro Nacional	Baa2	6.00	05/15/2045	1,200,000	1,384,860
Nota do Tesouro Nacional	Baa2	6.00	08/15/2050	180,000	2,101,349
Nota do Tesouro Nacional	Baa2	6.00	08/15/2050	181,700	2,121,195
Nota do Tesouro Nacional	Baa2	6.00	08/15/2050	50,000	583,708
Obrigacoes do Tesouro	Ba3	4.80	06/15/2020	50,000	59,988
Obrigacoes do Tesouro	Ba3	3.85	04/15/2021	325,000	360,638
Obrigacoes do Tesouro	Ba3	4.95	10/25/2023	4,655,000	5,396,707
Obrigacoes do Tesouro	Ba3	4.95	10/25/2023	660,000	765,161
Obrigacoes do Tesouro	Ba3	4.10	04/15/2037	165,000	150,326
Ontario (Province of)	Aa2	6.25	06/16/2015	3,452,000	2,795,732
Ontario (Province of)	Aa2	3.15	09/08/2015	2,059,000	2,021,234
Ontario (Province of)	Aa2	4.30	03/08/2017	200,000	205,441
Ontario (Province of)	Aa2	4.20	03/08/2018	5,955,000	6,126,320
Ontario (Province of)	Aa2	4.20	03/08/2018	910,000	936,180
Ontario (Province of)	Aa2	4.40	06/02/2019	4,900,000	5,102,744
Ontario (Province of)	Aa2	4.20	06/02/2020	100,000	102,939
Ontario (Province of)	Aa2	4.00	06/02/2021	300,000	304,081
Ontario (Province of)	Aa2	3.15	06/02/2022	1,300,000	1,228,835
Ontario (Province of)	Aa2	3.15	06/02/2022	1,700,000	1,606,939
Ontario (Province of)	Aa2	2.85	06/02/2023	200,000	181,993
Ontario (Province of)	Aa2	4.60	06/02/2039	100,000	104,910
Ontario School Boards Financing Corp.	Aa3	6.25	10/19/2016	445,000	474,717
Poland, Government of	A2	0.00	07/25/2013	10,000	2,996
Poland, Government of	A2	5.00	10/24/2013	10,675,000	3,220,429
Poland, Government of	A2	0.01	01/25/2014	9,800,000	2,893,211
Poland, Government of	A2	5.75	04/25/2014	60,510,000	18,587,932
Poland, Government of	A2	0.00	07/25/2014	100,000	29,237

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Poland, Government of	A2	5.50	04/25/2015	2,716,000	850,954
Poland, Government of	A2	0.01	07/25/2015	626,000	177,483
Poland, Government of	A2	6.25	10/24/2015	15,126,000	4,846,531
Poland, Government of	NR	0.01	01/25/2016	85,000	23,571
Poland, Government of	A2	3.98	01/25/2017	4,652,000	1,378,277
Poland, Government of	A2	3.98	01/25/2021	4,719,000	1,388,212
Poland, Government of	A2	5.75	09/23/2022	19,890,000	6,588,505
Quebec, Province of	Aa2	5.25	10/01/2013	2,250,000	2,154,877
Quebec, Province of	Aa2	6.75	11/09/2015	1,830,000	1,505,739
Quebec, Province of	Aa2	4.50	12/01/2016	1,825,000	1,880,618
Quebec, Province of	Aa2	4.50	12/01/2018	100,000	104,488
Quebec, Province of	Aa2	4.25	12/01/2021	400,000	410,522
Quebec, Province of	Aa2	3.50	12/01/2022	1,600,000	1,541,988
Quebec, Province of	Aa2	3.50	12/01/2022	900,000	867,368
Quebec, Province of	Aa2	3.50	12/01/2022	400,000	385,497
Queensland Treasury Corp.	Aa1	6.00	10/21/2015	3,416,000	3,334,146
Queensland Treasury Corp.	Aa1	6.00	04/21/2016	2,942,000	2,894,857
Queensland Treasury Corp.	Aa1	7.13	09/18/2017	1,105,000	952,146
Queensland Treasury Corp.	Aa1	7.13	09/18/2017	125,000	107,709
Republic of Philippines	Ba1	4.95	01/15/2021	200,000,000	4,747,917
Republic of Philippines	Ba1	4.95	01/15/2021	10,000,000	237,396
Republic of Philippines	Ba1	6.25	01/14/2036	280,000,000	7,320,833
Republic of Philippines	Ba1	6.25	01/14/2036	25,000,000	653,646
Republica Oriental del Uruguay	Baa3	4.38	12/15/2028	191,812,798	11,052,361
Republica Oriental del Uruguay	Baa3	4.38	12/15/2028	13,880,000	799,773
Republica Oriental del Uruguay	Baa3	4.38	12/15/2028	4,410,000	254,107
Serbia Treasury Bond	NR	10.00	09/28/2015	8,300,000	93,147
Serbia Treasury Bond	NR	10.00	10/18/2015	937,100,000	10,505,726
Serbia Treasury Bond	NR	10.00	12/06/2015	22,300,000	246,453
Serbia Treasury Bond	NR	10.00	11/08/2017	36,640,000	394,748
Singapore Government	Aaa	2.88	07/01/2015	3,050,000	2,532,969
Singapore Government	Aaa	2.38	04/01/2017	8,000,000	6,715,446
Singapore Government	Aaa	2.50	06/01/2019	2,200,000	1,808,846
Singapore Government	Aaa	3.25	09/01/2020	7,200,000	6,112,308
Singapore Treasury Bill	NR	0.00	12/27/2013	2,920,000	2,298,284
Sri Lanka Government Bond	NR	11.00	09/01/2015	56,100,000	430,486
Sri Lanka Government Bond	NR	8.00	06/01/2016	859,400,000	6,115,356
Sri Lanka Government Bond	NR	5.80	01/15/2017	310,200,000	2,015,087
Sri Lanka Government Bond	NR	5.80	07/15/2017	163,400,000	1,038,016
Sri Lanka Government Bond	NR	8.50	04/01/2018	39,780,000	273,734
Sri Lanka Government Bond	NR	8.50	06/01/2018	3,550,000	24,640
Sri Lanka Government Bond	NR	9.00	05/01/2021	8,870,000	58,911
Swedish Government	Aaa	1.50	08/30/2013	13,660,000	2,025,973
Swedish Government	Aaa	6.75	05/05/2014	16,370,000	2,542,927
Swedish Government	Aaa	4.50	08/12/2015	23,500,000	3,724,792
Swedish Government	Aaa	3.75	08/12/2017	14,500,000	2,348,010
Swedish Government	Aaa	5.00	12/01/2020	12,500,000	2,243,646
Swedish Treasury Bill	Aa1	0.01	09/18/2013	6,490,000	959,704
Swedish Treasury Bill	NR	0.00	12/18/2013	2,740,000	404,364
Thailand Government Bond	Baa1	3.25	06/16/2017	131,500,000	4,240,944
UI Monetary Regulation Bill (Uruguay)	NR	0.00	04/11/2014	3,630,043	174,196
UI Monetary Regulation Bill (Uruguay)	NR	0.00	04/16/2014	490,000	23,514
United Kingdom Treasury	Aa1	1.75	09/07/2022	1,200,000	1,717,754
United Kingdom Treasury	Aa1	1.75	09/07/2022	200,000	286,292
Uruguay Notas del Tesoro	NR	9.00	01/27/2014	56,090,000	2,719,887
Uruguay Notas del Tesoro	NR	9.75	06/14/2014	35,590,000	1,727,977
Uruguay Notas del Tesoro	NR	7.00	12/23/2014	5,046,733	263,879
Uruguay Notas del Tesoro	NR	10.25	03/21/2015	14,450,000	706,890
Uruguay Notas del Tesoro	NR	4.00	06/14/2015	20,974,829	1,057,672
Uruguay Notas del Tesoro	NR	10.25	08/22/2015	40,284,000	1,965,193
Uruguay Notas del Tesoro	NR	9.50	01/27/2016	63,881,000	3,084,333
Uruguay Notas del Tesoro	NR	2.75	06/16/2016	10,487,169	523,978
Uruguay Notas del Tesoro	NR	4.25	01/05/2017	916,160	47,435
Uruguay Notas del Tesoro	NR	2.25	08/23/2017	21,699,904	1,050,149
Uruguay Notas del Tesoro	NR	2.50	09/27/2022	5,846,856	273,138
Uruguay Notas del Tesoro	NR	2.50	09/27/2022	2,333,144	108,994
Uruguay Notas del Tesoro	NR	4.00	05/25/2025	4,107,014	219,840
Uruguay Treasury Bill	NR	0.01	07/02/2013	6,420,000	312,092
Uruguay Treasury Bill	NR	1.00	07/16/2013	10,714,000	518,988
Uruguay Treasury Bill	NR	0.01	08/09/2013	23,613,000	1,137,949
Uruguay Treasury Bill	NR	0.01	08/21/2013	600,000	28,804
Uruguay Treasury Bill	NR	0.01	09/09/2013	55,005,000	2,630,443

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Uruguay Treasury Bill	NR	0.01	09/11/2013	9,030,000	431,324
Uruguay Treasury Bill	NR	0.01	09/13/2013	4,150,000	198,257
Uruguay Treasury Bill	NR	0.01	10/02/2013	9,440,000	448,501
Uruguay Treasury Bill	NR	0.01	10/23/2013	12,645,000	597,564
Uruguay Treasury Bill	NR	0.01	04/11/2014	35,480,000	1,607,512
Uruguay Treasury Bill	NR	0.00	05/16/2014	22,240,000	998,988
Uruguay Treasury Bill	NR	1.00	07/24/2014	25,410,000	1,122,782
Uruguay Treasury Bill	NR	0.00	12/18/2014	69,910,000	2,863,503
Uruguay Treasury Bill	NR	0.01	03/26/2015	46,090,000	1,911,804
Xunta de Galicia	Baa3	5.76	04/03/2017	100,000	136,952
Xunta de Galicia	Baa3	5.76	04/03/2017	100,000	136,952
Xunta de Galicia	Baa3	6.13	04/03/2018	300,000	416,316
Xunta de Galicia	Baa3	6.13	04/03/2018	100,000	138,772
Total International Government Obligations (Currency Pay)					\$ 804,060,571

International Index Linked Government Bonds (Currency Pay)	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Australian Index Linked	Aaa	4.00	08/20/2020	3,805,000	\$ 6,398,693
Australian Index Linked	Aaa	3.00	09/20/2025	1,610,000	1,896,965
Australian Index Linked	Aaa	2.50	09/20/2030	200,000	214,058
Bundesobligation Index Linked Bond	Aa2	0.75	04/15/2018	3,552,945	4,836,507
Canada Government Real Return	Aaa	4.25	12/01/2021	5,117,874	6,338,654
Canada Government Real Return	Aaa	4.25	12/01/2021	23,041,512	28,537,665
Canada Government Real Return	Aaa	4.25	12/01/2021	5,169,570	6,402,681
Canada Government Real Return	Aaa	4.25	12/01/2026	796,381	1,089,063
Canada Government Real Return	Aaa	4.00	12/01/2031	953,374	1,369,046
Canada Government Real Return	Aaa	3.00	12/01/2036	822,080	1,099,597
Canada Government Real Return	Aaa	2.00	12/01/2041	783,336	913,368
Canada Government Real Return	Aaa	1.50	12/01/2044	551,970	581,123
Denmark Index Linked Government Bond	Aaa	0.10	11/15/2023	83,621,399	14,220,221
Denmark Index Linked Government Bond	Aaa	0.10	11/15/2023	21,137,345	3,594,507
Deutschland Index Linked Bond	Aaa	1.75	04/15/2020	107,952	158,058
Deutschland Index Linked Bond	Aaa	0.10	04/15/2023	3,487,383	4,511,313
Deutschland Index Linked Bond	Aaa	0.10	04/15/2023	3,972,315	5,138,626
Deutschland Index Linked Bond	Aaa	0.10	04/15/2023	1,341,301	1,735,120
Japan Government CPI Linked Bond	Aa3	1.00	06/10/2016	278,721,000	2,993,862
Japan Government CPI Linked Bond	Aa3	1.40	03/10/2018	88,139,100	987,644
New Zealand Index Linked Bond	Aaa	4.50	02/15/2016	4,810,000	5,911,301
New Zealand Index Linked Bond	Aaa	2.00	09/20/2025	2,765,000	2,192,531
New Zealand Index Linked Bond	Aaa	2.00	09/20/2025	5,700,000	4,519,865
New Zealand Index Linked Bond	Aaa	2.00	09/20/2025	900,000	713,663
New Zealand Index Linked Bond	Aaa	2.00	09/20/2025	1,400,000	1,110,142
Swedish Government Index Linked Bond	Aaa	0.50	06/01/2017	900,000	139,462
Swedish Government Index Linked Bond	Aaa	4.00	12/01/2020	18,400,000	4,354,340
Swedish Government Index Linked Bond	Aaa	4.00	12/01/2020	19,830,000	4,692,748
Swedish Government Index Linked Bond	Aaa	4.00	12/01/2020	3,300,000	780,941
Swedish Government Index Linked Bond	Aaa	0.25	06/01/2022	9,850,000	1,427,462
Swedish Government Index Linked Bond	Aaa	0.25	06/01/2022	800,000	115,936
Swedish Government Index Linked Bond	Aaa	0.25	06/01/2022	7,100,000	1,028,932
Swedish Government Index Linked Bond	Aaa	3.50	12/01/2028	12,790,000	3,219,837
Swedish Government Index Linked Bond	Aaa	3.50	12/01/2028	2,600,000	654,541
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2017	4,153,058	7,066,786
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2017	772,662	1,314,751
United Kingdom Treasury Index Linked GILT	Aa1	1.88	11/22/2022	13,828,770	25,686,981
United Kingdom Treasury Index Linked GILT	Aa1	1.88	11/22/2022	4,245,675	7,886,354
United Kingdom Treasury Index Linked GILT	Aa1	0.13	03/22/2024	344,749	543,273
United Kingdom Treasury Index Linked GILT	Aa1	0.13	03/22/2024	5,865,870	9,243,741
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2027	2,365,320	4,291,382
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2027	1,735,425	3,148,568
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2027	1,928,250	3,498,409
United Kingdom Treasury Index Linked GILT	Aa1	0.13	03/22/2029	7,040,159	10,898,843
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2032	1,125,971	2,132,652
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2032	2,108,323	3,993,281
United Kingdom Treasury Index Linked GILT	Aa1	1.25	11/22/2032	1,321,293	2,502,602
United Kingdom Treasury Index Linked GILT	Aa1	0.75	03/22/2034	2,782,333	4,836,925
United Kingdom Treasury Index Linked GILT	Aa1	0.75	03/22/2034	5,425,013	9,431,070
United Kingdom Treasury Index Linked GILT	Aa1	0.75	03/22/2034	2,148,520	3,735,077
United Kingdom Treasury Index Linked GILT	Aa1	1.13	11/22/2037	2,087,133	4,011,076
United Kingdom Treasury Index Linked GILT	Aa1	1.13	11/22/2037	370,059	711,183
United Kingdom Treasury Index Linked GILT	Aaa	0.63	03/22/2040	944,788	1,636,497
United Kingdom Treasury Index Linked GILT	Aa1	0.63	11/22/2042	4,544,115	8,046,482
United Kingdom Treasury Index Linked GILT	Aa1	0.63	11/22/2042	1,866,962	3,305,919

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United Kingdom Treasury Index Linked GILT	Aa1	0.13	03/22/2044	1,852,344	2,827,993
United Kingdom Treasury Index Linked GILT	Aa1	0.13	03/22/2044	668,902	1,021,219
United Kingdom Treasury Index Linked GILT	Aa1	0.75	11/22/2047	1,897,169	3,539,248
United Kingdom Treasury Index Linked GILT	Aa1	0.75	11/22/2047	2,281,406	4,256,058
United Kingdom Treasury Index Linked GILT	Aa1	0.75	11/22/2047	180,112	336,005
United Kingdom Treasury Index Linked GILT	Aa1	0.50	03/22/2050	561,139	980,274
United Kingdom Treasury Index Linked GILT	Aa1	0.50	03/22/2050	116,904	204,224
United Kingdom Treasury Index Linked GILT	Aa1	0.25	03/22/2052	128,834	207,283
United Kingdom Treasury Index Linked GILT	Aa1	0.25	03/22/2052	3,349,678	5,389,350
United Kingdom Treasury Index Linked GILT	Aa1	0.25	03/22/2052	206,134	331,652
United Kingdom Treasury Index Linked GILT	Aaa	1.25	11/22/2055	2,784,189	6,371,330
United Kingdom Treasury Index Linked GILT	Aa1	0.38	03/22/2062	1,443,979	2,554,951
United Kingdom Treasury Index Linked GILT	Aa1	0.38	03/22/2062	645,295	1,141,773
United Kingdom Treasury Index Linked GILT	Aa1	0.38	03/22/2062	412,565	729,986
United Kingdom Treasury Index Linked Stock	Aaa	2.50	07/26/2016	665,000	3,436,925
United Kingdom Treasury Index Linked Stock	Aaa	2.50	04/16/2020	645,000	3,576,464
United Kingdom Treasury Index Linked Stock	Aa1	2.50	07/17/2024	725,000	3,608,737
United Kingdom Treasury Index Linked Stock	Aa1	2.50	07/17/2024	1,620,000	8,063,660
United Kingdom Treasury Index Linked Stock	Aaa	4.13	07/22/2030	550,000	2,597,878
United Kingdom Treasury Index Linked Stock	Aa1	2.00	01/26/2035	1,485,000	4,553,475
United Kingdom Treasury Index Linked Stock	Aa1	2.00	01/26/2035	437,000	1,339,979
Total International Index Linked Government Bonds (Currency Pay)					\$ 298,868,789

International Credit Obligations (Currency Pay)	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
America Movil SAB de CV	A2	9.00	01/15/2016	2,000,000	\$ 166,221
ANZ New Zealand International	Aa3	2.95	07/27/2015	2,000,000	1,601,750
Arran Residential Mortgages Fund	Aaa	1.00	11/19/2047	114,359	148,725
Banco Safra SA	Baa2	10.25	08/08/2016	490,000	220,706
Banco Santander Brasil	Baa1	8.00	03/18/2016	2,400,000	1,002,241
Banco Santander Brasil	Baa1	8.00	03/18/2016	300,000	125,280
Banco Santander Chile	Aa3	6.50	09/22/2020	900,000,000	1,752,167
Banco Santander Chile	Aa3	6.50	09/22/2020	250,000,000	486,713
Bank Negara Monetary Note	NR	0.00	09/26/2013	10,000	3,143
Bank Negara Monetary Note	NR	0.00	12/19/2013	10,000	3,121
Bank Negara Monetary Note	NR	0.01	02/06/2014	330,000	102,590
Bank Negara Monetary Note	NR	0.00	02/18/2014	4,700,000	1,459,698
Bank Negara Monetary Note	NR	0.01	02/20/2014	3,755,000	1,166,013
Bank Negara Monetary Note	NR	0.00	02/25/2014	3,760,000	1,167,086
Bank Negara Monetary Note	NR	0.00	04/24/2014	10,000	3,089
Bank of Thailand	Baa1	3.20	10/22/2014	187,000,000	6,069,219
Banque PSA Finance	WR	4.00	07/19/2013	1,100,000	1,431,335
Banque PSA Finance	WR	4.00	07/19/2013	400,000	520,486
Barclays Bank PLC	Baa3	6.00	01/14/2021	1,850,000	2,600,956
Barclays Bank PLC	Baa3	6.00	01/14/2021	500,000	702,961
Barclays Bank PLC	Baa3	10.00	05/21/2021	401,000	774,812
CapitaMalls Asia Treasury	NA	3.95	08/24/2017	2,000,000	1,614,366
Dexia Credit Local	Aa3	1.15	09/18/2013	2,800,000	3,645,037
Dexia Credit Local	Aa3	1.15	09/18/2013	800,000	1,041,439
Dexia Credit Local	Aa3	1.15	09/18/2013	600,000	781,079
Edcon Proprietary Ltd.	B3	9.50	03/01/2018	2,787,000	3,383,583
Edcon Proprietary Ltd.	B3	9.50	03/01/2018	4,300,000	5,226,044
Elekta AB	NA	2.75	04/25/2017	16,000	2,894
Elekta AB	NA	2.75	04/25/2017	16,000	2,894
EUROFIMA	Aaa	6.00	01/28/2014	1,900,000	1,766,992
European Investment Bank	Aaa	5.38	05/20/2014	1,900,000	1,776,731
European Investment Bank	Aaa	6.50	09/10/2014	2,500,000	2,005,276
European Investment Bank	Aaa	6.00	01/25/2016	1,290,000	544,953
Export Import Bank Korea	Aa3	1.45	05/19/2014	2,650,000	392,789
Export Import Bank Korea	Aa3	4.00	11/26/2015	30,100,000	712,227
GE Capital Australia Funding	A1	7.00	10/08/2015	900,000	880,823
ING Americas Issuance BV	NR	5.50	08/25/2015	12,133,500	1,379,839
Inter-American Development Bank	Aaa	5.38	05/27/2014	1,500,000	1,404,468
International Bank for Reconstruction & Development	Aaa	5.38	12/15/2014	2,500,000	1,991,568
International Bank for Reconstruction & Development	Aaa	4.50	08/16/2016	1,200,000	947,945
International Bank for Reconstruction & Development	Aaa	2.13	05/29/2017	5,690,000	934,146
International Bank for Reconstruction & Development	Aaa	5.75	10/21/2019	1,000,000	999,105
International Finance Corp.	Aaa	3.88	02/26/2018	1,300,000	994,110
KFW	Aaa	5.75	05/13/2015	1,900,000	1,824,472
KFW	Aaa	6.00	01/19/2016	900,000	878,846
KFW	Aaa	6.00	08/20/2020	1,300,000	1,297,646
National Australia Bank	Aa2	6.00	02/15/2017	600,000	583,124

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Network Rail Infrastructure Finance	Aa1	1.75	11/22/2027	729,336	1,344,678
Network Rail Infrastructure Finance	Aa1	1.75	11/22/2027	121,556	224,113
Network Rail Infrastructure Finance	Aa1	1.00	11/22/2037	8,214,535	15,430,457
Network Rail Infrastructure Finance	Aa1	1.00	11/22/2037	1,593,865	2,993,969
Odebrecht Finance Ltd.	Baa3	8.25	04/25/2018	1,200,000	495,688
Odebrecht Finance Ltd.	Baa3	8.25	04/25/2018	300,000	123,922
Oi SA	Baa3	9.75	09/15/2016	10,050,000	4,231,004
Oi SA	Baa3	9.75	09/15/2016	425,000	178,923
Oi SA	Baa3	9.75	09/15/2016	2,000,000	841,991
Portugal Telecom International Finance	Ba2	4.13	08/28/2014	50,000	66,000
Portugal Telecom International Finance	Ba2	4.38	03/24/2017	100,000	130,362
Portugal Telecom International Finance	Ba2	5.00	11/04/2019	1,250,000	1,609,782
Portugal Telecom International Finance	Ba2	5.00	11/04/2019	250,000	321,956
Portugal Telecom International Finance	Ba2	4.50	06/16/2025	150,000	173,676
Quebecor Media	B2	7.38	01/15/2021	120,000	121,704
Royal Bank of Scotland PLC	Ba1	6.93	04/09/2018	2,470,000	3,374,209
Royal Bank of Scotland PLC	Ba1	6.93	04/09/2018	410,000	560,091
Royal Bank of Scotland PLC	Ba2	4.63	09/22/2021	200,000	235,273
Royal Bank of Scotland PLC	Ba2	4.63	09/22/2021	50,000	58,818
Swedish Export Credit	Aa1	7.63	06/30/2014	425,000	341,192
Tokyo Electric Power Co.	Ba2	4.50	03/24/2014	600,000	788,177
Tokyo Electric Power Co.	Ba2	1.50	05/30/2014	1,000,000	10,078
Tokyo Electric Power Co.	Ba2	1.85	07/28/2014	3,000,000	30,150
UPC Holding BV	B2	6.75	03/15/2023	1,100,000	1,394,088
Westpac Banking Corp.	Aa2	7.25	02/11/2020	600,000	621,651
Total International Credit Obligations (Currency Pay)					\$ 94,222,666

International Credit Obligations (USD Pay)	Moody's Quality Rating	Rate	Maturity Date	Par Value	Market Value
Abbey National Treasury Service	A2	1.86	04/25/2014	500,000 \$	503,645
Abbey National Treasury Service	A2	2.88	04/25/2014	290,000	293,547
Abbey National Treasury Service	A2	2.88	04/25/2014	40,000	40,489
Abu Dhabi National Energy Co.	A3	3.63	01/12/2023	3,500,000	3,237,500
Agrium, Inc.	Baa2	3.15	10/01/2022	90,000	84,611
Air Canada	B1	5.38	11/15/2022	245,000	244,388
Air Canada	B1	5.38	11/15/2022	60,000	59,850
Air Canada	Baa3	4.13	11/15/2026	350,000	349,125
Air Canada	Baa3	4.13	11/15/2026	85,000	84,788
Alfa Bank (Alfa Bond)	Ba1	7.88	09/25/2017	6,710,000	7,120,652
Alfa Bank (Alfa Bond)	Ba1	7.75	04/28/2021	7,950,000	8,188,500
America Movil SAB de CV	A2	5.50	03/01/2014	550,000	565,417
America Movil SAB de CV	A2	5.50	03/01/2014	50,000	51,402
America Movil SAB de CV	A2	5.75	01/15/2015	850,000	903,125
America Movil SAB de CV	A2	5.75	01/15/2015	150,000	159,375
America Movil SAB de CV	A2	4.38	07/16/2042	750,000	639,188
Arcos Dorados BV	Ba2	7.50	10/01/2019	343,000	365,724
Ardagh Packaging Finance/Ardagh MP Holdings USA	Ba3	7.38	10/15/2017	1,410,000	1,503,413
Ardagh Packaging Finance/Ardagh MP Holdings USA	B3	7.00	11/15/2020	87,000	83,846
Automotores Gildemeister	Ba2	8.25	05/24/2021	910,000	841,750
Banco del Estado Chile	Aa3	4.13	10/07/2020	400,000	401,144
Banco Santander Brasil	Baa1	1.00	03/18/2014	4,300,000	4,279,231
Banco Santander Brasil	Baa1	1.00	03/18/2014	900,000	895,653
Banco Santander Brasil	Baa1	1.00	03/18/2014	3,000,000	2,985,510
Banco Santander Brasil	Baa1	1.00	03/18/2014	200,000	199,034
Banco Santander Brasil	Baa1	4.25	01/14/2016	800,000	808,000
Banco Santander Chile	Aa3	3.88	09/20/2022	265,000	246,376
Banco Santander SA	Baa2	4.13	11/09/2022	360,000	337,500
Bancolombia SA	Baa2	5.95	06/03/2021	1,500,000	1,593,750
Bancolombia SA	Baa2	5.95	06/03/2021	715,000	759,688
Bangkok Bank Public Co. Ltd.	A3	2.75	03/27/2018	500,000	490,980
Bangkok Bank Public Co. Ltd.	A3	2.75	03/27/2018	220,000	216,031
Bank of Montreal	Aaa	2.85	06/09/2015	300,000	312,390
Bank of Montreal	Aaa	2.85	06/09/2015	100,000	104,130
Barclays Bank PLC	A2	2.38	01/13/2014	1,440,000	1,451,981
Barclays Bank PLC	A2	2.38	01/13/2014	265,000	267,205
Barrick Gold Corp.	Baa2	4.10	05/01/2023	60,000	50,128
BBVA Bancomer SA	Baa2	6.50	03/10/2021	500,000	525,000
BBVA Bancomer SA	Baa2	6.75	09/30/2022	3,500,000	3,780,000
BBVA Bancomer SA	Baa2	6.75	09/30/2022	595,000	642,600
Bombardier, Inc.	Ba2	7.75	03/15/2020	645,000	715,950
BP Capital Markets PLC	A2	5.25	11/07/2013	95,000	96,580
BP Capital Markets PLC	A2	0.90	12/06/2013	660,000	661,208

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BP Capital Markets PLC	A2	3.13	10/01/2015	50,000	52,259
BP Capital Markets PLC	A2	3.20	03/11/2016	1,100,000	1,155,803
BP Capital Markets PLC	A2	3.20	03/11/2016	200,000	210,146
BP Capital Markets PLC	A2	4.50	10/01/2020	1,975,000	2,142,658
BP Capital Markets PLC	A2	4.50	10/01/2020	225,000	244,100
BRF SA	Baa3	3.95	05/22/2023	200,000	176,000
BRF SA	Baa3	3.95	05/22/2023	200,000	176,000
British Airways PLC	Ba1	5.63	12/20/2021	176,000	179,026
British Telecom PLC	Baa2	1.40	12/20/2013	1,000,000	1,004,960
British Telecom PLC	Baa2	1.40	12/20/2013	4,000,000	4,019,840
British Telecom PLC	Baa2	9.63	12/15/2030	525,000	790,356
British Telecom PLC	Baa2	9.63	12/15/2030	180,000	270,979
Cemex SAB de CV	B2	9.00	01/11/2018	1,400,000	1,470,000
CGG	Ba3	7.75	05/15/2017	2,350,000	2,385,250
China Oriental Group Co.	Ba3	8.00	08/18/2015	700,000	689,500
CNOOC Finance 2013 Ltd.	Aa3	3.00	05/09/2023	940,000	849,158
Colombia Telecomm SA	Ba2	5.38	09/27/2022	300,000	283,500
Commonwealth Bank of Australia	WR	0.70	07/12/2013	1,900,000	1,900,304
Connacher Oil and Gas	Caa2	8.50	08/01/2019	3,620,000	2,063,400
Connacher Oil and Gas	Caa2	8.50	08/01/2019	585,000	333,450
Corporacion Lindley SA	Ba1	6.75	11/23/2021	295,000	320,813
Credit Agricole Home Loan SFH	Aaa	1.00	07/21/2014	1,000,000	1,003,550
Credit Agricole Home Loan SFH	Aaa	1.00	07/21/2014	200,000	200,710
Danske Bank A/S	Baa1	1.00	04/14/2014	2,800,000	2,811,984
Delhaize Group	Baa3	5.70	10/01/2040	380,000	360,996
Delhaize Group	Baa3	5.70	10/01/2040	140,000	132,999
Desarrolladora Homex SAB de CV	Ca	9.75	03/25/2020	1,500,000	510,000
Desarrolladora Homex SAB de CV	Ca	9.75	03/25/2020	290,000	98,600
Deutsche Telekom International Finance	Baa1	5.88	08/20/2013	150,000	151,026
Dexia Credit Local	Aa3	2.75	01/10/2014	2,200,000	2,223,430
Dexia Credit Local	Aa3	2.75	01/10/2014	7,000,000	7,063,000
Dexia Credit Local	Aa3	2.75	01/10/2014	1,000,000	1,009,000
Dexia Credit Local SA NY	NA	1.65	09/12/2013	700,000	701,403
Dexia Credit Local SA NY	NA	1.65	09/12/2013	4,500,000	4,509,020
Dexia Credit Local SA NY	NA	1.65	09/12/2013	100,000	100,200
Dexia Credit Local SA NY	Aa3	1.00	04/29/2014	6,000,000	6,009,840
Dexia Credit Local SA NY	Aa3	1.00	04/29/2014	1,600,000	1,602,624
Dexia Credit Local SA NY	Aa3	2.75	04/29/2014	4,100,000	4,168,839
Digicel Group Ltd.	Caa1	10.50	04/15/2018	216,000	228,960
Digicel Group Ltd.	Caa1	8.25	09/30/2020	360,000	372,600
Digicel Limited	B1	7.00	02/15/2020	480,000	484,800
DNB Boligkreditt AS	Aaa	1.45	03/21/2019	890,000	864,101
DNB Boligkreditt AS	Aaa	1.45	03/21/2019	420,000	407,778
DP World Ltd.	Baa3	6.85	07/02/2037	5,670,000	5,854,275
Ecopetrol SA	Baa2	7.63	07/23/2019	400,000	473,000
Edcon Proprietary Ltd.	B3	9.50	03/01/2018	1,940,000	1,813,900
EDP Finance BV	Ba1	6.00	02/02/2018	100,000	103,000
EDP Finance BV	Ba1	4.90	10/01/2019	5,600,000	5,502,000
EDP Finance BV	Ba1	4.90	10/01/2019	1,000,000	982,500
Eksportfinans ASA	Ba3	2.00	09/15/2015	400,000	384,000
Emgesa S.A. E.S.P.	Baa2	8.75	01/25/2021	2,360,000,000	1,453,996
Emgesa S.A. E.S.P.	Baa2	8.75	01/25/2021	510,000,000	290,486
Empresas Ica Sociedad	B2	8.38	07/24/2017	255,000	224,400
Empresas Publicas de Medellin	Baa3	8.38	02/01/2021	122,000,000	67,592
ENEL Finance International N.V.	Baa2	5.13	10/07/2019	800,000	830,824
ENEL Finance International N.V.	Baa2	6.80	09/15/2037	600,000	600,834
ENEL Finance International N.V.	Baa2	6.80	09/15/2037	300,000	300,417
ENEL Finance International N.V.	Baa2	6.00	10/07/2039	4,225,000	3,901,788
ENEL Finance International N.V.	Baa2	6.00	10/07/2039	1,200,000	1,108,200
Expro Finance Luxembourg	B1	8.50	12/15/2016	1,507,000	1,582,350
FMG Resources	B1	6.00	04/01/2017	2,200,000	2,139,500
FMG Resources	B1	6.88	04/01/2022	1,300,000	1,261,000
FMG Resources Fortescue	Ba1	5.25	10/18/2017	2,977,500	2,957,649
Fomento Economico Mexicano SAB	Baa1	4.38	05/10/2043	500,000	435,255
FQM (Akubra) Inc.	B1	7.50	06/01/2021	550,000	526,625
GardaWorld Security Corp.	B2	9.75	03/15/2017	500,000	528,750
Gazprom (Gaz Capital SA)	Baa1	8.15	04/11/2018	4,800,000	5,496,000
Glitnir Banki HF	WR	1.00	06/15/2016	2,135,000	2,669
Grupo Bimbo SAB de CV	Baa2	4.50	01/25/2022	3,156,000	3,156,316
Grupo Bimbo SAB de CV	Baa2	4.50	01/25/2022	480,000	480,048
Grupo Kuo SAB de CV	Ba2	6.25	12/04/2022	2,000,000	2,047,500
Grupo Kuo SAB de CV	Ba2	6.25	12/04/2022	400,000	409,500

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GTL Trade Finance, Inc.	Baa3	7.25	10/20/2017	200,000	216,000
Halyk Savings Bank of Kazakhstan	Ba3	7.25	05/03/2017	3,765,000	3,877,950
Halyk Savings Bank of Kazakhstan	Ba3	7.25	05/03/2017	3,569,000	3,769,935
HBOS PLC	Ba1	6.75	05/21/2018	4,300,000	4,553,012
HBOS PLC	Ba1	6.75	05/21/2018	800,000	847,072
HBOS PLC	Ba1	6.00	11/01/2033	200,000	184,514
HBOS PLC	Ba1	6.00	11/01/2033	400,000	369,028
Hudbay Minerals, Inc.	B3	9.50	10/01/2020	1,610,000	1,569,750
Imperial Tobacco Finance	Baa3	2.05	02/11/2018	790,000	776,554
Imperial Tobacco Finance	Baa3	2.05	02/11/2018	230,000	226,085
Inkia Energy Ltd.	B1	8.38	04/04/2021	1,265,000	1,340,900
Inmet Mining Corp.	B1	8.75	06/01/2020	980,000	1,002,050
Intergen NV	B1	9.00	06/30/2017	1,750,000	1,805,300
Intergen NV	B1	7.00	06/30/2023	800,000	780,000
Intesa Sanpaolo SpA	Baa2	1.00	02/24/2014	4,900,000	4,917,983
Intesa Sanpaolo SpA	Baa2	3.13	01/15/2016	540,000	530,960
Intesa Sanpaolo SpA	Baa2	3.13	01/15/2016	200,000	196,652
Intesa Sanpaolo SpA	Baa2	6.50	02/24/2021	100,000	100,717
JBS Finance II Limited	Ba3	8.25	01/29/2018	200,000	203,000
Kaupthing Bank HF	WR	7.13	05/19/2016	5,650,000	57
Kaupthing Bank HF	WR	7.13	05/19/2016	950,000	10
Kazmunaygas National Co.	Baa3	9.13	07/02/2018	3,500,000	4,191,250
KFW	Aaa	2.38	08/25/2021	1,725,000	1,698,090
KFW	Aaa	2.38	08/25/2021	200,000	196,880
Lukoil International Finance BV	Baa2	6.66	06/07/2022	3,200,000	3,480,000
Marfrig Holdings (Europe) BV	B2	8.38	05/09/2018	200,000	188,000
MEG Energy Corp.	B1	6.38	01/30/2023	260,000	252,200
Methanex Corp.	Ba1	5.25	03/01/2022	75,000	78,619
Mexichem SAB de CV	Ba1	4.88	09/19/2022	600,000	603,000
Mexichem SAB de CV	Ba1	4.88	09/19/2022	400,000	402,000
Mexichem SAB de CV	Ba1	4.88	09/19/2022	200,000	201,000
Newcrest Finance Pty Ltd.	Baa3	4.20	10/01/2022	740,000	638,006
Nippon Life Insurance	A3	5.00	10/18/2042	305,000	298,330
Nomura Holdings, Inc.	Baa3	1.72	09/13/2016	1,000,000	998,770
Nomura Holdings, Inc.	Baa3	1.72	09/13/2016	2,150,000	2,147,356
Nomura Holdings, Inc.	Baa3	2.00	09/13/2016	320,000	316,429
Nomura Holdings, Inc.	Baa3	2.00	09/13/2016	90,000	88,996
Odebrecht Drill VIII/IX	Baa3	6.35	06/30/2021	2,470,000	2,494,700
Odebrecht Drill VIII/IX	Baa3	6.35	06/30/2021	380,000	383,800
Odebrecht Finance Ltd.	Baa3	5.13	06/26/2022	400,000	392,000
Odebrecht Finance Ltd.	Baa3	5.13	06/26/2022	200,000	196,000
Odebrecht Finance Ltd.	Baa3	4.38	04/25/2025	600,000	537,000
Odebrecht Finance Ltd.	Baa3	7.13	06/26/2042	515,000	499,550
Odebrecht Finance Ltd.	Baa3	7.50	12/31/2049	330,000	326,700
OGX Austria GMBH	Ca	8.50	06/01/2018	3,100,000	976,500
OGX Austria GMBH	Ca	8.50	06/01/2018	2,500,000	787,500
OGX Austria GMBH	Ca	8.50	06/01/2018	400,000	126,000
OGX Austria GMBH	Ca	8.50	06/01/2018	400,000	126,000
OGX Austria GMBH	Ca	8.38	04/01/2022	3,000,000	870,000
OGX Austria GMBH	Ca	8.38	04/01/2022	800,000	232,000
Petro Canada	Baa1	6.80	05/15/2038	280,000	324,486
Petro Canada	Baa1	6.80	05/15/2038	500,000	579,440
Petro Canada	Baa1	6.80	05/15/2038	40,000	46,355
Petro Co. Trinidad/Tobago Ltd.	Baa3	9.75	08/14/2019	2,440,000	3,037,800
Petro Co. Trinidad/Tobago Ltd.	Baa3	9.75	08/14/2019	200,000	249,000
Petrobras Global Finance	A3	1.89	05/20/2016	3,000,000	2,982,000
Petrobras Global Finance	A3	2.00	05/20/2016	575,000	563,063
Petrobras Global Finance	A3	2.00	05/20/2016	180,000	176,263
Petrobras Global Finance	A3	3.00	01/15/2019	100,000	92,889
Petrobras Global Finance	A3	4.38	05/20/2023	1,500,000	1,376,010
Petrobras Global Finance	A3	4.38	05/20/2023	920,000	843,953
Petrobras Global Finance	A3	5.63	05/20/2043	850,000	737,758
Petrobras International Finance Co.	A3	3.88	01/27/2016	595,000	612,154
Petrobras International Finance Co.	A3	3.88	01/27/2016	145,000	149,180
Petrobras International Finance Co.	A3	5.88	03/01/2018	720,000	774,857
Petrobras International Finance Co.	A3	5.88	03/01/2018	400,000	430,476
Petrobras International Finance Co.	A3	5.88	03/01/2018	100,000	107,619
Petrobras International Finance Co.	A3	5.38	01/27/2021	700,000	703,283
Petroleos de Venezuela SA	NR	4.90	10/28/2014	3,120,000	2,925,000
Petroleos Mexicanos	Baa1	5.50	01/21/2021	1,120,000	1,192,800
Petroleos Mexicanos	Baa1	5.50	01/21/2021	310,000	330,150
Petroleos Mexicanos	Baa1	3.50	01/30/2023	375,000	345,938

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Petroleos Mexicanos	Baa1	3.50	01/30/2023	110,000	101,475
Rabobank Nederland	Aa2	2.13	10/13/2015	505,000	516,812
Raizen Energy Finance	Baa3	7.00	02/01/2017	575,000	635,375
RBS Citizens Financial Group	Baa1	4.15	09/28/2022	3,200,000	3,109,280
RBS Citizens Financial Group	Baa1	4.15	09/28/2022	690,000	670,439
RDS Ultra Deepwater Ltd.	B3	11.88	03/15/2017	965,000	1,042,200
Rio Tinto Finance USA Ltd.	A3	8.95	05/01/2014	580,000	618,089
Rio Tinto Finance USA Ltd.	A3	8.95	05/01/2014	1,000,000	1,065,670
Rio Tinto Finance USA Ltd.	A3	8.95	05/01/2014	85,000	90,582
Rio Tinto Finance USA Ltd.	A3	1.00	06/19/2015	2,000,000	1,999,980
Rio Tinto Finance USA Ltd.	A3	9.00	05/01/2019	1,000,000	1,299,090
Rogers Communications, Inc.	Baa1	7.50	03/15/2015	105,000	116,261
Rosneft Finance SA	Baa2	7.88	03/13/2018	2,330,000	2,662,724
Royal Bank of Canada	Aa3	2.06	08/18/2013	45,000	45,023
Royal Bank of Canada	Aa3	3.02	09/30/2013	350,000	350,000
Royal Bank of Canada	Aa3	2.47	11/22/2013	289,000	287,324
Royal Bank of Canada	Aa3	2.47	12/27/2013	400,000	400,000
Royal Bank of Canada	Aa3	0.64	03/08/2016	5,260,000	5,268,469
Royal Bank of Scotland Group PLC	Baa1	2.55	09/18/2015	75,000	76,257
Royal Bank of Scotland Group PLC	Baa1	6.40	10/21/2019	695,000	772,208
Royal Bank of Scotland Group PLC	Baa1	6.40	10/21/2019	115,000	127,775
Royal Bank of Scotland Group PLC	Ba2	6.13	12/15/2022	3,535,000	3,363,800
Royal Bank of Scotland Group PLC	Ba2	6.13	12/15/2022	215,000	204,588
Royal Bank of Scotland PLC	A3	6.13	01/11/2021	255,000	283,111
S.A.C.I. Falabella	Baa2	3.75	04/30/2023	690,000	631,350
Samarco Mineracao SA	Baa2	4.13	11/01/2022	1,400,000	1,253,000
Samarco Mineracao SA	Baa2	4.13	11/01/2022	400,000	358,000
Sanofi	A1	0.59	03/28/2014	1,000,000	1,001,980
Sappi Papier Holdings GMBH	B2	7.50	06/15/2032	790,000	624,100
Schahin II Finance Co. SPV	Baa3	5.88	09/25/2023	1,570,133	1,554,432
Schahin II Finance Co. SPV	Baa3	5.88	09/25/2023	392,533	388,608
Sigma Alimentos SA	Baa3	5.63	04/14/2018	500,000	536,250
Societe Generale	A2	5.20	04/15/2021	1,200,000	1,266,924
Societe Generale	A2	5.20	04/15/2021	200,000	211,154
Softbank Corp.	Ba1	4.50	04/15/2020	665,000	640,894
Statoil ASA	Aa2	7.25	09/23/2027	139,000	183,010
TAQA: Abu Dhabi National Energy Co.	A3	6.50	10/27/2036	100,000	111,000
Teck Resources Limited	Baa2	6.25	07/15/2041	1,000,000	947,370
Teck Resources Limited	Baa2	6.25	07/15/2041	50,000	47,369
Telecom Italia Capital	Baa3	5.25	11/15/2013	150,000	151,880
Telecom Italia Capital	Baa3	6.38	11/15/2033	4,840,000	4,520,221
Telecom Italia Capital	Baa3	6.38	11/15/2033	735,000	686,439
Telecom Italia Capital	Baa3	6.00	09/30/2034	90,000	81,612
Telecom Italia Capital	Baa3	7.20	07/18/2036	2,735,000	2,693,483
Telecom Italia Capital	Baa3	7.20	07/18/2036	505,000	497,334
Telecom Italia Capital	Baa3	7.72	06/04/2038	2,025,000	2,054,970
Telecom Italia Capital	Baa3	7.72	06/04/2038	1,700,000	1,725,160
Telecom Italia Capital	Baa3	7.72	06/04/2038	380,000	385,624
Telefonica Chile SA	Baa2	3.88	10/12/2022	200,000	182,640
Telefonica Chile SA	Baa2	3.88	10/12/2022	200,000	182,640
Telefonica Emisiones, S.A.U.	Baa2	3.73	04/27/2015	500,000	514,955
Telefonica Emisiones, S.A.U.	Baa2	3.73	04/27/2015	75,000	77,243
Telefonica Emisiones, S.A.U.	Baa2	5.88	07/15/2019	250,000	269,890
Telefonica Emisiones, S.A.U.	Baa2	5.13	04/27/2020	1,350,000	1,383,885
Telefonica Emisiones, S.A.U.	Baa2	5.13	04/27/2020	215,000	220,397
Telefonica Emisiones, S.A.U.	Baa2	5.46	02/16/2021	1,275,000	1,314,449
Telefonica Emisiones, S.A.U.	Baa2	5.46	02/16/2021	650,000	670,111
Telefonica Emisiones, S.A.U.	Baa2	5.46	02/16/2021	225,000	231,962
Telefonica Emisiones, S.A.U.	Baa2	5.46	02/16/2021	105,000	108,249
Telefonica Emisiones, S.A.U.	Baa2	4.57	04/27/2023	2,840,000	2,718,732
Telefonica Emisiones, S.A.U.	Baa2	4.57	04/27/2023	680,000	650,964
Telefonica Emisiones, S.A.U.	Baa2	7.05	06/20/2036	3,150,000	3,458,354
Telefonica Emisiones, S.A.U.	Baa2	7.05	06/20/2036	250,000	274,473
Telefonica Emisiones, S.A.U.	Baa2	7.05	06/20/2036	600,000	658,734
Telemar Norte Leste SA	Baa3	5.50	10/23/2020	800,000	744,000
Telemar Norte Leste SA	Baa3	5.50	10/23/2020	300,000	279,000
Tenedora Nemark S.A. de C.V.	Ba2	5.50	02/28/2023	315,000	298,463
TGP (Transportadora de Gas del Peru SA)	Baa2	4.25	04/30/2028	200,000	177,000
TGP (Transportadora de Gas del Peru SA)	Baa2	4.25	04/30/2028	200,000	177,000
Total Capital International SA	Aa1	2.70	01/25/2023	1,000,000	935,590
Vale SA	Baa2	5.63	09/11/2042	1,000,000	872,390
Vedanta Resources PLC	Ba3	8.25	06/07/2021	3,200,000	3,224,000

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Vedanta Resources PLC	Ba3	8.25	06/07/2021	500,000	503,750
Vodafone Group PLC	A3	0.66	02/19/2016	1,000,000	1,000,680
Vodafone Group PLC	A3	0.66	02/19/2016	1,500,000	1,501,020
Votorantim Cimentos SA	Baa3	7.25	04/05/2041	3,500,000	3,395,000
Votorantim Cimentos SA	Baa3	7.25	04/05/2041	535,000	518,950
Votorantim Cimentos SA	Baa3	7.25	04/05/2041	1,000,000	970,000
VPII Escrow Corp.	B1	7.50	07/15/2021	600,000	621,000
VTB Bank (VTB Capital SA)	Baa2	6.25	06/30/2035	2,550,000	2,715,750
White Mountains RE Group	Baa3	6.38	03/20/2017	3,455,000	3,777,421
White Mountains RE Group	Baa3	6.38	03/20/2017	180,000	196,798
WPE International Cooperatief U.A.	B2	10.38	09/30/2020	1,000,000	780,000
XL Group PLC	Ba1	6.50	12/31/2049	3,420,000	3,334,500
XL Group PLC	Ba1	6.50	12/31/2049	720,000	702,000
XL Group PLC	Ba1	6.50	12/31/2049	555,000	541,125
Xstrata Finance Canada	Baa2	2.85	11/10/2014	615,000	626,082
Xstrata Finance Canada	Baa2	2.85	11/10/2014	155,000	157,793
Xstrata Finance Canada	Baa2	1.80	10/23/2015	495,000	495,158
Xstrata Finance Canada	Baa2	1.80	10/23/2015	205,000	205,066
Xstrata Finance Canada	Baa2	2.70	10/25/2017	220,000	213,352
International Credit Obligations (USD Pay)				\$	306,901,664
Total Foreign Debt/Corporate Obligations				\$	1,631,025,723
Total Bonds, Corporate Notes, and Government Obligations				\$	6,872,432,511

U.S. Common Stock	Shares	Market Value
Consumer Discretionary		
<i>Auto Components</i>		
Allison Transmission Holdings, Inc.	260	\$ 6,001
American Axle & Manufacturing Holdings, Inc.	(138,860)	(2,586,962)
Argan, Inc.	120	1,872
AutoLiv, Inc.	36,700	2,840,213
Biglari Holdings, Inc.	13	5,335
BorgWarner, Inc.	35,058	3,020,247
Cooper Tire & Rubber Co.	28,762	954,036
Dana Holding Corp.	1,070	20,608
Delphi Automotive	208,678	10,577,888
Dorman Products, Inc.	190	8,670
Exide Technologies	580	74
Federal Signal Corp.	462	4,043
Fuel Systems Solutions, Inc.	120	2,147
Gentex Corp.	10,847	250,023
Gentherm, Inc.	250	4,643
Goodyear Tire & Rubber Co.	77,449	1,184,195
Johnson Controls, Inc.	293,642	10,509,447
Lear Corp.	211,672	12,797,689
LKQ Corp.	195,362	5,030,572
Modine Manufacturing Co.	334	3,634
Remy International, Inc.	100	1,857
Shiloh Industries, Inc.	40	418
Spartan Motors, Inc.	240	1,469
Standard Motor Products	140	4,808
Stoneridge, Inc.	200	2,328
Superior Industries International, Inc.	158	2,719
Tenneco, Inc.	99,161	4,490,010
Tower International, Inc.	40	792
TRW Automotive Holdings Corp.	124,324	8,260,087
Visteon Corp.	350	22,092
Wabtec Corp.	62,778	3,354,229
<i>Automobiles</i>		
Avis Budget Group, Inc.	10,293	295,924
Federal Mogul Corp.	140	1,429
Federal Mogul Corp. - Rights	160	27
Ford Motor Co.	630,247	9,749,921
General Motors Co.	364,549	12,143,127
Harley Davidson, Inc.	69,309	3,799,519
Hertz Global Holdings, Inc.	9,207	228,334
Hyster Yale Materials	34,180	2,146,162
Tesla Motors, Inc.	46,100	4,952,523
Thor Industries, Inc.	72,061	3,543,960
Winnebago Industries	189	3,967

<i>Banks</i>		
Independent Bank Group, Inc.	40	1,216
<i>Distributors</i>		
Anderson's, Inc.	142	7,553
Beacon Roofing Supply, Inc.	50,100	1,897,788
Bluelinx Holdings, Inc.	260	559
Carmax, Inc.	115,028	5,309,692
Core Mark Holding Co., Inc.	91	5,779
DXP Enterprises, Inc.	80	5,328
Genuine Parts Co.	24,580	1,918,961
Navarre Corp.	280	773
Pool Corp.	38,399	2,012,492
Skullcandy, Inc.	120	655
Vox International Corp.	125	1,534
Wesco International, Inc.	151,631	10,304,843
<i>Hotels, Restaurants & Leisure</i>		
AFC Enterprises, Inc.	185	6,649
Ameristar Casinos, Inc.	4,242	111,522
BJ's Restaurants, Inc.	78,837	2,924,853
Bloomin Brands, Inc.	66,260	1,648,549
Bob Evans Farms	213	10,007
Boyd Gaming Corp.	416	4,701
Bravo Brio Restaurant Group	160	2,851
Brinker International, Inc.	6,121	241,351
Buffalo Wild Wings, Inc.	(21,988)	(2,158,342)
Caesars Entertainment Corp.	(107,337)	(1,470,517)
Carnival Corp.	331,891	11,380,542
Carrols Restaurant Group, Inc.	180	1,163
CEC Entertainment, Inc.	37,737	1,548,726
Cheesecake Factory, Inc.	113,560	4,757,028
Chipotle Mexican Grill, Inc.	28,730	10,467,776
Choice Hotels International, Inc.	(48,113)	(1,909,605)
Churchill Downs, Inc.	100	7,885
Chuy's Holdings, Inc.	51,958	1,992,070
Cracker Barrel Old Country Store	14,973	1,417,344
Darden Restaurants, Inc.	(30,641)	(1,546,758)
Del Frisco's Restaurant Group	80	1,713
Denny's Corp.	675	3,794
DineEquity, Inc.	128	8,815
Diversified Restaurant Holdings, Inc.	103,266	821,997
Domino's Pizza, Inc.	8,424	489,856
Dunkin Brands Group, Inc.	4,580	196,116
Einstein Noah Restaurant Group, Inc.	60	852
Fiesta Restaurant Group	4,460	153,379
Hyatt Hotels Corp.	340	13,722
Ignite Restaurant Group, Inc.	60	1,132
International Game Technology	176,396	2,947,577
International Speedway Corp.	213	6,703
Interval Leisure Group	300	5,976
Isle of Capri Casinos	167	1,253
Jack In The Box, Inc.	54,006	2,121,896
Jamba, Inc.	134	2,001
Krispy Kreme Doughnuts, Inc.	482	8,411
Las Vegas Sands Corp.	257,838	13,647,365
Leapfrog Enterprises, Inc.	164,999	1,623,590
Life Time Fitness, Inc.	305	15,284
Live Nation Entertainment, Inc.	1,009	15,640
Luby's, Inc.	140	1,183
Marcus Corp.	122	1,552
Marriott International	43,969	1,775,029
Marriott Vacations World	200	8,648
McDonald's Corp.	279,432	27,663,768
MGM Resorts International	2,672	39,492
Monarch Casino & Resort, Inc.	60	1,012
Morgans Hotel Group Co.	12,090	97,445
Multimedia Games Holding Co.	187,344	4,884,058
National Cinemedia, Inc.	403	6,807
Noodles & Co.	9,114	334,940
Norwegian Cruise Line Holdings Ltd.	180	5,456
Orient Express Hotels Ltd.	680	8,269

Panera Bread Co.	5,499	1,022,484
Papa John's International, Inc.	112	7,321
Penn National Gaming, Inc.	481	25,426
Pinnacle Entertainment, Inc.	415	8,163
Red Robin Gourmet Burgers	55,168	3,044,170
Ruby Tuesday, Inc.	430	3,969
Ruth's Hospitality Group, Inc.	109,186	1,317,875
Scientific Games Corp.	341	3,836
SeaWorld Entertainment, Inc.	210	7,371
SHFL Entertainment, Inc.	186,905	3,310,088
Six Flags Entertainment Corp.	9,470	332,965
Sonic Corp.	399	5,809
Speedway Motorsports, Inc.	75	1,305
Starbucks Corp.	533,046	34,909,183
Starwood Hotels & Resorts	199,604	12,612,977
Texas Roadhouse, Inc.	450	11,259
Town Sports International	160	1,723
Vail Resorts, Inc.	26,144	1,608,379
Wendy's Co.	(555,577)	(3,239,014)
WMS Industries, Inc.	385	9,821
Wyndham Worldwide Corp.	27,852	1,593,970
Wynn Resorts Ltd.	14,452	1,849,856
Yum Brands, Inc.	213,153	14,780,029
<i>Household Durables</i>		
A.T. Cross Co.	80	1,356
Acco Brands Corp.	318,817	2,027,676
Bassett Furniture Industries, Inc.	80	1,242
Beazer Homes USA, Inc.	187	3,276
Cavco Industries, Inc.	60	3,027
CSS Industries, Inc.	62	1,546
D.R. Horton, Inc.	296,451	6,308,477
Dolby Laboratories, Inc.	337	11,273
Ethan Allen Interiors, Inc.	103,547	2,982,154
Flexsteel Industries, Inc.	40	975
Harman International	165,507	8,970,479
Helen of Troy Ltd.	220	8,441
HNI Corp.	338	12,192
Hooker Furniture Corp.	80	1,301
Hovnanian Enterprises	272,447	1,528,428
InvenSense, Inc.	130,870	2,012,781
KB Home	2,910	57,123
Kimball International	249	2,418
Knoll, Inc.	352	5,002
Lancaster Colony Corp.	10,304	803,609
La-Z-Boy, Inc.	386	7,824
Leggett & Platt, Inc.	22,591	702,354
Lennar Corp.	47,313	1,705,161
Libbey, Inc.	150	3,596
Lifetime Brands, Inc.	70	951
M/I Homes, Inc.	159	3,651
Matthews International Corp.	190	7,163
Mattress Firm Holding Corp.	31,018	1,250,025
MDC Holdings, Inc.	272	8,843
Meritage Homes Corp.	109,979	4,768,689
Mohawk Industries, Inc.	429	48,258
National Presto Industries, Inc.	26	1,873
Newell Rubbermaid, Inc.	60,354	1,584,293
NVR, Inc.	28	25,816
Pulte Group, Inc.	165,496	3,139,459
Ryland Group, Inc.	49,443	1,982,664
Snap-On, Inc.	67,067	5,994,448
Standard Pacific Corp.	294,309	2,451,594
Stanley Black & Decker, Inc.	102,537	7,926,110
Taylor Morrison Home Corp.	46,219	1,126,819
Tempur Sealy International, Inc.	5,125	224,988
Toll Brothers, Inc.	(62,901)	(2,052,460)
Toro Co.	406	18,436
Tri Pointe Homes, Inc.	100	1,658
Tupperware Brands Corp.	3,581	278,208
Universal Electronics, Inc.	1,492	41,970
Whirlpool Corp.	40,340	4,613,282

William Lyon Homes	90	2,269
<i>Insurance</i>		
Fortegra Financial Corp.	60	412
<i>Internet & Catalog Retail</i>		
1-800 Flowers.com, Inc.	177	1,096
Amazon.com, Inc.	236,762	65,746,440
Angie's List, Inc.	320	8,496
Blue Nile, Inc.	94	3,551
Expedia, Inc.	63,097	3,795,285
Global Sources Ltd.	124	832
Groupon, Inc.	10,740	91,290
HomeAway, Inc.	227,519	7,357,964
HSN, Inc.	3,960	212,731
Insight Enterprises, Inc.	99,819	1,770,789
NutriSystem, Inc.	197	2,321
Overstock.com, Inc.	71	2,002
Priceline.com, Inc.	44,084	36,463,199
Stamps.com, Inc.	82	3,230
Systemax, Inc.	73	687
TripAdvisor, Inc.	19,737	1,201,391
ValueVision Media, Inc.	13,180	67,350
Vitacost.com, Inc.	150	1,268
<i>Leisure Equipment & Products</i>		
Arctic Cat, Inc.	100	4,498
Black Diamond, Inc.	183,365	1,723,631
Brunswick Corp.	130,810	4,179,380
Callaway Golf Co.	523	3,441
Hasbro, Inc.	44,050	1,974,762
Jakk's Pacific, Inc.	143	1,609
Johnson Outdoors, Inc.	40	996
Marine Products Corp.	59	473
MarineMax, Inc.	160	1,813
Mattel, Inc.	87,299	3,955,518
Nautilus, Inc.	4,820	41,886
ParkerVision, Inc.	630	2,867
Polaris Industries, Inc.	3,054	290,130
Smith & Wesson Holding Corp.	460	4,591
Steinway Musical Instruments	38	1,156
Sturm Ruger & Co., Inc.	3,130	150,365
<i>Media</i>		
Acacia Research Corp.	360	8,046
AMC Networks, Inc.	4,840	316,584
Ascent Capital Group, Inc.	105	8,197
Banner Corp.	150	5,069
Beasley Broadcast Group, Inc.	40	335
Belo Corp.	140	960
Belo Corp.	20,158	281,204
Cablevision Systems NY Group	48,482	815,467
Carmike Cinemas, Inc.	74,266	1,437,790
CBS Corp.	312,207	15,257,556
Central European Media Enterprises Ltd.	540	1,787
Cinemark Holdings, Inc.	7,640	213,309
Clear Channel Outdoor, Inc.	313	2,335
Comcast Corp.	1,460,529	61,166,955
Courier Corp.	86	1,228
Crown Media Holdings	264	652
Cumulus Media, Inc.	560	1,898
Daily Journal Corp.	20	2,260
Dex Media, Inc.	140	2,460
Digital Generation, Inc.	180	1,327
DirecTV	159,766	9,844,781
Discovery Communications A	119,460	9,223,507
Discovery Communications C	92,500	6,443,550
Dish Network Corp.	1,520	64,630
DreamWorks Animation SKG	100,909	2,589,325
E.W. Scripps Co.	220	3,428
Entercom Communications	180	1,699
Entravision Communications	22,010	135,362

Fisher Communications, Inc.	73	2,999
Gannett, Co.	364,986	8,927,558
Gray Television, Inc.	5,180	37,296
Harte Hanks, Inc.	323	2,778
Hemisphere Media Group, Inc.	80	1,096
Interpublic Group Of Companies, Inc.	300,244	4,368,550
John Wiley & Sons, Inc.	327	13,109
Journal Communications, Inc.	217,230	1,627,053
Lamar Advertising Co.	2,582	112,059
Liberty Global A	103,899	7,696,869
Liberty Global C	87,854	5,964,441
Liberty Interactive Corp.	206,809	4,758,675
Liberty Media Corp.	90,967	11,530,977
Lin TV Corp.	6,703	102,556
Madison Square Garden, Inc.	86,130	5,103,203
Martha Stewart Living	200	482
MaxLinear, Inc.	157	1,099
McClatchy Co.	430	980
McGraw Hill Financial, Inc.	115,619	6,149,775
Media General, Inc.	140	1,544
Meredith Corp.	23,693	1,130,156
Netflix, Inc.	46,512	9,818,218
New York Times Co.	920	10,175
News Corp.	332,215	5,082,890
Nexstar Broadcasting Group, Inc.	6,700	237,582
Omnicom Group	199,080	12,516,160
Pandora Media, Inc.	6,130	112,792
ReachLocal, Inc.	60	736
Reading International, Inc.	120	763
Regal Entertainment Group	577	10,328
Rentrak Corp.	60	1,204
Saga Communications, Inc.	29	1,331
Salem Communications	60	449
Scholastic Corp.	53,279	1,560,542
Scripps Networks Interactive	17,017	1,136,055
Shutterstock, Inc.	40	2,231
Sinclair Broadcast Group	194,342	5,709,768
SiriusXM Radio, Inc.	22,289	74,668
Starz	828	18,299
Time Warner Cable	220,634	24,816,912
Time Warner, Inc.	459,779	26,584,422
TiVo, Inc.	911	10,067
Tribune Co.	62,900	3,579,010
Twenty First Century Fox, Inc.	763,241	23,581,335
Valassis Communications, Inc.	272	6,688
Viacom, Inc.	288,126	19,606,974
Walt Disney Co.	520,763	32,886,183
Washington Post	806	389,919
World Wrestling Entertainment, Inc.	196	2,021
<i>Multiline Retail</i>		
Big Lots, Inc.	48,830	1,539,610
Bon Ton Stores, Inc.	6,000	108,300
Dillard's, Inc.	61,481	5,039,598
Dollar General Corp.	51,152	2,579,595
Family Dollar Stores	72,695	4,529,625
Fred's, Inc.	283	4,384
Gordmans Stores, Inc.	80	1,089
J.C. Penney Co, Inc.	24,144	412,380
Kohl's Corp.	77,032	3,890,886
LifeLock, Inc.	440	5,152
Macy's Inc.	341,357	16,385,136
Michael Kors Holdings Ltd.	130,520	8,094,850
Nordstrom, Inc.	91,996	5,514,240
PriceSmart, Inc.	125	10,954
Saks, Inc.	745	10,162
Sears Holdings Corp.	300	12,624
Stein Mart, Inc.	191	2,607
Target Corp.	491,083	33,815,975
Tuesday Morning Corp.	302	3,132
<i>Specialty Retail</i>		

Aaron's, Inc.	557	15,602
Abercrombie & Fitch Co.	99,729	4,512,737
Advance Auto Parts, Inc.	543	44,075
Aeropostale, Inc.	574	7,921
American Eagle Outfitters	13,204	241,105
American Greetings Corp.	241	4,391
America's Car Mart, Inc.	60	2,594
Ann Taylor Stores Corp.	31,390	1,042,148
Asbury Automotive Group	239	9,584
Ascena Retail Group, Inc.	258,308	4,507,475
AutoNation, Inc.	7,295	316,530
AutoZone, Inc.	9,445	4,001,752
Barnes & Noble, Inc.	305	4,868
Bebe Stores, Inc.	32,463	182,117
Bed Bath & Beyond, Inc.	134,249	9,518,254
Best Buy Co., Inc.	56,716	1,550,048
Big 5 Sporting Goods Corp.	127	2,788
Bright Horizons Family Solutions, Inc.	100	3,471
Buckle, Inc.	206	10,716
Cabela's, Inc.	3,852	249,456
Cato Corp.	210	5,242
Chico's FAS, Inc.	22,480	383,509
Children's Place	174	9,535
Christopher & Banks Corp.	239,866	1,616,697
Citi Trends, Inc.	124	1,802
Conn's, Inc.	2,372	122,775
Copart, Inc.	139,224	4,288,099
Destination Maternity Corp.	100	2,460
Destination XL Group, Inc.	320	2,029
Dick's Sporting Goods, Inc.	53,968	2,701,638
Dollar Tree, Inc.	193,169	9,820,712
DSW, Inc.	74,210	5,452,209
Express, Inc.	10,430	218,717
Fifth & Pacific Co., Inc.	198,640	4,437,618
Finish Line	72,976	1,595,255
Foot Locker, Inc.	137,342	4,824,824
Francesca's Holdings Corp.	172,912	4,805,224
GameStop Corp.	74,837	3,145,399
Gap, Inc.	154,095	6,430,384
Genesco, Inc.	76,671	5,136,190
GNC Holdings, Inc.	125,764	5,560,026
Group 1 Automotive, Inc.	171	11,000
Hanesbrands, Inc.	6,515	335,001
Haverty Furniture	150	3,452
hhgregg, Inc.	100	1,597
Hibbett Sports, Inc.	26,673	1,480,352
Home Depot, Inc.	528,011	40,905,012
Jos A. Bank Clothiers, Inc.	32,379	1,337,900
Kirkland's, Inc.	100	1,725
Limited Brands, Inc.	76,777	3,781,267
Lithia Motors, Inc.	62,559	3,335,020
Lowe's Companies, Inc.	623,192	25,488,553
Lumber Liquidators Holdings	21,935	1,708,078
Men's Wearhouse, Inc.	354	13,399
Monro Muffler Brake, Inc.	(39,790)	(1,911,910)
Office Depot, Inc.	1,770	6,850
OfficeMax, Inc.	620	6,343
O'Reilly Automotive, Inc.	21,205	2,388,107
Outerwall, Inc.	215	12,614
Pacific Sunwear of California, Inc.	320	1,168
PC Connection, Inc.	60	927
Penske Automotive Group, Inc.	(20,327)	(620,787)
Pep Boys Manny Moe & Jack	384	4,447
PetSmart, Inc.	18,251	1,222,634
Pier 1 Imports, Inc.	69,431	1,630,934
RadioShack Corp.	40,310	127,380
Regis Corp.	326	5,353
Rent-A-Center, Inc.	247,988	9,311,949
Restoration Hardware Holdings, Inc..	44,129	3,309,675
REX American Resources Corp.	40	1,151
Ross Stores, Inc.	149,375	9,680,994
Rue21, Inc.	7,700	320,397

Rush Enterprises, Inc.	37,813	935,872
Sally Beauty Holdings, Inc.	(86,971)	(2,704,798)
Sears Hometown and Outlet Stores, Inc.	60	2,623
Select Comfort Corp.	101,046	2,532,213
Shoe Carnival, Inc.	94	2,257
Signet Jewelers Ltd.	580	39,109
Sonic Automotive, Inc.	205,035	4,334,440
Stage Stores, Inc.	69,530	1,633,955
Staples, Inc.	275,137	4,363,673
Susser Holdings Corp.	120	5,746
Tiffany & Co.	19,800	1,442,232
Tile Shop Holdings, Inc.	108,292	3,136,136
Tilly's, Inc.	105,453	1,687,248
Titan Machinery, Inc.	120	2,356
TJX Companies, Inc.	257,110	12,870,927
Tractor Supply Company	60,499	7,115,287
Trans World Entertainment Corp.	60	292
Urban Outfitters, Inc.	161,205	6,483,665
West Marine, Inc.	120	1,320
Wet Seal, Inc.	635	2,991
Williams Sonoma, Inc.	113,594	6,348,769
Zale Corp.	220	2,002
Zumiez, Inc.	146	4,198
Zynga, Inc.	4,210	11,704
<i>Textiles & Apparel</i>		
American Apparel, Inc.	430	826
Body Central Corp.	120	1,598
Brown Shoe Company, Inc.	319	6,868
Carter's, Inc.	2,438	180,583
Chef's Warehouse Inc.	120	2,064
Coach, Inc.	119,196	6,804,900
Columbia Sportswear Co.	(25,386)	(1,590,433)
Crocs, Inc.	10,240	168,960
Culp, Inc.	60	1,043
Deckers Outdoor Corp.	2,256	113,951
Five Below	106,005	3,896,744
Fossil Group, Inc.	94,378	9,750,191
G-III Apparel Group Ltd.	130	6,256
Guess?, Inc.	441	13,684
Jones Group Inc.	56,290	773,988
Maidenform Brands, Inc.	155	2,686
Movado Group, Inc.	58,790	1,988,866
New York & Co.	202	1,283
Nike, Inc.	153,077	9,747,943
Oxford Industries, Inc.	34,248	2,137,075
Perry Ellis International	95	1,929
PVH Corp.	72,184	9,026,609
Quiksilver, Inc.	(451,619)	(2,908,426)
R.G. Barry Corp.	80	1,299
Ralph Lauren Corp.	45,528	7,910,035
Skechers USA, Inc.	268	6,435
Steven Madden Ltd.	217,651	10,529,955
True Religion Apparel, Inc.	180	5,699
Tumi Holdings, Inc.	65,647	1,575,528
Under Armour, Inc.	54,478	3,252,881
Unifi, Inc.	99	2,046
Unifirst Corp.	99	9,034
Vera Bradley, Inc.	5,740	124,328
VF Corp.	13,782	2,660,753
Weyco Group, Inc.	39	983
Wolverine World Wide, Inc.	(31,124)	(1,699,682)
Consumer Staples		
<i>Beverages</i>		
Beam, Inc.	32,828	2,071,775
Boston Beer Company, Inc.	(9,065)	(1,546,852)
Brown Forman Corp.	24,902	1,682,130
Coca Cola Bottling Co.	37	2,263
Coca Cola Co.	874,080	35,059,349
Coca Cola Enterprises	387,272	13,616,484
Constellation Brands, Inc.	88,157	4,594,743

Craft Brew Alliance, Inc.	80	659
Dr. Pepper Snapple Group, Inc.	132,950	6,106,394
Molson Coors Brewing Co.	426,871	20,430,046
Monster Beverage Corp.	107,697	6,544,747
National Beverage Corp.	72	1,258
PepsiCo, Inc.	564,672	46,184,523
<i>Food & Drug Retailing</i>		
Annie's, Inc.	100	4,274
Arden Group, Inc.	18	1,987
B&G Foods, Inc.	7,790	265,250
CST Brands, Inc.	440	13,556
CVS Caremark Corp.	780,691	44,639,911
Casey's General Stores, Inc.	32,998	1,985,160
Costco Wholesale Corp.	183,633	20,304,301
Fairway Group Holdings Corp.	120	2,900
Flowers Foods, Inc.	13,241	291,953
Fresh Market, Inc.	31,730	1,577,616
Harris Teeter Supermarkets	31,875	1,493,663
Ingles Markets, Inc.	99	2,500
Kroger Co.	372,373	12,861,763
LifeVantage Corp.	820	1,902
Mead Johnson Nutrition Co.	41,735	3,306,664
Nash Finch Co.	94,373	2,077,150
Natural Grocers By Vitamin C Pantry, Inc.	60	1,860
PetMed Express, Inc.	160	1,949
Rite Aid Corp.	133	1,676
Safeway, Inc.	5,271	15,075
Seneca Foods Corp.	177,734	4,205,186
Spartan Stores, Inc.	50	1,534
Supervalu, Inc.	150	2,766
Sysco Corp.	114,850	714,367
United Natural Foods, Inc.	11,937	407,768
Village Super Market	28,127	1,518,577
Vitamin Shoppe, Inc.	38	1,257
Wal-Mart Stores, Inc.	34,073	1,527,833
Walgreen Co.	376,853	28,071,780
Weis Markets, Inc.	292,139	12,912,544
Whole Foods Market, Inc.	28,569	1,287,605
	348,003	17,915,194
<i>Food Products</i>		
Alico, Inc.	30	1,203
Archer Daniels Midland Co.	186,855	6,336,253
Boulder Brands, Inc.	440	5,302
Bunge Ltd.	1,059	74,945
Burger King Worldwide, Inc.	740	14,437
Cal Maine Foods, Inc.	110	5,116
Calavo Growers, Inc.	100	2,719
Campbell Soup Co.	118,230	5,295,522
Chiquita Brands International	345	3,767
ConAgra Foods, Inc.	545,781	19,064,130
Darling International, Inc.	868	16,197
Dean Foods Co.	15,350	153,807
Diamond Foods, Inc.	170	3,528
Dole Food Co, Inc.	74,880	954,720
Farmer Bros Co.	56	787
General Mills, Inc.	346,443	16,812,879
Green Mountain Coffee Roasters	86,491	6,492,014
Griffin Land & Nurseries	20	570
Hain Celestial Group, Inc.	3,295	214,076
Harbinger Group, Inc.	250	1,885
Herbalife Ltd.	8,510	384,141
Hershey Co.	69,275	6,184,872
Hillshire Brands Co.	21,333	705,696
Hormel Foods Corp.	21,072	812,958
Ingredion, Inc.	98,373	6,455,236
Inventure Foods, Inc.	120	1,003
J & J Snack Foods Corp.	119	9,258
J.M. Smucker Co.	17,733	1,829,159
John B. Sanfilippo & Son, Inc.	50	1,008
Kellogg Co.	106,374	6,832,402

Kraft Foods Group, Inc.	107,308	5,995,298
Lifeway Foods, Inc.	30	521
Limoneira Co.	68	1,410
McCormick & Co.	19,071	1,341,836
Mondelez International, Inc.	365,025	10,414,163
Omega Protein Corp.	63,640	571,487
Pilgrim's Pride Corp.	430	6,424
Pinnacle Foods, Inc.	437,198	10,558,332
Post Holdings, Inc.	220	9,605
Roundy's, Inc.	180	1,499
Sanderson Farms, Inc.	164	10,893
Sensient Technologies Corp.	78,146	3,162,569
Smithfield Foods, Inc.	383,984	12,575,476
Snyder's-Lance, Inc.	6,787	192,819
Tejon Ranch Co.	91	2,593
Tootsie Roll Industries	129	4,086
Treehouse Foods, Inc.	27,718	1,816,638
Tyson Foods, Inc.	428,937	11,015,102
USANA Health Sciences, Inc.	35,037	2,535,978
WhiteWave Foods Co. A	4,556	74,035
WhiteWave Foods Co. B	5,085	77,292
<i>Household Durables</i>		
Orchids Paper Products Co.	40	1,050
<i>Household Products</i>		
Blyth, Inc.	80	1,117
Central Garden and Pet Co.	309	2,132
Church & Dwight Co., Inc.	1,010	62,327
Clorox Co.	20,387	1,694,975
Colgate Palmolive Co.	302,919	17,354,230
EveryWare Global, Inc.	80	971
Kimberly Clark Corp.	100,810	9,792,683
Oil Dri Corp. of America	20	549
Prestige Brands Holdings, Inc.	6,562	191,217
Procter & Gamble Co.	958,424	73,789,064
Spectrum Brands Holdings, Inc.	140	7,962
WD-40 Co.	104	5,666
<i>Personal Products</i>		
Avon Products, Inc.	231,166	4,861,421
Coty, Inc.	383,190	6,583,204
Elizabeth Arden, Inc.	66,078	2,978,135
Estee Lauder Companies	79,363	5,219,705
Female Health Co.	194,606	1,918,815
Inter Parfums, Inc.	127	3,622
Medifast, Inc.	100	2,576
Natures Sunshine Products, Inc.	70	1,145
Nu Skin Enterprises, Inc.	212,294	12,975,409
Revlon, Inc.	80	1,765
Steiner Leisure Ltd.	18,178	960,889
<i>Specialty Retail</i>		
Ulta Salon Cosmetics & Fragrance, Inc.	5,150	515,824
<i>Tobacco</i>		
Alliance One International	640	2,432
Altria Group, Inc.	554,919	19,416,616
Lorillard, Inc.	198,230	8,658,686
Philip Morris International	625,769	54,204,111
Reynolds American, Inc.	49,854	2,411,438
Star Scientific, Inc.	1,190	1,654
Universal Corp.	25,957	1,501,612
Vector Group Ltd.	420	6,812
Energy		
<i>Diversified Financials</i>		
Gulf Coast Ultra Deep Royalty Trust	850	1,734
<i>Energy Equipment & Services</i>		
Acorn Energy, Inc.	140	1,182
Atwood Oceanics, Inc.	49,234	2,562,630

Baker Hughes, Inc.	163,317	7,533,813
Basic Energy Services, Inc.	223	2,696
Bolt Technology Corp.	80	1,366
Bristow Group, Inc.	272	17,767
C&J Energy Services, Inc.	340	6,586
Cal Dive International, Inc.	711	1,337
Cameron International Corp.	129,447	7,916,979
Carbo Ceramics, Inc.	1,654	111,529
Cobalt International Energy	2,000	53,140
Dawson Geophysical Co.	62	2,285
Diamond Offshore Drilling	24,283	1,670,428
Dresser Rand Group, Inc.	72,248	4,333,435
Dril Quip, Inc.	24,347	2,198,291
Dynege, Inc.	730	16,462
Flotek Industries, Inc.	91,810	1,647,071
FMC Technologies, Inc.	89,329	4,973,839
Forum Energy Technologies , Inc.	158,500	4,823,155
Global Geophysical Services	99,911	471,580
Gulf Island Fabrication, Inc.	107	2,049
Halliburton Co.	752,247	31,383,745
Helmerich & Payne, Inc.	100,882	6,300,081
Hercules Offshore, Inc.	1,168	8,223
ION Geophysical Corp.	185,768	1,118,323
Key Energy Services, Inc.	1,110	6,605
Lufkin Industries, Inc.	3,342	295,667
Matrix Service Co.	175	2,727
McDermott International, Inc.	19,900	162,782
Mitcham Industries, Inc.	80	1,342
Nabors Industries Ltd.	90,235	1,381,498
National Oilwell Varco, Inc.	92,334	6,361,813
Newpark Resources, Inc.	148,509	1,632,114
Nuverra Environmental Solutions, Inc.	1,020	2,958
Oceaneering International, Inc.	66,858	4,827,148
Oil States International, Inc.	397	36,778
Parker Drilling Co.	244,856	1,219,383
Patterson UTI Energy, Inc.	201,904	3,907,852
PDC Energy, Inc.	(48,072)	(2,474,747)
Pioneer Energy Services Corp.	436	2,886
Powersecure International, Inc.	5,020	75,451
Rignet, Inc.	80	2,038
RPC, Inc.	204,791	2,828,164
Seacor Holdings, Inc.	134	11,129
Superior Energy Services, Inc.	144,854	3,757,513
T.G.C. Industries, Inc.	104	855
Tetra Technologies, Inc.	549	5,633
Tidewater, Inc.	107,807	6,141,765
Unit Corp.	346	14,733
Unwired Planet, Inc.	660	1,287
Uranium Energy Corp.	610	1,092
Vantage Drilling Co.	1,450	2,958
Willbros Group, Inc.	280	1,719
Zaza Energy Corp.	260	312
<i>Oil & Gas</i>		
Abraxas Petroleum Corp.	600	1,260
Access Midstream Partners, L.P.	16,900	806,130
Adams Resources & Energy, Inc.	20	1,378
ALON USA Energy, Inc.	60,680	877,433
Alpha Natural Resources, Inc.	1,610	8,436
Amyris, Inc.	200	578
Anadarko Petroleum Corp.	108,549	9,327,616
Apache Corp.	181,478	15,213,301
Apco Oil and Gas International, Inc.	60	692
Approach Resources, Inc.	(22,099)	(542,972)
Arabian American Development	160	1,392
Arch Coal, Inc.	1,538	5,814
Berry Petroleum Co.	3,694	156,330
Bill Barrett Corp.	369	7,461
Bonanza Creek Energy, Inc.	4,320	153,187
BPZ Resources, Inc.	870	1,557
Cabot Oil & Gas Corp.	136,865	9,720,152
Callon Petroleum Co.	146,643	494,187

Carrizo Oil & Gas, Inc.	10,321	292,394
Cheniere Energy, Inc.	11,354	315,187
Chesapeake Energy Corp.	(39,220)	(799,304)
Chevron Corp.	697,980	82,598,953
Cimarex Energy Co.	100,529	6,533,380
Clayton Williams Energy, Inc.	38	1,653
Clean Energy Fuels Corp.	11,010	145,332
Cloud Peak Energy, Inc.	450	7,416
Comstock Resources, Inc.	364	5,726
Concho Resources, Inc.	12,103	1,013,263
Conoco Phillips	251,249	15,200,565
CONSOL Energy, Inc.	116,563	3,158,857
Contango Oil & Gas	100	3,375
Continental Resources, Inc.	(538)	(46,300)
Crimson Exploration, Inc.	160	451
Crosstex Energy, Inc.	11,754	232,259
CVR Energy, Inc.	820	38,868
Delek US Holdings, Inc.	114,829	3,304,779
Denbury Resources, Inc.	61,715	1,068,904
Devon Energy Corp.	79,135	4,105,524
Diamondback Energy, Inc.	108,923	3,629,314
El Paso Pipeline Partners	19,100	834,097
Emerald Oil, Inc.	274	1,880
Endeavour International Corp.	17,553	67,404
Enphase Energy, Inc.	120	928
Enterprise Products Partners	15,600	969,540
EOG Resources, Inc.	232,807	30,656,026
EPL Oil & Gas, Inc.	53,720	1,577,219
EQT Corp.	43,166	3,426,085
EQT Midstream Partners	12,800	625,280
Evolution Petroleum Corp.	130	1,418
EXCO Resources, Inc.	996	7,609
Exterran Holdings, Inc.	67,894	1,909,179
Exxon Mobil Corp.	1,673,380	151,189,883
Forest Oil Corp.	871	3,562
Frontline Ltd.	370	655
FX Energy, Inc.	400	1,284
Goodrich Petroleum Corp.	203	2,598
Green Plains Renewable Energy	200	2,664
Gulfport Energy Corp.	95,735	4,506,246
Halcon Resources Corp.	548,377	3,109,298
Helix Energy Solutions Group	69,249	1,595,497
Hess Corp.	172,840	11,492,132
HollyFrontier Corp.	102,021	4,364,458
Isramco, Inc.	20	1,864
Kinder Morgan, Inc.	148,530	5,666,420
KiOR, Inc.	320	1,827
Knightsbridge Tankers Ltd.	170	1,251
Kosmos Energy Ltd.	720	7,315
L&L Energy, Inc.	220	788
Laredo Petroleum Holdings, Inc.	118,977	2,446,167
Magellan Midstream Partners	15,500	844,750
Magnum Hunter Resources	48,511	6,792
Magnum Hunter Resources Corp.	834,889	3,047,345
Marathon Oil Corp.	294,679	10,190,000
Marathon Petroleum Corp.	295,036	20,965,258
Matador Resources Co.	350	4,193
Midstates Petroleum Co., Inc.	230	1,244
Miller Energy Resources, Inc.	220	880
Murphy Oil Corp.	32,325	1,968,269
Natural Gas Services Group	80	1,879
Newfield Exploration Co.	145,348	3,472,364
Noble Energy, Inc.	136,158	8,174,926
Nordic American Tankers Ltd.	470	3,558
Northern Oil and Gas, Inc.	96,409	1,286,096
Oasis Petroleum, Inc.	49,027	1,905,679
Occidental Petroleum Corp.	555,065	49,528,450
Panhandle Oil and Gas, Inc.	40	1,140
PBF Energy, Inc.	160	4,144
Peabody Energy Corp.	55,390	810,910
Penn Virginia Corp.	386	1,814
Phillips 66	365,265	21,517,761

Pioneer Natural Resources Co.	106,059	15,352,040
Plains All American Pipeline	16,400	915,284
QEP Resources, Inc.	129,516	3,597,954
Quicksilver Resources, Inc.	884	1,485
Range Resources Corp.	187,861	14,525,413
Renewable Energy Group, Inc.	140	1,992
Resolute Energy Corp.	480	3,830
Resource America, Inc.	80	680
REX Energy Corp.	157,361	2,766,406
Rosetta Resources, Inc.	37,185	1,581,106
Sanchez Energy Corp.	41,899	962,001
Sandridge Energy, Inc.	3,566	16,974
Seadrill Ltd.	2,540	103,480
Semgroup Corp.	77,400	4,168,764
SM Energy Co.	42,439	2,545,491
Solazyme, Inc.	340	3,985
Southwestern Energy Co.	108,653	3,969,094
Spectra Energy Corp.	225,975	7,787,099
Stone Energy Corp.	115,969	2,554,797
Swift Energy Co.	301	3,609
Synergy Resources Corp.	280	2,050
Tesoro Corp.	98,573	5,157,339
Tesoro Logistics	13,600	822,256
Triangle Petroleum .	320	2,243
VAALCO Energy, Inc.	413	2,362
Valero Energy Corp.	143,841	5,001,352
W&T Offshore, Inc.	243	3,472
Warren Resources, Inc.	516	1,316
Western Refining, Inc.	112,479	3,157,286
Whiting Petroleum Corp.	100,590	4,636,193
Williams Cos., Inc.	199,779	6,486,824
WPX Energy, Inc.	86,443	1,637,230
<i>Real Estate</i>		
Terreno Realty Corp.	120	2,224
Western Asset Mortgage Capital Corp.	160	2,794
ETFs and Commingled Funds		
iShares Core S&P 500 ETF	1,600	257,552
iShares Russell 2000 Growth ETF	33,250	3,707,708
JPMCB US Active Core Plus Fnd	25,166,520	583,863,271
Loomis Sayles Senior Loan Fund	26,535,000	27,208,622
Financials		
<i>Banks</i>		
1st Source Corp.	119	2,827
1st United Bancorp, Inc.	220	1,478
Access National Corp.	60	779
American National Bankshares, Inc.	60	1,394
Ameris Bancorp	181	3,050
Ames National Corp.	80	1,821
Arlington Asset Investment	120	3,209
Arrow Financial Corp.	84	2,079
Associated Banc Corp.	115,328	1,793,350
Astoria Financial Corp.	645	6,953
Banc of California, Inc.	80	1,086
BancFirst Corp.	63	2,933
Bancorp, Inc.	240	3,598
BancorpSouth, Inc.	50,784	898,877
Bank Mutual Corp.	352	1,985
Bank of Hawaii Corp.	40,586	2,042,288
Bank of Kentucky Financial Corp.	60	1,706
Bank of Marin	40	1,600
Bank of New York Mellon Corp.	195,195	5,475,220
Bank of The Ozarks	156,902	6,798,564
BankFinancial Corp.	163	1,386
BankUnited, Inc.	480	12,485
Bar Harbor Bankshares, Inc.	40	1,462
BB&T Corp.	405,124	13,725,601
BBCN Bancorp, Inc.	346,652	4,929,391
BBX Capital Corp.	60	775
Beneficial Mutual Bancorp, Inc.	240	2,016

Berkshire Hills Bancorp, Inc.	37,085	1,029,480
BNC Bancorp	140	1,599
BOK Financial Corp.	200	12,810
Boston Private Financial Holding	583	6,203
Bridge Bancorp, Inc.	80	1,800
Bridge Capital Holdings	80	1,269
Brookline Bancorp, Inc.	520	4,514
Bryn Mawr Bank Corp.	100	2,393
C & F Financial Corp.	40	2,229
California First National Bancorp	20	330
Camden National Corp.	60	2,128
Capital Bank Financial	49,120	932,789
Capital City Bank Group, Inc.	100	1,153
Cardinal Financial Corp.	59,000	863,760
Cass Information Systems, Inc.	91	4,195
Cathay General Bancorp	584	11,884
Center Bancorp, Inc.	100	1,269
CenterState Banks, Inc.	220	1,910
Central Pacific Financial Co.	160	2,880
Century Bancorp, Inc.	40	1,400
Charter Financial Corp.	180	1,814
Chemical Financial Corp.	50,211	1,304,984
Chemung Financial Corp.	40	1,340
CIT Group, Inc.	528,647	24,650,810
Citizens & Northern Corp.	100	1,932
City Holding, Co.	123	4,791
City National Corp.	340	21,546
Clifton Savings Bancorp, Inc.	78	924
CNB Financial Corp.	100	1,694
Cobiz Financial, Inc.	224,857	1,866,313
Columbia Banking System, Inc.	119,260	2,839,581
Comerica, Inc.	28,750	1,145,113
Commerce Bancshares, Inc.	569	24,786
Community Bank System, Inc.	(44,813)	(1,382,481)
Community Trust Bancorp, Inc.	40,809	1,453,617
CommunityOne Bancorp	80	649
CU Bancorp	80	1,264
Cullen/Frost Bankers, Inc.	380	25,373
CVB Financial Corp.	(112,777)	(1,326,258)
Dime Community Bancshares	94,937	1,454,435
Eagle Bancorp, Inc.	173	3,872
East West Bancorp, Inc.	245,901	6,762,278
Enterprise Bancorp, Inc.	60	1,109
Enterprise Financial Service	137	2,187
ESB Financial Corp.	98	1,189
Essa Bancorp, Inc.	80	877
Evercore Partners, Inc.	132,705	5,212,652
Farmers Capital Bank Corp.	60	1,301
Fidelity Southern Corp.	81	1,002
Fifth Third Bancorp	1,092,756	19,724,246
Financial Institutions, Inc.	100	1,841
First Bancorp / NC	157	2,214
First Bancorp, Inc.	80	1,398
First Busey Corp.	532	2,394
First Citizens Bancshares	72	13,828
First Commonwealth Financial Corp.	714	5,262
First Community Bancshares	136	2,132
First Connecticut Bancorp	140	1,949
First Defiance Financial Corp.	80	1,804
First Financial Bancorp	427	6,362
First Financial Bankshares, Inc.	(35,204)	(1,959,455)
First Financial Corp. / Indiana	89	2,758
First Financial Holdings, Inc.	138	2,927
First Financial Holdings, Inc.	110	5,543
First Financial Northwest	130	1,340
First Interstate BancSystem / MT	140	2,902
First M&F Corp.	70	1,107
First Merchants Corp.	223	3,824
First Midwest Bancorp, Inc.	554	7,601
First NBC Bank Holding Co.	40	976
First Niagara Financial Group	594,585	5,987,471
First of Long Island Corp.	60	1,991

First Republic Bank / San Francisco	74,070	2,850,214
First Security Group, Inc. / TN	460	998
FirstMerit Corp.	240,268	4,812,568
Flushing Financial Corp.	234	3,849
FNB Corp.	247,117	2,985,173
Franklin Financial Corp. / VA	80	1,441
Fulton Financial Corp.	174,213	1,999,965
German American Bancorp	100	2,252
Glacier Bancorp, Inc.	(84,851)	(1,882,844)
Great Southern Bancorp, Inc.	80	2,157
Guaranty Bancorp	120	1,362
Hampton Roads Bankshares, Inc.	260	335
Hancock Holding Co.	224,910	6,763,044
Heritage Commerce Corp.	160	1,120
Heritage Financial Corp.	120	1,758
Hingham Institution For Savings	20	1,358
Home Bancorp, Inc.	60	1,110
Home Federal Bancorp, Inc.	120	1,529
HomeTrust Bancshares, Inc.	160	2,714
Horizon Bancorp Indiana	80	1,633
Hudson City Bancorp, Inc.	89,528	820,076
Hudson Valley Holding Corp.	125	2,123
Huntington Bancshares, Inc.	1,119,151	8,818,910
IBERIABANK Corp.	64,534	3,459,668
Independent Bank Corp. / MA	23,658	816,201
International Bancshares Corp.	400	9,032
Intervest Bancshares Corp.	140	935
Investors Bancorp, Inc.	347	7,315
JMP Group, Inc.	120	797
Kearny Financial Corp.	116	1,217
Keycorp	1,031,867	11,391,812
Lakeland Bancorp, Inc.	230	2,399
Lakeland Financial Corp.	125	3,469
LCNB Corp.	60	1,342
LPL Financial Holdings, Inc.	29,503	1,114,033
M & T Bank Corp.	22,915	2,560,751
Macatawa Bank Corp.	160	806
MainSource Financial Group	139	1,867
MB Financial, Inc.	40,806	1,093,601
Mercantile Bank Corp..	60	1,078
Merchants Bancshares, Inc.	40	1,183
Meridian Interstate Bancorp	50	942
Metro Bancorp, Inc.	100	2,003
MetroCorp Bancshares, Inc.	100	976
Middleburg Financial Corp.	30	573
MidSouth Bancorp, Inc.	40	621
NASB Financial, Inc.	20	523
National Bank Holdings Corp.	370	7,289
National Bankshares, Inc.	40	1,421
National Penn Bancshares, Inc.	120,241	1,221,649
NBT Bancorp, Inc.	315	6,669
New York Community Bancorp	3,175	44,450
Newbridge Bancorp	180	1,078
Northern Trust Corp.	44,615	2,583,209
Northrim Bancorp, Inc.	40	968
Northwest Bancshares, Inc.	661	8,930
OceanFirst Financial Corp.	90	1,400
Old National Bancorp	718	9,930
OmniAmerican Bancorp, Inc.	80	1,762
Pacific Premier Bancorp, Inc.	87,926	1,074,456
PacWest Bancorp	260	7,969
Palmetto Bancshares, Inc.	20	260
Park National Corp.	80	5,503
Park Sterling Corp.	320	1,891
Peapack Gladstone Financial Corp.	60	1,050
Peoples Bancorp, Inc.	70	1,476
People's United Financial	59,507	886,654
Pinnacle Financial Partners	242	6,222
PNC Financial Services Group	295,744	21,565,652
Popular, Inc.	56,843	1,724,048
Preferred Bank / Los Angeles	80	1,318
PrivateBancorp, Inc.	462	9,799

Prosperity Bancshares, Inc.	39,268	2,033,690
Provident Financial Holdings	60	953
Provident Financial Services	421	6,643
Provident New York Bancorp	304	2,839
Regions Financial Corp.	622,358	5,931,072
Renasant Corp.	169	4,113
Republic Bancorp, Inc.	57	1,249
Roma Financial Corp.	41	745
S&T Bancorp, Inc.	204	3,998
S.Y. Bancorp, Inc.	86	2,110
Sandy Spring Bancorp, Inc.	169	3,654
Seacoast Banking Corp.	520	1,144
Sierra Bancorp	83	1,228
Signature Bank	(25,309)	(2,101,153)
Simmons First National Corp.	103	2,687
Southside Bancshares, Inc.	118	2,818
Southwest Bancorp, Inc. / Oklahoma	125	1,650
State Bank Financial Corp.	220	3,307
Stellarone Corp.	160	3,144
Sterling Bancorp / NY	216	2,510
Sterling Financial Corp. / Spokane	240	5,707
Suffolk Bancorp	67	1,095
Sun Bancorp, Inc.	280	949
SunTrust Banks, Inc.	239,148	7,549,902
Susquehanna Bancshares, Inc.	206,429	2,652,613
SVB Financial Group	56,290	4,690,083
Synovus Financial Corp.	5,730	16,732
Taylor Capital Group, Inc.	120	2,027
TCF Financial Corp.	(173,941)	(2,466,483)
TCP Capital Corp.	180	3,019
Territorial Bancorp, Inc.	70	1,583
TFS Financial Corp.	551,760	6,179,712
Tompkins Financial Corp.	93	4,203
Towne Bank	183	2,694
Trico Bancshares	104	2,218
TrustCo Bank Corp. / NY	673	3,661
Trustmark Corp.	4,812	118,279
UMB Financial Corp.	(51,572)	(2,871,013)
Umpqua Holdings Corp.	794	11,918
Union First Market Bankshare	131	2,697
United Bankshares, Inc.	(89,016)	(2,354,473)
United Community Banks / GA	306	3,801
United Community Financial	280	1,302
United Financial Bancorp, Inc.	140	2,121
Univest Corp. of Pennsylvania	120	2,288
US Bancorp	632,678	22,871,310
Valley National Bancorp	(162,316)	(1,537,133)
VantageSouth Bancshares, Inc.	100	438
Virginia Commerce Bancorp	180	2,513
Washington Banking Co.	100	1,420
Washington Federal, Inc.	99,604	1,880,524
Washington Trust Bancorp	98	2,795
Waterstone Financial, Inc.	40	406
Webster Financial Corp.	168,498	4,327,029
Wesbanco, Inc.	70,266	1,857,130
West Bancorporation, Inc.	100	1,175
WestAmerica Bancorporation	(54,575)	(2,493,532)
Western Alliance Bancorp	522	8,263
Westfield Financial, Inc.	123	861
Wilshire Bancorp, Inc.	446	2,953
Wintrust Financial Corp.	256	9,800
WSFS Financial Corp.	48	2,515
Yadkin Financial Corp.	100	1,404
Zions Bancorporation	60,101	1,735,717
<i>Diversified Financials</i>		
Affiliated Managers Group	13,881	2,275,651
Ambac Financial Group, Inc.	340	8,102
American Capital Ltd.	2,200	27,874
American Express Co.	199,199	14,892,117
Ameriprise Financial, Inc.	184,735	14,941,367
Apollo Investment Corp.	1,639	12,686

Ares Capital Corp.	395,527	6,803,064
Artisan Partners Asset Management	100	4,991
Bank of America Corp.	3,795,796	48,813,937
Bankrate, Inc.	340	4,882
BGC Partners, Inc.	932	5,489
BlackRock Kelso Capital Corp.	554	5,185
BlackRock, Inc.	26,385	6,776,987
BofI Holding, Inc.	100	4,582
Calamos Asset Management	33,249	349,115
Capital One Financial Corp.	370,267	23,256,470
Capital Southwest Corp.	42	5,789
CapitalSource, Inc.	1,429	13,404
Capitol Federal Financial, Inc.	1,085	13,172
Cardtronics, Inc.	64,870	1,790,412
Cascade Bancorp	60	373
Cash America International, Inc.	210	9,547
CBIZ, Inc.	391,455	2,626,663
CBOE Holdings, Inc.	123,126	5,742,597
Charles Schwab Corp.	440,517	9,352,176
CIFC Corp.	60	453
Citigroup, Inc.	2,135,620	102,445,691
CME Group, Inc.	94,120	7,151,238
Cohen & Steers, Inc.	140	4,757
ConnectOne Bancorp, Inc.	20	615
Consumer Portfolio Services	140	1,028
CoreLogic, Inc.	145,964	3,381,986
Cowen Group, Inc.	720	2,088
Credit Acceptance Corp.	64	6,723
Customers Bancorp, Inc.	160	2,600
Demandware, Inc.	120	5,089
DFC Global Corp.	303	4,184
Diamond Hill Investment Group	20	1,701
Discover Financial Services	631,463	30,082,897
Doral Financial Corp.	950	789
E*Trade Financial Corp.	458,646	5,806,458
Eaton Vance Corp.	118,101	4,439,417
Encore Capital Group, Inc.	28,536	944,827
Engility Holdings, Inc.	9,173	260,697
Euronet Worldwide, Inc.	365	11,629
Everbank Financial Corp.	154,698	2,561,799
EXCORP, Inc.	376	6,347
ExlService Holdings, Inc.	244	7,213
FBR & Co.	75	1,895
Federal Agricultural Mortgage Corp.	80	2,310
Federated Investors, Inc.	90,949	2,492,912
Fidus Investment Corp.	104	1,946
Fifth Street Finance Corp.	185,949	1,943,167
Financial Engines, Inc.	29,710	1,354,479
First Bancorp Puerto Rico	530	3,752
First Cash Financial Services, Inc.	4,023	197,972
First Horizon National Corp.	37,272	417,446
First Marblehead Corp.	679	801
Flagstar Bancorp, Inc.	160	2,234
Fox Chase Bancorp, Inc.	94	1,598
Franklin Resources, Inc.	74,053	10,072,689
Gain Capital Holdings, Inc.	90	568
GAMCO Investors, Inc.	51	2,826
Garrison Capital, Inc.	60	925
Generac Holdings, Inc.	(62,664)	(2,319,195)
GFI Group, Inc.	510	1,994
Gladstone Capital Corp.	163	1,332
Gladstone Investment Corp.	200	1,470
Goldman Sachs Group, Inc.	179,382	27,131,528
Golub Capital BDC, Inc.	257	4,498
Green Dot Corp.	200	3,990
Greenhill & Co., Inc.	3,913	178,981
GSV Capital Corp.	162,564	1,277,753
H&R Block, Inc.	52,976	1,470,084
Hanmi Financial Corp.	240	4,241
Hannon Armstrong Sustainable Infrastructure Capital	120	1,426
Heartland Financial USA, Inc.	122	3,354
Hercules Technology Growth	457	6,371

Higher One Holdings, Inc.	240	2,794
Home Bancshares, Inc.	344	8,934
Home Loan Servicing Solutions Ltd.	400	9,588
HomeStreet, Inc.	100	2,145
Horizon Technology Finance	64	879
ICG Group, Inc.	289	3,295
Interactive Brokers Group	350	5,590
InterContinentalExchange, Inc.	21,019	3,736,337
International FC Stone, Inc.	103	1,797
Invesco Ltd.	191,887	6,102,007
Investment Technology Group	11,429	159,777
J.P. Morgan Chase & Co.	1,887,370	99,634,262
Janus Capital Group, Inc.	142,590	1,213,441
KCAP Financial, Inc.	212	2,387
Knight Capital Group, Inc.	1,242	4,459
Ladenburg Thalmann Financial	750	1,238
Lazard Ltd.	285,160	9,167,894
Legg Mason, Inc.	117,327	3,638,310
Liberty Ventures	1,168	99,292
Main Street Capital Corp.	242	6,701
Manning & Napier, Inc.	90	1,598
MCG Capital Corp.	509	2,652
Medallion Financial Corp.	120	1,669
Meta Financial Group, Inc.	30	788
Midwestone Financial Group	40	962
Moody's Corp.	105,350	6,418,976
Morgan Stanley	782,628	19,119,602
MSCI, Inc.	(66,858)	(2,224,366)
MVC Capital, Inc.	162	2,040
Nasdaq OMX Group	22,281	730,594
National Financial Partners	280	7,087
NelNet, Inc.	152	5,486
Netspend Holdings, Inc.	240	3,833
New Mountain Finance Corp.	219	3,101
Newstar Financial, Inc.	181	2,411
Northfield Bancorp, Inc.	404	4,735
NYSE Euronext	44,318	1,834,765
Ocwen Financial Corp.	740	30,503
Oppenheimer Holdings	60	1,142
Oritani Financial Corp.	321	5,033
Pacific Continental Corp.	120	1,416
PennantPark Floating Rate	60	848
PennantPark Investment Corp.	468	5,171
Penns Woods Bancorp, Inc.	20	837
PennyMac Financial Service	80	1,702
PennyMac Mortgage Investment	93,720	1,972,806
Piper Jaffray Companies	116	3,667
Portfolio Recovery Associates	2,008	308,489
PRGX Global, Inc.	200	1,098
Primerica, Inc.	41,300	1,546,272
Principal Financial Group	87,014	3,258,674
Prospect Capital Corp.	1,763	19,043
Pzena Investment Management	80	522
Raymond James Financial, Inc.	178,232	7,660,411
Retail Opportunity Investments Corp.	470	6,533
Rockville Financial, Inc.	183	2,394
Safeguard Scientifics, Inc.	141	2,263
Security National Financial Corp.	50	296
SEI Investments Company	1,030	29,283
SLM Corp.	173,864	3,974,531
Solar Capital Ltd.	313	7,227
Solar Senior Capital Ltd.	82	1,510
Sotheby's	121,688	4,613,192
State Street Corp.	513,721	33,499,746
Stellus Capital Investment	80	1,204
Stifel Financial Corp.	84,034	2,997,493
SWS Group, Inc.	205	1,117
T. Rowe Price Group, Inc.	142,314	10,410,269
TD Ameritrade Holding Corp.	412,574	10,021,422
Texas Capital Bancshares, Inc.	100,021	4,436,932
THL Credit, Inc.	180	2,734
TICC Capital Corp.	366	3,521

Towers Watson & Co.	25,876	2,120,279
Tree.com, Inc.	40	686
Triangle Capital Corp.	186	5,117
Tristate Capital Holdings, Inc.	40	550
Virtus Investment Partners	436	76,854
Waddell & Reed Financial	203,094	8,834,589
Walker & Dunlop, Inc.	130,276	2,279,830
Walter Investment Management	20,325	687,188
Wells Fargo & Co.	2,616,327	107,975,815
Westwood Holdings Group, Inc.	40	1,717
Wisdomtree Investments, Inc.	720	8,330
World Acceptance Corp.	39,047	3,394,746
<i>Finance</i>		
JTH Holding, Inc.	40	650
Medley Capital Corp.	210	2,856
Whitehorse Finance, Inc.	40	630
<i>Insurance</i>		
Aflac, Inc.	172,750	10,040,230
Alleghany Corp.	127	48,680
Allstate Corp.	200,568	9,651,332
American Equity Investment Life Holding Co.	241,937	3,798,411
American Financial Group, Inc.	221,273	10,822,462
American International Group	405,379	18,120,441
American National Insurance	63	6,267
American Safety Insurance Holdings	60	1,737
Amerisafe, Inc.	140	4,535
AmTrust Financial Services	128,633	4,592,198
Arch Capital Group Ltd.	950	48,840
Argo Group International	185	7,825
Arthur J Gallagher & Co.	927	40,501
Aspen Insurance Holdings Ltd.	51,770	1,920,149
Assurant, Inc.	54,763	2,787,984
Assured Guaranty Ltd.	1,210	26,693
Axis Capital Holdings Ltd.	95,872	4,389,020
Baldwin & Lyons, Inc.	75	1,821
Berkshire Hathaway, Inc.	619,199	69,300,752
Brown & Brown, Inc.	860	27,726
Chubb Corp.	53,169	4,500,756
Cincinnati Financial Corp.	19,512	895,601
Citizens, Inc.	320	1,914
CNA Financial Corp.	197	6,426
CNO Financial Group, Inc.	1,618	20,969
Crawford & Co.	202	1,135
Donegal Group, Inc.	26,388	368,640
Eastern Insurance Holdings	60	1,125
eHealth, Inc.	151	3,431
EMC Insurance Group, Inc.	49	1,287
Employers Holdings, Inc.	236	5,770
Endurance Specialty Holdings	57,200	2,942,940
Enstar Group Ltd.	59	7,846
Erie Indemnity Co.	1,789	142,565
Everest Re Group Ltd.	71,447	9,163,792
FBL Financial Group, Inc.	30,880	1,343,589
Fidelity National Financial	1,653	39,358
First American Financial	41,699	919,046
Genworth Financial, Inc.	104,196	1,188,876
Greenlight Capital RE Ltd.	190	4,661
Hallmark Financial Services, Inc.	120	1,097
Hanover Insurance Group, Inc.	102,206	5,000,940
Hartford Financial Services Group	100,429	3,105,265
HCC Insurance Holdings, Inc.	93,069	4,012,205
Health Insurance Innovations	76,113	800,709
Horace Mann Educators	77,501	1,889,474
Imperial Holdings, Inc.	140	959
Independence Holding Co.	60	709
Infinity Property & Casualty	91	5,438
ING U.S., Inc.	550	14,883
Investors Title Co.	20	1,419
Kansas City Life Insurance Co.	43	1,646
Kemper Corp.	352	12,056

Leucadia National Corp.	59,176	1,551,595
Lincoln National Corp.	110,205	4,019,176
Loews Corp.	166,196	7,379,102
Maiden Holdings Ltd.	350	3,927
Markel Corp.	81	42,683
Marsh & McLennan Cos.	280,831	11,210,774
MBIA, Inc.	1,010	13,443
Meadowbrook Insurance Group	197,653	1,587,154
Mercury General Corp.	185	8,133
MetLife, Inc.	822,986	37,659,839
MGIC Investment Corp.	7,640	46,375
Montpelier RE Holdings, Ltd.	127,820	3,196,778
National Interstate Corp.	42	1,229
National Western Life Insurance	4	759
Navigators Group, Inc.	69	3,936
Old Republic International Corp.	1,866	24,015
OneBeacon Insurance Group	160	2,317
Partnerre Ltd.	42,800	3,875,968
Phoenix Companies, Inc.	31	1,333
Pico Holdings, Inc.	153	3,207
Platinum Underwriters Holdings	219	12,531
Proassurance Corp.	438	22,846
Progressive Corp.	184,262	4,683,940
Protective Life Corp.	41,557	1,596,204
Prudential Financial, Inc.	200,544	14,645,728
Radian Group, Inc.	1,244	14,455
Reinsurance Group of America	70,669	4,883,935
RenaissanceRE Holdings Ltd.	310	26,905
RLI Corp.	145	11,079
Safety Insurance Group, Inc.	78	3,784
Selective Insurance Group	395	9,093
StanCorp Financial Group	37,110	1,833,605
State Auto Financial Corp	97	1,762
Stewart Information Services	149	3,902
Symetra Financial Corp.	580	9,274
Torchmark Corp.	13,999	911,895
Tower Group International Ltd.	206,806	4,241,591
Travelers Companies, Inc.	182,609	14,594,111
United Fire Group, Inc.	141	3,501
Universal Insurance Holdings	200	1,416
Unum Group	333,023	9,780,886
Validus Holdings Ltd.	441,405	15,943,549
W.R. Berkley Corp.	791	32,320
Wex, Inc.	6,368	488,426
White Mountains Insurance Group	39	22,423
<i>Real Estate</i>		
Acadia Realty Trust	414	10,222
AG Mortgage Investment Trust	210	3,950
Agree Realty Corp.	104	3,070
Alexander & Baldwin, Inc.	326	12,959
Alexander's, Inc.	324	95,162
Alexandria Real Estate Equity	21,428	1,408,248
Altisource Residential Corp.	190	3,171
American Assets Trust, Inc.	250	7,715
American Campus Communities	764	31,064
American Capital Agency Corp.	131,159	3,015,345
American Capital Mortgage, Inc.	440	7,907
American Realty Capital Trust	1,130	17,244
American Residential Properties, Inc.	100	1,720
American Tower Corp.	299,636	21,924,366
AmREIT, Inc.	120	2,321
Annaly Capital Management, Inc.	6,861	86,243
Anworth Mortgage Asset Corp.	1,061	5,942
Apartment Investment & Management Co.	183,472	5,511,499
Apollo Commercial Real Estate	280	4,446
Apollo Residential Mortgage	240	3,955
Ares Commercial Real Estate	60	769
Armada Hoffer Properties, Inc.	140	1,649
Armour Residential REIT, Inc.	2,720	12,811
Ashford Hospitality Trust	161,684	1,851,282
Associated Estates Realty Corp.	105,470	1,695,958

AV Homes, Inc.	76	1,347
Avalonbay Communities, Inc.	35,005	4,722,525
Aviv REIT, Inc.	100	2,529
Biomed Realty Trust, Inc.	1,360	27,513
Boston Properties, Inc.	39,042	4,117,760
Brandywine Realty Trust	359,902	4,865,875
BRE Properties, Inc.	570	28,511
Brookdale Senior Living, Inc.	734	19,407
Camden Property Trust	618	42,729
Campus Crest Communities, Inc.	480	5,539
CapLease, Inc.	655	5,528
Capstead Mortgage Corp.	700	8,470
CBL & Associates Properties	(18,570)	(397,769)
CBRE Group, Inc.	263,551	6,156,551
Cedar Realty Trust, Inc.	535	2,771
Chambers Street Properties	1,810	18,100
Chatham Lodging Trust	140	2,405
Chesapeake Lodging Trust	360	7,484
Chimera Investment Corp.	416,140	1,248,420
Colonial Properties Trust	102,419	2,470,346
Colony Financial, Inc.	480	9,547
CommonWealth REIT	125,588	2,903,595
Consolidated-Tomoka Land Co.	50	1,908
CoreSite Realty Corp.	160	5,090
Corporate Office Properties	36,367	927,359
Corrections Corporation of America	841	28,485
Cousins Properties, Inc.	776	7,838
Cubesmart	972	15,533
CYS Investments, Inc.	143,970	1,325,964
DCT Industrial Trust, Inc.	2,111	15,094
DDR Corp.	1,920	31,968
DiamondRock Hospitality Co.	262,518	2,446,668
Digital Realty Trust, Inc.	21,238	1,295,518
Douglas Emmett, Inc.	1,045	26,073
Duke Realty Corp.	2,333	36,371
Dupont Fabros Technology	101,650	2,454,848
Dynex Capital, Inc.	400	4,076
EastGroup Properties, Inc.	9,830	553,134
Education Realty Trust, Inc.	840	8,593
Ellington Residential Mortgage REIT	60	1,071
EPR Properties	344	17,293
Equity Lifestyle Properties	1,710	134,389
Equity One, Inc.	446	10,093
Equity Residential	184,901	10,735,352
Essex Property Trust, Inc.	291	46,246
Excel Trust, Inc.	360	4,612
Extra Space Storage, Inc.	1,513	63,440
Federal Realty Investment Trust	479	49,663
Felcor Lodging Trust, Inc.	(349,661)	(2,066,497)
First Industrial Realty Trust	787	11,939
First Potomac Realty Trust	109,384	1,428,555
Forest City Enterprises	1,155	20,686
Forestar Group, Inc.	260	5,216
Franklin Street Properties	661	8,725
General Growth Properties	24,206	480,973
Getty Realty Corp.	200	4,130
Gladstone Commercial Corp.	100	1,864
Glimcher Realty Trust	453,282	4,949,839
Government Properties Income	400	10,088
Gramercy Property Trust, Inc.	440	1,980
Hatteras Financial Corp.	720	17,741
HCP, Inc.	81,932	3,722,990
Health Care Reit, Inc.	49,147	3,294,323
Healthcare Realty Trust, Inc.	669	17,060
Healthcare Trust of America	820	9,209
Heritage Oaks Bancorp	160	987
Hersha Hospitality Trust	757,262	4,270,958
HFF, Inc.	240	4,265
Highwoods Properties, Inc.	601	21,402
Hilltop Holdings, Inc.	465	7,626
Home Properties, Inc.	393	25,690
Hospitality Properties Trust	115,024	3,022,831

Host Hotels & Resorts, Inc.	135,784	2,290,676
Howard Hughes Corp.	295	33,067
Hudson Pacific Properties, Inc.	320	6,810
Inland Real Estate Corp.	32,434	331,475
Invesco Mortgage Capital	990	16,394
Investors Real Estate Trust	740	6,364
iStar Financial, Inc.	627	7,079
Javelin Mortgage Investment	100	1,409
Jones Lang Lasalle, Inc.	326	29,712
Kennedy Wilson Holdings, Inc.	390	6,490
Kilroy Realty Corp.	556	29,474
Kimco Realty Corp.	76,115	1,631,144
Kite Realty Group Trust	675	4,070
Lasalle Hotel Properties	104,118	2,571,715
Lexington Realty Trust	218,327	2,550,059
Liberty Property Trust	774	28,607
LTC Properties, Inc.	257	10,036
Macerich Co.	21,907	1,335,670
Mack Cali Realty Corp.	629	15,404
Market Leader, Inc.	160	1,712
Medical Properties Trust, Inc.	432,450	6,192,684
MFA Financial, Inc.	205,506	1,736,526
Mid-America Apartment Communities, Inc.	36,088	2,445,684
Monmouth REIT	7,100	70,077
Move, Inc.	272	3,487
MPG Office Trust, Inc.	400	1,256
National Health Investors, Inc.	162	9,697
National Retail Properties	845	29,068
Nationstar Mortgage Holdings	2,350	87,984
New Residential Investment	1,820	12,267
New York Mortgage Trust, Inc.	450	3,047
Northstar Realty Finance Corp.	1,428	12,995
Omega Healthcare Investors	162,952	5,054,771
One Liberty Properties, Inc.	80	1,757
Parkway Properties, Inc.	304	5,095
Pebblebrook Hotel Trust	440	11,374
Pennsylvania Real Estate Investment Trust	479	9,044
Piedmont Office Realty Trust	1,210	21,635
Plum Creek Timber Co.	26,130	1,219,487
Post Properties, Inc.	391	19,351
Prologis, Inc.	88,074	3,322,151
PS Business Parks, Inc.	12,825	925,580
Public Storage	38,602	5,918,845
Rait Financial Trust	100,154	753,158
Ramco Gershenson Properties	124,565	1,934,494
Rayonier, Inc.	146,503	8,114,801
Realty Holdings Corp.	860	41,314
Realty Income Corp.	1,412	59,191
Redwood Trust, Inc.	579	9,843
Regency Centers Corp.	651	33,077
Regional Management Corp.	20	500
Resource Capital Corp.	914	5,621
Retail Properties of America	960	13,709
RLJ Lodging Trust	2,521,426	56,706,871
Rouse Properties, Inc.	(101,968)	(2,000,612)
Ryman Hospitality Properties	309	12,054
Sabra Health Care REIT, Inc.	261	6,815
Saul Centers, Inc.	46	2,045
Select Income REIT	120	3,365
Senior Housing Property Trust	1,351	35,031
Silver Bay Realty Trust Corp.	105	1,739
Simon Property Group, Inc.	82,642	13,050,825
SL Green Realty Corp.	8,653	763,108
Sovran Self Storage, Inc.	4,316	279,634
Spirit Realty Capital, Inc.	400	7,088
St. Joe Co.	476	10,020
Stag Industrial, Inc.	300	5,985
Starwood Property Trust, Inc.	1,190	29,453
Strategic Hotels & Resorts	27,098	240,088
Summit Hotel Properties, Inc.	174,279	1,646,937
Sun Communities, Inc.	44,482	2,213,424
Sunstone Hotel Investors, Inc.	134,264	1,621,909

Tanger Factory Outlet Center	686	22,954
Taubman Centers, Inc.	450	33,818
Thomas Properties Group	210	1,113
Two Harbors Investment Corp.	2,630	26,958
UDR, Inc.	1,807	46,060
UMH Properties, Inc.	100	1,027
Universal Health Realty Income	2,882	124,301
Urstadt Biddle Properties, Inc.	4,366	88,062
Ventas, Inc.	53,892	3,743,338
Viewpoint Financial Group, Inc.	276	5,744
Vornado Realty Trust	59,148	4,900,412
Washington REIT	17,271	464,763
Weingarten Realty Investors	872	26,831
Weyerhaeuser Co.	313,182	8,922,555
Whitestone REIT	120	1,891
Winthrop Realty Trust	201	2,418
WP Carey, Inc.	410	27,130
ZAIS Financial Corp.	40	727
Health Care		
<i>Biotechnology</i>		
Accelerate Diagnostics, Inc.	11,380	92,406
Accelrys, Inc.	411	3,452
Achillion Pharmaceuticals	181,565	1,485,202
Acorda Therapeutics, Inc.	4,400	145,156
Affymetrix, Inc.	434,588	1,929,571
Agilent Technologies, Inc.	112,758	4,821,532
Albany Molecular Research	180	2,137
Alexion Pharmaceuticals, Inc.	133,967	12,357,116
Amgen, Inc.	335,378	33,088,393
Amicus Therapeutics, Inc.	230	536
Arena Pharmaceuticals, Inc.	20,380	156,926
Arqule, Inc.	440	1,021
Array Biopharma, Inc.	852	3,868
Biodelivery Sciences International	220	893
Biogen Idec, Inc.	180,183	38,775,382
Biomarin Pharmaceutical, Inc.	10,123	564,762
Biotime, Inc.	280	1,109
Celgene Corp.	248,747	29,081,012
Cepheid, Inc.	147,672	5,082,870
Charles River Laboratories	115,588	4,742,576
Chimerix, Inc.	80	1,939
Clovis Oncology, Inc.	1,200	80,376
Coronado Biosciences, Inc.	170	1,462
Cubist Pharmaceuticals, Inc.	42,782	2,066,371
Curis, Inc.	590	1,882
Dendreon Corp.	1,149	4,734
Enzon Pharmaceuticals, Inc.	285	570
Exact Sciences Corp.	131,206	1,825,075
Exelixis, Inc.	38,339	174,059
Fibrocell Science, Inc.	140	857
Galena Biopharma, Inc.	610	1,354
Genomic Health, Inc.	131	4,154
Geron Corp.	958	1,437
Gilead Sciences, Inc.	1,230,779	63,028,193
GTX, Inc.	200	1,320
Harvard Bioscience, Inc.	200	946
IDEXX Laboratories, Inc.	(24,132)	(2,166,571)
Immunogen, Inc.	10,920	181,163
Immunomedics, Inc.	34,440	187,354
Incyte Corp.	82,607	1,817,354
Insmed, Inc.	2,920	34,923
Isis Pharmaceuticals, Inc.	81,421	2,187,782
Keryx Biopharmaceuticals	600	4,482
Kythera Biopharmaceuticals, Inc.	80	2,164
Lexicon Pharmaceuticals, Inc.	1,650	3,581
Life Technologies Corp.	31,730	2,348,337
Liposcience, Inc.	63,606	444,606
Luminex Corp.	266	5,482
Medivation, Inc.	6,830	336,036
Mettler Toledo International	1,004	202,005
MiMedx Group, Inc.	600	4,236

Momenta Pharmaceuticals, Inc.	329	4,955
Myriad Genetics, Inc.	70,121	1,884,151
Nanosphere, Inc.	300	921
Neogen Corp.	38,747	2,152,783
Neurocrine Biosciences, Inc.	466	6,235
Newlink Genetics Corp.	120	2,366
Novavax, Inc.	970	1,989
Omeros, Corp.	200	1,008
Onyx Pharmaceuticals, Inc.	73,471	6,378,752
Orasure Technologies, Inc.	172,935	670,988
Osiris Therapeutics, Inc.	110	1,108
Ovascience, Inc.	60	824
Pacific Biosciences of California	320	806
PDL Biopharma, Inc.	226,609	1,749,421
Pharmacyclics, Inc.	22,360	1,776,949
Polypore International, Inc.	5,030	202,709
Progenics Pharmaceuticals	361	1,610
Puma Biotechnology, Inc.	1,350	59,900
Quintiles Transnational Holdings	180	7,661
Regeneron Pharmaceuticals	81,617	18,354,031
Repligen Corp.	220	1,813
Rigel Pharmaceuticals, Inc.	628	2,098
Rockwell Medical, Inc.	280	1,011
RTI Surgical, Inc.	400	1,504
Sangamo Biosciences, Inc.	380	2,968
Sarepta Therapeutics, Inc.	90,823	3,455,815
Sciclone Pharmaceuticals, Inc.	252,180	1,250,813
Seattle Genetics, Inc.	8,210	258,287
Sequenom, Inc.	310,170	1,305,816
Siga Technologies, Inc.	260	738
Stemline Therapeutics, Inc.	60	1,430
Synageva Biopharma Corp.	39,764	1,670,088
Techne Corp.	61,883	4,274,878
Tesaro, Inc.	80	2,619
United Therapeutics Corp.	82,526	5,431,861
Verastem, Inc.	107,157	1,487,339
Vertex Pharmaceuticals, Inc.	1,594	127,313
Vical, Inc.	540	1,690
Viropharma, Inc.	462	13,236
Xenoport, Inc.	307	1,520
Xoma Corp.	440	1,597
<i>Health Care Equipment & Supplies</i>		
Abaxis, Inc.	65,966	3,134,045
Abiomed, Inc.	(61,913)	(1,334,844)
Accuray, Inc.	540	3,100
Align Technology, Inc.	86,128	3,190,181
Alphatec Holdings, Inc.	460	943
Angiodynamics, Inc.	186	2,098
Anika Therapeutics, Inc.	100	1,700
Antares Pharma, Inc.	830	3,453
Arthrocare Corp.	220	7,597
AtriCure, Inc.	160	1,520
Atrion Corp.	20	4,374
Baxter International, Inc.	238,383	16,512,790
Becton Dickinson & Co.	38,107	3,766,115
Bio Rad Laboratories	125,626	14,095,237
BIOLASE, Inc.	240	859
Boston Scientific Corp.	430,686	3,992,459
Bruker Corp.	795	12,839
Cardiovascular Systems, Inc.	160	3,392
Carefusion Corp.	213,613	7,871,639
Cerus Corp.	520	2,298
Computer Programs & Systems	84	4,128
ConMed Corp.	207	6,467
Cooper Cos., Inc.	48,442	5,767,020
CR Bard, Inc.	20,828	2,263,587
Cryolife, Inc.	210	1,315
Cutera, Inc.	120	1,056
Cyberonics, Inc.	3,906	202,956
Cynosure, Inc.	156	4,048
Dentsply International, Inc.	74,207	3,039,519

Dexcom, Inc.	89,647	2,012,575
Dyax Corp.	800	2,768
Edwards Lifesciences Corp.	114,610	7,701,792
Endologix, Inc.	139,032	1,846,345
ExacTech, Inc.	80	1,580
Fabrinet	200	2,800
Genmark Diagnostics, Inc.	6,520	67,417
Globus Medical, Inc.	400	6,744
GSE Holding, Inc.	60	347
Haemonetics Corp.	378	15,630
Halozyme Therapeutics, Inc.	650	5,161
HCI Group, Inc.	70	2,150
Heartware International, Inc.	18,531	1,762,483
Hill Rom Holdings, Inc.	125,595	4,230,040
Hillenbrand, Inc.	41,285	978,867
Hologic, Inc.	1,954	37,712
ICU Medical, Inc.	104	7,494
Illumina, Inc.	26,537	1,986,029
Insulet Corp.	70,373	2,210,416
Integra Lifesciences Holdings	156	5,714
Intuitive Surgical, Inc.	11,320	5,734,486
Invacare Corp.	235	3,375
Mako Surgical Corp.	12,100	145,805
Masimo Corp.	79,270	1,680,524
Medical Action Industries, Inc.	100	770
Medidata Solutions, Inc.	35,328	2,736,154
Medtronic, Inc.	600,806	30,923,485
Merge Healthcare, Inc.	460	1,656
Meridian Bioscience, Inc.	285	6,128
Merit Medical Systems, Inc.	298	3,323
Nanostring Technologies, Inc.	82,367	658,936
Natus Medical, Inc.	207	2,826
Neogenomics, Inc.	220	876
Nutraaceutical International Corp.	60	1,226
Nuvasive, Inc.	314	7,784
NxStage Medical, Inc.	156,672	2,237,276
Patterson Cos., Inc.	15,170	570,392
Photomedex, Inc.	93,685	1,493,339
Quidel Corp.	76,657	1,957,053
ResMed, Inc.	(10,393)	(469,036)
Rochester Medical Corp.	60	884
Sirona Dental Systems, Inc.	6,183	407,336
Solta Medical, Inc.	500	1,140
Spectranetics Corp.	110,844	2,070,566
St. Jude Medical, Inc.	95,600	4,362,228
Staar Surgical Co.	260	2,639
Steris Corp.	412	17,667
Stryker Corp.	85,774	5,547,862
Surmodics, Inc.	89	1,781
Symmetry Medical, Inc.	271,041	2,282,165
Tearlab Corp.	7,280	77,314
Thermo Fisher Scientific, Inc.	190,006	16,080,208
Thoratec Corp.	406	12,712
Unilife Corp.	650	2,061
Utah Medical Products, Inc.	20	1,086
Varian Medical Systems, Inc.	17,058	1,150,562
Vascular Solutions, Inc.	110	1,618
Volcano Corp.	378	6,853
Waters Corp.	14,232	1,423,912
West Pharmaceutical Services	246	17,284
Wright Medical Group, Inc.	281	7,365
Zeltiq Aesthetics, Inc.	120	767
Zimmer Holdings, Inc.	28,288	2,119,903
<i>Health Care Providers & Services</i>		
Acadia Healthcare Co., Inc.	145,468	4,810,627
Accretive Health, Inc.	440	4,756
Addus Homecare Corp.	40	790
Advisory Board Co.	5,964	325,933
Aetna, Inc.	112,622	7,156,002
Air Methods Corp.	292	9,893
Alere, Inc.	600	14,700

Alliance Healthcare Service	4,640	72,570
Allscripts Healthcare Solutions	1,302	16,848
Almost Family, Inc.	60	1,140
Amedisys, Inc.	245	2,847
AmerisourceBergen Corp.	221,738	12,379,633
AMN Healthcare Services, Inc.	337	4,826
AmSurg Corp.	137,707	4,833,516
Assisted Living Concepts	158	1,890
Bio Reference Labs, Inc.	182	5,233
Bioscrip, Inc.	376,199	6,207,284
Cantel Medical Corp.	160	5,419
Capital Senior Living Corp.	9,212	220,167
Cardinal Health, Inc.	70,161	3,311,599
Carriage Services, Inc.	5,320	90,174
Cell Therapeutics, Inc.	830	872
Centene Corp.	41,963	2,201,379
Cerner Corp.	83,179	7,992,670
Chindex International, Inc.	100	1,622
Cigna Corp.	341,678	24,768,238
Community Health Systems, Inc.	688	32,253
Corvel Corp.	92	2,693
Covance, Inc.	6,410	488,057
Cross Country Healthcare, Inc.	205	1,058
Davita Healthcare Partners, Inc.	17,245	2,083,196
Emeritus Corp.	308	7,139
Ensign Group, Inc.	46,350	1,632,447
Examworks Group, Inc.	220	4,671
Express Scripts Holding Co.	404,123	24,930,348
Five Star Quality Care	320	1,795
Gentiva Health Services	228	2,271
Hanger, Inc.	260	8,224
HCA Holdings, Inc.	99,483	3,587,357
Health Management Associates, Inc.	14,283	224,529
Health Net, Inc.	579	18,424
HealthSouth Corp.	640	18,432
Healthways, Inc.	259	4,501
Henry Schein, Inc.	627	60,035
Humana, Inc.	154,880	13,068,774
IPC The Hospitalist Co.	130	6,677
Kindred Healthcare, Inc.	436,180	5,727,043
Laboratory Corp. of America Holdings	14,485	1,449,949
LHC Group, Inc.	99	1,938
Lifepoint Hospitals, Inc.	60,859	2,972,354
Magellan Health Services, Inc.	184	10,319
Maximus, Inc.	34,738	2,587,286
McKesson Corp.	361,313	41,370,339
Mednax, Inc.	22,809	2,088,848
Molina Healthcare, Inc.	199	7,399
National Healthcare Corp.	68	3,250
National Research Corp.	60	1,080
Omnicare, Inc.	195,224	9,314,137
Omnicell, Inc.	74,908	1,539,359
Owens & Minor, Inc.	449	15,190
Paracelsus Healthcare Corp.	478,681	-
Parexel International Corp.	392	18,008
Quest Diagnostics, Inc.	209,976	12,730,845
Select Medical Holdings Corp.	210,748	1,728,134
Service Corp. International	1,515	27,315
Skilled Healthcare Group	190,640	1,273,475
Stewart Enterprises, Inc.	512	6,702
Team Health Holdings, Inc.	59,290	2,435,040
Tenet Healthcare Corp.	26,426	1,218,239
TG Therapeutics, Inc.	80	511
Triple S Management Corp.	160	3,435
U.S. Physical Therapy, Inc.	80	2,211
UnitedHealth Group, Inc.	728,309	47,689,673
Universal American Corp.	270	2,400
Universal Health Services	38,882	2,603,539
Vanguard Health Systems, Inc.	240	4,978
VCA Antech, Inc.	632	16,489
WebMD Health Corp.	244	7,166
Wellcare Health Plans, Inc.	4,517	250,919

Wellpoint, Inc.	146,696	12,005,601
<i>Pharmaceuticals</i>		
Abbott Laboratories	565,436	19,722,408
AbbVie, Inc.	625,035	25,838,947
Acadia Pharmaceuticals, Inc.	520	9,438
AccelRx Pharmaceuticals, Inc.	160	1,483
Actavis, Inc.	22,773	2,874,408
Aegerion Pharmaceuticals, Inc.	50,420	3,193,603
Affymax, Inc.	266	274
Akorn Inc	372,836	5,040,743
Alimera Sciences, Inc.	140	683
Allergan, Inc.	112,509	9,477,758
Alnylam Pharmaceuticals, Inc.	105,670	3,276,827
AMAG Pharmaceuticals, Inc.	169	3,760
Ampio Pharmaceuticals, Inc.	210	1,212
Anacor Pharmaceuticals, Inc.	200	1,118
Ariad Pharmaceuticals, Inc.	(39,756)	(695,332)
Astex Pharmaceuticals	690	2,836
Auxilium Pharmaceuticals, Inc.	366	6,087
Avanir Pharmaceuticals, Inc.	1,060	4,876
Aveo Pharmaceuticals, Inc.	380	950
Bristol Myers Squibb Co.	388,619	17,367,383
Cadence Pharmaceuticals, Inc.	5,245	35,771
Celldex Therapeutics, Inc.	114,453	1,786,611
Cempra, Inc.	120	940
Chelsea Therapeutics International	500	1,150
Corcept Therapeutics, Inc.	400	692
Cornerstone Therapeutics, Inc.	80	640
Cytori Therapeutics, Inc.	460	1,058
Depomed, Inc.	420	2,356
Derma Sciences, Inc.	100	1,335
Durata Therapeutics, Inc.	100	720
Dynavax Technologies Corp.	1,330	1,463
Eli Lilly & Co.	227,214	11,160,752
Emergent Biosolutions, Inc.	198	2,855
Enanta Pharmaceuticals, Inc.	40	708
Endo Health Solutions, Inc.	169,738	6,244,661
Endocyte, Inc.	230	3,020
Epizyme, Inc.	25,804	725,867
Forest Laboratories, Inc.	154,173	6,321,093
Furiex Pharmaceuticals	56	1,908
Greenway Medical Technologies	11,920	147,093
Hi Tech Pharmacal Co., Inc.	28,980	962,136
Horizon Pharma, Inc.	380	935
Hospira, Inc.	139,821	5,356,543
Hyperion Therapeutics, Inc.	80	1,760
Idenix Pharmaceuticals, Inc.	729	2,632
Impax Laboratories, Inc.	500	9,975
Infinity Pharmaceuticals, Inc.	84,650	1,375,563
Insys Therapeutics, Inc.	109,271	1,512,311
Intercept Pharmaceuticals, Inc.	12,589	564,491
Intermune, Inc.	607	5,839
Ironwood Pharmaceuticals, Inc.	9,180	91,341
Johnson & Johnson	957,175	82,183,046
Kalobios Pharmaceuticals, Inc.	80	453
Lannett Co., Inc.	5,120	60,979
Ligand Pharmaceuticals	129	4,827
Mannkind Corp.	11,068	71,942
Medicines Co.	391	12,027
Mei Pharma Inc	60	428
Merck & Co., Inc.	1,293,748	60,094,595
Merrimack Pharmaceuticals, Inc.	650	4,375
MWI Veterinary Supply, Inc.	66,837	8,236,992
Mylan, Inc.	143,368	4,448,709
Navidea Biopharmaceuticals, Inc.	850	2,270
Nektar Therapeutics	154,924	1,789,372
Nortek, Inc.	60	3,866
NPS Pharmaceuticals, Inc.	321,328	4,852,053
Omthera Pharmaceuticals, Inc.	40	532
Oncogenex Pharmaceutical, Inc.	100	980
Opko Health, Inc.	1,020	7,242

Optimer Pharmaceuticals, Inc.	340	4,920
Orexigen Therapeutics, Inc.	670	3,920
Pacira Pharmaceuticals, Inc.	190	5,510
Peregrine Pharmaceuticals	980	1,264
Pernix Therapeutics Holdings	120	433
Perrigo Co.	14,499	1,754,379
Pfizer, Inc.	4,392,773	123,041,572
Pharmerica Corp.	105,501	1,462,244
Portola Pharmaceuticals, Inc.	72,591	1,783,561
Pozen, Inc.	190	952
Proto Labs, Inc.	120	7,796
Questcor Pharmaceuticals	35,660	1,621,104
Raptor Pharmaceutical Corp.	390	3,647
Receptos, Inc.	40	796
Regulus Therapeutics, Inc.	169,870	1,666,425
Repros Therapeutics, Inc.	120	2,214
Sagent Pharmaceuticals, Inc.	110	2,308
Salix Pharmaceuticals Ltd.	81,122	5,366,220
Santarus, Inc.	390	8,210
Spectrum Pharmaceuticals	420	3,133
Sucampo Pharmaceuticals	80	526
Sunesis Pharmaceuticals, Inc.	220	1,146
Supernus Pharmaceuticals, Inc.	100	643
Synergy Pharmaceuticals, Inc.	570	2,462
Synta Pharmaceuticals Corp.	283	1,412
Synutra International, Inc.	120	611
Targacept, Inc.	200	854
Tetraphase Pharmaceuticals, Inc.	80	562
Therapeuticsmd, Inc.	560	1,697
Theravance, Inc.	2,520	97,096
Threshold Pharmaceuticals	330	1,736
Trius Therapeutics, Inc.	260	2,111
Vanda Pharmaceuticals, Inc.	200	1,616
Vivus, Inc.	11,420	143,664
Ziopharm Oncology, Inc.	480	1,008
Zoetis, Inc.	121,122	3,741,461
Zogenix, Inc.	510	872

Industrials*Aerospace & Defense*

AAR Corp.	279	6,132
Aerovironment, Inc.	136	2,744
Alliant Techsystems, Inc.	47,137	3,880,789
API Technologies Corp.	240	672
Astronics Corp.	100	4,087
BE Aerospace, Inc.	165,968	10,469,261
Boeing Co.	381,866	39,118,353
Cubic Corp.	147	7,071
Curtiss Wright Corp.	57,810	2,142,439
Ducommun, Inc.	80	1,701
Exelis, Inc.	1,370	18,892
Gencorp, Inc.	4,052	65,886
General Dynamics Corp.	66,783	5,231,112
Heico Corp.	394	19,846
Hexcel Corp.	91,150	3,103,658
Huntington Ingalls Industries	370	20,898
Innovative Solutions & Support, Inc.	100	640
Kaman Corp.	209	7,223
Kratos Defense & Security	309	2,002
KVH Industries, Inc.	120	1,597
L-3 Communications Holdings, Inc.	60,786	5,211,792
LMI Aerospace, Inc.	80	1,499
Lockheed Martin Corp.	162,497	17,624,425
Moog, Inc.	319	16,438
Northrop Grumman Corp.	102,073	8,451,644
Orbital Sciences Corp.	177,162	3,077,304
Precision Castparts Corp.	151,221	34,177,458
Raytheon Co.	185,139	12,241,391
Rockwell Collins, Inc.	23,349	1,480,560
Sparton Corp.	60	1,034
Spirit Aerosystems Holdings	860	18,473
Transdigm Group, Inc.	2,475	388,006

Triumph Group, Inc.	79,338	6,279,603
United Technologies Corp.	311,867	28,984,919
World Fuel Services Corp.	8,522	340,710
<i>Air Freight & Couriers</i>		
Air Transport Services Group	327,811	2,166,831
Echo Global Logistics, Inc.	140	2,729
Expeditors International of Washington, Inc.	51,435	1,955,044
FedEx Corp.	153,364	15,118,623
Hub Group, Inc.	14,274	519,859
Ryder System, Inc.	10,663	648,204
United Parcel Service	299,507	25,901,365
UTI Worldwide, Inc.	639	10,524
XPO Logistics, Inc.	120	2,171
<i>Airlines</i>		
Aircastle Ltd.	137,790	2,203,262
Alaska Air Group, Inc.	28,562	1,485,224
Allegiant Travel Co.	2,723	288,611
Delta Air Lines, Inc.	6,206	116,114
Hawaiian Holdings, Inc.	258,580	1,579,924
JetBlue Airways Corp.	1,691	10,653
Republic Airways Holdings, Inc.	342	3,875
SkyWest, Inc.	162,034	2,193,940
Southwest Airlines Co.	127,161	1,639,105
Spirit Airlines, Inc.	257,978	8,195,961
United Continental Holdings	339,899	10,635,440
US Airways Group, Inc.	1,176	19,310
<i>Building Products</i>		
AAON, Inc.	131	4,333
American Woodmark Corp.	78	2,707
Apogee Enterprises, Inc.	92,014	2,208,336
Armstrong World Industries	210	10,036
Builders FirstSource, Inc.	331	1,979
Crane Co.	62,758	3,760,459
Drew Industries, Inc.	47,867	1,882,130
Fortune Brands Home & Security	154,279	5,976,768
Griffon Corp.	328	3,690
Lennox International, Inc.	369	23,815
Masco Corp.	68,538	1,335,806
Omega Flex, Inc.	10	149
Owens Corning	850	33,218
Patrick Industries, Inc.	40	832
PGT, Inc.	12,830	111,236
Ply Gem Holdings, Inc.	100	2,006
Quanex Building Products	257	4,328
Simpson Manufacturing Co., Inc.	(75,628)	(2,224,976)
Trex Company, Inc.	161,577	7,673,292
Universal Forest Products	132	5,269
USG Corp.	74,246	1,711,370
Watsco, Inc.	(18,829)	(1,580,883)
<i>Commercial Services & Supplies</i>		
ABM Industries, Inc.	37,137	910,228
ADA-ES, Inc.	80	3,370
American Public Education	140	5,202
Apollo Group, Inc.	18,808	333,278
Arbitron, Inc.	203	9,429
Atlas Air Worldwide Holdings	27,499	1,203,356
Avery Dennison Corp.	20,756	887,527
Bally Technologies, Inc.	5,090	287,178
Barrett Business Services, Inc.	60	3,133
Bridgepoint Education, Inc.	140	1,705
Brink's Co.	353	9,005
C.H. Robinson Worldwide, Inc.	26,012	1,464,736
Capella Education Co.	85	3,540
Career Education Corp.	414	1,201
Casella Waste Systems, Inc.	290	1,250
CDI Corp.	109	1,543
CECO Environmental Corp.	80	984
Cenveo, Inc.	399	850

Cintas Corp.	22,877	1,041,819
Clean Harbors, Inc.	26,069	1,317,267
Con Way, Inc.	42,945	1,673,137
Consolidated Graphics, Inc.	35,656	1,676,189
Convergys Corp.	149,770	2,610,491
Corinthian Colleges, Inc.	572	1,281
Corporate Executive Board Co.	42,307	2,674,649
CoStar Group Inc.	2,616	337,647
Covanta Holding Corp.	781	15,636
CRA International, Inc.	86	1,588
CSG Systems International, Inc.	74,859	1,624,440
Cyrusone, Inc.	140	2,904
Deluxe Corp.	184,219	6,383,188
Devry, Inc.	460	14,269
Dice Holdings, Inc.	300	2,763
Dun & Bradstreet Corp.	87,811	8,557,182
Education Management Corp.	180	1,012
Electro Rent Corp.	152	2,552
Ennis, Inc.	94,525	1,634,337
Equifax, Inc.	28,432	1,675,498
Factset Research Systems, Inc.	2,631	268,204
Franklin Covey Co.	80	1,077
FTI Consulting, Inc.	102,822	3,381,816
G & K Services, Inc.	153	7,283
Genpact, Ltd.	1,200	23,088
Geo Group, Inc.	530	17,994
Global Cash Access Holdings	480	3,005
Global Payments, Inc.	4,663	215,990
GP Strategies Corp.	120	2,858
Headwaters, Inc.	29,639	262,009
Healthcare Services Group	508	12,456
Heartland Payment Systems, Inc.	12,569	468,195
Heidrick & Struggles International	148	2,475
Heritage Crystal Clean, Inc.	80	1,169
Herman Miller, Inc.	419	11,342
HMS Holdings Corp.	12,240	285,192
Huron Consulting Group, Inc.	178	8,231
Iconix Brand Group, Inc.	135,814	3,994,290
Insperty, Inc.	19,474	590,062
Interface, Inc.	(137,568)	(2,334,529)
Intermec, Inc.	445	4,374
Intersections, Inc.	80	702
Iron Mountain, Inc.	24,823	660,540
ITT Educational Services, Inc.	179	4,368
KAR Auction Services, Inc.	560	12,807
Kelly Services, Inc.	204	3,564
Kforce, Inc.	199	2,905
Koppers Holdings, Inc.	156	5,956
Korn/Ferry International	253,872	4,757,561
Landauer, Inc.	76	3,672
Layne Christensen Co.	156	3,044
Lincoln Educational Services	14,773	77,854
Liquidity Services, Inc.	176	6,102
Mac Gray Corp.	80	1,136
Manpower, Inc.	544	29,811
Marlin Business Services, Inc.	50	1,139
McGrath RentCorp	178	6,080
Mine Safety Appliances Co.	9,897	460,705
Mobile Mini, Inc.	46,012	1,525,298
Monotype Imaging Holdings, Inc.	270	6,861
Monster Worldwide, Inc.	336,930	1,654,326
Morningstar, Inc.	(21,522)	(1,669,677)
Multi Color Corp.	80	2,427
National Technical System, Inc.	40	560
Navigant Consulting, Inc.	355	4,260
Odyssey Marine Exploration	560	1,658
On Assignment, Inc.	60,318	1,611,697
PHH Corp.	35,778	729,156
PHI, Inc.	90	3,087
Pitney Bowes, Inc.	132,843	1,950,135
Providence Service Corp.	64	1,862
Quad Graphics, Inc.	50,180	1,209,338

R.R. Donnelley & Sons Co.	1,330	18,633
Republic Services, Inc.	61,460	2,085,952
Resources Connection, Inc.	284	3,294
Robert Half International, Inc.	48,223	1,602,450
Rollins, Inc.	(66,864)	(1,731,778)
Standard Parking Corp.	98	2,103
Steelcase, Inc.	78,393	1,142,970
Stericycle, Inc.	28,976	3,199,820
Strayer Education, Inc.	67	3,272
Swisher Hygiene, Inc.	810	697
TAL International Group, Inc.	44,541	1,940,651
Team, Inc.	43,978	1,664,567
Teletech Holdings, Inc.	129	3,022
Tetra Tech, Inc.	460	10,815
TMS International Corp.	100	1,483
Total System Services, Inc.	34,901	854,376
TRC Cos., Inc.	100	700
Trueblue, Inc.	279	5,873
United Stationers, Inc.	282	9,461
Universal Technical Institute	140	1,446
Verisk Analytics, Inc.	1,090	65,073
Viad Corp.	143	3,506
VSE Corp.	20	821
Wageworks, Inc.	170	5,857
Waste Connections, Inc.	4,183	172,089
Waste Management, Inc.	70,097	2,827,012
Weight Watchers International, Inc.	4,291	197,386
West Corp.	140	3,100
<i>Construction & Engineering</i>		
Aecom Technology Corp.	760	24,160
Aegion Corp.	50,899	1,145,736
Chicago Bridge & Iron Co.	740	44,148
Comfort Systems USA, Inc.	278	4,148
Dycom Industries, Inc.	252	5,831
EMCOR Group, Inc.	47,486	1,930,306
Fluor Corp.	33,970	2,014,761
Granite Construction, Inc.	288	8,571
Jacobs Engineering Group, Inc.	81,279	4,480,911
Mastec, Inc.	89,356	2,939,812
Michael Baker Corp.	80	2,169
Mistras Group, Inc.	100	1,758
MYR Group, Inc.	140	2,723
Orion Marine Group, Inc.	190	2,297
Primoris Services Corp.	17,840	351,805
Quanta Services, Inc.	63,344	1,676,082
Sterling Construction, Co.	110	997
Tutor Perini Corp.	77,963	1,410,351
URS Corp.	46,344	2,188,364
<i>Electrical Equipment</i>		
A.O. Smith Corp.	42,772	1,551,768
Acuity Brands, Inc.	32,204	2,432,046
Aeroflex Holding Corp.	160	1,262
American Superconductor Corp.	336	887
Ametek, Inc.	44,845	1,896,944
AZZ, Inc.	200	7,712
Babcock & Wilcox Co.	7,620	228,829
Belden, Inc.	72,839	3,636,851
Brady Corporation	348	10,694
Capstone Turbine Corp.	57,310	67,053
Chase Corp.	60	1,342
Coleman Cable, Inc.	80	1,445
Emerson Electric Co.	114,160	6,226,286
Encore Wire Corp.	169	5,763
Energizer Holdings, Inc.	42,861	4,307,959
Energy XII Bermuda	560	12,421
EnerSys, Inc.	60,046	2,944,656
First Solar, Inc.	13,044	583,458
Franklin Electric Co., Inc.	53,496	1,800,140
FuelCell Energy, Inc.	1,151	1,462
General Cable Corp.	373	11,470

Geospace Technologies Corp.	108	7,461
Global Power Equipment Group	140	2,257
Houston Wire & Cable Co.	136	1,882
Hubbell, Inc.	7,934	785,466
II-VI, Inc.	360	5,854
Infinera Corp.	(219,491)	(2,341,969)
IPG Photonics Corp.	47,569	2,888,865
Kemet Corp.	340	1,397
Molex, Inc.	22,429	658,067
Powell Industries, Inc.	63	3,254
Power One, Inc.	477	3,015
Preformed Line Products Co.	10	663
Pulse Electronics Corp.	21,560	56,487
Regal Beloit Corp.	99,962	6,481,536
Revolution Lighting Technologies, Inc.	200	800
Rockwell Automation, Inc.	132,445	11,011,477
Roper Industries, Inc.	31,522	3,915,663
SolarCity Corp.	1,240	46,835
Tecumseh Products Co.	120	1,312
Thermon Group Holdings, Inc.	180	3,672
Vicor Corp.	120	822
Vishay Precision Group	82	1,241
Woodward, Inc.	250,569	10,022,760
<i>Industrial Conglomerates</i>		
3M Co.	153,382	16,772,322
Carlisle Cos., Inc.	10,271	639,986
Chemed Corp.	147	10,647
ERA Group, Inc.	154	4,027
Furmanite Corp.	280	1,873
GATX Corp.	352	16,695
General Electric Co.	3,118,738	72,323,534
Honeywell International, Inc.	369,746	29,335,648
ICF International, Inc.	160	5,042
KBR, Inc.	1,077	35,003
Manitex International, Inc.	80	876
Park Ohio Holdings Corp.	60	1,979
Raven Industries, Inc.	(78,575)	(2,355,679)
Rexnord Corp.	210	3,539
RPX Corp.	8,120	136,416
Standex International Corp.	82	4,326
Teleflex, Inc.	282	21,852
Textron, Inc.	101,863	2,653,531
Tredegar Corp.	167	4,292
Trimas Corp.	280	10,438
US Ecology, Inc.	123	3,375
Viasystems Group, Inc.	20	231
Walter Energy, Inc.	446	4,638
<i>Machinery</i>		
3D Systems Corp.	47,270	2,075,153
Accuride Corp.	300	1,518
Actuant Corp.	110,564	3,645,295
AGCO Corp.	203,282	10,202,724
Alamo Group, Inc.	60	2,449
Albany International Corp.	205	6,761
Altra Holdings, Inc.	206	5,640
American Railcar Industries	72	2,413
American Science & Engineering	61	3,416
Ampco-Pittsburgh Corp.	56,964	1,069,214
Applied Industrial Technologies, Inc.	311	15,031
Astec Industries, Inc.	158	5,418
Badger Meter, Inc.	4,809	214,241
Barnes Group, Inc.	406	12,176
Blount International, Inc.	370	4,373
Briggs & Stratton	(71,124)	(1,408,255)
Chart Industries, Inc.	57,379	5,398,790
CIRCOR International, Inc.	32,315	1,643,541
Clarcor, Inc.	11,169	583,133
Colfax Corp.	630	32,829
Columbus McKinnon Corp.	58,496	1,247,135
Commercial Vehicle Group, Inc.	180	1,343

Cummins, Inc.	144,319	15,652,839
Danaher Corp.	631,304	39,961,543
Deere & Co.	87,395	7,100,844
Donaldson Co, Inc.	5,966	212,748
Douglas Dynamics, Inc.	170	2,207
Dover Corp.	192,586	14,956,229
Dynamic Materials Corp.	105	1,734
Energy Recovery, Inc.	330	1,363
EnPro Industries, Inc.	163	8,274
ESCO Technologies, Inc.	194	6,282
Esterline Technologies Corp.	31,709	2,292,244
Exone Co.	460	28,391
Flow International Corp.	360	1,328
Flowserve Corp.	104,695	5,654,577
Freightcar America, Inc.	99	1,682
Gardner Denver, Inc.	373	28,042
Gorman Rupp Co.	121	3,853
Graco, Inc.	454	28,697
Graham Corp.	80	2,402
Greenbrier Companies, Inc.	192	4,679
H&E Equipment Services, Inc.	134,602	2,836,064
Hardinge, Inc.	100	1,478
Harsco Corp.	593	13,752
Hurco Companies, Inc.	60	1,726
Idex Corp.	603	32,447
Illinois Tool Works	136,975	9,474,561
Insteel Industries, Inc.	133	2,330
iRobot Corp.	210	8,352
ITT Corp.	78,260	2,301,627
John Bean Technologies Corp.	222	4,664
Joy Global, Inc.	90,048	4,370,029
Kadant, Inc.	43,802	1,321,506
Kaydon Corp.	241	6,640
Kennametal, Inc.	56,045	2,176,227
L.B. Foster Co.	83	3,583
Lincoln Electric Holdings	68,350	3,914,405
Lindsay Corp.	88	6,598
Lydall, Inc.	120	1,752
Manitowoc Company, Inc.	13,563	242,913
Meritor, Inc.	690	4,865
Met Pro Corp.	100	1,344
Middleby Corp.	40,007	6,804,791
Miller Industries, Inc.	80	1,230
Mueller Industries, Inc.	197	9,935
NACCO Industries	27,725	1,588,088
Navistar International Corp.	409	11,354
Nordson Corp.	4,760	329,916
OshKosh Corp.	146,528	5,563,668
Paccar, Inc.	69,433	3,725,775
Pall Corp.	104,087	6,914,499
Parker Hannifin Corp.	114,088	10,883,995
PMFG, Inc.	140	969
RBC Bearings, Inc.	159	8,260
Reliance Steel & Aluminum	29,259	1,918,220
SPX Corp.	327	23,537
Sun Hydraulics Corp.	149	4,661
Tennant Co.	125	6,034
Terex Corp.	790	20,777
Timken Co.	111,870	6,296,044
Titan International, Inc.	6,375	107,546
Trinity Industries, Inc.	64,865	2,493,411
Valmont Industries	982	140,514
Wabash National Corp.	490	4,988
WABCO Holdings, Inc.	9,110	680,426
Watts Water Technologies	198	8,977
Xerium Technologies, Inc.	60	611
Xylem, Inc.	34,284	923,611
Zebra Technologies Corp.	79,817	3,467,250
<i>Marine</i>		
CAI International, Inc.	140	3,300
Golar Lang, Ltd.	2,010	64,099

Great Lakes Dredge & Dock Co.	440	3,441
Gulfmark Offshore, Inc.	83,649	3,771,733
Hornbeck Offshore Services	266	14,231
International Shipholding Corp.	40	933
Kirby Corp.	24,457	1,945,310
Matson, Inc.	306	7,650
Scorpio Tankers, Inc.	1,170	10,507
Teekay Corp.	270	10,970
Teekay Tankers Ltd.	450	1,184
Ultrapetrol Ltd.	140	399
<i>Road & Rail</i>		
AMERCO	71	11,495
Arkansas Best Corp.	193	4,429
Celadon Group, Inc.	152	2,774
CSX Corp.	254,501	5,901,878
Forward Air Corp.	226	8,651
Genesee & Wyoming Inc.	325	27,573
Heartland Express, Inc.	342	4,744
J.B. Hunt Transport Services, Inc.	43,244	3,123,947
Kansas City Southern	45,480	4,819,061
Knight Transportation, Inc.	432	7,266
Landstar System, Inc.	47,454	2,443,881
Marten Transport Ltd.	110	1,724
Norfolk Southern Corp.	221,439	16,087,543
Old Dominion Freight Line	39,720	1,653,146
Pacer International, Inc.	255	1,609
Patriot Transportation Holding	40	1,202
Quality Distribution, Inc.	140	1,238
Roadrunner Transportation System	163,988	4,565,426
Saia, Inc.	173	5,185
Swift Transportation Co.	600	9,924
Union Pacific Corp.	260,963	40,261,372
Universal Truckload Services	36	868
Werner Enterprises, Inc.	185,419	4,481,577
YRC Worldwide, Inc.	60	1,725
<i>Trading Companies & Distributors</i>		
Aceto Corp.	200	2,786
Air Lease Corp.	520	14,347
Edgen Group, Inc.	130	829
Erickson Air Crane, Inc.	2,340	44,015
Fastenal Co.	197,920	9,074,632
H.D. Supply Holdings, Inc.	281,144	5,282,696
MRC Global, Inc.	170,590	4,711,696
MSC Industrial Direct Co.	335	25,949
Textainer Group Holdings Ltd.	140	5,382
United Rentals, Inc.	6,972	347,973
W.W. Grainger, Inc.	31,668	7,986,036
<i>Transportation Infrastructure</i>		
Wesco Aircraft Holdings, Inc.	114,709	2,130,146
Information Technology		
<i>Communications Equipment</i>		
ADTRAN, Inc.	8,336	205,149
Alliance Fiber Optic Products	2,560	51,226
Anaren, Inc.	94	2,156
Arris Group, Inc.	97,258	1,395,652
Aruba Networks, Inc.	10,830	166,349
Aviat Networks, Inc.	449	1,176
Bel Fuse, Inc.	72	968
Black Box Corp.	114,820	2,907,242
Brocade Communications System	290,420	1,672,819
CalAmp Corp.	260	3,796
Calix Networks, Inc.	294	2,969
Ceva, Inc.	160	3,098
Charter Communications	490	60,687
Ciena Corp.	4,839	93,973
Cisco Systems, Inc.	2,316,932	56,324,617
Comtech Telecommunications	32,724	879,948
Corning, Inc.	313,714	4,464,150

Digi International, Inc.	203	1,902
DSP Group, Inc.	144	1,197
Emulex Corp.	674	4,394
Extreme Networks, Inc.	684	2,360
F5 Networks, Inc.	40,507	2,786,882
Finisar Corp.	680	11,526
Globecomm Systems, Inc.	180	2,275
Harmonic, Inc.	827	5,251
Harris Corp.	82,447	4,060,515
Interdigital, Inc.	5,511	246,066
Ixia	316,622	5,825,845
JDS Uniphase Corp.	47,472	682,647
Juniper Networks, Inc.	889,527	17,176,766
Motorola Solutions, Inc.	161,097	9,300,130
Neophotonics Corp.	140	1,217
Neustar, Inc.	467	22,734
Numerex Corp.	100	1,116
Oplink Communications, Inc.	182,782	3,174,923
Palo Alto Networks, Inc.	230	9,697
PC Tel, Inc.	120	1,018
Plantronics, Inc.	38,170	1,676,426
Polycom, Inc.	1,238	13,049
Procera Networks, Inc.	140	1,922
Riverbed Technology, Inc.	15,268	237,570
Shoretel, Inc.	420	1,693
Sonus Networks, Inc.	363,033	1,092,729
Symmetricom, Inc.	284	1,275
Tellabs, Inc.	2,560	5,069
Ubiquiti Networks, Inc.	80	1,403
Viasat, Inc.	(24,240)	(1,732,190)
Westell Technologies, Inc.	320	765
<i>Computers & Peripherals</i>		
Apple, Inc.	362,752	143,678,812
Avid Technology, Inc.	231	1,358
Cray, Inc.	290	5,696
Datalink Corp.	120	1,277
Dell, Inc.	502,739	6,711,566
EMC Corp.	1,011,584	23,893,614
Electronics for Imaging	59,530	1,684,104
Fusion-io, Inc.	4,760	67,782
Hewlett Packard Co.	653,665	16,210,892
Hutchinson Technology, Inc.	180	851
Imation Corp.	253	1,070
Immersion Corp.	210	2,783
International Business Machines Corp.	281,236	53,747,012
KEYW Holding Corp.	240	3,180
Lexmark International, Inc.	91,750	2,804,798
Mercury Systems, Inc.	226	2,084
Mitek Systems, Inc.	150	867
NCR Corp.	66,621	2,197,827
Netapp, Inc.	232,039	8,766,433
Nvidia Corp.	424,451	5,955,048
Quantum Corp.	1,523	2,087
Sandisk Corp.	193,094	11,798,043
Sigma Designs, Inc.	213	1,076
Silicon Graphics International	238	3,184
Super Micro Computer, Inc.	220	2,341
Synaptics, Inc.	4,323	166,695
Teradata Corp.	32,302	1,622,529
Western Digital Corp.	339,529	21,081,356
<i>Electronic Equipment & Instruments</i>		
ADT Corp.	49,695	1,980,346
Amphenol Corp.	32,503	2,533,284
Analogic Corp.	24,673	1,796,935
Anixter International, Inc.	46,820	3,549,424
Arrow Electronics, Inc.	767	30,565
Audience, Inc.	80	1,057
Avnet, Inc.	209,156	7,027,642
AVX Corp.	354	4,160
Benchmark Electronics, Inc.	149,165	2,998,217

Checkpoint Systems, Inc.	314	4,456
Coherent, Inc.	180	9,913
CTS Corp.	152,466	2,079,636
Daktronics, Inc.	272	2,791
Diebold, Inc.	471	15,868
DigitalGlobe, Inc.	551	17,087
DTS, Inc.	144	2,964
Electro Scientific Industries, Inc.	184	1,980
Eplus, Inc.	40	2,396
Exar Corp.	281	3,026
Flir Systems, Inc.	62,860	1,695,334
Greatbatch, Inc.	120,063	3,936,866
Hittite Microwave Corp.	(29,203)	(1,693,774)
Ingram Micro, Inc.	73,835	1,402,127
Intersil Corp.	929	7,265
Itron, Inc.	20,291	860,947
Jabil Circuit, Inc.	35,995	733,578
Kopin Corp.	480	1,781
Lantronix, Inc.	4,332	-
Littelfuse, Inc.	13,445	1,003,131
LSI Industries, Inc.	162	1,311
Maxwell Technologies, Inc.	200	1,430
Measurement Specialties, Inc.	98	4,560
Methode Electronics, Inc.	262	4,457
MTS Systems Corp.	8,808	498,533
Multi Fineline Electronix, Inc.	58	859
Nanometrics, Inc.	160	2,347
Neonode, Inc.	180	1,071
Newport Corp.	278	3,873
NVE Corp.	20	936
OSI Systems, Inc.	25,630	1,651,085
Park Electrochemical Corp.	106,726	2,562,491
PerkinElmer, Inc.	23,454	762,255
Plexus Corp.	33,623	1,004,991
Richardson Electronics Ltd.	80	939
Rofin Sinar Technologies, Inc.	192	4,788
Rogers Corp.	6,121	289,646
Sanmina Corp.	590	8,467
Scansource, Inc.	81,388	2,604,416
Schawk, Inc.	87	1,142
Taser International, Inc.	357	3,042
Tech Data Corp.	34,260	1,613,303
Teledyne Technologies, Inc.	35,926	2,778,876
Tessco Technologies, Inc.	30	792
Trimble Navigation Ltd.	126,170	3,281,682
TTM Technologies	370	3,108
Twin Disc, Inc.	50	1,185
Uni-Pixel, Inc.	39,327	578,500
Universal Display Corp.	4,785	134,506
Veeco Instruments, Inc.	274	9,705
Vishay Intertechnology, Inc.	257,277	3,573,578
Zagg, Inc.	220	1,177
Zygo Corp.	114	1,802
<i>Internet & Catalog Retail</i>		
SS&C Technologies Holdings, Inc.	410	13,489
<i>Internet Software & Services</i>		
Active Network, Inc.	400	3,028
Akamai Technologies, Inc.	283,125	12,046,969
AOL, Inc.	145,952	5,324,329
AthenaHealth, Inc.	(11,691)	(990,462)
Bazaarvoice, Inc.	360	3,391
Blucora, Inc.	304	5,636
Brightcove	170,895	1,497,040
Carbonite, Inc.	100	1,239
Cogent Communications Group	9,982	280,993
ComScore, Inc.	270	6,585
Constant Contact, Inc.	12,030	193,322
Cornerstone OnDemand, Inc.	5,000	216,450
Dealertrack Technologies, Inc.	324	11,479
Demand Media, Inc.	270	1,620

Digital River, Inc.	261	4,899
Earthlink, Inc.	758	4,707
eBay, Inc.	842,506	43,574,410
Ebix, Inc.	240	2,222
eGain Corp.	100	962
Equinix, Inc.	(12,183)	(2,250,444)
Facebook, Inc.	244,320	6,073,795
Firsthand Technology Value Fund	80	1,589
Fortinet, Inc.	23,330	408,275
FXCM, Inc.	280	4,595
Global Eagle Entertainment, Inc.	160	1,610
Google, Inc.	144,974	127,630,760
Grand Canyon Education, Inc.	340	10,958
HealthStream, Inc.	79,676	2,017,396
Infoblox, Inc.	319,932	9,361,210
IAC/InterActiveCorp	273,496	13,007,470
J2 Global Communications, Inc.	5,234	222,497
K12, Inc.	6,000	157,620
Keynote Systems, Inc.	120	2,371
Limelight Networks, Inc.	390	878
LinkedIn Corp.	69,170	12,333,011
LivePerson, Inc.	390	3,492
LogMeIn, Inc.	160	3,914
Marchex, Inc.	164	987
Marin Software, Inc.	60	614
Millennial Media, Inc.	182,210	1,587,049
Moduslink Global Solutions, Inc.	263	836
NetGear, Inc.	271	8,276
NIC, Inc.	464	7,670
OpenTable, Inc.	160	10,232
Orbitz Worldwide, Inc.	160	1,285
Perficient, Inc.	233	3,108
Proofpoint, Inc.	140	3,392
Quinstreet, Inc.	220	1,899
Rackspace Hosting, Inc.	35,680	1,351,915
RealNetworks, Inc.	148	1,119
RealPage, Inc.	320	5,869
Reis, Inc.	50	925
Responsys, Inc.	6,160	88,150
Saba Software, Inc.	235,677	2,297,851
Shutterstock, Inc.	42,898	2,393,279
Sourcefire, Inc.	118,670	6,592,119
Spark Networks, Inc.	120	1,014
Telecommunication Systems	340	792
Travelzoo, Inc.	40	1,090
Trulia, Inc.	160	4,974
United Online, Inc.	36,362	275,624
Valueclick, Inc.	91,469	2,257,455
Verisign, Inc.	55,199	2,465,187
Virnetx Holding Corp.	4,800	95,952
Vocera Communications, Inc.	140	2,058
Vocus, Inc.	130	1,368
Web.com Group, Inc.	15,700	401,920
XO Group, Inc.	188	2,106
Xoom Corp.	40	917
Yahoo, Inc.	438,049	10,999,410
Yelp, Inc.	60,280	2,095,936
Zillow, Inc.	540	30,402
Zix Corp.	440	1,861
<i>IT Consulting & Services</i>		
Axiom Corp.	543	12,315
Agilysys, Inc.	115	1,298
Alliance Data Systems Corp.	854	154,600
Automatic Data Processing	125,546	8,645,098
Booz Allen Hamilton Holdings	66,547	1,156,587
Broadridge Financial Solutions	210,191	5,586,877
CACI International, Inc.	85,640	5,437,284
Ciber, Inc.	546	1,824
Cognizant Technology Solutions Corp.	220,949	13,833,617
Computer Sciences Corp.	67,548	2,956,576
Computer Task Group, Inc.	120	2,756

EPAM Systems, Inc.	169,645	4,610,951
Exponent, Inc.	106	6,266
Fair Isaac Corp.	271	12,420
Fidelity National Information Services	94,198	4,035,442
Fiserv, Inc.	27,016	2,361,469
Fleetcor Technologies, Inc.	38,930	3,165,009
Forrester Research, Inc.	103	3,779
Gartner, Inc.	6,382	363,710
Gigamon, Inc.	26,311	725,131
Glu Mobile, Inc.	410	902
Hackett Group, Inc.	200	1,038
HIS, Inc .	481	50,207
iGate Corp.	260	4,269
Innerworkings, Inc.	331	3,591
Internap Network Services	192,864	1,594,985
Jack Henry & Associates, Inc.	15,632	736,736
Lender Processing Services	9,140	295,679
Lionbridge Technologies, Inc.	410	1,189
Mantech International Corp.	157	4,101
MarketAxess Holdings, Inc.	5,865	274,189
Mastercard, Inc.	85,319	49,015,766
Moneygram International, Inc.	144	3,262
Paychex, Inc.	54,131	1,976,864
Performant Financial Corp.	160	1,854
SAIC, Inc.	181,964	2,534,759
Sapient Corp.	17,691	231,044
Sykes Enterprises, Inc.	278	4,381
Synnex Corp.	182	7,695
Syntel, Inc.	108	6,790
TechTarget	100	447
Tyler Technologies, Inc.	(35,449)	(2,430,029)
Unisys Corp.	310	6,842
Vantiv, Inc.	251,470	6,940,572
Virtusa Corp.	13,540	300,046
Visa, Inc.	250,776	45,829,314
Western Union Co.	99,965	1,710,401
<i>Semiconductor Equipment & Products</i>		
8X8, Inc.	313,940	2,586,866
Advanced Energy Industries	294	5,119
Advanced Micro Devices	113,283	462,195
Alpha & Omega Semiconductor	120	917
Altera Corp.	129,947	4,286,952
Amkor Technology, Inc.	479	2,017
Anadigics, Inc.	604	1,329
Analog Devices, Inc.	61,926	2,790,386
Applied Materials, Inc.	340,398	5,075,334
Applied Micro Circuits Corp.	500	4,400
Atmel Corp.	1,767,089	12,988,104
ATMI, Inc.	238	5,629
Axcelis Technologies, Inc.	790	1,438
Broadcom Corp.	363,527	12,272,672
Brooks Automation, Inc.	486	4,729
Cabot Microelectronics Corp.	6,778	223,742
Cavium, Inc.	74,915	2,649,744
Cirrus Logic, Inc.	467	8,107
Cohu, Inc.	190	2,375
Cree, Inc.	4,361	278,493
Cypress Semiconductor Corp.	11,671	125,230
Diodes, Inc.	261	6,778
Entegris, Inc.	304,442	2,858,710
Entropic Communications, Inc.	650	2,776
Fairchild Semiconductor International, Inc.	126,839	1,750,378
FEI Co.	3,986	290,938
Fluidigm Corp.	10,600	185,076
FormFactor, Inc.	405	2,734
Freescale Semiconductor Ltd.	4,100	55,555
GT Advanced Technologies, Inc.	121,370	503,686
Inphi Corp.	105,631	1,161,941
Integrated Device Technology, Inc.	964	7,654
Integrated Silicon Solutions, Inc.	142,875	1,565,910
Intel Corp.	1,272,770	30,826,489

Intermolecular, Inc.	140	1,018
International Rectifier Corp.	518	10,847
IXYS Corp.	188	2,079
Kla-Tencor Corp.	34,524	1,924,023
LAM Research Corp.	176,246	7,814,748
Lattice Semiconductor Corp.	849	4,304
Linear Technology Corp.	37,156	1,368,827
LSI Corp.	1,416,087	10,110,861
LTX Credence Corp.	352	2,108
M/A-Com Technology Solutions, Inc.	60	876
Marvell Technology Group Ltd.	146,450	1,714,930
Maxim Integrated Products	2,090	58,060
Micrel, Inc.	11,024	108,917
Microchip Technology, Inc.	28,004	1,043,149
Micron Technology, Inc.	183,779	2,633,553
Microsemi Corp.	95,061	2,162,638
Mindspeed Technologies, Inc.	299	969
MKS Instruments, Inc.	376	9,979
Monolithic Power Systems, Inc.	12,552	302,629
MoSys, Inc.	330	1,327
Omnivision Technologies, Inc.	376	7,012
ON Semiconductor Corp.	1,067,807	8,627,881
PDF Solutions, Inc.	180	3,317
Peregrine Semiconductor Corp.	180	1,964
Pericom Semiconductor Corp.	157	1,118
Photronics, Inc.	436	3,514
PLX Technology, Inc.	318	1,514
PMC Sierra, Inc.	1,470	9,335
Power Integrations, Inc.	(39,623)	(1,607,109)
QLogic Corp.	141,084	1,348,763
Qualcomm, Inc.	1,269,370	77,533,120
Rambus, Inc.	803	6,898
RF Micro Devices, Inc.	2,023	10,823
Rovi Corp.	740	16,902
Rubicon Technology, Inc.	119	953
Rudolph Technologies, Inc.	223	2,498
Semtech Corp.	167,646	5,872,639
Silicon Image, Inc.	555	3,247
Silicon Laboratories, Inc.	42,952	1,778,642
Skyworks Solutions, Inc.	14,376	314,691
Spansion, Inc.	340	4,257
Sunedison, Inc.	25,070	204,822
Sunpower Corp.	290	6,003
Supertex, Inc.	67	1,602
Teradyne, Inc.	33,820	594,217
Tessera Technologies, Inc.	371	7,717
Texas Instruments, Inc.	325,531	11,351,266
Triquint Semiconductor, Inc.	1,178	8,164
Ultra Clean Holdings	160	968
Ultratech, Inc.	192	7,050
Volterra Semiconductor Corp.	165	2,330
Xilinx, Inc.	54,087	2,142,386
<i>Software</i>		
ACI Worldwide, Inc.	42,214	1,962,107
Activision Blizzard, Inc.	204,592	2,917,482
Actuate Corp.	354	2,351
Adobe Systems, Inc.	99,929	4,552,765
Advent Software, Inc.	7,946	278,587
Ambarella, Inc.	120	2,020
Amdocs Ltd.	71,450	2,650,081
American Software, Inc.	246,162	2,139,148
ANSYS, Inc.	2,976	217,546
ARC Document Solutions, Inc.	280	1,120
Aspen Technology, Inc.	8,190	235,790
Autodesk, Inc.	148,341	5,034,694
Blackbaud, Inc.	(67,574)	(2,200,885)
Blackhawk Network Holdings, Inc.	17,696	410,547
BMC Software, Inc.	25,042	1,130,396
Bottomline Technologies, Inc.	285	7,208
Broadsoft, Inc.	210	5,796
CA, Inc.	69,326	1,984,803

Cadence Design Systems, Inc.	132,726	1,921,872
Callidus Software, Inc.	280	1,845
ChannelAdvisor Corp.	60	944
Citrix Systems, Inc.	56,350	3,399,596
Cognex Corp.	55,774	2,522,100
Commvault Systems, Inc.	47,171	3,579,807
Compuware Corp.	1,550	16,043
Converse, Inc.	170	5,059
Concur Technologies, Inc.	(22,542)	(1,834,468)
Cyan, Inc.	56,430	589,694
Digimarc Corp.	60	1,246
DST Systems, Inc.	250	16,333
E2Open, Inc.	120	2,100
Electronic Arts, Inc.	123,479	2,836,313
Ellie Mae, Inc.	200	4,616
Envestnet, Inc.	11,680	287,328
Epiq Systems, Inc.	240	3,233
ExactTarget, Inc.	320	10,790
Faro Technologies, Inc.	55,757	1,885,702
GSI Technology, Inc.	160	1,011
Guidance Software, Inc.	130	1,136
Guidewire Software, Inc.	57,250	2,407,363
Imperva, Inc.	37,414	1,685,127
Incontact, Inc.	400	3,288
Informatica Corp.	8,995	314,645
Interactive Intelligence Group	29,921	1,543,924
Intralinks Holdings, Inc.	280	2,033
Intuit, Inc.	57,150	3,487,865
Jive Software, Inc.	343,839	6,247,555
Manhattan Associates, Inc.	26,669	2,057,780
Marketo, Inc.	40	995
MedAssets, Inc.	55,886	991,418
Mentor Graphics Corp.	161,112	3,149,740
Micros Systems, Inc.	37,146	1,602,850
Microsoft Corp.	2,738,328	94,554,466
Microstrategy, Inc.	59	5,131
Model N, Inc.	40	934
National Instruments Corp.	(55,907)	(1,562,042)
Netscout Systems, Inc.	260	6,068
Netsuite, Inc.	(976)	(89,538)
Nuance Communications, Inc.	11,280	207,326
Oracle Corp.	1,620,652	49,786,429
PegaSystems, Inc.	120	3,974
Progress Software Corp.	388	8,928
Pros Holdings, Inc.	160	4,792
PTC, Inc.	252,511	6,194,095
QAD, Inc.	30	344
Qlik Technologies, Inc.	195,321	5,521,725
Quality Systems, Inc.	280	5,239
Qualys, Inc.	100	1,612
Radisys Corp.	163	784
Rally Software Development	40	993
RealD, Inc.	280	3,892
Red Hat, Inc.	239,159	11,436,583
Rosetta Stone, Inc.	80	1,179
Salesforce.com, Inc.	339,499	12,962,072
Sciquest, Inc.	160	4,008
Seachange International, Inc.	230	2,693
ServiceNow, Inc.	560	22,618
ServiceSource International	430	4,008
Silver Spring Networks, Inc.	40	998
Solarwinds, Inc.	134,563	5,222,390
Solera Holdings, Inc.	5,790	322,214
Splunk, Inc.	730	33,843
SPS Commerce, Inc.	100	5,500
STEC, Inc.	240	1,613
Support.com, Inc.	360	1,645
Symantec Corp.	663,003	14,897,677
Synchronoss Technologies, Inc.	84,306	2,602,526
Synopsys, Inc.	301,029	10,761,787
Tableau Software, Inc.	60	3,325
Take Two Interactive Software	58,543	876,389

Tangoe, Inc.	252,570	3,897,155
Textura Corp.	6,165	160,352
Tibco Software, Inc.	195,887	4,191,982
Ultimate Software Group, Inc.	18,029	2,114,621
Vasco Data Security International	192	1,596
Verifone Systems, Inc.	6,977	117,283
Verint Systems, Inc.	7,167	254,213
VMware, Inc .	610	40,864
Vringo, Inc.	480	1,522
Workday, Inc.	38,660	2,477,719
Materials		
<i>Building Products</i>		
AMERESCO, Inc.	160	1,442
<i>Chemicals</i>		
Air Products & Chemicals, Inc.	46,436	4,252,145
Airgas, Inc.	99,854	9,532,063
Albemarle Corp.	8,046	501,185
American Pacific Corp.	1,560	44,226
American Vanguard Corp.	221	5,178
Ashland, Inc.	67,380	5,626,230
Axiall Corp.	5,220	222,268
Balchem Corp.	219	9,800
Cabot Corp.	43,068	1,611,605
Calgon Carbon Corp.	402	6,705
Cambrex Corp.	115,523	1,613,856
Celanese Corp.	32,771	1,468,141
CF Industries Holdings, Inc.	56,607	9,708,101
Chemocentryx, Inc.	180	2,545
Chemtura Corp.	9,620	195,286
Cytec Industries, Inc.	15,502	1,135,522
Dow Chemical Co.	216,898	6,977,609
E.I. Du Pont De Nemours & Co.	595,440	31,260,600
Eastman Chemical Co.	31,513	2,206,225
Ecolab, Inc.	163,210	13,903,860
Ferro Corp.	11,427	79,418
FMC Corp.	257,683	15,734,124
FutureFuel Corp.	160	2,267
H.B. Fuller Co.	47,277	1,787,543
Hawkins, Inc.	80	3,151
Huntsman Corp.	422,207	6,991,748
Innophos Holdings, Inc.	40,461	1,908,545
Innospec, Inc.	180	7,232
International Flavors & Fragrances, Inc.	16,984	1,276,517
Intrepid Potash, Inc.	400	7,620
KMG Chemicals, Inc.	60	1,266
Kraton Performance Polymers	240	5,088
Kronos Worldwide, Inc.	160	2,598
Landec Corp.	200	2,642
LSB Industries, Inc.	150	4,562
Minerals Technologies, Inc.	37,734	1,559,924
Monsanto Co.	181,118	17,894,458
Mosaic Co.	50,311	2,707,235
Newmarket Corp.	14,292	3,752,508
NL Industries	36	407
Olin Corp.	(62,177)	(1,487,274)
OM Group, Inc.	5,215	161,248
Omnova Solutions, Inc.	330	2,643
Penford Corp.	60	803
Polyone Corp.	118,903	2,946,416
PPG Industries, Inc.	107,542	15,745,224
Praxair, Inc.	151,162	17,407,816
Quaker Chemical Corp.	80	4,961
Rentech, Inc.	1,630	3,423
Rockwood Holdings, Inc.	556	35,601
RPM International, Inc.	227,656	7,271,333
Schulman, Inc.	203	5,444
Scotts Miracle Grow Co.	71,345	3,446,677
Sherwin Williams Co.	134,717	23,791,022
Sigma Aldrich	19,300	1,550,948
Stepan Co.	120	6,673

Taminco Corp.	100	2,039
Valspar Corp.	6,729	435,164
Westlake Chemical Corp.	142	13,690
WR Grace & Co.	70,064	5,888,179
ZEP, Inc.	152	2,406
Zoltek Companies, Inc.	187	2,414
<i>Construction Materials</i>		
Amcol International Corp.	209	6,623
Boise Cascade Co.	48,002	1,219,731
Eagle Materials, Inc.	4,063	269,255
Martin Marietta Materials	15,132	1,489,291
Texus Industries, Inc.	(33,885)	(2,207,269)
US Concrete, Inc.	8,480	139,242
US Concrete, Inc. - Warrants	232	-
US Concrete, Inc. - Warrants	232	-
Vulcan Materials, Inc.	65,759	3,183,393
<i>Containers & Packaging</i>		
AEP Industries, Inc.	40	2,976
AptarGroup, Inc.	(40,254)	(2,222,423)
Ball Corp.	52,811	2,193,769
Bemis Co., Inc.	13,014	509,368
Berry Plastics Group, Inc.	8,210	181,195
Boise, Inc.	250,640	2,140,466
Crown Holdings, Inc.	66,284	2,726,261
Graphic Packaging Holding, Co.	508,740	3,937,648
Greif, Inc.	55,867	2,942,515
Jarden Corp.	6,823	298,506
Kapstone Paper and Packaging Corp.	63,254	2,541,546
Myers Industries, Inc.	191	2,867
Owens Illinois, Inc.	126,998	3,529,274
Packaging Corp of America	4,994	244,506
Rock-Tenn Co.	60,598	6,052,528
Sealed Air Corp.	222,955	5,339,772
Silgan holdings, Inc.	6,816	320,079
Sonoco Products Co.	70,736	2,445,344
UFP Technologies, Inc.	40	783
<i>Metals & Mining</i>		
A.M. Castle & Co.	139	2,191
AK Steel Holding Corp.	990	3,010
ALCOA, Inc.	177,011	1,384,226
Allegheny Technologies, Inc.	17,099	449,875
Allies Nevada Gold Corp.	760	4,925
Carpenter Technology	338	15,234
Century Aluminum Co.	388	3,601
Cliffs Natural Resources, Inc.	526,752	8,559,720
Commercial Metals Co.	856	12,643
Compass Minerals International	3,852	325,610
Couer Mining, Inc.	744	9,895
Freeport McMoRan Copper & Gold, Inc.	433,300	11,963,413
General Moly, Inc.	430	804
Gibraltar Industries, Inc.	226	3,291
Global Brass & Copper Holdings	60	794
Globe Specialty Metals, Inc.	31,180	338,927
Gold Resource Corp.	250	2,178
GrafTech International Ltd.	306,948	2,234,581
Hallador Energy Co.	80	644
Handy & Harman Ltd.	40	715
Haynes International, Inc.	100	4,787
Helca Mining Co.	2,417	7,203
Horsehead Holding Corp.	320	4,099
Kaiser Aluminim Corp.	70,231	4,350,108
Materuin Corp.	136	3,684
Molycorp, Inc.	890	5,518
Mueller Water Products, Inc.	6,137	42,407
NCI Building Systems, Inc.	138	2,110
Newmont Mining Corp.	114,337	3,424,393
NN, Inc.	120	1,369
Noranda Aluminum Holding Corp.	240	775
Northwest Pipe Co.	60	1,674

Nucor Corp.	83,347	3,610,592
Olympic Steel, Inc.	54	1,323
Paramount Gold & Silver Corp.	990	1,178
Royal Gold, Inc.	5,156	216,964
RTI International Metals, Inc.	220	6,096
Schnitzer Steel Industries, Inc.	176	4,115
Southern Copper Corp.	148,904	4,112,728
Steel Dynamics, Inc.	64,788	965,989
Stillwater Mining Co.	843	9,054
Suncoke Energy, Inc.	500	7,010
United States Steel Corp.	23,077	404,540
Universal Stainless & Alloy	40	1,179
US Silica Holdings, Inc.	140	2,909
USEC, Inc.	105,100	30,815
Westmoreland Coal Co.	80	898
Worthington Industries	369	11,701
<i>Paper & Forest Products</i>		
Buckeye Technologies, Inc.	6,284	232,759
Clearwater Paper Corp.	178	8,377
Deltic Timber Corp.	3,789	219,080
Domtar Corp.	25,954	1,725,941
Glatfelter	127,026	3,188,353
International Paper Co.	223,566	9,906,209
Louisiana Pacific Corp.	997	14,746
MeadWestvaco Corp.	250,678	8,550,627
Neenah Paper, Inc.	106	3,368
Potlatch Corp.	46,062	1,862,747
Resolute Forest Products	500	6,585
Schweitzer Mauduit International, Inc.	55,212	2,753,975
Wausau Paper Corp.	356	4,058
Telecommunication Services		
<i>Diversified Telecommunication</i>		
AT&T, Inc.	1,314,319	46,526,893
Atlantic Tele-Network, Inc.	66	3,278
Boingo Wireless, Inc.	140	869
Cbeyond, Inc.	202	1,584
Centurylink, Inc.	239,216	8,456,286
Cincinnati Bell, Inc.	1,516	4,639
Consolidated Communications	9,799	170,601
Echostar Corp.	297	11,616
Fairpoint Communications, Inc.	3,960	33,066
Frontier Communications Corp.	163,679	662,900
General Communication, Inc.	229	1,793
Hawaiian Telcom Holdco, Inc.	80	2,013
HickoryTech Corp.	100	1,063
IDT Corp.	120	2,243
Inteliquent, Inc.	220	1,265
Intelsat	160	3,200
Level 3 Communications, Inc.	(52,162)	(1,099,575)
Loral Space & Communications	87	5,218
Lumos Networks Corp.	102	1,744
Premiere Global Services, Inc.	84,640	1,021,605
Primus Telecommunications Group	80	955
Ruckus Wireless, Inc.	300	3,843
Shenandoah Telecommunication	160	2,669
Towerstream Corp.	470	1,199
TW Telecom, Inc.	1,073	30,194
Verizon Communications, Inc.	1,055,496	53,133,669
Vonage Holdings Corp.	570,610	1,614,826
Windstream Corp.	94,885	731,563
<i>Wireless Telecommunication Services</i>		
Clearwire Corp.	3,990	19,870
Crown Castle International Corp.	343,743	24,883,556
Iridium Communications, Inc.	182,380	1,415,269
Leap Wireless International, Inc.	404	2,719
NII Holdings, Inc.	(241,629)	(1,611,665)
Ntelos Holdings Corp.	102	1,679
Orbcomm, Inc.	260	1,167
Pendrell Corp.	1,160	3,039

SBA Communications Corp.	2,211	163,879
Sprint Communications, Inc.	558,970	3,923,969
T- Mobile US, Inc.	1,230	30,516
TeleNav, Inc.	120	628
Telephone & Data Systems	674	16,614
U.S. Cellular Corp.	84	3,082
USA Mobility, Inc.	126,849	1,721,341
Utilities		
<i>Electric Utilities</i>		
AES Corp.	1,517,596	18,195,976
Allete, Inc.	60,581	3,019,963
Alliant Energy Corp.	808	40,739
Ameren Corp.	114,881	3,956,502
American Electric Power	343,274	15,371,810
Black Hills Corp.	328	15,990
Calpine Corp.	201,571	4,279,352
Centerpoint Energy, Inc.	155,032	3,641,702
Cleco Corp.	450	20,894
CMS Energy Corp.	239,846	6,516,616
Consolidated Edison, Inc.	48,487	2,827,277
Dominion Resources, Inc.	81,026	4,603,897
DTE Energy Co.	31,793	2,130,449
Duke Energy Corp.	127,814	8,627,445
Edison International	58,893	2,836,287
El Paso Electric Co.	303	10,699
Empire District Electric Co.	120,431	2,686,816
EnerNOC, Inc.	200	2,652
Entergy Corp.	75,368	5,251,642
Exelon Corp.	192,757	5,952,336
Firstenergy Corp.	199,426	7,446,567
Great Plains Energy, Inc.	1,125	25,358
Hawaiian Electric Industries	729	18,451
Idacorp, Inc.	381	18,197
ITC Holdings Corp.	1,989	181,596
MGE Energy, Inc.	164	8,981
NextEra Energy, Inc.	140,396	11,439,466
NextEra Energy, Inc. equity units	9,900	549,846
NGP Capital Resources Co.	148	907
Northeast Utilities	54,351	2,283,829
Northwestern Corp.	263	10,494
NRG Energy, Inc.	389,795	10,407,527
NV Energy, Inc.	1,688	39,600
OGE Energy Corp.	68,828	4,694,070
Ormat Technologies, Inc.	111	2,611
Otter Tail Corp.	251	7,128
Pepco Holdings, Inc.	(65,632)	(1,323,141)
PG & E Corp.	494,066	22,593,638
Pike Electric Corp.	178	2,189
Pinnacle West Capital	20,375	1,130,201
PNM Resources, Inc.	564	12,515
Portland General Electric Co.	294,179	8,998,936
PPL Corp.	106,547	3,224,112
Public Service Enterprise Group	92,805	3,031,011
Southern Co.	175,554	7,747,198
Teco Energy, Inc.	(15,755)	(270,828)
UIL Holdings Corp.	175,275	6,704,269
Unitil Corp.	90	2,599
UNS Energy Corp.	288	12,882
<i>Gas Utilities</i>		
AGL Resources, Inc.	20,140	863,200
Atmos Energy Corp.	63,827	2,620,737
Chesapeake Utilities Corp.	17,880	920,641
Delta Natural Gas Co., Inc.	60	1,275
Energen Corp.	535	27,959
Energy Transfer Equity, L.P.	13,900	831,498
Integrus Energy Group, Inc.	14,426	844,354
Laclede Group, Inc.	36,238	1,654,627
MDU Resources Group, Inc.	1,351	35,004
National Fuel Gas Co.	523	30,308
New Jersey Resources Corp.	297	12,334

Northwest Natural Gas Co.	186	7,901
Oneok, Inc.	(10,086)	(416,653)
Piedmont Natural Gas Co.	536	18,085
Sempra Energy	46,579	3,808,299
South Jersey Industries	227	13,032
Southwest Gas Corp.	327	15,300
Targa Resources Corp.	13,520	869,742
Ugi Corp.	36,312	1,420,162
Western Gas Partners Lp	12,800	830,592
WGL Holdings, Inc.	369	15,948

Multi-Utilities

American States Water Co.	147	7,889
American Water Works Co., Inc.	144,540	5,959,384
Aqua America, Inc.	1,035	32,385
Artesian Resources Corp.	60	1,337
Avista Corp.	48,640	1,314,253
California Water Service Group	360	7,024
Connecticut Water Service, Inc.	80	2,296
Consolidated Water Co.	100	1,143
Genie Energy Ltd.	100	915
Middlesex Water Co.	100	1,992
Nisource, Inc.	(25,274)	(723,847)
Pure Cycle Corp.	8,020	44,832
Questar Corp.	1,250	29,813
Scana Corp.	24,292	1,192,737
SJW Corp.	102	2,672
Vectren Corp.	586	19,824
Westar Energy, Inc.	906	28,956
Wisconsin Energy Corp.	37,421	1,533,887
Xcel Energy, Inc.	117,870	3,340,436
York Water Co.	80	1,522

Total U.S. Common Stock **\$ 8,703,032,543**

U.S. Preferred Stock	Shares	Market Value
Ally Financial, Inc.	2,065 \$	1,962,718
Bank of America Corp.	37,000	908,350
Bank of America Corp.	63,636	1,574,991
Bank of America Corp.	2,566	2,849,543
BB&T Corp.	32,300	809,438
Beazer Homes USA	15,625	456,875
DG Funding Trust	2,159	15,275,357
Dominion Resources, Inc.	32,130	1,608,107
First Niagara Financial Group	61,700	1,758,450
First Tennessee Bank	2,044	1,574,519
General Motors Co.	14,920	718,547
Goldman Sachs Group, Inc.	27,000	702,540
Goodyear Tire & Rubber	20,400	1,004,904
Hartford Financial Services Group	39,250	1,157,090
JP Morgan Chase & Co.	10,000	238,300
JP Morgan Chase & Co.	67,500	1,620,675
M&T Bank Corp.	2,035	2,116,400
M&T Bank Corp.	378	378,000
MetLife, Inc.	5,900	323,261
PNC Financial Services	36,400	882,700
PPL Corp.	27,950	1,509,859
Public Storage	32,700	805,401
Regions Financial Corp.	52,830	1,294,335
Reinsurance Group of America	26,947	700,622
United Technologies Corp.	26,550	1,576,008
U.S. Bancorp	31,375	881,638
U.S. Bancorp	751	651,579
Wells Fargo & Co.	30,000	706,500
Wells Fargo & Co.	2,925	3,492,450
Weyerhaeuser Co.	24,634	1,256,580
Wintrust Financial Corp.	100	106,875
Zions Bancorp	29,625	753,956
Total U.S. Preferred Stock	\$	51,656,568

International Common Stock

<i>Commingled Funds</i>	Shares	Market Value
DFA Emerging Markets Small Cap	10,262,956 \$	203,001,272

Spider S&P International Dividend	29,430	1,284,620
<i>Australia</i>		
Aditya Birla Minerals Ltd.	87,663	30,893
ADR BHP Billiton Ltd.	141,756	8,173,651
AET & D Holdings No. 1 Ltd.	13,800	0
AGL Energy Ltd.	119,041	1,577,802
AJ Lucas Group Ltd.	28,652	31,472
AJ Lucas Group Ltd. - rights	22,921	-
ALS Ltd.	51,396	450,694
Alumina Ltd.	604,962	545,446
Amalgamated Holdings Ltd.	43,780	331,412
Amcom Telecommunications Ltd.	24,132	43,737
Amcort Ltd.	1,331,251	12,356,208
AMP Ltd.	1,963,711	7,639,304
APA Group	138,971	761,971
APN News & Media Ltd.	223,614	51,171
Aquarius Platinum Ltd.	18,817	11,196
Arrium Ltd.	269,698	192,557
Asciano Ltd.	150,370	690,959
ASX Ltd.	42,716	1,293,040
ASX Ltd. - rights	4,221	12,016
Atlas Iron Ltd.	196,161	133,769
Aurizon Holdings Ltd.	308,041	1,172,976
Australia and New Zealand Banking Group	727,345	19,027,862
Australian Agricultural Co.	132,940	141,765
Australian Pharmaceutical Industries Ltd.	299,409	121,959
Automotive Holdings Group Ltd.	19,685	57,660
AWE Ltd.	297,588	337,773
Bank of Queensland Ltd.	72,142	575,167
Beach Energy Ltd.	764,787	794,554
Bendigo and Adelaide Bank	65,940	607,807
BHP Billiton Ltd.	581,971	16,711,028
Billabong International Ltd.	66,974	9,196
Bluescope Steel Ltd.	105,326	450,236
Boart Longyear Ltd.	32,747	20,233
Boom Logistics Ltd.	337,961	26,914
Boral Ltd.	124,885	481,260
Brambles Ltd.	238,862	2,042,120
Brickworks Ltd.	17,822	207,180
Cabcharge Australia Ltd.	179,600	662,520
Caltex Australia Ltd.	53,407	882,394
Cape Lambert Resources Ltd.	281,264	25,746
Carsales.com Ltd.	340,485	2,938,982
CFS Retail Property Trust	532,261	974,410
Challenger Ltd.	944,100	3,465,370
Citigold Corp. Ltd.	381,225	15,354
Coal of Africa Ltd.	38,036	6,441
Coca Cola Amatil Ltd.	86,772	1,009,514
Cochlear Ltd	8,623	487,081
Cockatoo Coal Ltd.	3,524	87
Coffey International Ltd.	57,203	6,022
Collection House Ltd.	5,061	7,621
Commonwealth Bank of Australia	280,774	17,779,713
Commonwealth Property Office	7,573,981	7,626,130
Computershare Ltd.	72,421	680,804
Cooper Energy Ltd.	70,560	24,220
Crown Ltd.	60,149	666,745
CSG Ltd.	28,291	24,213
CSL Ltd.	322,569	18,182,333
CSR Ltd.	287,224	586,291
Deep Yellow Ltd.	126,898	3,833
Devine Ltd.	17,379	10,658
Dexus Property Group	1,185,214	1,160,828
Downer EDI Ltd.	856,431	2,814,324
Echo Entertainment Group Ltd.	109,353	306,295
Elders Ltd.	218,050	13,373
Emeco Holdings Ltd.	297,916	76,355
Energy Resources of Australia	45,988	50,304
Eservglobal Ltd.	50,568	17,126
Fairfax Media Ltd.	556,905	252,333
Federation Centres	604,996	1,312,466

FKP Property Group	52,308	60,808
Flight Centre Ltd.	344,697	12,409,342
Focus Minerals Ltd.	269,674	3,456
Fortescue Metals Group Ltd.	275,267	765,976
Funtastic Ltd.	27,175	3,856
Geodynamics Ltd.	36,580	2,880
Goodman Fielder Ltd.	1,010,679	679,967
Goodman Group	405,954	1,813,360
GPT Group	445,917	1,567,374
Graincorp Ltd.	88,068	1,013,306
Grange Resources Ltd.	223,388	32,717
Gujarat NRE Coking Coal Ltd.	139,399	21,373
Harvey Norman Holdings Ltd.	80,823	188,652
Hillgrove Resources Ltd.	524,484	26,885
Hills Holdings Ltd.	105,671	97,693
inet Ltd.	966	5,482
Iluka Resources Ltd.	70,179	641,741
Incitec Pivot Ltd	255,245	668,206
Indophil Resources	387,560	94,010
Infigen Energy	306,108	71,450
Insurance Australia Group	320,685	1,596,853
International Ferro Metals	120,633	15,277
James Hardie Industries Ltd.	70,891	609,318
K & S Corp Ltd.	2,208	3,436
Kagara Ltd.	297,651	32,695
Kingsgate Consolidated Ltd.	24,202	28,024
Leighton Holdings Ltd.	207,162	2,929,718
Lend Lease Group	872,324	6,667,325
Leyshon Resources Ltd.	4,860	779
Lonestar Resources Ltd.	127,054	16,863
Macmahon Holdings Ltd.	292,707	34,831
Macquarie Group Ltd.	181,043	6,938,602
Maxitrans Industries Ltd.	6,720	6,551
McMillan Shakespeare Ltd.	118,051	1,748,379
Mcperson's Ltd.	54,305	62,632
Metals X Ltd.	417,156	37,421
Metcash Ltd.	122,297	394,045
Mincor Resources Natural Resources	81,653	35,876
Mineral Deposits Ltd.	18,771	35,223
Mineral Resources Ltd.	324,800	2,452,773
Mirabela Nickel Ltd.	142,270	11,200
Mirvac Group	577,166	847,936
Molopo Energy Ltd.	74,035	16,264
Monadelphous Group Ltd.	310,236	4,583,350
Mount Gibson Iron Ltd.	171,966	73,195
Myer Holdings Ltd.	534,700	1,164,862
Mystate Ltd.	341	1,323
National Australia Bank Ltd.	554,193	15,056,091
Newcrest Mining Ltd.	125,227	1,131,364
Nexus Energy Ltd.	446,612	32,296
NSL Ltd.	3,000	3,359
Nufarm Ltd.	107,776	459,722
Oil Search Ltd.	60,960	431,332
Orica Ltd.	56,548	1,068,869
Origin Energy Ltd.	171,398	1,972,097
Pacific Brands Ltd.	3,251,522	2,083,397
Paladin Energy Ltd.	214,735	171,988
Pan Pacific Petroleum	35,740	3,173
Panoramic Resources Ltd.	86,381	15,814
Paperlinx Ltd.	294,469	14,016
Perilya Ltd.	43,671	4,797
Platinum Australia Ltd.	90,298	3,072
PMP Ltd.	270,068	66,746
Premier Investments Ltd.	56,286	344,163
Primary Health Care Ltd.	235,471	1,030,274
Primeag Australia Ltd.	80,310	61,382
Programmed Maintenance Services Ltd.	53,202	119,798
Qantas Airways Ltd.	172,480	213,137
QBE Insurance Group Ltd.	1,673,522	23,115,749
Ramelius Resources Ltd.	83,137	8,371
Ramsay Health Care Ltd.	21,866	716,739
RCR Tomlinson Ltd.	64,636	136,670

Reed Resources Ltd.	30,485	1,005
Regional Express Holdings Ltd.	56,154	57,826
Regis Resources Ltd.	216,830	573,594
Resource Generation Ltd.	32,715	5,839
Ridley Corp. Ltd.	69,653	47,818
Rio Tinto Ltd.	117,743	5,644,233
Ruralco Holdings Ltd.	1,669	4,736
Santos Ltd.	151,726	1,740,197
Seek Ltd.	79,294	658,317
Select Harvests Ltd.	26,743	80,047
Service Stream Ltd.	182,875	23,435
Seven Group Holdings Ltd.	335,436	2,118,586
Seven West Media Ltd.	84,853	147,573
Shopping Centres Australia	2,056,103	2,992,466
Sigma Pharmaceuticals Ltd.	809,790	581,875
Sims Metal Management Ltd.	11,396	86,163
Skilled Group Ltd.	851,200	2,002,406
Sonic Healthcare Ltd.	56,821	770,285
Southern Cross Media Group Ltd.	2,274,248	2,966,470
SP AusNet	588,706	633,175
Stockland	386,133	1,229,995
Straits Resources Ltd.	107,138	1,275
STW Communications Group Ltd.	235,492	309,325
Suncorp Group Ltd.	202,932	2,214,186
Sunland Group Ltd.	38,017	49,240
Swick Mining Services Ltd.	27,228	7,103
Sydney Airport	17,855	55,241
Tabcorp Holdings Ltd.	95,161	265,672
Tap Oil Ltd.	180,323	77,578
Tassal Group Ltd.	68,485	153,585
Tatts Group Ltd.	206,322	598,676
Telstra Corp Ltd.	954,072	4,165,689
Ten Network Holdings Ltd.	173,024	43,554
TFS Corporation Ltd.	134,162	62,631
Toll Holdings Ltd.	705,309	3,434,617
Toro Energy Ltd.	40,934	2,773
TPG Telecom Ltd.	87,000	280,317
Transfield Services Ltd.	1,667,306	1,175,150
Transpacific Industries Group Ltd.	647,023	473,802
Transurban Group	212,824	1,316,905
Treasury Wine Estates Ltd.	100,155	533,560
UGL Ltd.	370,998	2,349,984
Unity Mining Ltd.	256,084	16,643
UXC Ltd.	133,668	126,635
Village Roadshow Ltd.	37,026	192,505
Virgin Australia Holdings Ltd.	1,021,479	397,380
Virgin Australia International Holdings Ltd.	1,021,479	1
Warrnambool Cheese & Butter Factory Holdings Ltd.	1,922	6,861
Watpac Ltd.	94,595	47,623
WDS Ltd.	70,221	22,497
Wesfarmers Ltd.	155,787	5,646,947
Westfield Group	445,477	4,664,860
Westfield Retail Trust	865,291	2,455,337
Westpac Banking Corp.	549,513	14,526,549
Whitehaven Coal Ltd.	95,491	201,038
WHK Group Ltd.	184,822	113,349
Woodside Petroleum Ltd.	108,525	3,477,837
Woolworths Ltd.	192,929	5,794,167
Worleyparsons Ltd.	32,131	573,223
<i>Austria</i>		
Agrana Beteiligungs AG	1,192	172,683
AMS AG	20,706	1,527,537
Andritz AG	11,836	606,554
Austria Technologie & System	3,397	28,436
Cat Oil AG	4,921	75,224
Erste Group Bank AG	37,323	994,785
Flughafen Wien AG	6,691	381,985
Immofinanz AG	816,610	3,046,419
Intercell AG	2,242	102
Oberbank AG	324	20,215
OMV AG	111,245	5,017,680

Polytec Holding AG	5,557	43,462
Raiffeisen Bank International	77,631	2,260,353
RHI AG	58,800	2,044,533
Schoeller Bleckmann Oilfield	1,903	193,659
Strabag SE-BR	12,898	266,571
Telekom Austria AG	35,655	225,428
Verbund AG	9,755	185,002
Vienna Insurance Group AG	5,097	236,425
Voestalpine AG	32,621	1,150,377
Wienerberger AG	82,743	954,214
Zumtobel AG	2,317	23,190
<i>Belgium</i>		
ADR Anheuser Busch Inbev	77,540	6,998,760
Ageas	34,650	1,214,948
Agfa-Gevaert NV	139,447	246,514
Anheuser Busch Inbev NV	185,580	16,497,447
Banque Nationale de Belgique	182	619,347
Barco NV	18,400	1,486,934
Bekaert NV	6,084	193,278
Belgacom SA	22,697	508,479
CMB (Cie Maritime)	8,101	153,739
Colruyt SA	11,314	594,216
Deceuninck NV	45,872	72,745
Delhaize Group	89,478	5,523,463
Euronav SA	12,489	60,877
Exmar NV	7,580	74,291
GIMV NV	1,242	60,524
Groupe Bruxelles Lambert SA	12,587	945,841
Immobel	1,345	59,442
Ion Beam Applications	1,397	10,423
KBC Groep NV	35,396	1,316,101
Nyrstar NV	61,162	262,355
RealDolmen	1,810	35,526
Recticel	15,745	107,243
RHJ International	10,071	47,389
Roularta Media Group NV	2,325	33,032
Saptec	107	6,616
Sioen Industries NV	2,032	18,885
Solvay SA	9,222	1,207,112
Telenet Group Holding NV	8,237	377,524
Tessenderlo Chemie	15,041	379,290
UCB SA	16,521	888,735
Umicore	18,044	748,902
<i>Brazil</i>		
ADR Banco Bradesco	3,383,511	44,019,478
ADR Banco Santander Brasil	29,900	185,978
ADR BRF SA	14,200	308,282
ADR Centrais Eletricas Brasileiras SA	10,600	22,472
ADR Companhia de Bebidas	286,090	10,685,462
ADR Companhia de Saneamento Basico	51,400	535,074
ADR Companhia Paranaense de Energia	4,000	49,680
ADR Embraer SA	56,500	2,084,285
ADR Gerdau SA	33,700	192,427
ADR Itau Unibanco Holding SA	259,300	3,350,156
ADR Petroleo Brasileiro	1,184,600	17,366,236
ADR Petroleo Brasileiro SA	295,500	3,965,610
ADR Telefonica Brasil	120,100	2,740,682
ADR Vale SA	110,100	1,447,815
ADR Vale SA	1,298,600	15,790,976
All America Latina Logistica	478,700	2,049,977
Anhanguera Educacional Participacoes SA	104,100	607,904
Arteris SA	14,200	129,783
Banco Bradesco SA	74,500	1,031,982
Banco do Brasil SA	329,800	3,303,897
Banco Santander Brasil SA	82,800	507,883
BB Seguridade Participacoes	72,047	574,015
BM&F Bovespa Sa	575,700	3,221,137
BR Malls Participacoes SA	155,300	1,404,628
BR Properties SA	24,000	206,424
BRF SA	77,200	1,693,189

CCR SA	959,100	7,684,783
Centrais Eletricas Brasileiro	21,500	45,257
Cetip Sa Mercados Organizado	22,700	234,702
Cielo SA	195,860	4,965,103
Companhia de Bebidas das Americas	16,600	620,551
Companhia de Saneamento Basico	40,300	421,599
Companhia Hering	16,500	233,788
Companhia Saneamento Minas Gerais	13,400	218,374
Companhia Siderurgica Nacional SA	85,900	232,146
Cosan Ltd., Class A Shares	12,900	208,464
Cosan SA Industria e Comercio	14,400	281,996
CPFL Energia SA	230,400	2,160,016
Cyrela Brazil Realty SA	34,300	238,185
Diagnosticos da America SA	180,200	943,806
Duratex SA	1,291,640	7,495,903
Ecorodovias Infraestrutura e Logistica SA	335,200	2,376,240
Embraer SA	69,900	648,989
Energias do Brasil SA	28,200	144,635
Estacio Participacoes SA	354,600	2,568,344
Fibria Celulose SA	29,400	329,395
Gerdau SA	145,400	733,895
Grendene SA	27,300	250,378
Hypermarcas SA	40,700	267,704
Itausa Investimentos Itau SA	23,549	89,546
JBS SA	177,300	519,287
Kroton Educacional SA	606,500	8,483,669
Light SA	317,200	2,232,842
Localiza Rent-a-Car SA	16,210	231,881
Lojas Americanas SA	15,087	92,542
Lojas Renner SA	211,519	6,123,284
M Dias Branco SA	4,100	154,976
Mills Estruturas e Servicos	112,800	1,542,603
MPX Energia SA	20,879	71,359
MRV Engenharia	40,000	116,973
Multiplan Empreendimentos	314,384	7,370,565
Multiplus SA	5,900	86,962
Natura Cosmeticos SA	20,300	438,338
Odontoprev SA	31,400	130,771
OGX Petroleo e Gas Participacoes SA	222,100	79,427
Petrobras	234,100	1,569,462
Porto Seguro SA	196,600	2,109,242
Qualicorp SA	23,300	178,253
Raia Drogasil SA	25,400	248,935
Sao Carlos Empreendimentos	11,100	211,041
Souza Cruz SA	750,176	9,301,429
Sul America SA	15,700	92,961
Tim Participacoes SA	99,700	365,122
Totvs SA	14,400	228,087
Tractebel Energia SA	19,200	301,335
Transmissora Alianca de Unit	133,000	1,286,621
Ultrapar Participacoes SA	667,200	16,043,849
Vale SA	1,192,100	15,703,633
Weg SA	25,600	326,222
<i>Canada</i>		
5N Plus, Inc.	15,300	37,708
Aastra Technologies Ltd.	7,600	142,930
Aberdeen International, Inc.	36,659	5,212
Advantage Oil & Gas Ltd.	113,967	448,327
Aecon Group, Inc.	25,464	261,893
AGF Management Ltd.	35,037	371,642
Agjunction, Inc.	7,793	7,018
Agnico Eagle Mines Ltd.	31,034	853,108
Agrium, Inc.	96,050	8,301,663
Aimia, Inc.	56,590	844,331
Ainsworth Lumber Co. Ltd.	16,151	48,991
Air Canada	1,895	4,311
Akita Drilling Ltd.	1,900	23,053
Alacer Gold Corp.	7,600	15,993
Algoma Central Corp.	6,180	79,319
Alimentation Couche-Tard, Inc.	21,759	1,287,039
Alliance Grain Traders, Inc.	7,584	105,318

Altagas Ltd.	18,048	630,598
Altius Minerals Corp.	9,817	88,590
Altus Group Ltd.	1,438	11,137
Amerigo Resources Ltd.	46,711	20,368
Anderson Energy Ltd.	65,910	8,747
Angle Energy, Inc.	17,766	54,395
Antrim Energy, Inc.	78,119	6,294
ARC Resources Ltd.	49,305	1,286,664
Armtec Infrastructure, Inc.	1,635	3,658
ATCO Ltd.	16,764	689,502
Athabasca Oil Corp.	50,153	309,490
Atlantic Power Corp.	880	3,467
Atrium Innovations, Inc.	9,123	126,344
ATS Automation Tooling Systems, Inc.	49,233	518,021
Aura Minerals, Inc.	10,200	1,160
Aurico Gold, Inc.	64,272	280,861
Axia Netmedia Corp.	200	284
Ballard Power Systems, Inc.	31,590	56,895
Bank of Montreal	99,519	5,754,452
Bank of Nova Scotia	184,860	9,851,490
Barrick Gold Corp.	249,435	3,924,945
Baytex Energy Corp.	20,194	725,487
BCE, Inc.	367,964	15,040,151
Bell Aliant, Inc.	40,459	1,083,816
Bellatrix Exploration Ltd.	66,481	406,467
Bombardier, Inc.	1,115,423	4,948,272
Bonavista Energy Corp.	29,381	380,161
Boralex, Inc.	11,857	120,824
Brigus Gold Corp.	77,324	38,847
Brookfield Asset Management, Inc.	115,184	4,127,167
Brookfield Office Properties	70,347	1,166,282
CAE, Inc.	70,206	726,051
Calvalley Petroleum, Inc.	8,572	12,676
Cameco Corp.	61,335	1,262,224
Canaccord Financial, Inc.	34,106	184,601
Canada Lithium Corp.	40,508	19,007
Canadian Imperial Bank of Commerce	150,807	10,669,922
Canadian National Railway Co.	334,936	32,510,969
Canadian Natural Resources Ltd.	69,178	1,954,970
Canadian Natural Resources Ltd.	226,151	6,356,109
Canadian Oil Sands Ltd.	74,981	1,383,838
Canadian Pacific Railway Ltd.	129,590	15,665,778
Canadian Tire Corp.	72,573	5,447,017
Canadian Utilities Ltd.	48,636	1,701,649
Canam Group, Inc.	17,181	152,926
Canfor Corp.	28,761	507,090
Capstone Infrastructure Corp.	33,003	118,566
Capstone Mining Corp.	64,107	108,774
Cardero Resource Corp.	19,926	2,078
Cascades, Inc.	47,300	260,050
Catamaran Corp.	250,538	12,206,211
Catamaran Corp.	31,738	1,540,043
CCL Industries, Inc.	27,995	1,721,708
Celestica, Inc.	102,700	964,744
Cenovus Energy, Inc.	119,650	3,402,531
Cequence Energy Ltd.	55,685	87,622
CGI Group, Inc.	32,816	958,086
China Gold International Resources Corp. Ltd.	40,100	106,432
Chinook Energy, Inc.	23,058	24,480
Churchill Corp.	4,400	34,659
CI Financial Corp.	23,011	660,262
Claude Resources, Inc.	21,817	4,860
Colabor Group, Inc.	7,297	23,863
COM DEV International Ltd.	16,992	64,589
Connacher Oil & Gas Ltd.	204,230	12,584
Constellation Software, Inc.	2,100	288,639
Corridor Resources, Inc.	11,000	8,759
Cott Corp.	41,699	324,912
Crescent Point Energy Corp.	60,152	2,033,861
Crew Energy, Inc.	44,747	219,716
Crocotta Energy, Inc.	1,982	5,448
Delphi Energy Corp.	72,977	88,545

Denison Mines Corp.	151,324	174,999
Detour Gold Corp.	2,940	22,992
Detour Gold Corp.	647	5,060
Dollarama, Inc.	10,669	744,438
Dominion Diamond Corp.	9,042	127,451
Dorel Industries	17,700	615,754
DragonWave, Inc.	3,115	8,947
Dundee Precious Metals, Inc.	8,727	35,571
Eastern Platinum Ltd.	113,615	8,616
EL Financial Corp Ltd.	344	207,062
Eldorado Gold Corp.	126,859	782,835
Empire Co.	3,296	251,258
Enbridge, Inc.	133,526	5,595,701
Encana Corp.	(130,713)	(2,214,278)
Encana Corp.	130,189	2,195,424
Endeavour Mining Corp.	66,674	35,393
Energy Fuels, Inc.	179,311	26,346
Enerplus Corp.	32,003	471,422
Ensign Energy Services, Inc.	13,042	201,264
Epsilon Energy Ltd.	4,500	13,607
Equal Energy Ltd.	260	1,050
Equal Energy Ltd.	10,523	41,994
Equitable Group, Inc.	2,867	97,619
Essential Energy Services Ltd.	57,266	141,136
Exfo, Inc.	1,700	7,558
Finning International, Inc.	26,893	551,906
First Capital Realty, Inc.	10,206	172,688
First Quantum Minerals Ltd.	92,203	1,363,445
Fortis, Inc.	83,140	2,536,875
Fortune Minerals Ltd.	49,812	17,470
Franco Nevada Corp.	27,219	971,416
Gasfrac Energy Services, Inc.	9,300	16,750
Gastar Exploration Ltd.	450	1,202
Genesis Land Development Co.	2,300	8,089
Genivar, Inc.	211	4,800
Genworth MI Canada, Inc.	16,545	384,866
George Weston Ltd.	11,691	927,899
Gildan Activewear, Inc.	21,434	866,544
Glacier Media, Inc.	46,400	72,572
GLV, Inc.	7,726	23,435
Goldcorp, Inc.	133,338	3,301,378
Gran Tierra Energy, Inc.	15,042	91,540
Great-West Lifeco, Inc.	42,045	1,137,062
GSI Group, Inc.	220	1,769
Guardian Cap Group Ltd.	913	11,640
H & R Real Estate Investment Trust	32,434	677,611
Hanfeng Evergreen, Inc.	5,416	8,676
Heroux Devtek, Inc.	17,400	141,681
Home Capital Group, Inc.	53,600	2,821,374
Hudbay Minerals, Inc.	89,355	589,517
Husky Energy, Inc.	54,253	1,440,987
IGM Financial, Inc.	15,028	642,317
Imax Corp.	(63,341)	(1,574,657)
Imperial Oil Ltd.	53,124	2,021,829
Indigo Books & Music, Inc.	600	6,279
Industrial Alliance Insurance and Financial Services, Inc.	77,564	3,058,593
Intact Financial Corp.	20,747	1,165,230
International Forest Products	26,500	256,974
Intertape Polymer Group, Inc.	19,028	234,479
Ithaca Energy, Inc.	65,155	109,935
Ivanhoe Energy, Inc.	10,468	9,228
Jaguar Mining, Inc.	36,578	12,656
Katanga Mining Ltd.	36,300	19,269
Keyera Corp.	12,269	657,789
Kingsway Financial Services	6,475	23,323
Kinross Gold Corp.	193,172	986,963
Kodiak Oil & Gas Corp.	214,575	1,907,572
Lake Shore Gold Corp.	169,619	51,451
Laramide Resources	12,024	7,295
Laurentian Bank of Canada	15,400	641,429
Le Chateau, Inc.	2,800	10,351
Legacy Oil & Gas, Inc.	38,800	182,056

Lightstream Resources Ltd.	65,800	489,625
Linamar Corp.	24,904	696,165
Lions Gate Entertainment Corp.	139,128	3,821,846
Liquor Stores N.A. Ltd.	1,813	30,573
Loblaw Companies Ltd.	17,338	781,480
Long Run Exploration Ltd.	44,288	157,849
Lululemon Athletica, Inc.	41,929	2,747,188
Magna International, Inc.	287,179	20,378,425
Manulife Financial Corp.	604,184	9,638,767
Martinrea International, Inc.	226,916	2,340,249
MDC Partners, Inc.	180	3,247
Meg Energy Corp.	23,769	649,567
Mega Uranium Ltd.	103,200	7,826
Melcor Developments Ltd.	1,400	24,949
Mercator Minerals Ltd.	31,813	5,428
Methanex Corp.	7,500	320,276
Metro, Inc.	83,783	5,597,446
Midway Gold Corp.	800	754
Migao Corp.	12,286	12,811
Morguard Real Estate Trust	78,900	1,219,081
Mullen Group Ltd.	2,126	46,069
National Bank of Canada	32,657	2,322,936
New Flyer Industries, Inc.	4,166	43,518
New Gold, Inc.	85,596	552,546
Newalta Corp.	24,131	326,870
Nicholas Financial, Inc.	60	907
Norbord, Inc.	76,922	2,218,813
North American Palladium Ltd.	17,101	17,021
Northern Property Real Estate Investment Trust	74,800	1,943,474
Nuvista Energy Ltd.	45,430	309,197
Oceanagold Corp.	64,012	78,881
Onex Corp.	33,070	1,495,901
Open Text Corp.	9,076	618,574
Orvana Minerals Corp.	11,500	4,687
Pacific Rubiales Energy Corp.	50,712	887,863
Parex Resources, Inc.	6,806	26,580
Pason Systems, Inc.	189,300	3,430,889
Pembina Pipeline Corp.	47,159	1,438,529
Pengrowth Energy Corp.	84,343	413,340
Penn West Petroleum Ltd.	74,536	784,255
Petrobank Energy & Resources	39,143	17,810
Petrominerales Ltd.	17,513	99,605
Petroquest Energy, Inc.	411	1,628
Peyto Exploration & Development Corp.	22,322	643,243
Phoscan Chemical Corp.	42,385	10,647
Platino Energy Corp.	11,063	13,108
Potash Corp. of Saskatchewan	27,600	1,052,388
Potash Corp. of Saskatchewan	438,821	16,688,467
Power Corp. of Canada	51,654	1,381,749
Power Financial Corp.	38,302	1,110,266
Precision Drilling Corp.	98,829	838,447
Primerio Mining Corp.	32,082	142,931
QLT, Inc.	24,580	107,878
Questerre Energy Corp.	43,650	30,619
Ram Power Corp.	43,675	6,624
Research In Motion	70,743	743,004
Riocan Real Estate Investment Trust	21,530	515,724
Ritchie Bros. Auctioneers	(63,803)	(1,226,294)
Ritchie Bros. Auctioneers	91,400	1,746,646
RMP Energy, Inc.	56,804	227,765
Rogers Communications, Inc.	122,227	4,773,451
Rona, Inc.	75,800	781,028
Royal Bank of Canada	336,922	19,571,146
Santonia Energy, Inc.	45,011	69,120
Saputo, Inc.	25,891	1,186,379
Savanna Energy Services Corp.	186,757	1,200,258
Shaw Communications, Inc.	463,362	11,086,077
Sherritt International Corp.	193,751	716,270
Shoppers Drug Mart Corp.	30,226	1,390,175
Shore Gold, Inc.	53,311	8,843
Sierra Wireless, Inc.	15,478	197,042
Silver Standard Resources	19,212	122,380

Silver Wheaton Corp.	62,183	1,214,836
SNC Lavalin Group, Inc.	23,579	993,047
Sonde Resources Corp.	2,610	2,177
Sprott Resource Corp.	45,912	152,757
Sprott Resource Lending Corp.	69,606	85,774
Spyglass Resources Corp.	47,456	85,470
St. Andrew Goldfields Ltd.	50,000	14,219
Stornoway Diamond Corp.	19,790	9,567
Sun Life Financial, Inc.	91,198	2,692,846
Suncor Energy, Inc.	340,628	10,009,449
Sunopta, Inc.	8,136	61,543
Tahoe Resources, Inc.	600	8,490
Talisman Energy, Inc.	56,600	646,938
Talisman Energy, Inc.	711,946	8,098,348
Taseko Mines Ltd.	36,884	69,226
Teck Resources Ltd.	295,635	6,296,904
Telus Corp.	206,300	6,003,517
Telus Corp.	68,890	2,005,414
Tembec, Inc.	13,939	35,279
Tesco Corp.	72,581	961,698
Tethys Petroleum Ltd.	19,961	14,380
Thompson Creek Metals Co., Inc.	75,369	227,904
Thomson Reuters Corp.	2,690	87,613
Thomson Reuters Corp.	54,565	1,775,128
Tim Hortons, Inc.	21,000	1,136,730
Tim Hortons, Inc.	23,040	1,242,253
Torc Oil & Gas Ltd.	13,859	18,917
Toronto Dominion Bank	148,982	11,929,010
Torstar Corp.	27,259	155,035
Tourmaline Oil Corp.	24,941	996,032
Transalta Corp.	58,575	800,100
TransCanada Corp.	116,336	4,993,312
Transcontinental, Inc.	52,400	635,287
Trinidad Drilling Ltd.	248,117	1,815,691
Turquoise Hill Resources Ltd.	74,591	441,204
Tuscany International Drilling, Inc.	28,000	4,512
Twin Butte Energy Ltd.	18,714	40,268
UEX Corp.	8,000	3,109
Ultra Petroleum Corp.	343,057	6,799,390
UNI Select, Inc.	2,156	42,141
UR Energy, Inc.	870	1,166
UR Energy, Inc.	4,203	5,418
Valeant Pharmaceuticals International	127,320	10,959,706
Valeant Pharmaceuticals International	64,120	5,511,542
Valener, Inc.	14,394	218,581
Vermilion Energy, Inc.	16,087	783,954
Wesdome Gold Mines Ltd.	7,000	2,455
West Fraser Timber Co. Ltd.	105,952	7,984,439
Western Energy Services Corp.	7,933	58,203
Western Forest Products, Inc.	2,900	3,464
Westjet Airlines Ltd.	486,981	10,395,575
Westport Innovations, Inc.	46,986	1,575,441
Whistler Blackcomb Holdings, Inc.	4,336	57,460
Whitecap Resources, Inc.	36,082	373,492
Xtreme Drilling and Coil Services Corp.	6,312	14,958
Yamana Gold, Inc.	127,655	1,213,688
Zargon Oil & Gas Ltd.	4,786	28,717
<i>Cayman Islands</i>		
Fresh Del Monte Produce, Inc.	59,670	1,663,600
<i>Chile</i>		
ADR Banco Santander Chile	422,059	10,319,343
ADR Companhia Cervecerias Unidas	15,100	432,011
ADR Enersis SA	391,600	6,406,576
ADR Inversiones Aguas	26,100	1,023,459
ADR Quimica y Minera Chile	5,300	214,120
Aguas Andinas SA	274,146	196,095
Banco de Chile	2,159,933	312,925
Banco de Credito e Inversion	3,694	218,313
Banco Santander Chile	7,769,566	479,892
CAP SA	23,455	522,927

Cencosud SA	137,046	685,304
Colbun SA	930,255	245,276
Companhia Cervecerias Unidas SA	13,211	189,439
Corpbanca	16,057,780	185,668
Edelnor SA	62,135	105,616
Empresa Nacional de Electric	386,390	570,484
Empresa Nacional de Telecom	123,468	2,074,293
Empresas CMPC SA	393,641	1,219,175
Empresas COPEC SA	89,704	1,179,044
Enersis SA	2,312,372	765,085
Gener SA	285,630	186,865
Latam Airlines Group SA	31,300	533,210
S.A.C.I. Falabella	301,977	3,282,716
Vina Concha y Toro SA	53,073	104,118
<i>China</i>		
ADR Baidu, Inc.	54,566	5,158,124
ADR Giant Interactive Group	32,000	256,320
ADR Mindray Medical International Ltd.	103,300	3,868,585
ADR Youku Tudou, Inc.	(90,826)	(1,742,951)
Agricultural Bank of China	2,530,000	1,043,790
Air China Ltd.	246,000	176,975
Aluminum Corp of China Ltd.	532,000	171,472
Anhui Conch Cement Co., Ltd.	543,000	1,470,150
Asia Financial Holdings Ltd.	196,000	87,686
Bank of China Ltd.	17,921,000	7,370,476
Bank of Communications Co.	2,886,000	1,860,411
BBMG Corp.	174,500	107,314
Beijing Capital International Airport	405,800	264,731
Bosideng International Holdings Ltd.	324,000	67,671
Brilliance China Automotive	382,000	428,475
BYD Co., Ltd.	67,000	221,999
China Agri Industries Holdings	1,430,000	626,841
China Bluechemical Ltd.	7,368,000	4,502,675
China Citic Bank Corp. Ltd.	3,564,000	1,644,990
China Coal Energy Co.	524,000	274,284
China Communications Construction Co., Ltd.	549,000	429,639
China Communications Service	1,054,000	665,854
China Construction Bank	22,841,000	16,167,023
China Cosco Holdings	366,000	160,436
China Energy Development Holding, Inc.	794,000	9,930
China Everbright International Ltd.	308,000	238,256
China International Marine Containers Co., Ltd.	68,700	118,510
China Life Insurance Co.	875,000	2,075,719
China Longyuan Power Group	1,867,000	1,935,276
China Merchants Bank	655,000	1,094,432
China Minsheng Banking	634,000	620,403
China National Building Materials	364,000	326,159
China Oilfield Services	370,000	724,129
China Pacific Insurance Group	310,000	989,190
China Railway Construction	1,688,000	1,466,814
China Railway Group Ltd.	5,477,000	2,527,949
China Shenhua Energy Co.	1,336,000	3,410,470
China Shipping Container	566,000	148,134
China Southern Airlines Co.	2,492,000	1,005,622
China Taiping Insurance Holdings	117,800	182,251
China Telecom Corp. Ltd.	5,664,000	2,701,889
China Vanke Co., Ltd.	120,800	216,483
Chongqing Rural Commercial Bank Co.	5,261,000	2,231,551
Chun Wo Development Holding Ltd.	304,000	20,773
Citic Securities Co., Ltd.	137,500	244,284
Cosco Pacific Ltd.	1,494,000	1,941,573
CSI Properties Ltd.	2,876,240	120,518
CSR Corp. Ltd.	265,000	155,795
Dah Chong Hong Holdings Ltd.	95,000	75,815
Dah Sing Financial Holdings	32,000	128,514
Datang International Power Generation Co.	2,168,000	877,671
DeLong Holdings Ltd.	144,000	43,144
ENN Energy Holdings Ltd.	422,000	2,249,731
Evergrande Real Estate Group	2,472,000	914,688
Far East Horizon Ltd.	204,000	128,875
Great Wall Motor Co.	193,500	834,487

Guangzhou Automobile Group	286,000	270,279
Guangzhou R & F Properties	123,200	178,216
Haitian International Holdings	922,000	1,347,990
Haitong Securities Co., Ltd.	169,600	205,540
Huaneng Power International, Inc.	2,146,000	2,124,876
Industrial & Commercial Bank of China	30,286,600	19,094,223
Inner Mongolia Yitai Coal	67,600	324,615
Jiangsu Express Co. Ltd.	3,084,000	3,180,878
Jiangxi Copper Co. Ltd.	1,153,000	1,953,292
Ju Teng International Holdings	3,348,000	1,566,876
Lite-On Technology Corp.	851,000	1,493,530
Luks Group Vietnam Holdings	74,000	17,173
Metallurgical Corp. of China	2,325,000	413,661
Ming Fai International Holdings Ltd.	30,000	3,210
Minth Group Ltd.	2,507,215	3,898,356
Nagacorp Ltd.	2,544,000	1,984,335
New China Life Insurance Co.	74,800	230,485
People's Insurance Co. Group	518,000	236,415
PICC Property & Casualty Co., Ltd.	394,740	445,309
Ping An Insurance Group Co.	778,200	5,237,262
Shandong Weigao Group Medical Polymer Co. Ltd.	224,000	244,899
Shanghai Electric Group Co.	376,000	126,039
Shanghai Pharmaceuticals	96,600	181,086
Shenzhou International Group	74,000	212,755
Sino Ocean Land Holdings	1,082,500	587,561
Sinopharm Group Co.	126,800	318,457
Sunny Optical Technologies	1,154,820	1,393,583
Tencent Holdings Ltd.	209,100	8,200,793
Tianneng Power International Ltd.	2,540,000	1,018,443
Tingyi Holding Co.	240,000	625,036
Travelsky Technology Ltd.	221,000	140,184
Tsingtao Brewery Co. Ltd.	96,000	686,921
Uni President China Holdings	151,000	153,407
VST Holdings Ltd.	21,600	4,122
Weichai Power Co. Ltd.	64,000	188,955
Wumart Stores, Inc.	71,000	130,899
Yantai Changyu Pioneer	34,300	157,430
Yanzhou Coal Mining Co.	258,000	184,943
Zhaojin Mining Industry	135,500	87,173
Zhejiang Expressway Co.	3,980,000	3,242,969
Zhongsheng Group Holdings	88,500	97,898
Zhuzhou CSR Times Electric Holdings	240,000	604,614
Zijin Mining Group Co. Ltd.	1,303,000	230,148
Zoomlion Heavy Industry Science & Technology Development Co. Ltd.	186,800	133,904
ZTE Corp.	82,000	132,150
<i>Colombia</i>		
ADR Bancolombia SA	18,900	1,067,850
Almacenes Exito SA	23,759	393,677
Bancolombia SA	23,574	322,254
Cementos Argos SA	47,539	196,433
Corporacion Financiera Colombiana SA	9,026	168,252
Ecopetrol SA	580,894	1,227,209
Grupo Argos SA	34,134	339,352
Grupo de Inv Suramericana	27,664	535,733
Interconexion Electrica SA	46,647	182,844
Isagen SA	98,882	131,843
<i>Cyprus</i>		
Songa Offshore	102,480	89,791
<i>Czech Republic</i>		
CEZ AS	112,089	2,686,809
Komerčni Banka AS	1,758	326,386
Pegas Nonwovens SA	7,586	196,644
Philip Morris CR AS	281	157,775
Telefonica Czech Republic AS	13,262	182,507
<i>Denmark</i>		
A.P. Moeller Maersk A/S-A	93	626,251
A.P. Moeller Maersk A/S-B	212	1,516,252
ADR Novo Nordisk A/S	6,927	1,073,477

ALM Brand A/S	72,170	221,359
Auriga Industries	331	9,287
Carlsberg A/S	77,016	6,885,356
CHR Hansen Holding A/S	178,089	6,089,256
Coloplast-B	17,418	975,298
D/S Norden	26,946	913,830
Danske Bank A/S	101,939	1,740,983
DFDS A/S	2,852	173,461
DSV A/S	29,082	708,025
East Asiatic Co. Ltd.	8,815	123,665
Genmab A/S	10,700	324,460
GN Store Nord A/S	558,100	10,533,400
Greentech Energy Systems	891	1,599
H & H International A/S-B	4,397	22,988
Harboes Bryggeri A/S	1,392	17,709
Jyske Bank	77,769	2,927,442
Novo Nordisk A/S	89,419	13,915,838
Novozymes A/S	119,458	3,818,059
Pandora A/S	531,780	17,997,382
Per Aarsleff A/S	1,303	130,115
Schouw & Co.	10,847	347,821
Simcorp A/S	133,000	3,940,294
Spar Nord Bank A/S	43,890	283,006
Sydbank A/S	20,623	409,718
TDC A/S	113,849	921,403
TK Development	25,068	37,570
Topdanmark A/S	10,700	272,248
Tryg A/S	2,950	242,811
Vestas Wind Systems A/S	77,669	1,101,794
Vestjysk Bank A/S	4,528	7,299
William Demant Holding	4,202	347,033
<i>Egypt</i>		
Alexandria Mineral Oils Co.	85,260	761,338
Commercial International Bank	66,865	273,772
GDR Orascom Telecom	20,582	57,835
Orascom Construction Industries	59,228	2,025,076
Orascom Telecom Holding	206,550	111,230
Orascom Telecom Media And Technology	2,187,445	121,536
Oriental Weavers	120,034	342,009
Sidi Kerir Petrochemicals Co.	444,681	783,015
South Valley Cement	560,286	253,030
Telecom Egypt	422,728	692,567
TMG Holdings	122,682	70,610
<i>Finland</i>		
Ahlstrom Oyj	11,489	165,468
Aktia Oyj A Shares	3,735	32,528
Amer Sports Oyj	37,060	682,121
Apetit Oyj	4,861	105,204
Atria PLC	3,246	26,286
Cargotec Oyj B Shares	1,905	50,911
Comptel Oyj	3,427	2,005
Cramo Oyj	22,644	261,372
Digia PLC	2,349	9,160
Elcoteq Finland Oyj	24,948	-
Elektrobit Oyj	12,933	17,315
Elisa Oyj	24,748	482,852
Finnair Oyj	45,660	160,248
Finnlines Oyj	19,832	158,538
Fortum Oyj	72,637	1,359,607
HKscan Oyj A Shares	19,320	87,394
Huhtamaki Oyj	53,030	983,645
Kemira Oyj	56,498	854,094
Kesko Oyj A Shares	10	298
Kesko Oyj B Shares	24,652	684,457
Kone Oyj B Shares	25,065	1,989,053
Lemminkainen Oyj	241	4,608
Metsa Board Oyj	230,118	759,762
Metso Oyj	105,386	3,578,072
Munksjo Oyj	2,872	20,532
Neste Oil Oyj	58,458	854,089

Nokia Oyj	582,444	2,154,676
Nokian Renkaat Oyj	19,069	776,075
Oriola KD Oyj B Shares	13,968	41,396
Orion Oyj	15,884	372,055
Outokumpu Oyj	508,724	329,376
Outotec Oyj	14,628	175,121
Pohjola Bank PLC	193,815	2,844,293
Raisio PLC	69,263	316,010
Rautaruukki Oyj	38,586	221,389
Saga Furs Oyj	137	4,748
Sampo Oyj A Shares	68,539	2,667,366
Sanoma Oyj	21,921	169,397
Scanfil PLC	6,778	7,577
Sievi Capital PLC	13,109	17,551
Stora Enso Oyj	94,757	634,325
Upm Kymmene Oyj	85,164	833,574
<i>France</i>		
Accor SA	24,547	862,617
ADP	4,667	453,220
ADR LVMH Moet Hennessy	(47,620)	(1,543,888)
ADR Sanofi	282,188	14,535,504
Air Liquide SA	77,946	9,612,043
Air Liquide L	54,146	6,677,106
Alstom	3,105	101,547
Altamir	13,302	149,564
Altran Technologies SA	187,746	1,298,301
April	647	11,101
Arkema	25,824	2,367,502
Atos	8,763	649,491
AXA SA	1,062,954	20,856,458
BNP Paribas	357,761	19,519,859
Boiron SA	45,125	2,346,228
Bonduelle	164	3,914
Bongrain SA	4,154	281,804
Bourbon SA	15,428	399,778
Bourbon SA - Rights	10	-
Boursorama	6,973	59,368
Bouygues SA	32,439	826,872
Bureau Veritas SA	34,352	888,360
Burelle SA	27	11,476
Cap Gemini	22,151	1,075,417
Carrefour SA	526,122	14,450,369
Casino Guichard Perrachon	135,725	12,697,094
Cegedim SA	1,592	48,630
Cegid Group	3,406	61,982
CGG	24,862	549,063
Christian Dior	8,531	1,375,038
Ciments Francais	2,087	117,247
Club Mediterranee SA	13,793	314,292
CNP Assurances	23,202	332,504
Compagnie de Saint Gobain	457,852	18,508,809
Compagnie des Alpes	1,989	40,332
Credit Agricole SA	155,364	1,333,474
Danone	231,147	17,324,307
Dassault Systemes SA	9,081	1,109,333
Devoteam SA	492	6,012
Edenred	32,100	980,541
EDF	278,173	6,448,832
Eiffage	1,471	68,902
Eramet	837	70,718
Essilor International	71,399	7,586,121
Esso Ste Anonyme Francaise	2,078	128,788
Etam Developpement SA	22	496
Euler Hermes SA	15,606	1,571,108
Eurazeo	5,095	272,625
Eurofins Scientific	19,966	4,212,138
Eutelsat Communications	22,038	624,771
Fonciere des Regions	4,230	316,926
GDF Suez	567,632	11,100,743
Gecina SA	3,470	383,300
GFI Informatique	28,095	136,947

Groupe Crit	795	17,846
Groupe Eurotunnel SA	82,950	630,115
Groupe FNAC	1,804	4,697
Groupe Open	2,479	19,173
Groupe Partouche	25,191	31,435
Groupe Steria SA	23,788	328,379
Guerbet	287	41,745
Haulotte Group	10,911	90,911
Havas SA	10,471	66,992
Hi Media SA	17,762	38,557
Icade	3,717	306,513
Iliad SA	3,523	760,862
Imerys SA	5,988	366,408
Ingenico	90,269	6,007,608
Ipsen	74,100	2,730,639
Ipsos	62,649	2,361,186
Jacquet Metal Service	7,661	99,681
JC Decaux SA	11,040	300,711
Kering	13,540	2,748,234
Klepierre	24,042	946,280
Korian	3,893	81,522
Lafarge SA	119,308	7,326,093
Lagardere SA	15,784	439,060
Latecoere	4,572	54,021
LDC SA	54	6,856
Legrand SA	40,543	1,878,220
Lisi	29	3,166
L'Oreal	130,044	21,340,996
LVMH Moet Hennessy Louis Vuitton	93,226	15,086,878
Manutan International	52	2,224
Maurel Et Prom	9,497	141,038
Medica SA	121,574	2,180,785
Mersen	29,931	649,338
Michelin (CGDE)	69,953	6,246,778
Montupet	6,094	118,027
Mr. Bricolage	1,453	17,168
Natixis	143,884	601,480
Neopost SA	107,261	7,110,579
Nexans SA	79,685	3,774,918
Nexity	22,135	819,719
Nicox SA	7,277	23,997
NRJ Group	18,483	141,748
Oeneo	7,260	30,481
Orange	1,957,781	18,495,753
Orco Property Group	10,683	30,966
Pernod Ricard SA	32,525	3,601,628
Pierre & Vacances	3,155	62,336
Plastic Omnium	4,544	246,065
Publicis Groupe	122,894	8,737,979
Rallye SA	18,789	675,170
Recylex SA	6,858	24,604
Remy Cointreau	3,507	371,615
Renault SA	38,408	2,581,102
Rexel SA	25,634	575,775
Rubis	65,312	4,012,173
Sa Des Ciments Vicat	1,600	98,997
Safran SA	43,535	2,270,631
Sanofi	819,598	84,823,471
Schneider Electric SA	199,872	14,478,847
SCOR SE	44,926	1,376,710
Seche Environnement	1,326	56,000
Sequana	5,779	41,315
Societe BIC SA	4,396	439,989
Societe des Bains de Mer	430	16,807
Societe Generale	423,319	14,526,623
Sodexo	14,591	1,213,830
SOITEC	91,228	269,183
SPIR Communication	1,871	23,396
Suez Environnement Co.	44,109	568,993
Sword Group	4,263	65,775
Technip SA	15,853	1,607,514
Teleperformance	184,321	8,860,020

Television Francaise	124,400	1,486,520
Thales SA	139,541	6,507,089
Theolia SA	37,455	55,989
Total SA	681,785	33,237,595
Touax	1,000	23,332
Touax SA	1,000	583
Trigano SA	8,373	104,701
Ubisoft Entertainment	27,882	364,599
Unibail Rodamco SE	14,893	3,465,199
Valeo SA	63,900	4,010,570
Vallourec	185,928	9,395,246
Valneva SE	1,008	4,153
Veolia Environnement	57,310	651,155
Viel et Compagnie	515	1,566
Vinci SA	276,585	13,861,247
Vivendi	477,118	9,023,640
Vranken Pommery Monopole	1,350	34,219
Wendel	5,192	534,169
Zodiac Aerospace	5,192	686,355
<i>Germany</i>		
Aareal Bank AG	165,247	3,844,852
Adidas AG	32,349	3,495,939
ADR Sap AG	3,400	247,622
Air Berlin PLC	28,737	72,690
Allgeier SE	347	5,593
Allianz SE	176,677	25,778,601
Analytik Jena AG	356	5,854
Aurubis AG	27,969	1,498,209
Axel Springer AG	5,782	246,328
Balda AG	29,217	151,911
BASF SE	185,360	16,535,716
Bayer AG	221,564	23,595,823
Bayerische Motoren Werke AG	58,942	5,147,044
Baywa Bayerische Warenvermit	3,442	164,870
Bechtle AG	4,325	197,833
Beiersdorf AG	14,761	1,285,534
Bilfinger SE	38,997	3,586,333
Borussia Dortmund GMBH & Co.	2,445	9,865
Brenntag AG	8,029	1,217,938
Celesio AG	53,457	1,160,417
Commerzbank AG	151,096	1,315,501
Compugroup Medical AG	11,766	279,345
Continental AG	17,184	2,291,736
Cropenergies AG	8,837	69,840
Daimler AG	248,184	14,996,144
Deutsche Bank AG Registered	244,201	10,206,784
Deutsche Beteiligungs AG	4,038	97,103
Deutsche Boerse AG	30,015	1,972,987
Deutsche Lufthansa	34,852	706,490
Deutsche Post AG	138,954	3,448,925
Deutsche Telekom AG	2,301,123	26,812,336
Duerr AG	93,756	5,649,222
E.ON SE	279,064	4,574,166
Elmos Semiconductor AG	8,079	90,418
Elringklinger AG	69,201	2,306,340
Euromicron AG	825	15,657
Fielmann AG	36,214	3,779,941
Fraport AG	5,905	356,762
Freenet AG	171,391	3,738,290
Fresenius Medical Care AG	167,615	11,880,682
Fresenius SE & Co. KGaA	21,393	2,633,665
Fuchs Petrolub SE	4,734	320,966
Gea Group AG	210,394	7,446,873
Gesco AG	179	16,773
GfK SE	38,642	1,958,671
GFT Technologies AG	1,622	8,623
Gigaset AG	3,101	2,459
Gildemeister AG	202,484	4,509,909
Grammer AG	9,682	299,086
Hannover Rueckversicherungs	12,667	910,854
Heidelbergcement AG	21,845	1,467,180

Heidelberger Druckmaschinen	151,102	375,732
Henkel AG & Co. KGaA	137,701	10,784,180
Hochtief AG	4,965	324,172
Homag Group AG	2,567	46,013
Hugo Boss AG	4,817	529,712
Indus Holding AG	8,327	269,405
Infineon Technologies AG	397,236	3,320,111
Isra Vision AG	2,727	118,215
IVG Immobilien AG	70,716	21,325
Jenoptik AG	33,853	417,904
Joyou AG	441	6,191
K&S AG	26,726	986,783
Kabel Deutschland Holding AG	13,693	1,501,866
Kloeckner & Co. SE	69,193	738,051
Koenig & Bauer AG	2,766	49,293
Kontron AG	26,130	118,878
KSB AG	92	55,004
Kuka AG	43,720	1,846,103
Lanxess AG	28,544	1,717,122
Linde AG	80,036	14,913,379
Man SE	5,800	632,533
Manz AG	998	38,301
Medigene AG	950	1,187
Merck KGaA	9,742	1,482,219
Metro AG	101,199	3,199,136
MTU Aero Engines AG	50,418	4,856,203
Muenchener Rueckver AG	80,818	14,854,242
Nexus AG	709	8,479
Nordex SE	28,295	197,504
Norma Group SE	113,375	4,102,792
Patrizia Immobilien AG	13,430	134,785
PNE Wind AG	30,613	106,922
Praktiker AG	70,851	41,996
Rational AG	6,736	2,255,052
Rheinmetall AG	64,040	2,980,492
RWE AG	424,190	13,519,912
SAF Holland SA	168,430	1,606,316
Salzgitter AG	17,630	579,898
SAP AG	422,663	30,909,141
Siemens AG	229,979	23,212,538
Singulus Technologies	30,940	55,580
Sixt SE	12,494	279,252
SKW Stahl Metallurgie Holding	3,334	53,565
Software AG	3,200	95,648
Solarworld AG	52,032	30,909
Stada Arzneimittel AG	83,400	3,585,034
Suedzucker AG	26,766	827,870
Suess Microtec AG	3,874	39,681
Symrise AG	237,672	9,611,054
TAG Immobilien AG	133,148	1,450,519
Telefonica Deutschland Holdings	46,107	333,223
Thyssenkrupp AG	66,899	1,312,640
TUI AG	106,166	1,260,352
United Internet AG	39,416	1,111,028
Verbio AG	8,902	10,275
Volkswagen AG	24,817	4,830,689
VTG AG	6,619	117,613
Wacker Chemie AG	155	11,649
Wacker Neuson SE	20,175	271,423
Wincor Nixdorf AG	56,330	3,050,366
Wirecard AG	154,111	4,188,713
<i>Ghana</i>		
Golden Star Resources Ltd.	77,732	38,315
<i>Greece</i>		
Alapis Holding Industrial	10,028	534
Alpha Bank	242,306	135,433
Ellaktor SA	36,861	105,410
ELVAL Hellenic Aluminium	24,808	65,783
Gek Terna Holding Real Estate & Construction	29,898	84,721
Hellenic Telecommunications Organization SA	38,041	296,685

Intracom Holdings SA	2,225	1,319
Marfin Investment Group Holdings	447,151	161,000
Marfin Investment Group Holdings - rights	447,151	581
Marfin Investment Group Holdings - rights	447,151	581
National Bank of Greece	3,177	10,324
OPAP SA	37,265	311,462
Piraeus Bank SA	32,383	51,774
Proton Bank SA	26,798	6,270
Sidenor	9,199	21,045
Technical Olympic SA	993	1,833
Viohalco	11,444	64,560
<i>Guernsey, Channel Islands</i>		
Puma Brandenburg Ltd.	54,206	-
Puma Brandenburg Ltd.	54,206	-
Shore Capital Group Ltd.	27,283	7,966
<i>Hong Kong</i>		
AAC Technologies Holdings, Inc.	588,034	3,320,620
ADR China Mobile Ltd.	2,100	108,717
ADR China Unicom Hong Kong	19,200	252,288
Agile Property Holdings Ltd.	184,000	197,371
AIA Group Ltd.	11,266,188	47,715,005
Alco Holdings Ltd.	102,000	20,909
Allied Group Ltd.	2,000	6,730
Allied Properties HK Ltd.	930,000	140,285
Amvig Holdings Ltd.	3,210,000	1,241,563
Anta Sports Products Ltd.	965,000	846,016
Anton Oilfield Services Group	7,350,500	5,306,981
APAC Resources Ltd.	2,020,000	32,814
APT Satellite Holdings Ltd.	177,250	125,916
Asia Standard International Group	464,080	99,920
ASM Pacific Technology	184,897	2,036,970
Bank of East Asia	186,966	673,732
Beijing Enterprises Holdings Ltd.	365,500	2,631,802
BEL Global Resources Holdings Ltd.	466,000	-
Belle International Holdings	2,847,000	3,912,797
BOC Hong Kong Holdings Ltd.	582,590	1,791,406
Burwill Holdings Ltd.	398,000	6,260
Cathay Pacific Airways	181,789	317,812
Century City International	760,760	54,926
Century Sunshine Group Holdings	273,583	25,043
Champion Technology Holdings	2,669,094	38,541
Chaowei Power Holdings Ltd.	71,000	24,074
Chen Hsong Holdings	74,000	22,420
Cheuk Nang Holdings Ltd.	128,442	90,250
Cheuk Nang Holdings Ltd.	2,568	480
Cheung Kong Holdings Ltd.	477,938	6,482,312
Cheung Kong Infrastructure	135,695	904,476
Chevalier International	65,125	118,388
China Billion Resources Ltd.	801,600	-
China Everbright Ltd.	142,000	187,103
China Gas Holdings Ltd.	3,688,000	3,770,567
China High Speed Transmission Equipmrent Group Co. Ltd.	998,000	454,201
China Mengniu Dairy Co.	948,000	3,391,673
China Merchants Holdings International	140,000	435,901
China Metal Recycling	1,833,000	2,228,521
China Mobile Ltd.	4,419,800	46,156,220
China Overseas Grand Oceans	1,584,000	2,021,776
China Overseas Land & Investment Ltd.	1,486,000	3,898,754
China Renji Medical Group	3,262,000	8,832
China Resources Cement	300,000	150,844
China Resources Enterprise	152,000	478,163
China Resources Gas Group Ltd.	116,000	299,110
China Resources Land Ltd.	742,000	2,028,067
China Resources Power Holding	1,332,000	3,173,575
China Shanshui Cement Group	1,540,000	692,929
China State Construction International	222,000	345,750
China Unicom Hong Kong Ltd.	362,000	480,716
China Windpower Group Ltd.	1,110,000	40,070
Chuang's China Investments	304,000	19,205
Chuang's Consortium International Ltd.	466,027	59,482

Cimc Enric Holdings Ltd.	1,276,000	1,983,995
Citic Pacific Ltd.	195,000	209,171
CLP Holdings Ltd.	273,083	2,209,281
CNOOC Ltd.	16,130,300	27,367,866
Country Garden Holdings Co.	1,672,000	875,195
CST Mining Group Ltd.	10,616,000	119,076
Dah Sing Banking Group Ltd.	1,633,600	1,931,335
Dan Form Holdings Co. Ltd.	401,000	49,115
Daphne International Holding	144,000	123,274
Dickson Concepts International Ltd.	35,500	19,406
Ecogreen Fine Chemicals Group	114,000	21,899
Emperor International Holdings Ltd.	657,499	175,472
Emperor Watch & Jewellery	29,437,782	2,429,001
EPI Holdings Ltd.	2,346,000	75,011
Esun Holdings Ltd.	610,000	82,578
Far East Consortium International	469,968	156,932
First Pacific Co.	431,517	462,319
First Pacific Co. Ltd.	41,188	791
Fosun International	228,500	167,626
Fountain Set Holdings	380,000	52,422
Franshion Properties	510,000	170,299
Galaxy Entertainment Group Ltd.	329,415	1,613,874
GCL Poly Energy Holdings Ltd.	1,030,000	221,767
Geely Automobile Holdings Ltd.	28,600,000	12,389,333
Get Nice Holdings Ltd.	2,154,000	90,255
Gold Peak Industries Holding Ltd.	354,000	39,250
Golden Eagle Retail Group	871,000	1,163,377
Golden Resources Development	354,000	19,853
Gome Electrical Appliances	1,477,000	133,297
Great Eagle Holdings Ltd.	14,789	56,534
Greentown China Holdings	412,000	673,533
Guangdong Investment Ltd.	322,000	278,977
Guangnan Holdings	26,000	2,950
Haier Electronics Group Co.	106,000	168,915
Hang Lung Group Ltd.	2,092,000	11,247,094
Hang Lung Properties Ltd.	819,495	2,857,960
Hang Seng Bank Ltd.	116,544	1,723,439
Hao Tian Resources Group Ltd.	336,000	17,111
Harbour Centre Development	33,000	61,691
Henderson Land Development	163,660	976,936
Hengan International Group Co. Ltd.	420,000	4,575,606
Hilong Holding Ltd.	2,426,000	1,426,258
HKR International Ltd.	521,600	256,215
HKT Trust & HKT Ltd.	333,439	319,839
Hon Kwok Land Investment	156,000	68,383
Hong Kong & China Gas	874,967	2,138,812
Hong Kong Exchanges & Clearing	171,931	2,595,695
Hong Kong Ferry (Holdings) Co.	24,000	23,949
Hongkong & Shanghai Hotels	35,500	57,669
Hongkong Chinese Ltd.	756,000	152,051
Hopewell Holdings Ltd.	88,557	295,139
Hopson Development Holdings	272,000	372,423
Hosa International Ltd.	740,000	293,850
Hsin Chong Construction Group	126,000	16,570
Huabao International Holding	2,816,000	1,245,287
Hung Hing Print Group	116,000	17,348
Hutchison Telecomm Hong Kong	4,190,000	2,214,830
Hutchison Whampoa Ltd.	904,852	9,513,583
Hysan Development Co.	88,795	385,227
Intime Department Store	146,500	142,980
IPE Group Ltd.	90,000	6,498
IRC Ltd.	500,000	54,794
ITC Properties Group Ltd.	84,000	35,089
Jardine Matheson Holdings Ltd.	125,240	7,577,020
Jinhui Holdings Ltd.	7,000	1,444
Johnson Electric Holdings	2,350,000	1,454,292
K Wah International Holdings Ltd.	446,000	205,280
Kam Hing International Holdings	62,000	4,876
Kantone Holdings Ltd.	1,038,813	10,179
Keck Seng Investments	38,000	19,107
Kerry Properties Ltd.	97,567	382,401
King Stone Energy Group Ltd.	343,000	16,583

Kingboard Chemical Holdings	614,000	1,264,992
Kingston Financial Group Ltd.	310,000	27,178
Kowloon Development Co. Ltd.	388,000	505,238
Kunlun Energy Co. Ltd.	120,000	212,884
Lai Sun Development	7,251,916	189,798
Lai Sun Garment (International)	662,000	114,368
Lee & Man Paper Manufacturing	191,000	113,767
Lenovo Group Ltd.	4,548,200	4,122,280
Lerado Group Holding Co.	26,000	2,380
Li & Fung Ltd.	3,803,876	5,227,887
Link REIT	481,615	2,368,848
Lippo China Resources Ltd.	1,092,000	29,847
Lippo Ltd.	151,000	76,314
Liu Chong Hing Investment	134,000	186,583
Longfor Properties	659,500	981,213
Luen Thai Holdings	9,000	3,319
Magnificent Estates	886,000	42,836
Man Wah Holdings Ltd.	2,148,800	2,695,575
Melco International Development Ltd.	344,000	650,182
MGM China Holdings Ltd.	263,112	702,188
Ming Fung Jewellery Group Ltd.	350,000	11,507
Miramar Hotel & Investment	55,000	68,570
MTR Corp.	216,644	798,832
Neo Neon Holdings Ltd.	358,500	62,397
New Hotel - rights	7,276	-
New Smart Energy Group Ltd.	2,282,500	34,430
New Times Energy Corp. Ltd.	228,600	18,568
New World Development	582,146	806,081
Next Media Ltd.	106,000	11,206
Nine Dragons Paper Holdings	11,475,000	7,456,342
Noble Group Ltd.	706,000	539,951
Norstar Founders Group Ltd.	448,077	-
NVC Lighting Holdings Ltd.	7,676,000	2,365,241
NWS Holdings Ltd.	228,927	352,407
Orient Overseas International Ltd.	68,256	440,881
Oriental Watch Holdings	138,000	45,013
Pacific Andes International Holding Ltd.	1,249,000	54,750
Pacific Basin Shipping Ltd.	3,794,000	2,157,141
Paliburg Holdings Ltd.	368,400	117,317
Parkson Retail Group Ltd.	817,500	337,272
PCCW Ltd.	580,473	271,663
Peace Mark Holdings Ltd.	508,326	0
Playmates Holdings Ltd.	46,000	45,725
Poly Property Group Co. Ltd.	1,277,000	689,839
Polytec Asset Holdings Ltd.	1,335,000	166,954
Power Assets Holdings Ltd.	261,209	2,252,978
Public Financial Holdings Ltd.	10,000	4,474
PYI Corp Ltd.	2,267,984	54,387
Regal Hotels International Holdings Ltd.	446,000	199,529
Rivera Holdings Ltd.	230,000	9,192
Sands China Ltd.	3,885,224	18,308,217
Sea Holdings Ltd.	86,000	51,003
Shanghai Industrial Holding Ltd.	65,000	201,545
Shangri La Asia Ltd.	743,616	1,284,683
Shenzhen High Technology Holdings Ltd.	616,000	73,859
Shimao Property Holdings Ltd.	515,500	1,023,510
Shougang Fushan Resources Group	4,124,000	1,600,397
Shui On Land Ltd.	508,000	148,018
Shun Tak Holdings Ltd.	1,200,748	582,080
Sihuan Pharmaceutical Holdings	1,064,000	699,607
Sino Biopharmaceutical	408,000	264,588
Sino Land Co.	466,584	656,894
SJM Holdings Ltd.	300,200	729,953
Skyworth Digital Holdings Ltd.	3,162,000	1,598,051
Socam Development Ltd.	182,065	222,524
Soho China Ltd.	782,000	622,063
Soundwill Holdings Ltd.	48,000	98,768
Sun Art Retail Group Ltd.	302,500	437,583
Sun Hung Kai Properties	248,742	3,210,154
Superb Summit International	2,615,000	114,629
Sustainable Forest Holdings	2,040,000	12,098
Swire Pacific Ltd. - A	1,168,438	14,145,356

Swire Pacific Ltd. - B	3,276,000	7,729,254
Swire Properties Ltd.	1,226,072	3,627,783
Tai Cheung Holdings	205,000	163,337
Talent Property Group Ltd.	285,000	5,144
Tan Chong International Ltd.	42,000	12,996
Techtronic Industries Co.	6,076,500	14,540,324
Television Broadcasts Ltd.	1,114,340	7,657,509
UP Energy Development Group	76,000	4,703
Vedan International Holdings	688,000	44,351
Victory City International Holdings Ltd.	613,103	82,998
Wai Kee Holdings Ltd.	2,000	482
Wang On Group Ltd.	2,160,000	36,203
Want Want China Holdings Ltd.	700,000	985,515
Wharf Holdings Ltd.	266,572	2,240,808
Wheelock & Co. Ltd.	731,531	3,668,808
Wing On Co. International Ltd.	87,000	240,036
Wing Tai Properties Ltd.	202,000	127,351
Wong's International Holdings	27,000	8,563
Wynn Macau Ltd.	293,036	793,383
Xinyi Glass Holdings Ltd.	9,596,000	7,460,195
Yingde Gases Group Co. Ltd.	156,000	144,006
Yue Yuen Industrial Holding	114,000	295,422
Yuexiu Property Co. Ltd.	696,000	176,774
Yugang International	3,272,000	20,671
Zhuhai Holdings Investment Group	70,000	14,440
<i>Hungary</i>		
Magyar Telekom Telecommunications PLC	55,545	83,345
Mol Hungarian Oil and Gas PLC	10,961	819,929
OTP Bank PLC	55,097	1,156,205
Richter Gedeon NYRT	58,700	8,794,966
<i>India</i>		
Aban Offshore Ltd.	31,920	134,878
ADR Doctor Reddy's Lab	67,600	2,556,632
ADR Gail India Ltd.	90,700	2,979,495
ADR Gail India Ltd.	17,316	568,831
ADR HDFC Bank Ltd.	229,800	8,327,952
ADR Icici Bank Ltd.	324,900	12,427,425
ADR Infosys Ltd.	368,600	15,182,634
ADR Sterlite Industries India	324,000	1,892,160
ADR Tata Motors Ltd.	362,000	8,485,280
ADR Wipro Ltd.	(217,535)	(1,583,654)
Apollo Hospitals Enterprise	81,852	1,451,022
Axis Bank Ltd.	167,807	3,805,863
Cadila Healthcare Ltd.	6,207	80,929
Dewan Housing Finance Corp.	36,032	96,863
Gitanjali Gems Ltd.	633,304	2,492,719
Glaxosmithkline Pharmaceutic	168,900	6,634,921
Glenmark Pharmaceuticals Ltd.	779,681	7,193,271
HCL Technologies Ltd.	636,500	8,311,721
Hero Motocorp Ltd.	277,200	7,757,635
Housing Development Finance	1,130,100	16,717,112
Icici Bank Ltd.	417,300	7,519,125
Infosys Ltd.	349,900	14,713,464
Itc Ltd.	1,151,131	6,283,035
Jai Balaji Industries Ltd.	125,450	54,254
Kajaria Ceramics Ltd.	35,551	142,054
Kiri Industries Ltd.	95,752	9,507
Larsen & Toubro	176,607	4,152,031
Mahindra & Mahindra Financial Services	1,399,910	6,150,888
Manappuram Finance Ltd.	17,984	3,208
Mcleod Russel India Ltd.	288,000	1,399,653
Rolta India Ltd.	385,419	406,660
Satyam Computer Services Ltd.	97,798	201,109
Sesa Goa Ltd.	87,465	210,181
Uflex Ltd.	270,295	272,001
Ultratech Cement Ltd.	295,500	9,333,673
Welspun Corp. Ltd.	100,095	73,439
<i>Indonesia</i>		
Adaro Energy TBK PT	1,698,500	147,175

ADR Perusahaan Gas Negara	6,970	190,281
Alam Sutera Realty TBK PT	2,285,500	172,708
Astra Agro Lestari TBK PT	155,500	308,650
Astra International TBK PT	37,799,940	26,659,907
Bakrie Telecom TBK PT	10,929,500	55,060
Bank Central Asia TBK PT	1,720,500	1,733,501
Bank Danamon Indonesia TBK	395,000	232,821
Bank Mandiri Persero TBK PT	6,132,000	5,560,504
Bank Negara Indonesia Persero	3,626,000	1,570,962
Bank Rakyat Indonesia Persero	9,973,000	7,787,481
Bumi Resources TBK PT	7,690,400	426,168
Bumi Serpong Damai PT	847,141	153,638
Charoen Pokphand Indonesi PT	2,240,000	1,162,317
Erajaya Swasembada TBK PT	2,273,000	698,504
Gajah Tunggal TBK PT	2,966,500	956,453
Global Mediacom TBK PT	826,500	179,040
Gudang Garam TBK PT	123,000	627,083
Indo Tambangraya Megah TBK PT	46,000	130,469
Indocement Tunggal Prakarsa	543,500	1,338,899
Indofood CBP Sukses Makmur TBK	141,000	173,320
Indofood Sukses Makmur TBK PT	2,969,500	2,199,076
Indosat TBK PT	160,500	84,899
Jasa Marga (Persero) TBK PT	240,500	146,602
Kalbe Farma TBK PT	4,204,500	610,023
Lippo Karawaci TBK PT	10,413,402	1,594,798
Media Nusantara Citra TBK PT	969,000	305,101
Pakuwon Jati TBK PT	44,290,500	1,539,569
Perusahaan Gas Negara Persero	27,491,500	15,927,065
Ramayana Lestari Sentosa PT	2,283,000	299,033
Semen Indonesia Persero TBK	488,500	841,647
Sumber Alfaria Trijaya TBK PT	247,500	168,325
Tambang Batubara Bukit Asam	94,500	126,635
Telekomunikasi Indonesia Persero	3,929,500	4,454,093
Unilever Indonesia TBK PT	179,500	556,134
United Tractors TBK PT	197,000	361,249
XL Axiata TBK PT	301,300	146,476
<i>Ireland</i>		
Accenture PLC	269,223	19,373,287
ADR Ryanair Holdings PLC	50,098	2,581,550
Aer Lingus Group PLC	123,137	242,490
Alkermes PLC	72,867	2,089,826
Bank of Ireland	3,988,373	813,933
Covidien PLC	379,527	23,849,477
CRH PLC	135,029	2,734,060
CRH PLC	101,564	2,052,878
Eaton Corp. PLC	591,435	38,922,337
Elan Corp. PLC	18,512	243,034
Elan Corp. PLC	55,880	781,196
FBD Holdings PLC	11,205	211,918
Fleetmatics Group PLC	100	3,323
Glanbia PLC	230,435	3,100,143
Global Indemnity PLC	60	1,413
Grafton Group PLC	334,639	2,335,409
Greencore Group PLC	81,449	165,534
IFG Group PLC	3,210	5,758
Ingersoll Rand PLC	75,122	4,170,773
Jazz Pharmaceuticals PLC	77,770	5,345,132
Kerry Group PLC	3,174	173,693
Kerry Group PLC	20,732	1,142,615
Paddy Power PLC	1,714	146,866
Prothena Corp. PLC	80	1,033
Seagate Technology	168,471	7,552,555
Smurfit Kappa Group PLC	505,309	8,427,071
United Drug PLC	256,696	1,206,780
Warner Chilcott PLC	1,810	35,983
XL Group PLC	216,806	6,573,558
<i>Israel</i>		
ADR Teva Pharmaceutical	518,580	20,328,336
Africa Israel Investments Ltd.	70,478	154,321
Africa Israel Investments Ltd.	10,069	998

Africa Israel Residences Ltd.	529	6,975
Al Rov (Israel) Ltd.	2,899	81,546
Alon Blue Square Israel Ltd.	5,523	18,434
Audiocodes Ltd.	4,918	21,953
Bank Hapoalim B.M.	159,561	721,900
Bank Leumi Le Israel	188,684	627,158
Bezeq The Israeli Telecom Co.	2,455,167	3,277,737
Bio Cell Ltd.	1,795	12,140
Check Point Software Technology	108,040	5,367,427
CLAL Biotechnology Industries	449	904
CLAL Biotechnology Industries - warrants	47	20
CLAL Industries Ltd.	11,198	45,987
CLAL Insurance Enterprise Holdings	10,427	169,107
Delek Group Ltd.	763	198,068
Delta Galil Industries	2,324	35,744
Direct Insurance Financial	1,639	5,673
Elron Electronic Industries Ltd.	11,038	58,005
Equital Ltd.	873	10,823
First International Bank of Israel	15,666	222,097
Formula Systems (1985) Ltd.	4,332	94,843
Gilat Satellite Networks Ltd.	14,377	78,750
Hadera Paper Ltd.	958	54,606
Harel Insurance Investments	5,875	290,494
Israel Chemicals Ltd.	1,024,776	10,114,467
Israel Corp Ltd.	446	268,309
Israel Discount Bank	434,985	730,082
Israel Land Development Co.	2,661	7,821
Joel Jerusalem Oil Exploration	5,681	159,188
MagicJack Vocaltec Ltd.	120	1,703
Mellanox Technologies Ltd.	5,436	268,190
Menorah Mivtachim Holdings Ltd	7,336	73,010
Migdal Insurance & Financial	20,289	32,052
Mizrahi Tefahot Bank Ltd.	38,213	383,143
Naphtha Israel Petroleum Corp.	1,868	9,139
Neto M.E. Holdings Ltd.	427	16,398
Nice Systems Ltd.	8,723	316,777
Oil Refineries Ltd.	208,438	93,044
Ormat Industries Ltd.	3,654	20,145
Phoenix Holdings Ltd.	26,613	88,092
Plasson Industries Ltd.	70	2,307
Radware Ltd.	86,647	1,194,862
Stratasys Ltd.	1,324	110,872
Teva Pharmaceutical Industries Ltd.	200,475	7,742,878
Union Bank of Israel	15,671	62,592
<i>Italy</i>		
Arnoldo Mondadori Editore	5,414	6,225
Assicurazioni Generali	182,571	3,184,764
Atlantia S.p.A.	51,756	842,956
Azimut Holding S.p.A.	13,017	236,713
Banca Carige S.p.A.	20,578	12,406
Banca Generali S.p.A.	316,270	6,807,871
Banca Ifis S.p.A.	26,700	283,548
Banca Monte Dei Paschi Siena	1,291,391	327,330
Banca Popol Emilia Romagna	126,339	733,742
Banca Popolare Dell Etruria	9,544	8,622
Banca Popolare Di Milano	2,026,729	809,037
Banco Desio E Della Brianza	14,541	35,553
Banco Popolare Scarl	794,804	934,462
Brioschi Sviluppo Immobiliar	94,523	10,100
Caltagirone Editore	13,748	13,939
Cementir Holding S.p.A.	57,592	161,400
CIR S.p.A.	64,313	72,646
Danieli & Co.	53,000	1,235,234
Dea Capital S.p.A.	46,256	80,088
Enel Green Power S.p.A.	270,689	561,209
Enel S.p.A.	1,077,605	3,375,745
Eni S.p.A.	2,210,314	45,337,122
ERG S.p.A.	6,223	58,079
Eurotech S.p.A.	15,920	24,315
Exor S.p.A.	10,643	314,315
Fiat Industrial	134,707	1,499,721

Fiat S.p.A.	136,680	954,052
Finmeccanica S.p.A.	64,318	321,707
Fondiaria-Sai S.p.A.	80,430	147,829
Gemina S.p.A.	278,334	498,550
Hera S.p.A.	31,250	59,184
Immsi S.p.A.	147,248	82,302
Indesit Co. S.p.A.	204,700	1,525,964
Intek Group S.p.A.	195,848	73,241
Intesa Sanpaolo	3,806,253	6,090,440
Intesa Sanpaolo di Risp	85,705	114,746
Italcementi S.p.A.	60,699	387,397
Italmobiliare S.p.A.	6,795	145,029
Luxottica Group S.p.A.	195,832	9,886,802
Mediobanca S.p.A.	81,254	422,472
Milano Assicurazioni	217,229	133,107
Parmalat S.p.A.	466,100	1,454,063
Piccolo Credito Valtellinese	218,968	255,309
Pirelli & Co.	36,672	424,007
Prelios S.p.A.	27,231	21,645
Premafin Finanziaria	92,420	19,461
Prysmian S.p.A.	90,205	1,682,579
Safilo Group S.p.A.	22,575	432,239
Saipem S.p.A.	277,570	4,506,381
Seat Pagine Gialle	528,157	357
Sias S.p.A.	227,000	1,854,488
Snam S.p.A.	311,906	1,419,008
Telecom Italia di Risp	937,235	520,199
Telecom Italia S.p.A.	5,314,167	3,688,667
Terna S.p.A.	195,203	809,920
Ubi Banca S.c.p.A.	216,948	784,523
Uni Land S.p.A.	8,271	-
Unicredit S.p.A.	669,715	3,132,162
Unipol Gruppo Finanziario S.p.A.	181,812	595,074
Vianini Lavori S.p.A.	4,838	20,878
<i>Japan</i>		
77 Bank Ltd.	20,000	94,831
A & D Co., Ltd.	1,300	10,758
ACB Mart, Inc.	3,800	148,045
Achilles Corp.	57,000	73,448
Acom Co., Ltd.	48,560	1,542,324
Adeka Corp.	37,700	386,355
Advantest Corp.	24,300	399,231
Aeon Co., Ltd.	93,121	1,220,552
Aeon Financial Service Co., Lt.	18,800	531,627
Aeon Mall Co., Ltd.	16,800	415,539
Ahresty Corp.	9,800	59,983
Aica Kogyo Co., Ltd.	138,200	2,768,591
Aichi Bank Ltd.	4,800	216,238
Aichi Corp.	7,000	33,543
Aichi Steel Corp.	42,000	185,614
Aichi Tokei Denki Co., Ltd.	5,000	13,993
Aida Engineering Ltd.	201,600	1,538,358
Aigan Co., Ltd.	7,200	21,672
Air Water, Inc.	22,000	309,397
Airport Facilities Co., Ltd.	11,600	68,548
Aisan Industry Co., Ltd.	4,100	40,449
Aisin Seiki Co., Ltd.	135,400	5,172,829
Aizawa Securities Co., Ltd.	8,000	42,925
Ajinomoto Co., Inc.	95,000	1,392,460
Akita Bank Ltd.	125,000	309,559
Alfresa Holdings Corp.	6,000	320,733
Alpen Co., Ltd.	9,500	182,473
Alpha Corp.	1,900	18,974
Alpha Systems, Inc.	2,120	23,882
Alpine Electronics, Inc.	15,500	156,194
Alps Logistics Co., Ltd.	2,500	24,136
Amada Co., Ltd.	59,000	389,037
Ana Holdings, Inc.	174,000	360,840
Anritsu Corp.	22,000	260,231
AOC Holdings, Inc.	31,800	99,560
Aoi Electronic Co., Ltd.	1,400	18,604

Aoki Holdings, Inc.	5,400	162,541
Aomori Bank Ltd.	57,000	142,306
Aoyama Trading Co., Ltd.	121,401	3,220,332
Aozora Bank Ltd.	1,522,000	4,749,786
Arakawa Chemical Industries	13,500	117,557
Arata Corp.	2,000	7,812
Araya Industrial Co., Ltd.	43,000	65,798
ARC Land Sakamoto Co., Ltd.	2,100	32,641
Arcs Co., Ltd.	173,200	3,380,831
Ariake Japan Co., Ltd.	80,500	1,959,521
Arisawa Manufacturing Co., Ltd.	24,600	94,849
Asahi Broadcasting Corp.	2,500	17,970
Asahi Glass Co., Ltd.	157,342	1,023,234
Asahi Group Holdings Ltd.	62,600	1,550,899
Asahi Holdings, Inc.	115,600	1,743,281
Asahi Kasei Corp.	1,695,797	11,198,901
Asahi Kogyosha Co., Ltd.	13,000	45,805
Asahi Organic Chemical Industry Co., Ltd.	60,000	131,072
Asanuma Corp.	33,000	22,922
Asax Co., Ltd.	30	46,781
Ashimori Industry Co., Ltd.	44,000	61,569
Asics Corp.	25,900	409,613
Aska Pharmaceutical Co., Ltd.	15,000	96,039
Astellas Pharma, Inc.	424,700	23,044,576
Asunaro Aoki Construction	7,000	38,335
Atsugi Co., Ltd.	158,000	170,192
Awa Bank Ltd.	11,000	61,348
Bando Chemical Industries	6,000	21,745
Bank of Iwate Ltd.	8,400	323,874
Bank of Kochi Ltd.	19,000	21,422
Bank of Kyoto Ltd.	49,000	407,943
Bank of Nagoya Ltd.	93,411	365,801
Bank of Saga Ltd.	96,000	196,185
Bank of The Ryukyus Ltd.	28,300	355,264
Bank of Yokohama Ltd.	309,796	1,596,774
Belc Co., Ltd.	3,400	59,967
Belluna Co., Ltd.	11,500	122,253
Benesse Holdings, Inc.	10,500	377,888
Best Denki Co., Ltd.	19,000	33,281
Bridgestone Corp.	101,200	3,443,459
Brother Industries Ltd.	241,700	2,717,863
Bunka Shutter Co., Ltd.	1,500	7,943
Calbee, Inc.	29,000	2,747,169
Calsonic Kansei Corp.	467,000	1,951,024
Canon, Inc.	1,107,300	36,060,960
Casio Computer Co., Ltd.	33,400	293,870
Cawachi Ltd.	6,900	143,161
Central Glass Co., Ltd.	88,000	276,398
Central Japan Railway Co.	25,100	3,065,012
Century Tokyo Leasing Corp.	10,800	280,723
Chiba Bank Ltd.	115,000	782,604
Chiba Kogyo Bank Ltd.	10,700	77,663
Chiyoda Corp.	24,000	281,955
Chiyoda Integre Co., Ltd.	3,800	47,588
Chofu Seisakusho Co., Ltd.	2,400	51,825
Chubu Electric Power Co., Inc.	100,100	1,416,828
Chubu Shiryo Co., Ltd.	10,700	57,197
Chudenko Corp.	18,800	184,716
Chuetsu Pulp & Paper Co., Ltd.	73,000	110,968
Chugai Pharmaceutical Co., Ltd.	33,400	691,301
Chugoku Bank Ltd.	25,000	350,330
Chugoku Electric Power Co.	46,700	732,457
Chugoku Marine Paints Ltd.	15,000	74,143
Chukyo Bank Ltd.	45,000	83,354
Chuo Denki Kogyo Co., Ltd.	7,000	23,184
Chuo Spring Co., Ltd.	16,000	48,482
Citizen Holdings Co., Ltd.	43,100	240,372
Cleanup Corp.	16,400	129,767
CMK Corp.	34,500	109,403
Coca Cola East Japan Co., Ltd.	15,600	236,352
Coca Cola West Co., Ltd.	8,398	148,794
Computer Engineering & Consulting	4,400	27,551

Corona Corp.	6,300	69,193
Cosmo Oil Company Ltd.	86,000	158,434
Cosmos Pharmaceutical Corp.	74,750	7,555,142
Credit Saison Co., Ltd.	24,400	611,382
CTI Engineering Co., Ltd.	8,800	65,467
Dai Dan Co., Ltd.	15,000	77,767
Dai Ichi Life Insurance	1,416	2,041,287
Dai Ichi Seiko Co., Ltd.	4,300	56,837
Dai Nippon Printing Co., Ltd.	88,000	803,503
Daibiru Corp.	100	1,112
Daicel Corp.	46,000	402,416
Daido Kogyo Co., Ltd.	29,000	64,519
Daido Steel Co., Ltd.	66,000	334,202
Daiei, Inc.	57,200	165,263
Daifuku Co., Ltd.	287,000	2,091,790
Daihatsu Diesel Mfg Co., Ltd.	7,000	28,328
Daihatsu Motor Co., Ltd.	30,000	567,776
Daiho Corp.	18,000	21,745
Daiichi Kigenso Kagaku Kogyo	100	1,800
Daiichi Sankyo Co., Ltd.	103,496	1,725,367
Daiki Aluminium Industry Co.	6,000	17,396
Daikin Industries Ltd.	36,590	1,477,082
Daiko Clearing Services Corp.	100	632
Daikyo, Inc.	52,000	155,474
Dainichi Co., Ltd.	13,000	97,891
Dainippon Sumitomo Pharma Co.	34,900	460,602
Daisan Bank Ltd.	50,000	80,536
Daishi Bank Ltd.	154,000	506,951
Daishinku Corp.	15,000	61,610
Daito Bank Ltd.	112,000	87,945
Daito Trust Construct Co., Ltd.	81,600	7,680,677
Daiwa House Industry Co., Ltd.	135,000	2,515,579
Daiwa Industries Ltd.	12,000	65,596
Daiwa Securities Group, Inc.	311,849	2,615,093
DC Co., Ltd.	12,600	37,165
DCM Holdings Co., Ltd.	343,600	2,694,563
Dena Co., Ltd.	16,600	325,533
Denso Corp.	80,770	3,793,145
Dentsu, Inc.	28,200	973,735
DIC Corp.	1,047,000	2,613,943
DKS Co., Ltd.	18,000	44,033
Don Quijote Co., Ltd.	64,700	3,142,674
Doutor Nichires Holdings Co.	100	1,408
Duskin Co., Ltd.	1,400	26,313
Dynic Corp.	9,000	15,584
East Japan Railway Co.	244,500	18,977,148
Edion Corp.	46,200	261,847
Ehime Bank Ltd.	74,000	181,769
Eidai Co., Ltd.	10,000	38,858
Eighteenth Bank Ltd.	90,000	208,386
Eisai Co., Ltd.	41,390	1,685,434
Eizo Corp.	5,700	122,395
Electric Power Development Co.	18,400	574,219
Enplas Corp.	144,200	10,655,137
ESPEC Corp.	11,200	78,023
Excel Co., Ltd.	2,800	30,893
F & A Aqua Holdings, Inc.	700	10,331
Faith, Inc.	197	20,566
Familymart Co., Ltd.	8,800	374,732
Fanuc Corp.	212,400	30,747,592
Fast Retailing Co., Ltd.	8,200	2,761,262
FCC Co., Ltd.	259,800	6,130,480
Felissimo Corp.	1,800	20,313
Ferrotec Corp.	18,200	75,120
Fidea Holdings Co., Ltd.	35,400	77,332
FN Communications, Inc.	8,700	237,261
Fuji Electric Co., Ltd.	95,000	334,726
Fuji Heavy Industries Ltd.	115,000	2,830,573
Fuji Soft, Inc.	1,100	23,089
Fujicco Co., Ltd.	1,000	11,406
Fujifilm Holdings Corp.	71,900	1,581,532
Fujikura Kasei Co., Ltd.	9,400	40,501

Fujikura Ltd.	177,000	627,211
Fujikura Rubber Ltd.	14,600	49,678
Fujitsu Frontech Ltd.	11,000	66,110
Fujitsu General Ltd.	24,000	233,150
Fujitsu Ltd.	289,488	1,194,847
Fukoku Co., Ltd.	4,000	32,335
Fukuda Corp.	13,000	38,738
Fukui Bank Ltd.	64,000	136,588
Fukuoka Financial Group, Inc.	122,000	518,287
Fukushima Bank Ltd.	48,000	35,758
Fukushima Industries Corp.	3,800	45,905
Fukuyama Transporting Co., Ltd.	56,000	324,156
Funai Electric Co., Ltd.	1,600	15,704
Furukawa Electric Co., Ltd.	107,000	247,748
Furuno Electric Co., Ltd.	5,900	44,309
Furusato Industries Ltd.	6,500	57,583
Fuso Chemical Co., Ltd.	300	7,257
Futaba Corp.	28,200	335,839
Fuyo General Lease Co., Ltd.	80,200	2,991,302
Gecoss Corp.	7,600	43,227
Godo Steel Ltd.	73,000	114,642
Goldcrest Co., Ltd.	6,070	140,239
Gree, Inc.	14,879	131,812
GSI Creos Corp.	5,000	7,500
Gun Ei Chemical Industry Co.	30,000	116,575
Gungho Online Entertainment	540	587,104
Gunma Bank Ltd.	61,950	341,759
Gunze Ltd.	112,000	270,599
H One Co., Ltd.	1,200	11,670
Hachijuni Bank Ltd.	62,000	362,007
Hajime Construction Co., Ltd.	2,700	150,038
Hakuhodo Dy Holdings, Inc.	3,480	243,479
Hakuto Co., Ltd.	12,100	111,822
Hamamatsu Photonics K.K.	10,722	386,957
Hankyu Hanshin Holdings, Inc.	171,000	972,618
Hanwa Co., Ltd.	73,000	277,052
Harima Chemicals Group, Inc.	14,000	67,368
Haruyama Trading Co., Ltd.	6,800	46,413
Hazama Ando Corp.	28,090	62,494
Heiwa Corp.	12,200	213,578
Heiwa Real Estate Co., Ltd.	14,800	246,431
Heiwado Co., Ltd.	15,076	253,303
Hi Lex Corp.	400	7,812
Hibiya Engineering Ltd.	22,300	217,534
Higashi Nippon Bank Ltd.	69,000	142,397
Higo Bank Ltd.	96,633	570,060
Hino Motors Ltd.	43,000	630,271
Hirose Electric Co., Ltd.	4,900	645,211
Hiroshima Bank Ltd.	78,000	332,149
Hisaka Works Ltd.	5,000	42,583
Hisamitsu Pharmaceutical Co.	9,300	471,858
Hitachi Chemical Co., Ltd.	162,300	2,537,393
Hitachi Construction Machine	17,200	347,169
Hitachi High Technologies Co.	9,500	228,666
Hitachi Ltd.	752,000	4,822,308
Hitachi Metals Ltd.	72,000	808,899
Hodogaya Chemical Co., Ltd.	21,000	39,110
Hogy Medical Co., Ltd.	7,000	399,557
Hokkaido Coca Cola Bottling	1,000	4,711
Hokkaido Electric Power Co.	30,400	414,984
Hokkan Holdings Ltd.	29,000	90,210
Hokko Chemical Industry Co.	12,000	35,758
Hokkoku Bank Ltd.	175,000	606,030
Hokuetsu Bank Ltd.	102,000	203,312
Hokuetsu Kishu Paper Co., Ltd.	79,792	339,780
Hokuhoku Financial Group, Inc.	189,000	386,238
Hokuriku Electric Power Co.	40,700	638,351
Hokuriku Electrical Construction	2,000	6,242
Honda Motor Co., Ltd.	253,500	9,404,012
Horiba Ltd.	135,200	4,933,810
Hosiden Corp.	26,600	148,083
Hoya Corp.	449,800	9,278,101

Hulic Co., Ltd.	57,900	620,180
Hurxley Corp	3,300	24,583
Hutech Norin Co., Ltd.	1,100	11,068
Hyakugo Bank Ltd.	152,000	630,432
Hyakujushi Bank Ltd.	105,850	345,250
Ibiden Co., Ltd.	17,000	264,751
Icom, Inc.	600	14,502
Idemitsu Kosan Co., Ltd.	40,400	3,103,156
Ihara Chemical Industry Co.	32,000	199,728
Ihi Corp.	208,000	787,316
Imasen Electric Industrial	7,100	107,642
Inaba Seisakusho Co., Ltd.	8,400	128,112
Inabata & Co., Ltd.	35,400	290,798
Ines Corp.	25,800	168,303
Info Services International-Dentsu	2,500	28,364
Innotech Corp.	6,500	27,810
Inpex Corp.	1,819	7,581,074
Inui Steamship Co., Ltd.	13,900	46,877
Isetan Mitsukoshi Holdings Ltd.	56,100	743,783
Ishihara Sangyo Kaisha Ltd.	51,000	36,452
Ishizuka Glass Co., Ltd.	8,000	17,637
Isuzu Motors Ltd.	186,000	1,271,395
IT Holdings Corp.	34,500	457,754
Itochu Corp.	258,300	2,977,334
Itochu Enex Co., Ltd.	20,200	103,710
Itochu Shokuhin Co., Ltd.	500	16,938
Itochu Techno Solutions Corp.	3,800	157,034
Itoham Foods, Inc.	51,000	224,875
Itoki Corp.	28,500	154,643
Iwai Cosmo Holdings, Inc.	7,000	81,109
Iwaki & Co., Ltd.	18,000	33,885
Iwasaki Electric Co., Ltd.	2,000	3,584
Iwatsu Electric Co., Ltd.	79,000	67,600
Iwatsuka Confectionery Co.	100	4,304
Iyo Bank Ltd.	39,000	372,195
Izumi Co., Ltd.	7,100	191,482
Izumiya Co., Ltd.	53,000	240,630
J Front Retailing Co., Ltd.	74,000	589,259
Japan Airlines Co., Ltd.	274,200	14,077,817
Japan Aviation Electronics	543,000	5,247,697
Japan Carlit Co., Ltd.	3,300	17,707
Japan Digital Laboratory Co.	10,300	104,519
Japan Exchange Group, Inc.	8,400	847,315
Japan Foundation Engineering	2,300	7,178
Japan Petroleum Exploration	8,500	344,415
Japan Prime Realty Investment	117	357,472
Japan Pulp & Paper Co., Ltd.	12,000	35,154
Japan Real Estate Investment	93	1,036,402
Japan Retail Fund Investment	434	905,268
Japan Steel Works Ltd.	51,000	280,324
Japan Tobacco, Inc.	169,800	5,991,332
Japan Transcity Corp.	17,000	52,882
JFE Holdings, Inc.	168,214	3,686,534
JGC Corp.	48,000	1,725,072
Jidosha Buhin Kogyo Co., Ltd.	4,000	17,919
Jimoto Holdings, Inc.	16,300	39,218
Jin Co., Ltd.	116,200	5,556,450
JK Holdings Co., Ltd.	800	4,172
JMS Co., Ltd.	27,000	89,425
J-Oil Mills, Inc.	24,000	74,415
Joyo Bank Ltd.	108,000	590,366
JSR Corp.	28,200	569,479
JTEKT Corp.	31,700	356,140
Juroku Bank Ltd.	185,000	674,183
JVC Kenwood Corp.	49,500	116,605
JX Holdings, Inc.	586,500	2,839,951
Kaga Electronics Co., Ltd.	9,600	75,575
Kagoshima Bank Ltd.	69,000	438,305
Kajima Corp.	134,000	443,811
Kamei Corp.	13,000	99,331
Kamigumi Co., Ltd.	34,980	281,361
Kanaden Corp.	8,000	48,643

Kandenko Co., Ltd.	47,000	200,614
Kaneka Corp.	46,000	303,317
Kansai Electric Power Co., Inc.	114,700	1,569,208
Kansai Paint Co., Ltd.	230,000	2,931,293
Kanto Natural Gas Development Ltd.	13,000	87,945
Kao Corp.	633,300	21,516,963
Katakura Industries Co., Ltd.	2,700	33,487
Kato Works Co., Ltd.	28,000	119,797
Kawada Technologies, Inc.	1,600	40,203
Kawasaki Heavy Industries	225,000	690,844
Kawasaki Kisen Kaisha Ltd.	337,000	685,297
Kawasumi Laboratories, Inc.	14,000	82,589
Kddi Corp.	464,920	24,150,473
Keihanshin Building Co., Ltd.	4,300	23,808
Keihin Co., Ltd.	8,000	13,288
Keihin Corp.	17,800	271,296
Keikyu Corp.	74,000	634,701
Keio Corp.	86,000	590,446
Keisei Electric Railway Co.	40,900	382,505
Keiyo Bank Ltd.	17,000	85,569
Kewpie Corp.	8,300	122,325
Keyence Corp.	38,700	12,330,548
Kikkoman Corp.	71,000	1,179,343
Kinden Corp.	22,000	188,695
Kinki Sharyo Co., Ltd.	7,000	22,620
Kintetsu Corp.	253,000	1,110,465
Kintetsu World Express, Inc.	7,100	284,114
Kirin Holdings Co., Ltd.	165,630	2,591,121
Kissei Pharmaceutical Co., Ltd.	62,800	1,266,937
Kita Nippon Bank Ltd.	5,600	124,814
Kitagawa Iron Works Co., Ltd.	36,000	52,549
Kitano Construction Corp.	8,000	17,074
Kito Corp.	2,500	37,072
Kiyo Holdings, Inc.	64,000	83,757
Kobe Steel Ltd.	450,330	557,614
Kohnan Shoji Co., Ltd.	15,100	171,316
Koike Sanso Kogyo Co., Ltd.	13,000	27,875
Koito Manufacturing Co Ltd	28,000	534,152
Kojima Co., Ltd.	18,000	56,174
Kokuyo Co., Ltd.	51,600	357,904
Komaihaltec, Inc.	22,000	46,066
Komatsu Ltd.	145,800	3,365,575
Komatsu Seiren Co., Ltd.	14,000	67,650
Komatsu Wall Industry Co., Ltd.	5,700	115,337
Komori Corp.	34,800	404,981
Konaka Co., Ltd.	22,200	242,929
Konami Corp.	15,399	326,319
Konica Minolta, Inc.	75,500	569,281
Konishi Co., Ltd.	6,500	121,906
Krosaki Harima Corp.	19,000	35,577
KRS Corp.	1,600	15,125
Ku Holdings Co., Ltd.	2,000	16,006
Kubota Corp.	195,000	2,842,503
Kumagai Gumi Co., Ltd.	59,000	54,643
Kumiai Chemical Industry Co.	2,000	11,174
Kurabo Industries Ltd.	147,000	236,775
Kuraray Co., Ltd.	54,200	759,515
Kureha Corp.	44,000	139,528
Kurita Water Industries Ltd.	24,200	511,846
Kuroda Electric Co., Ltd.	1,700	22,607
Kyocera Corp.	25,400	2,582,574
Kyodo Printing Co., Ltd.	51,000	142,216
Kyoei Steel Ltd.	10,700	157,697
Kyokuto Boeki Kaisha Ltd.	6,000	12,866
Kyokuto Kaihatsu Kogyo Co.	29,500	293,114
Kyosan Electric Manufacturing Co., Ltd.	25,000	83,807
Kyowa Exeo Corp.	226,800	2,548,032
Kyowa Hakko Kirin Co., Ltd.	34,000	384,034
Kyowa Leather Cloth Co., Ltd.	4,800	14,206
Kyudenko Corp.	35,000	146,222
Kyushu Electric Power Co., Inc.	74,600	1,123,487
Lawson, Inc.	10,100	769,688

Lec, Inc.	3,500	40,132
Lixil Group Corp.	41,400	1,007,337
M3, Inc.	753	1,688,915
Mabuchi Motor Co., Ltd.	4,000	213,419
Macnica, Inc.	7,500	169,880
Maeda Corp.	113,000	558,544
Maeda Road Construction Co.	28,000	434,369
Maezawa Kasei Industries Co.	10,100	99,439
Maezawa Kyuso Industries Co.	4,300	53,461
Makino Milling Machine Co.	15,000	87,884
Makita Corp.	17,500	944,279
Mandom Corp.	4,100	136,206
Marubeni Corp.	865,000	5,773,343
Marubun Corp.	13,600	60,925
Marudai Food Co., Ltd.	82,000	264,157
Maruei Department Store Co.	11,000	20,265
Maruetsu, Inc.	10,000	30,805
Marufuji Sheet Piling Co., Ltd.	4,000	8,215
Marui Group Co., Ltd.	63,500	632,219
Maruichi Steel Tube Ltd.	27,900	711,438
Maruzen Showa Unyu Co., Ltd.	37,000	128,877
Matsui Construction Co., Ltd.	14,000	46,509
Maxvalu Tokai Co., Ltd.	3,000	38,083
Mazda Motor Corp.	3,972,000	15,634,489
McDonald's Holdings Co. -Japan	9,700	268,536
Medipal Holdings Corp.	21,600	292,247
Meiji Holdings Co., Ltd.	9,400	450,909
Meiko Electronics Co., Ltd.	7,100	49,104
Meisei Industrial Co., Ltd.	1,000	3,795
Meito Sangyo Co., Ltd.	700	7,160
Meito Transportation Co., Ltd.	2,100	13,678
Meiwa Estate Co., Ltd.	16,100	65,479
Michinoku Bank Ltd.	68,000	131,434
MIE Bank Ltd.	38,000	78,804
Mikuni Coca Cola Bottling Co.	14,200	164,822
Mikuni Corp.	21,000	64,267
Mimasu Semiconductor Industry Co.	7,200	60,378
Minato Bank Ltd.	94,000	164,655
Miraca Holdings, Inc.	70,849	3,252,342
Mirait Holdings Corp.	23,044	206,465
Misumi Group, Inc.	90,400	2,481,711
Mitani Corp.	4,000	67,610
Mitani Sekisan Co., Ltd.	200	2,325
Mito Securities Co., Ltd.	571	2,397
Mitsubishi Chemical Holdings	211,994	994,506
Mitsubishi Corp.	525,354	8,985,518
Mitsubishi Electric Corp.	300,000	2,805,658
Mitsubishi Estate Co., Ltd.	228,000	6,061,791
Mitsubishi Gas Chemical Co.	62,071	455,527
Mitsubishi Heavy Industries	476,000	2,640,318
Mitsubishi Kakoki Kaisha Ltd.	4,000	6,886
Mitsubishi Logistics Corp.	20,000	278,854
Mitsubishi Materials Corp.	216,636	761,121
Mitsubishi Motors Corp.	661,000	904,978
Mitsubishi Paper Mills Ltd.	135,000	125,031
Mitsubishi Steel Manufacturing Co., Ltd.	56,000	113,314
Mitsubishi Tanabe Pharma Corp.	35,300	456,642
Mitsubishi UFJ Financial Group	3,924,662	24,179,727
Mitsubishi UFJ Lease & Financing	92,100	435,768
Mitsui & Co Ltd.	271,600	3,406,791
Mitsui Chemicals, Inc.	132,000	297,659
Mitsui Fudosan Co., Ltd.	157,600	4,627,968
Mitsui High-Tec, Inc.	11,100	70,063
Mitsui Home Co., Ltd.	2,000	9,463
Mitsui Matsushima Co., Ltd.	13,000	17,537
Mitsui O.S.K. Lines Ltd.	176,486	687,573
Mitsumi Electric Co., Ltd.	46,100	320,684
Mitsumura Printing Co., Ltd.	2,000	5,255
Mitsuuroko Holdings Co., Ltd.	17,400	84,605
Miyazaki Bank Ltd.	82,000	245,996
Miyoshi Oil & Fat Co., Ltd.	24,000	35,033
Mizuho Financial Group, Inc.	5,717,800	11,857,521

Mizuno Corp.	12,000	65,113
Monotaro Co., Ltd.	51,300	1,248,222
Morinaga Milk Industry Co.	474,000	1,383,802
Mory Industries, Inc.	32,000	100,508
Mr. Max Corp.	8,700	28,902
MS&AD Insurance Group Holdings	96,403	2,447,560
Murakami Corp.	2,000	26,375
Murata Manufacturing Co., Ltd.	32,800	2,492,978
Musashi Seimitsu Industry Co.	99,400	2,392,565
Musashino Bank Ltd.	17,900	589,249
Nabtesco Corp.	16,623	345,228
Nafco Co., Ltd.	4,000	67,891
Nagano Bank Ltd.	43,000	80,083
Nagase & Co., Ltd.	500	6,367
Nakabayashi Co., Ltd.	21,000	43,761
Nakayama Steel Works Ltd.	68,000	45,865
Namco Bandai Holdings, Inc.	40,600	658,036
Namura Shipbuilding Co., Ltd.	6,200	48,372
Nanto Bank Ltd.	46,000	187,547
NDS Co., Ltd.	23,000	64,137
Nec Capital Solutions Ltd.	12,700	254,805
NEC Corp.	379,999	830,118
NEC Networks & System Integration Corp.	23,800	539,085
Neturen Co., Ltd.	10,600	73,843
Nexon Co., Ltd.	18,000	198,238
NGK Insulators Ltd.	42,000	520,058
NGK Spark Plug Co., Ltd.	28,000	559,803
NHK Spring Co., Ltd.	23,900	276,690
Nice Holdings, Inc.	59,000	121,760
Nichia Steel Works Ltd.	26,000	78,522
Nichiban Co., Ltd.	25,000	102,180
Nichicon Corp.	7,400	70,920
Nichiden Corp.	1,400	33,670
Nichimo Co., Ltd. (Fishing)	11,000	20,265
Nichireki Co., Ltd.	21,000	133,397
Nidec Corp.	16,192	1,127,988
Nifco, Inc.	181,200	3,832,498
Nihon Dempa Kogyo Co., Ltd.	3,600	33,813
Nihon Eslead Corp.	1,400	14,982
Nihon Kohden Corp.	63,700	2,430,392
Nihon Yamamura Glass Co., Ltd.	60,000	103,287
Nikko Co., Ltd.	13,000	45,281
Nikon Corp.	52,800	1,229,971
Nintendo Co., Ltd.	29,000	3,415,715
Nippo Corp.	47,000	772,175
Nippon Beet Sugar Manufacturing Co., Ltd.	92,000	165,782
Nippon Building Fund, Inc.	109	1,259,697
Nippon Chemical Industrial	38,000	49,348
Nippon Chemi-Con Corp.	48,000	183,621
Nippon Concrete Industries	33,000	87,039
Nippon Denko Co., Ltd.	34,000	93,441
Nippon Densetsu Kogyo Co., Ltd.	13,000	134,404
Nippon Electric Glass Co., Ltd.	60,000	291,740
Nippon Express Co., Ltd.	125,000	592,691
Nippon Filcon Co., Ltd.	11,600	47,762
Nippon Fine Chemical Co., Ltd.	6,100	38,257
Nippon Flour Mills Co., Ltd.	45,000	226,506
Nippon Hume Corp.	18,000	105,824
Nippon Kinzoku Co., Ltd.	32,000	38,013
Nippon Koei Co., Ltd.	40,000	149,393
Nippon Konpo Unyu Soko Co.	27,300	456,489
Nippon Koshuha Steel Co., Ltd.	15,000	13,288
Nippon Light Metal Holdings	217,600	262,868
Nippon Meat Packers, Inc.	27,000	412,332
Nippon Paint Co., Ltd.	30,000	361,202
Nippon Paper Industries Co., Ltd.	800	11,388
Nippon Pillar Packing Co., Ltd.	9,000	60,341
Nippon Piston Ring Co., Ltd.	11,000	18,382
Nippon Prologis REIT, Inc.	38	330,135
Nippon Rietec Co., Ltd.	3,000	17,396
Nippon Road Co., Ltd.	64,000	333,739
Nippon Seiki Co., Ltd.	13,000	167,645

Nippon Seisen Co., Ltd.	4,000	17,275
Nippon Sheet Glass Co., Ltd.	331,000	309,891
Nippon Soda Co., Ltd.	66,000	328,887
Nippon Steel & Sumitomo Metal Corp.	1,468,000	3,960,578
Nippon Telegraph & Telephone	246,700	12,765,269
Nippon Thompson Co., Ltd.	31,000	158,846
Nippon Yakin Kogyo Co., Ltd.	65,000	71,979
Nippon Yusen	254,000	672,492
Nishi Nippon City Bank Ltd.	102,000	265,949
Nishikawa Rubber Co., Ltd.	400	6,040
Nishimatsu Construction Co.	213,000	469,593
Nishio Rent All Co., Ltd.	1,300	25,965
Nissan Chemical Industries	17,900	240,745
Nissan Motor Co., Ltd.	386,900	3,914,376
Nissei Corp.	2,900	26,129
Nissei Plastic Industrial Co.	12,000	86,374
Nissen Holdings Co., Ltd.	3,100	9,799
Nisshin Fudosan Co., Ltd.	16,700	110,622
Nisshin Oillio Group Ltd.	48,000	175,406
Nisshin Seifun Group, Inc.	28,000	334,867
Nisshin Steel Holdings Co., Ltd.	9,800	75,867
Nisshinbo Holdings, Inc.	53,000	377,219
Nissin Corp.	29,000	78,240
Nissin Foods Holdings Co., Ltd.	8,500	343,560
Nissin Sugar Co., Ltd.	2,400	51,003
Nitori Holdings Co., Ltd.	46,050	3,708,663
Nittan Valve Co., Ltd.	15,300	46,977
Nittetsu Mining Co., Ltd.	45,000	173,051
Nitto Denko Corp.	27,100	1,740,555
Nitto FC Co., Ltd.	7,000	41,929
Nitto Kogyo Corp.	164,100	3,003,310
Nitto Seiko Co., Ltd.	12,000	37,932
NKSI Holdings, Inc.	51,500	1,226,129
Nohmi Bosai Ltd.	7,000	59,476
NOK Corp.	16,500	261,947
Nomura Co., Ltd.	1,000	7,017
Nomura Holdings, Inc.	687,700	5,060,741
Nomura Real Estate Holdings	20,500	452,781
Nomura Real Estate Office Fund	49	214,577
Nomura Research Institute Ltd.	15,700	510,505
Noritake Co., Ltd.	50,000	129,864
Noritsu Koki Co., Ltd.	13,400	87,144
North Pacific Bank Ltd.	81,700	300,201
NS United Kaiun Kaisha Ltd.	43,000	61,469
NSK Ltd.	76,000	726,068
NTN Corp.	155,000	477,475
NTT Data Corp.	191	676,821
NTT Docomo, Inc.	6,011	9,324,962
Ntt Urban Development Corp.	296	362,942
Nuflare Technology, Inc.	39	348,246
Obayashi Corp.	106,000	549,555
Obayashi Road Corp.	9,000	35,335
Odakyu Electric Railway Co.	95,000	925,756
Ogaki Kyoritsu Bank Ltd.	101,000	293,844
Ohara, Inc.	1,800	12,413
Oita Bank Ltd.	93,644	296,953
OJI Holdings Corp.	126,000	507,374
Okabe Co., Ltd.	4,400	42,523
OKK Corp.	40,000	55,972
Okumura Corp.	76,000	290,733
Okura Industrial Co., Ltd.	30,000	106,609
Okuwa Co., Ltd.	10,000	101,877
Olympic Group Corp.	8,600	61,469
Olympus Corp.	45,300	1,374,938
Omron Corp.	31,900	947,992
ONO Pharmaceutical Co., Ltd.	12,300	833,332
Onoken Co., Ltd.	5,500	51,160
Oracle Corp. Japan	5,000	207,127
Organo Corp.	9,000	45,120
Oriental Land Co., Ltd.	7,800	1,204,530
Orix Corp.	768,600	10,484,250
Osaka Gas Co., Ltd.	897,000	3,783,591

Osaka Organic Chemical Industry	5,700	24,215
Osaka Steel Co., Ltd.	14,000	232,546
Osaki Electric Co., Ltd.	3,000	16,973
Otsuka Corp.	2,400	266,251
Otsuka Holdings Co., Ltd.	209,445	6,905,244
Otsuka Kagu Ltd.	3,700	36,875
OUG Holdings., Inc.	1,000	1,802
Oyo Corp.	6,500	101,228
Pacific Industrial Co., Ltd.	33,000	259,123
Pacific Metals Co., Ltd.	35,000	144,461
Paltac Corp.	9,500	125,857
Panasonic Corp.	376,200	3,018,386
Paris Miki Holdings, Inc.	2,100	10,549
Park24 Co., Ltd.	15,200	275,279
Pigeon Corp.	35,200	2,799,416
Piolax, Inc.	6,800	164,909
Raito Kogyo Co., Ltd.	7,300	48,723
Rakuten, Inc.	112,600	1,329,640
Rengo Co., Ltd.	26,000	124,850
Renown, Inc.	22,800	27,084
Resona Holdings, Inc.	3,313,700	16,112,318
Rhythm Watch Co., Ltd.	88,000	131,112
Ricoh Co., Ltd.	103,553	1,230,106
Ricoh Leasing Co., Ltd.	6,700	178,806
Right-On Co., Ltd.	7,400	66,971
Riken Keiki Co., Ltd.	5,800	43,266
Riken Technos Corp.	21,000	63,422
Rinnai Corp.	5,000	355,363
Riso Kagaku Corp.	7,700	170,302
Rohm Co., Ltd.	14,900	599,990
Roland Corp.	7,000	64,831
Round One Corp.	37,775	228,928
Ryobi Ltd.	50,000	144,461
Ryoden Trading Co., Ltd.	14,000	90,341
Ryohin Keikaku Co., Ltd.	33,700	2,761,544
Ryosan Co., Ltd.	17,345	305,046
Ryoyo Electro Corp.	18,800	153,678
Sakai Chemical Industry Co.	71,000	189,410
Sakai Moving Service Co., Ltd.	100	2,708
Sakata INX Corp.	39,000	328,223
San Ai Oil Co., Ltd.	41,000	151,477
San Holdings, Inc.	1,200	15,946
San In Godo Bank Ltd.	89,000	659,425
Sangetsu Co., Ltd.	1,600	39,978
Sanki Engineering Co., Ltd.	33,000	196,668
Sankyo Co., Ltd.	8,500	400,891
Sankyo Seiko Co., Ltd.	12,400	43,441
Sanoh Industrial Co., Ltd.	3,800	27,275
Sanrio Co., Ltd.	6,798	315,828
Sanshin Electronics Co., Ltd.	22,800	138,175
Santen Pharmaceutical Co., Ltd.	11,500	494,337
Sanwa Holdings Corp.	439,000	2,364,373
Sanyo Chemical Industries	14,000	87,381
Sanyo Housing Nagoya Co., Ltd.	100	1,197
Sanyo Industries Ltd.	8,000	15,060
Sanyo Shokai Ltd.	39,000	97,367
Sanyo Special Steel Co., Ltd.	51,000	245,412
Sasebo Heavy Industries Co.	46,000	42,140
Sato Shoji Corp.	4,900	27,476
Satori Electric Co., Ltd.	12,800	64,428
Saxa Holdings, Inc.	42,000	68,496
SBI Holdings, Inc.	32,209	355,050
SBS Holdings, Inc.	100	1,016
Scroll Corp.	12,400	33,080
SEC Carbon Ltd.	1,000	3,211
Secom Co., Ltd.	32,400	1,761,313
Sega Sammy Holdings, Inc.	28,826	720,541
Seibu Electric Industry Co.	5,000	20,436
Seiko Epson Corp.	2,800	38,194
Seino Holdings Co., Ltd.	83,000	726,934
Sekisui Chemical Co., Ltd.	247,000	2,618,322
Sekisui House Ltd.	867,000	12,516,011

Sekisui Plastics Co., Ltd.	14,000	37,207
Senko Co., Ltd.	13,000	66,613
Senshu Electric Co., Ltd.	2,600	28,163
Senshukai Co., Ltd.	10,900	93,929
Seria Co., Ltd.	67,500	2,031,082
Seven & I Holdings Co., Ltd.	767,000	27,989,883
Seven Bank Ltd.	766,300	2,777,148
Sharp Corp.	158,000	636,231
Shibaura Electronics Co., Ltd.	800	9,970
Shibaura Mechatronics Corp.	10,000	23,456
Shibusawa Warehouse Co., Ltd.	3,000	12,654
Shiga Bank Ltd.	6,000	30,744
Shikibo Ltd.	57,000	63,120
Shikoku Bank Ltd.	53,000	125,384
Shikoku Electric Power Co.	27,000	486,807
Shima Seiki Manufacturing Ltd.	1,000	17,365
Shimachu Co., Ltd.	29,451	723,119
Shimadzu Corp.	36,000	289,203
Shimamura Co., Ltd.	3,300	400,312
Shimane Bank Ltd.	800	10,236
Shimano, Inc.	12,500	1,059,546
Shimizu Bank Ltd.	5,400	157,648
Shimizu Corp.	96,000	385,604
Shin Etsu Chemical Co., Ltd.	296,987	19,672,567
Shin Etsu Polymer Co., Ltd.	16,900	52,911
Shin Nippon Air Technologies	18,200	107,183
Shinagawa Refractories Co.	41,000	80,072
Shinkawa Ltd.	13,400	99,959
Shinko Electric Industries	1,900	22,226
Shinko Shoji Co., Ltd.	14,900	127,198
Shinmaywa Industries Ltd.	107,000	831,570
Shinnihon Corp.	44,800	128,986
Shinsei Bank Ltd.	265,000	600,242
Shinsho Corp.	22,000	41,637
Shionogi & Co., Ltd.	168,800	3,517,552
Ship Healthcare Holdings, Inc.	50,400	1,851,915
Shiroki Corp.	19,000	39,019
Shiseido Co., Ltd.	92,700	1,378,345
Shizuoka Bank Ltd.	87,000	936,256
Shobunsha Publications, Inc.	10,200	60,172
Shoei Foods Corp.	700	4,933
Shofu, Inc.	500	4,500
Showa Corp.	207,200	2,665,743
Showa Denko K.K.	240,000	316,505
Showa Shell Sekiyu K.K.	32,700	268,618
Sinanen Co., Ltd.	41,000	151,477
Sintokogio Ltd.	19,800	164,045
SMC Corp.	8,600	1,724,589
SNT Corp.	5,800	20,086
Soda Nikka Co., Ltd.	4,000	15,986
Soft99 Corp.	5,900	35,637
Softbank Corp.	236,100	13,761,705
Sojitz Corp.	193,900	322,077
Sony Corp.	157,600	3,296,852
Sony Financial Holdings, Inc.	27,300	430,655
Stanley Electric Co., Ltd.	20,700	402,601
Sugimoto & Co., Ltd.	5,300	43,431
Sumco Corp.	19,200	210,874
Sumikin Bussan Corp.	32,000	87,623
Suminoe Textile Co., Ltd.	39,000	90,301
Sumitomo Chemical Co., Ltd.	234,723	737,238
Sumitomo Corp.	802,300	9,990,890
Sumitomo Densetsu Co., Ltd.	7,000	100,418
Sumitomo Electric Industries	117,800	1,406,461
Sumitomo Heavy Industries	88,000	370,303
Sumitomo Metal Mining Co., Ltd.	448,000	4,988,051
Sumitomo Mitsui Financial Group	503,934	23,082,496
Sumitomo Mitsui Trust Holdings	1,919,485	8,946,711
Sumitomo Osaka Cement Co., Ltd.	41,000	130,427
Sumitomo Pipe & Tube Co., Ltd.	8,500	85,569
Sumitomo Precision Products	9,000	34,973
Sumitomo Realty & Developmnt	113,000	4,499,069

Sumitomo Rubber Industries	25,400	414,746
Sumitomo Seika Chemicals Co.	4,000	15,584
Suncall Corp.	4,000	20,939
Sundrug Co., Ltd.	57,500	2,436,956
Suruga Bank Ltd.	41,000	743,766
Suzuken Co., Ltd.	10,397	349,585
Suzuki Motor Corp.	589,000	13,560,608
Swcc Showa Holdings Co., Ltd.	114,000	91,811
Symex Corp.	10,995	718,353
T&K Toka Co., Ltd.	700	12,952
T&D Holdings, Inc.	90,200	1,211,323
T Rad Co., Ltd.	18,000	62,335
Tachibana Eletech Co., Ltd.	5,500	52,489
Tadano Ltd.	198,000	2,531,434
Taihei Dengyo Kaisha Ltd.	19,000	125,092
Taihei Kogyo Co., Ltd.	21,000	76,740
Taiheiyo Cement Corp.	174,000	555,273
Taiheiyo Kouhatsu, Inc.	30,000	29,295
Taiho Kogyo Co.	5,400	70,561
Taiko Bank Ltd.	15,000	32,768
Taisei Corp.	148,000	534,877
Taisho Pharmaceutical Holdings	5,000	354,356
Taiyo Holdings Co., Ltd.	26,900	869,271
Taiyo Nippon Sanso Corp.	39,000	268,938
Takagi Securities Co., Ltd.	13,000	49,469
Takamatsu Construction Group	500	7,898
Takano Co., Ltd.	8,900	40,587
Takaoka Toko Holdings Co., Ltd.	585	9,128
Takara Leben Co., Ltd.	96,000	368,209
Takara Standard Co., Ltd.	19,000	131,404
Takashimaya Co., Ltd.	40,000	404,691
Takata Corp.	13,900	299,591
Take and Give Needs Co., Ltd.	281	62,545
Takeda Pharmaceutical Co., Ltd.	531,300	23,961,585
Takihyo Co., Ltd.	4,000	17,315
Takiron Co., Ltd.	45,000	189,812
Tamura Corp.	35,000	76,106
Tayca Corp.	26,000	70,670
TBK Co., Ltd.	8,000	36,805
TDK Corp.	19,300	665,450
Techno Ryowa Ltd.	9,460	40,093
Teijin Ltd.	152,000	333,578
Teikoku Sen-I Co., Ltd.	2,000	14,577
Teikoku Tsushin Kogyo Co., Ltd.	33,000	56,143
Tekken Corp.	110,000	124,025
Tenma Corp.	16,700	195,689
Terumo Corp.	23,500	1,167,489
THK Co., Ltd.	124,200	2,606,906
TOA Corp.	150,000	205,366
TOA Oil Co., Ltd.	22,000	22,369
Toa Road Corp.	15,000	64,177
Toabo Corp.	42,000	28,751
Tobu Railway Co., Ltd.	152,709	785,567
Tochigi Bank Ltd.	81,000	278,875
Toda Corp.	134,000	370,967
Toei Co., Ltd.	9,000	57,804
Toenec Corp.	28,000	136,145
Toho Bank Ltd.	98,000	299,914
Toho Co., Ltd.	16,700	343,297
Toho Gas Co., Ltd.	64,000	330,518
Toho Holdings Co., Ltd.	90,800	1,499,089
Toho Zinc Co., Ltd.	9,000	25,822
Tohoku Bank Ltd.	22,000	31,228
Tohoku Electric Power Co., Inc.	84,400	1,052,717
Tohokushinsha Film Corp.	1,100	9,922
Tohto Suisan Co., Ltd.	5,000	7,299
Tokai Carbon Co., Ltd.	85,000	225,047
Tokai Lease Co., Ltd.	13,000	22,771
Tokai Rika Co., Ltd.	127,400	2,539,407
Tokai Rubber Industries	6,000	53,878
Tokio Marine Holdings, Inc.	765,300	24,229,813
Tokushu Tokai Paper Co., Ltd.	56,000	111,622

Tokuyama Corp.	164,000	521,709
Tokyo Electric Power Co., Inc.	249,500	1,288,504
Tokyo Electron Device Ltd.	6	9,042
Tokyo Electron Ltd.	183,242	9,260,330
Tokyo Energy & Systems, Inc.	23,000	102,109
Tokyo Gas Co., Ltd.	379,000	2,090,824
Tokyo Keiki, Inc.	25,000	52,096
Tokyo Ohka Kogyo Co., Ltd.	7,100	162,964
Tokyo Rope Manufacturing Co., Ltd.	39,000	48,291
Tokyo Sangyo Co., Ltd.	17,500	53,204
Tokyo Steel Manufacturing Co., Ltd.	55,000	182,161
Tokyo Tatemono Co., Ltd.	69,000	573,755
Tokyo Tekko Co., Ltd.	18,000	63,422
Tokyo Tomin Bank Ltd.	16,800	198,552
Tokyu Construction Co., Ltd.	6,700	15,783
Tokyu Corp.	171,000	1,117,220
Tokyu Land Corp.	92,000	842,805
Tokyu Livable, Inc.	85,500	1,641,400
Toli Corp.	27,000	54,362
Tomato Bank Ltd.	46,000	82,891
Tomen Devices Corp.	100	1,667
Tomen Electronics Corp.	11,000	129,672
Tomoe Corp.	7,200	24,789
Tomoku Co., Ltd.	45,000	139,528
Tomony Holdings, Inc.	94,000	365,269
Tonami Holdings Co., Ltd.	43,000	87,874
Tonengeneral Sekiyu K.K.	46,000	445,019
Toppan Forms Co., Ltd.	18,500	160,165
Toppan Printing Co., Ltd.	86,000	596,507
Topre Corp.	13,000	112,156
Topy Industries Ltd.	79,000	155,081
Toray Industries, Inc.	669,707	4,328,302
Torii Pharmaceutical Co., Ltd.	10,800	231,363
Torishima Pump Manufacturing Co., Ltd.	200	1,633
Tosei Corp.	5,600	39,801
Toshiba Corp.	621,000	2,982,000
Toshiba Plant Systems & Services	98,000	1,466,029
Tosho Printing Co., Ltd.	25,000	61,408
Toto Ltd.	45,000	457,090
Tottori Bank Ltd.	29,000	56,053
Touei Housing Corp.	100	1,951
Towa Bank Ltd.	114,000	103,287
Toyo Kohan Co., Ltd.	33,000	110,958
Toyo Machinery & Metal Co.	12,100	28,991
Toyo Securities Co., Ltd.	8,000	24,161
Toyo Seikan Group Holdings Ltd.	27,100	416,587
Toyo Suisan Kaisha Ltd.	12,000	398,651
Toyo Tanso Co., Ltd.	1,000	17,657
Toyo Tire & Rubber Co., Ltd.	500	2,627
Toyo Wharf & Warehouse Co.	20,000	34,630
Toyoda Gosei Co., Ltd.	163,200	3,993,952
Toyota Boshoku Corp.	9,600	138,199
Toyota Industries Corp.	24,800	1,013,621
Toyota Motor Corp.	660,100	39,804,691
Toyota Tsusho Corp.	44,500	1,145,482
Trend Micro, Inc.	15,900	504,203
Trusco Nakayama Corp.	8,500	168,913
TS Tech Co., Ltd.	79,600	2,524,186
TSI Holdings Co., Ltd.	55,725	328,735
Tsubakimoto Kogyo Co., Ltd.	1,000	2,658
Tsudakoma Corp.	16,000	27,382
Tsukishima Kikai Co., Ltd.	8,000	78,039
Tsukuba Bank Ltd.	34,100	118,433
Tsumura & Co.	9,400	276,696
Tsurumi Manufacturing Co., Ltd.	7,000	59,757
Tsutsumi Jewelry Co., Ltd.	6,700	153,715
TV Asahi Corp.	1,500	32,406
TV Tokyo Holdings Corp.	4,000	68,697
TYK Corp.	18,000	30,805
UBE Industries Ltd.	157,000	290,814
UBE Material Industries Ltd.	10,000	25,369
Uchida Yoko Co., Ltd.	38,000	109,408

Ueki Corp.	5,000	8,557
UKC Holdings Corp.	3,600	60,051
Ulvac, Inc.	13,300	105,238
Unicharm Corp.	17,900	1,010,913
Uniden Corp.	25,000	57,633
United Urban Investment Corp.	368	496,792
Universal Entertainment Corp.	114,100	2,011,266
UNY Group Holdings Co., Ltd.	437,200	2,940,047
U-Shin Ltd.	13,800	97,663
USS Co., Ltd.	3,340	423,321
Valor Co., Ltd.	112,000	2,079,106
Village Vanguard Co., Ltd.	12	19,449
Vital Ksk Holdings, Inc.	1,400	10,570
Wakita & Co., Ltd.	11,000	97,116
Warabeya Nichiyu Co., Ltd.	4,200	64,183
Watabe Wedding Corp.	4,700	34,398
West Japan Railway Co.	127,900	5,420,637
Wood One Co., Ltd.	16,000	48,643
Y.A.C. Co., Ltd.	1,900	10,635
Yachiyo Bank Ltd.	6,200	187,245
Yahagi Construction Co., Ltd.	3,800	16,449
Yahoo Japan Corp.	2,826	1,391,165
Yaizu Suisankagaku Industry	1,200	10,329
Yakult Honsha Co., Ltd.	13,900	575,115
Yamabiko Corp.	3,100	81,327
Yamada Denki Co., Ltd.	14,796	599,526
Yamagata Bank Ltd.	37,000	154,950
Yamaguchi Financial Group, Inc.	31,000	304,898
Yamaha Corp.	22,800	260,971
Yamaha Motor Co., Ltd.	43,100	557,543
Yamaichi Electronics Co., Ltd.	13,900	24,628
Yamanashi Chuo Bank Ltd.	91,000	383,843
Yamato Holdings Co., Ltd.	56,900	1,197,744
Yamato Kogyo Co., Ltd.	34,200	1,044,919
Yamazaki Baking Co., Ltd.	18,000	211,104
Yamazawa Co., Ltd.	500	7,867
Yashima Denki Co., Ltd.	1,500	6,176
Yaskawa Electric Corp.	232,000	2,818,986
Yasuda Warehouse Co., Ltd.	5,900	52,149
Yellow Hat Ltd.	8,700	175,428
Yodogawa Steel Works Ltd.	87,000	345,951
Yokogawa Bridge Holdings Corp.	25,000	243,872
Yokogawa Electric Corp.	31,600	377,603
Yokohama Reito Co., Ltd.	21,600	171,565
Yokohama Rubber Co., Ltd.	372,000	3,733,669
Yokowo Co., Ltd.	3,200	16,590
Yondenko Corp.	7,000	23,818
Yonex Co., Ltd.	4,200	21,859
Yuki Gosei Kogyo Co., Ltd.	3,000	8,094
Yurtec Corp.	32,000	96,643
Yusen Logistics Co., Ltd.	1,600	14,464
Yushiro Chemical Industry Co.	1,500	14,300
Zojirushi Corp.	5,000	16,560
Zuken, Inc.	5,400	35,607
<i>Kazakhstan</i>		
GDR KazMunaiGas Exploration	94,803	1,431,525
<i>Korea, Republic of</i>		
ADR KT Corp.	6,400	99,328
ADR SK Telecom Co., Ltd.	191,300	3,889,129
ADR Woori Finance Holdings	6,700	185,456
Amorepacific Corp.	472	378,162
Amorepacific Group	327	99,642
BS Financial Group, Inc.	213,380	2,699,830
Celltrion, Inc.	7,015	256,755
Cheil Industries, Inc.	5,554	435,741
Cheil Worldwide, Inc.	10,830	233,281
CJ Cheiljedang Corp.	940	213,590
CJ Corp.	1,686	167,559
Coway Co., Ltd.	19,103	933,363
Daelim Industrial Co., Ltd.	7,464	567,291

Daewoo Engineering & Construction	12,300	76,360
Daewoo International Corp.	5,310	164,361
Daewoo Securities Co., Ltd.	29,140	256,431
Daewoo Shipbuilding & Marine	11,320	250,278
DGB Financial Group, Inc.	22,150	302,561
Dongbu Insurance Co., Ltd.	10,100	427,153
Doosan Corp.	997	112,179
Doosan Heavy Industries	5,590	208,025
Doosan Infracore Co., Ltd.	11,960	112,055
Edu Ark Co., Ltd.	24,552	-
E-Mart Co., Ltd.	37,166	6,541,190
GDR Samsung Electronics Co., Ltd.	840	489,720
GS Engineering & Construction	4,340	106,595
GS Holdings	21,615	972,822
GS Home Shopping, Inc.	32,270	6,682,593
Halla Visteon Climate Control	4,600	146,009
Hana Financial Group	32,410	943,595
Hankook Tire Co., Ltd.	17,427	805,696
Hansol Paper Co., Ltd.	550	6,044
Hanwha Chemical Corp.	9,970	145,790
Hanwha Corp.	83,340	2,145,437
Hanwha Life Insurance Co., Ltd.	106,020	610,842
Hite Jinro Co., Ltd.	3,400	92,886
Hyosung Corp.	54,907	2,836,577
Hyundai Department Store Co.	1,759	231,032
Hyundai Development Co.	6,620	144,915
Hyundai Engineering & Construction Co., Ltd.	47,765	2,337,957
Hyundai Glovis Co., Ltd.	1,573	266,517
Hyundai Heavy Industries	6,498	1,044,072
Hyundai Hysco	62,520	1,874,970
Hyundai Marine & Fire Insurance Co.	7,320	194,209
Hyundai Merchant Marine	7,430	93,684
Hyundai Mipo Dockyard	1,299	143,316
Hyundai Mobis Co., Ltd.	42,403	10,136,175
Hyundai Motor Co.	18,155	3,584,740
Hyundai Securities Co.	13,360	74,752
Hyundai Steel Co.	14,531	816,856
Hyundai Wia Corp.	21,051	3,133,549
Industrial Bank of Korea	89,350	856,690
Kangwon Land, Inc.	112,260	3,106,183
KB Financial Group, Inc.	48,840	1,462,570
KCC Corp.	544	156,238
Kia Motors Corp.	31,056	1,688,698
Kolao Holdings	74,665	1,925,384
Kolon Corp.	29,470	549,635
Kolon Industries, Inc.	1,170	49,585
Korea Aerospace Industries	4,590	122,582
Korea Electric Power Corp.	36,090	837,428
Korea Gas Corp.	51,815	2,395,545
Korea Investment Holdings Co.	4,580	166,629
Korea Zinc Co., Ltd.	4,427	1,073,752
Korean Air Lines Co., Ltd.	4,240	114,163
KT Corp.	226,190	7,090,409
KT&G Corp.	30,319	1,969,852
Kumho Petro Chemical Co., Ltd.	1,620	117,310
LG Chem Ltd.	7,321	1,621,832
LG Corp.	11,155	620,238
LG Display Co., Ltd.	153,810	3,696,935
LG Electronics, Inc.	12,492	798,490
LG Fashion Corp.	83,560	2,063,300
LG Household & Health Care	1,884	920,513
LG Innotek Co., Ltd.	1,324	105,730
LG Uplus Corp.	54,790	573,303
Lotte Chemical Corp.	2,001	250,552
Lotte Confectionery Co. Ltd.	157	220,918
Lotte Shopping Co.	1,301	404,409
LS Corp.	2,046	124,510
Mirae Asset Securities Co., Ltd.	28,540	1,043,339
NCsoft Corp.	1,772	251,359
NHN Corp.	22,770	5,791,940
Oci Co., Ltd.	1,967	230,794
Orion Corp.	414	345,468

Partron Co., Ltd.	88,271	1,437,626
Posco	7,737	2,022,236
S Oil Corp.	5,279	338,359
S1 Corp.	1,997	109,813
Samsung C&T Corp.	14,713	694,392
Samsung Card Co.	47,170	1,606,684
Samsung Electro Mechanics Co.	6,982	532,492
Samsung Electronics Co., Ltd.	43,903	51,589,533
Samsung Engineering Co., Ltd.	3,550	230,336
Samsung Fire & Marine, Ins.	4,103	837,090
Samsung Heavy Industries	106,260	3,330,947
Samsung Life Insurance Co., Ltd.	7,002	662,157
Samsung SDI Co., Ltd.	3,992	477,131
Samsung Securities Co., Ltd.	17,599	710,401
Samsung Techwin Co., Ltd.	4,339	247,715
Shinhan Financial Group Ltd.	50,300	1,656,040
Shinsegae Co., Ltd.	797	147,250
SK C & C Co., Ltd.	2,638	230,526
SK Gas Ltd.	33	2,294
SK Holdings Co., Ltd.	18,090	2,684,869
SK Hynix, Inc.	61,400	1,677,405
SK Innovation Co., Ltd.	7,010	831,711
SK Networks Co., Ltd.	53,630	302,419
SK Telecom	63,934	11,756,175
Sung Kwang Bend Co., Ltd.	77,900	1,793,941
Tongyang Securities, Inc.	89,430	283,861
Woori Finance Holdings Co.	42,740	394,822
Woori Investment & Securities	16,890	166,378
Yuhan Corp.	2,103	338,822
<i>Liberia</i>		
Royal Caribbean Cruises Ltd.	1,170	39,008
<i>Liechtenstein</i>		
Liechtenstein Landesbank BR	1,641	61,398
<i>Luxembourg</i>		
ADR Tenaris SA	762,800	30,717,956
Altisource Portfolio Sol	2,600	244,608
Aperam	34,054	369,348
Arcelormittal	170,624	1,901,589
Millicom International Cellular - SDR	9,828	703,451
SES	46,544	1,331,004
Tenaris SA	73,619	1,474,638
<i>Malaysia</i>		
Airasia Berhad	1,122,500	1,133,336
Alliance Financial Group Berhad	353,900	593,660
AMMB Holdings Berhad	554,500	1,288,188
Astro Malaysia Holdings Berhad	190,400	182,596
Axiata Group Berhad	601,100	1,261,368
Berjaya Sports Toto Berhad	92,300	127,663
British American Tobacco Berhad	15,200	286,729
Bumi Armada Berhad	120,500	147,979
Carlsberg Brewery Malaysia Berhad	47,800	231,473
Cimb Group Holdings Berhad	3,692,800	9,677,602
Digi.com Berhad	1,220,800	1,839,218
Dutch Lady Milk Industries Berhad	9,600	142,868
Felda Global Ventures	129,100	184,691
Gamuda Berhad	6,281,300	9,423,441
Genting Berhad	478,800	1,582,109
Genting Malaysia Berhad	699,000	860,614
Genting Plantations Berhad	26,900	78,584
Hong Leong Bank Berhad	66,100	290,802
Hong Leong Financial Group	24,900	113,959
IHH Healthcare Berhad	236,800	296,047
Ioi Corporation Berhad	926,100	1,594,551
Kuala Lumpur Kepong Berhad	65,900	453,030
Lafarge Malaysia Berhad	45,100	145,314
Lion Industries Corp. Berhad	380,300	117,960
LJM Corp. Berhad	129,300	231,222
Malayan Banking Berhad	876,700	2,885,798

Malaysia Airports Holdings Berhad	64,700	129,216
Malaysia Building Society	279,600	271,680
Maxis Berhad	1,055,700	2,295,508
MMC Corp. Berhad	90,000	76,911
Parkson Holdings Berhad	71,200	87,887
PPB Group Berhad	55,600	249,184
Public Bank Berhad - Foreign Market	1,713,100	9,250,035
RHB Capital Berhad	73,200	199,942
Sapurakencana Petroleum Berhad	426,600	552,237
Shangri La Hotels (Mal) Berhad	295,200	670,845
Silverlake Axis Ltd.	416,000	244,359
Sime Darby Berhad	317,900	963,913
Telekom Malaysia Berhad	965,600	1,650,337
Tenaga Nasional Berhad	2,776,600	7,285,334
UEM Sunrise Berhad	178,800	176,565
Umw Holdings Berhad	300,600	1,389,068
YTL Corporation Berhad	567,100	297,954
YTL Power International Berhad	284,900	144,276
<i>Mexico</i>		
ADR America Movil	784,260	17,057,655
ADR Fomento Economico Mexicano	413,437	42,662,564
ADR Grupo Aeroportuario del Pacifico SAB de CV	23,200	1,179,256
ADR Grupo Aeroportuario del Sureste	61,800	6,874,632
ADR Grupo Financiero Santander	394,800	5,610,108
ADR Grupo Televisa	91,100	2,262,924
Alfa SAB de CV	760,765	1,824,549
America Movil SAB de CV	3,032,700	3,289,770
Arca Continental SAB de CV	120,900	921,379
Cemex SAB de CV	1,331,700	1,406,756
Coca-Cola Femsa SAB de CV	51,000	714,384
Compartamos SAB de CV	2,707,020	4,638,522
Controladora Comercial Mexicana SAB de CV	47,300	178,839
El Puerto de Liverpool SAB de CV	22,200	259,838
Fibra Uno Administracion SAB de CV	1,407,900	4,679,003
Fomento Economico Mexicano	156,400	1,612,646
Genomma Lab Internacional SAB de CV	132,685	259,445
Grupo Aeroportuario del Sureste	36,600	184,407
Grupo Aeroportuario del Sureste SAB de CV	24,500	271,279
Grupo Bimbo SAB de CV	341,400	1,028,720
Grupo Carso SAB de CV	67,500	316,569
Grupo Comercial Chedraui SAB de CV	40,900	150,370
Grupo Financiero Banorte	3,382,592	19,922,881
Grupo Financiero Inbursa SAB de CV	251,492	552,571
Grupo Financiero Santander SAB de CV	147,000	417,667
Grupo Mexico SAB de CV	2,185,949	6,289,752
Grupo Televisa BA Ser CPO	203,600	1,012,072
Industrias CH SAB de CV	20,500	134,638
Industrias Penoles SAB de CV	29,345	882,298
Kimberly-Clark de Mexico	793,823	2,551,647
Mexichem SAB de CV	123,700	512,716
Minera Frisco SAB de CV	75,000	222,366
OHL Mexico SAB de CV	72,900	174,949
Organizacion Soriana SAB	990,673	3,696,243
Walmart de Mexico	627,200	1,756,527
<i>Monaco</i>		
GasLog Ltd.	180	2,304
<i>Morocco</i>		
Attijariwafa Bank	3,597	137,801
Douja Prom Addoha	16,766	93,828
Maroc Telecom	10,384	120,107
<i>Netherland Antilles</i>		
Orthofix International	25,230	678,687
Sapiens International Corp.	120	689
<i>Netherlands</i>		
Aegon NV	968,498	6,469,494
Akzo Nobel	37,720	2,123,748
ASML Holding NV	55,848	4,400,647

ASML Holding NV	121,478	9,608,910
AVG Technologies	14,650	284,943
Ballast Nedam NV	1,148	14,922
BE Semiconductor Industries	31,630	325,954
Binckbank NV	3,497	29,392
Boskalis Westminster	224,914	8,190,305
CNH Global NV	210	8,749
Corio NV	10,912	433,533
CSM	26,069	526,415
D.E. Master Blenders 1753	78,129	1,249,138
Delta Lloyd NV	108,481	2,170,833
EADS NV	105,777	5,646,197
Fugro NV CVA	11,321	612,904
Gemalto	12,271	1,109,513
Heijmans NV	12,091	115,202
Heineken Holding NV	19,675	1,102,390
Heineken NV	35,291	2,245,482
Hunter Douglas NV	624	24,901
ING Groep NV	1,774,894	16,149,662
Interxion Holding NV	55,987	1,462,940
KAS Bank NV	7,792	90,224
Kendrion NV	1,470	38,206
Koninklijke Ahold NV	1,854,966	27,571,799
Koninklijke Bam Groep NV	169,643	806,847
Koninklijke DSM NV	24,452	1,591,103
Koninklijke KPN NV	725,474	1,505,982
Koninklijke Philips NV	148,041	4,030,467
Koninklijke Wessanen NV	25,875	98,849
LyondellBasell Industries	329,800	21,852,548
Macintosh Retail Group NV	735	8,025
Nielsen Holdings NV	1,570	52,736
NXP Semiconductors NV	12,220	378,576
Ordina NV	65,380	108,780
Qiagen NV	136,993	2,687,970
Qiagen NV	231,236	4,603,909
Randstad Holding NV	18,167	743,852
Reed Elsevier NV	850,129	14,144,506
Sensata Technologies Holding	53,910	1,881,459
SNS Reaal	99,551	-
STMicroelectronics NV	99,901	898,735
Telegraaf Media Groep NV	1,695	25,315
Ten Cate NV	9,806	229,752
TNT Express NV	54,863	410,909
Tom Tom	77,504	381,314
Tornier NV	180	3,150
Unilever NV CVA	253,461	9,967,845
USG People NV	46,971	305,276
Vistaprint NV	4,929	243,345
Vopak	10,855	639,530
Wolters Kluwer	57,093	1,206,321
Xeikon NV	3,726	20,826
Ziggo NV	26,704	1,067,369
<i>New Zealand</i>		
Abano Healthcare Group Ltd.	534	2,371
Air New Zealand Ltd.	290,475	333,136
Auckland Intl Airport Ltd.	1,157,433	2,654,839
Chorus Ltd.	659,900	1,218,041
Contact Energy Ltd.	58,422	231,011
Fletcher Building Ltd.	107,269	698,373
Fletcher Building Ltd.	13,171	86,080
Heartland New Zealand Ltd.	63,943	40,988
New Zealand Oil & Gas Ltd.	345,253	223,977
New Zealand Refining Co., Ltd.	6,452	10,364
Nuplex Industries Ltd.	137,087	307,030
PGG Wrightson Ltd.	94,991	21,275
Port of Tauranga Ltd.	10,680	114,649
Rakon Ltd.	142,383	21,443
Sanford Ltd.	11,312	41,060
Sky Network Television Ltd.	13,575	56,928
Skycity Entertainment Group	792,333	2,667,965
Steel & Tube Holdings Ltd.	23,253	43,100

Telecom Corp of New Zealand	272,273	473,122
Tower Ltd.	116,634	175,649
Trade Me Group Ltd.	552,936	2,079,648
<i>Norway</i>		
Aker Solutions ASA	25,618	346,759
Archer Ltd.	24,101	14,880
Austevoll Seafood ASA	25,581	146,631
Bonheur ASA	3,382	69,235
BW Offshore Ltd.	273,600	326,650
BWG Homes ASA	35,300	78,046
DnB ASA	393,445	5,667,082
DNO International ASA	135,531	246,378
DOF ASA	20,628	82,768
Eltek ASA	100,200	88,450
Evry ASA	50,298	74,137
Farstad Shipping	53,085	1,043,260
Fred Olsen Energy ASA	96,406	3,789,265
Ganger Rolf ASA	2,841	57,229
Gjensidige Forsikring ASA	509,024	7,448,562
Golden Ocean Group Ltds	183,957	196,729
Grieg Seafood ASA	10,232	26,309
Jason Shipping ASA	131	21
Kongsberg Automotive Holding	294,744	119,229
Norsk Hydro ASA	209,978	833,578
Norske Skogindustrier ASA	116,500	50,942
Norwegian Air Shuttle ASA	72,710	3,160,347
Norwegian Energy Co. ASA	141,520	70,690
Odfjell SE	5,729	25,145
Orkla ASA	629,673	5,131,391
Panoro Energy ASA	63,557	31,227
Prosafe SE	236,600	2,067,230
Seadrill Ltd.	57,914	2,325,646
Sevan Drilling ASA	25,325	16,632
Sevan Marine ASA	13,168	48,091
Ship Finance International Ltd.	356	5,283
Siem Offshore, Inc.	50,969	65,693
Solstad Offshore ASA	6,732	106,944
Sparebank 1 SMN	72,350	550,974
Statoil ASA	182,290	3,740,706
Stolt Nielsen Ltd.	2,446	53,278
Subsea 7 SA	41,003	715,163
Telenor ASA	642,692	12,672,696
TGS Nopec Geophysical Co. ASA	7,732	223,499
TTS Group ASA	7,726	7,579
Wilh. Wilhelmsen Holdings ASA	3,523	90,007
Yara International ASA	177,568	7,043,337
<i>Panama</i>		
Banco Latinoamericano Comercio Exterior	131,610	2,946,748
Copa Holdings SA	27,152	3,560,170
<i>Peru</i>		
ADR Cia de Minas Buenaventura	54,300	801,468
Credicorp Ltd.	56,500	7,229,740
<i>Philippines</i>		
Aboitiz Equity Ventures, Inc.	227,830	264,747
Aboitiz Power Corp.	217,000	174,806
ADR Philippine Long Distance Telephone Co.	60,800	4,125,888
Alliance Global Group, Inc.	11,508,500	6,233,771
Ayala Corp.	34,840	467,759
Ayala Land, Inc.	14,741,900	10,373,930
Bank of Philippine Islands	3,772,829	8,384,064
BDO Unibank, Inc.	168,750	332,031
DMCI Holdings, Inc.	94,100	112,397
Energy Development Corp.	885,700	118,708
First Gen Corp.	372,500	146,586
Globe Telecom, Inc.	13,405	499,584
GMA Holdings, Inc.	610,000	126,377
GT Capital Holdings, Inc.	46,440	854,625
International Container Terminal Services, Inc.	91,600	184,472

Jollibee Foods Corp.	49,330	169,001
Lopez Holdings Corp.	3,521,300	417,339
LT Group, Inc.	389,000	203,505
Megaworld Corp.	85,365,000	6,520,938
Metro Pacific Investments Co.	1,203,000	147,033
Metropolitan Bank & Trust	2,557,510	6,571,380
Philippine Long Distance Telephone Co.	9,685	659,118
Puregold Price Club, Inc.	1,631,100	1,370,577
SA Prime Holdings, Inc.	713,100	269,063
SM Investments Corp.	25,715	636,922
Universal Robina Corp.	323,710	936,661
<i>Poland</i>		
Alior Bank SA	4,700	126,270
Bank Handlowy w Warszawie SA	3,805	106,223
Bank Millennium SA	50,296	78,659
Bank Pekao SA	240,425	10,825,566
Bank Zachodni WBK SA	3,292	276,693
BRE Bank SA	1,705	196,021
Cyfrowy Polsat SA	20,457	113,911
ENEA SA	15,818	62,867
Eurocash SA	9,835	173,297
Grupa Azoty SA	4,652	103,336
Grupa Lotos SA	102,430	1,103,828
Jastrzebska Spolka Weglowa SA	69,548	1,338,831
Kernel Holding SA	6,032	86,913
KGHM Polska Miedz SA	16,442	597,200
PGE SA	626,569	2,896,472
PKO Bank Polski SA	103,003	1,100,727
Polski Koncern Naftowy Orlen	37,813	528,940
Polskie Gornictwo Naftowe i Gazownictwo SA	208,638	363,246
Powszechny Zaklad Ubezpiecze	35,134	4,320,891
Synthos SA	62,553	85,623
Tauron Polska Energia SA	124,129	160,594
Telekomunikacja Polska SA	78,508	180,283
<i>Portugal</i>		
Banco BPI SA	36,217	42,746
Banco Comercial Portugues	4,061,763	506,849
Banco Espirito Santo	387,605	309,854
Banif Banco Internacional	99,523	12,031
EDP Energias de Portugal SA	1,196,538	3,849,414
Galp Energia SGPS SA	44,671	660,496
Jeronimo Martins	151,832	3,195,237
Portugal Telecom SGPS SA	96,221	373,968
Redes Energeticas Nacionais	86,000	246,267
Sonae Industria SGPS SA	27,054	17,653
Sonaecom SGPS SA	31,765	64,288
<i>Puerto Rico</i>		
Evertec, Inc.	220	4,833
OFG Bancorp	85,522	1,548,803
<i>Qatar</i>		
Industries Qatar	174,500	7,597,377
<i>Russia</i>		
ADR Gazprom OAO	536,434	3,524,371
ADR Gazprom OAO	1,317,014	8,665,952
ADR Lukoil OAO	249,178	14,302,817
ADR Lukoil OAO	494,451	28,505,100
ADR MMC Norilsk Nickel JSC	38,332	552,364
ADR Mobile Telesystems	106,700	2,020,898
ADR Rostelecom	6,901	110,692
ADR Rushydro JSC	50,326	73,476
ADR Sberbank	336,430	3,862,216
ADR Sberbank	445,045	5,069,063
ADR Surgutneftegas	336,618	2,639,085
ADR Surgutneftegaz	27,702	169,813
ADR Tatneft	147,745	5,367,576
Federal Grid Co. Unified	37,203,326	284,605
Gazprom OAO	944,838	3,155,759

GDR - LSR Group OJSC	8,118	33,933
GDR - LSR Group OJSC	13,120	54,842
GDR - Magnit OJSC	52,163	2,983,724
GDR - Magnit OJSC	34,583	1,978,148
GDR - Megafon	10,294	321,688
GDR - Novatek OAO	3,577	427,452
GDR - Pharmstandard	83,400	1,740,558
GDR - Rosneft OJSC	415,767	2,848,004
GDR - Severstal	6,719	42,800
GDR - Sistema JSFC	156,559	3,092,040
GDR - Sistema JSFC	137,488	2,715,388
GDR - TMK	2,364	27,186
GDR - TMK	4,523	52,015
GDR - Uralkali	6,318	209,126
GDR - Uralkali	10,842	358,870
GDR Novatek OAO	7,166	856,337
GDR VTB Bank OJSC	192,120	545,621
Inter RAO UES OJSC	246,988,123	222,289
Lukoil OAO	18,500	1,105,375
Magnit	24,917	5,738,166
MMC Norilsk Nickel OJSC	4,173	615,518
Rosneft OAO	34,900	261,750
Rostelecom	97,840	440,280
Rushydro OJSC	8,021,130	188,497
Sberbank	860,941	2,402,025
Severstal	18,093	114,708
Surgutneftegas	546,336	516,288
Tatneft CLS	106,080	636,480
Uralkali	101,203	759,023
<i>Singapore</i>		
ADR Keppel Corp. Ltd.	21,440	353,760
Aims Amp Capital Industrial	190,000	245,683
Ascendas Real Estate Investment Trust	2,607,858	4,585,290
ASL Marine Holdings Ltd.	151,200	72,721
Ausgroup Ltd.	41,000	11,638
Avago Technologies Ltd.	1,770	66,163
Bonvests Holdings Ltd.	25,000	21,485
Broadway Industrial Group Ltd.	116,000	26,524
CapitaCommercial Trust	290,000	334,976
Capitaland Ltd.	400,000	971,379
CapitaMall Trust	4,591,876	7,222,891
CapitaMalls Asia Ltd.	223,000	320,882
China Merchants Holdings Pacific Ltd.	37,000	25,672
China Minzhong Food Corp Ltd.	9,920,000	8,173,461
Chip Eng Seng Corp. Ltd.	364,000	199,464
Chuan Hup Holdings Ltd.	157,000	30,328
City Developments Ltd.	1,079,000	9,102,972
Comfortdelgro Corp. Ltd.	262,000	379,066
Creative Technology Ltd.	23,450	45,299
DBS Group Holdings Ltd.	614,378	7,508,365
DMX Technologies Group Ltd.	105,000	17,385
Eunetworks Group Ltd.	13,420	7,407
Ezion Holdings Ltd.	1,970,000	3,292,912
Ezra Holdings Ltd.	3,461,000	2,551,474
Far East Orchard Ltd.	165,431	271,305
Flextronics International Ltd.	463,265	3,585,671
Freight Links Express Holdings	504,000	36,957
Global Logistic Properties Ltd.	483,886	1,049,189
Golden Agri Resources Ltd.	3,415,764	1,508,182
GP Batteries International Ltd.	31,000	22,976
GP Industries Ltd.	101,000	39,817
Guocoland Ltd.	2,000	3,217
Guthrie Gts Ltd.	307,000	211,799
Hanwell Holdings Ltd.	9,000	1,987
HG Metal Manufacturing Ltd.	100,000	6,860
Ho Bee Investment Ltd.	198,000	307,546
Hong Fok Corp. Ltd.	276,000	150,154
Hong Leong Asia Ltd.	39,000	47,662
Hotel Grand Central Ltd.	4,000	3,327
Hotel Properties	77,000	192,454
Hupsteel Ltd.	13,000	2,306

Hutchison Port Holdings Trust	807,464	593,486
Hyflux Ltd.	1,722,000	1,697,154
Indofood Agri Resources Ltd.	63,000	48,431
Innotek Ltd.	71,000	18,753
IPC Corp. Ltd.	297,000	36,062
Jardine Cycle & Carriage Ltd.	17,000	569,794
Jaya Holdings Ltd.	131,000	60,940
Jurong Technologies Industrial Corp Ltd.	362,000	-
K1 Ventures Ltd.	538,000	72,536
Keppel Corp. Ltd.	221,600	1,817,110
Keppel Land Ltd.	116,000	306,394
Keppel REIT	6,682,616	6,823,297
Koh Brothers Group Ltd.	47,000	11,117
LC Development Ltd.	345,600	40,601
Li Heng Chemical Fibre Technologies Ltd.	721,000	72,197
Lian Beng Group Ltd.	138,000	56,580
Low Keng Huat Singapore Ltd.	16,000	8,137
Lum Chang Holdings Ltd.	39,000	10,455
Marco Polo Marine Ltd.	19,000	5,917
Mercator Lines Singapore Ltd.	388,000	33,040
Metro Holdings Ltd.	356,000	262,446
Midas Holdings Ltd.	490,000	168,060
Olam International Ltd.	221,000	285,768
Osim International Ltd.	1,262,000	1,955,239
Otto Marine Ltd.	624,000	38,868
Oversea Chinese Banking Corp.	1,767,032	13,932,287
Overseas Union Enterprise	80,000	179,137
Popular Holdings Ltd.	144,000	30,655
Raffles Education Corp. Ltd.	369,799	86,013
Rotary Engineering Ltd.	17,000	6,501
S i2i Ltd.	2,506,000	37,542
San Teh Ltd.	41,000	9,698
Sapphire Corp. Ltd.	101,000	8,202
SATS Ltd.	1,924,000	4,990,901
Sembcorp Industries Ltd.	1,848,000	7,212,489
Sembcorp Marine Ltd.	138,000	470,047
Sia Engineering Co. Ltd.	1,497,000	5,948,813
Sinarmas Land Ltd.	100,000	50,855
Singapore Airlines Ltd.	81,000	647,591
Singapore Exchange Ltd.	125,650	696,459
Singapore Holdings Ltd.	42,000	14,902
Singapore Investments & Finance	2,000	2,152
Singapore Land Ltd.	44,000	311,188
Singapore Press Holdings Ltd.	241,686	794,631
Singapore Reinsurance Corp.	204,000	41,820
Singapore Tech Engineering	228,000	753,229
Singapore Telecom Ltd.	4,023,000	11,926,579
Singapore Telecom Ltd.	5,609,000	16,672,656
Stamford Land Corp. Ltd.	108,000	50,240
Starhub Ltd.	1,523,000	5,019,428
Sunningdale Tech Ltd.	306,000	29,193
Sunvic Chemical Holdings	173,000	59,335
Swiber Holdings Ltd.	328,000	184,909
Tat Hong Holdings Ltd.	30,000	29,804
Tiong Woon Corp. Holdings Ltd.	178,750	47,918
Tuan Sing Holdings Ltd.	427,745	116,354
UMS Holdings Ltd.	133,000	52,957
United Engineers Ltd.	156,000	297,658
United Envirotech Ltd.	16,000	10,849
United Overseas Bank Ltd.	1,368,745	21,432,844
UOL Group Ltd.	64,901	343,873
Vard Holdings Ltd.	1,348,000	1,158,496
Wheelock Properties Ltd.	28,000	40,621
Wilmar International Ltd.	301,000	747,575
Wing Tai Holdings Ltd.	1,763,081	2,849,733
Yangzijiang Shipbuilding	317,000	207,451
Yeo Hiap Seng Ltd.	23,311	48,706
YHI International Ltd.	89,000	18,069
<i>South Africa</i>		
Absa Group Ltd.	38,177	571,086
ADR Gold Fields Ltd.	270,800	1,421,700

African Bank Investments Ltd.	87,293	143,507
African Rainbow Minerals Ltd.	12,704	191,650
Anglo American Platinum Ltd.	8,008	237,968
Anglogold Ashanti Ltd.	45,123	636,264
Aspen Pharmacare Holdings Ltd.	48,896	1,118,424
Assore Ltd.	4,051	130,583
Barloworld Ltd.	25,932	212,896
BHP Billiton PLC	194,000	4,968,035
Bidvest Group Ltd.	157,633	3,889,536
Clicks Group Ltd.	267,827	1,496,801
Coronation Fund Managers Ltd.	1,696,801	10,725,508
Discovery Ltd.	34,882	295,368
Exxaro Resources Ltd.	17,033	249,785
Firstrand Ltd.	365,094	1,063,963
Foschini Group Ltd.	24,105	239,782
Gold Fields Ltd.	85,928	439,456
Growthpoint Properties Ltd.	596,090	1,584,618
Harmony Gold Mining Co. Ltd.	46,210	166,412
Impala Platinum Holdings Ltd.	63,277	592,792
Imperial Holdings Ltd.	116,085	2,454,025
Investec Ltd.	74,122	477,785
Kumba Iron Ore Ltd.	9,477	439,712
Liberty Holdings Ltd.	99,457	1,201,635
Life Healthcare Group Holdings Ltd.	405,394	1,531,376
Massmart Holdings Ltd.	396,516	7,161,669
MMI Holdings Ltd.	619,919	1,384,439
Mr. Price Group Ltd.	28,165	382,165
MTN Group Ltd.	199,816	3,703,576
Nampak Ltd.	72,400	239,578
Naspers Ltd.	65,021	4,781,341
Nedbank Group Ltd.	44,867	793,326
Netcare Ltd.	863,958	2,005,157
Northam Platinum Ltd.	82,458	265,801
Pick n Pay Stores Ltd.	28,328	113,059
PPC Ltd.	60,816	182,499
Redefine Properties Ltd.	1,123,479	1,187,172
Remgro Ltd.	56,886	1,088,474
Resilient Property Income	36,996	200,275
Reunert Ltd.	21,346	148,368
RMB Holdings Ltd.	194,583	772,279
RMI Holdings	134,534	341,512
Sanlam Ltd.	210,165	973,849
Sappi Ltd.	63,845	156,924
Sasol Ltd.	86,735	3,770,411
Shoprite Holdings Ltd.	50,468	943,047
Spar Group Ltd.	20,288	245,221
Standard Bank Group Ltd.	141,890	1,593,390
Steinhoff International Holdings Ltd.	151,828	375,012
Tiger Brands Ltd.	61,776	1,841,357
Truworths International Ltd.	1,281,998	11,228,718
Vodacom Group Ltd.	257,298	2,721,959
Woolworths Holdings Ltd.	388,939	2,523,527
<i>Spain</i>		
Abengoa SA	28,899	71,372
Abengoa SA	80,584	162,358
Abertis Infraestructuras SA	57,306	998,155
Acciona SA	16,862	888,777
Acerinox SA	4,680	43,508
Acerinox SA	4,680	2,397
ACS Actividades Cons y Serv	22,459	594,084
Adveo Group International SA	6,240	105,119
Amadeus It Holding SA	58,007	1,851,456
Banco Bilbao Vizcaya Argenta	862,054	7,221,882
Banco de Sabadell SA	412,722	684,007
Banco Popular Espanol	196,517	601,567
Banco Santander SA	3,994,992	25,455,533
Bankia SA	624,963	482,540
Bankinter SA	297,368	1,058,715
Caixabank SA	182,168	559,063
Caja de Ahorros del Mediterr	16,136	28,106
Campofrio Food Group SA	1,204	8,169

Cementos Portlandvalderrivas	10,510	55,329
Cemex Latam Holdings SA	20,400	135,208
Deoleo SA	271,100	93,383
Dinamia Capital Privado	4,484	37,011
Distribuidora Internacional	164,597	1,243,057
Enagas SA	28,218	696,354
Ence Energia y Celulosa SA	105,216	324,817
Ercros SA	79,259	37,913
Ferrovial SA	62,747	1,001,577
Fluidra SA	11,606	39,375
Fomento de Construc y Contra	19,394	180,524
Gamesa Corp Tecnologica SA	154,260	838,152
Gas Natural SDG SA	276,910	5,575,490
Grifols SA	20,034	734,361
Grifols SA	3,347	94,451
Grupo Ezentis SA	2,080	316
Iberdrola SA	4,706,686	24,814,535
Iberpapel Gestion SA	2,452	42,390
Inditex	52,675	6,493,653
Indra Sistemas SA	152,400	1,969,282
International Consolidated Airlines	143,078	573,934
Mapfre SA	1,478,678	4,808,990
Melia Hotels International	39,777	301,435
Miquel Y Costas	5,864	171,502
NH Hoteles SA	84,114	299,033
Papeles y Cartones De Europa	29,322	109,769
Pescanova SA	8,830	-
Promotora de Informaciones	152,643	41,667
Prosegur Compania de Seguridad	393,754	2,149,647
Realia Business SA	42,707	32,475
Red Electrica Corporacion SA	161,465	8,867,436
Repsol SA	129,662	2,732,050
Repsol SA	129,662	72,136
Sacyr SA	165,948	520,070
Sniace	47,815	12,120
Tecnocom Telecom y Energia	1,341	1,865
Telefonica SA	1,865,899	23,877,939
Tubacex SA	3,156	9,702
Vocento SA	2,864	3,202
Zardoya Otis SA	24,290	343,834
<i>Sweden</i>		
Aarhuskarlshamn AB	69,110	3,501,859
Acando AB	27,253	58,548
Addnode Group AB	4,332	22,913
AF AB	105,923	2,667,908
Alfa Laval AB	50,086	1,016,643
Alliance Oil Company Ltd.	28,973	157,841
Arise AB	5,357	18,811
Assa Abloy AB	234,254	9,121,032
Atlas Copco AB - A Shares	107,725	2,585,611
Atlas Copco Ab - B Shares	63,834	1,360,011
B & B Tools AB	9,367	111,719
BE Group AB	7,244	15,670
Bilia AB	7,025	112,409
Billerudkorsnas AB	103,565	972,823
Biotage AB	51,000	66,872
Boliden AB	211,248	2,602,474
Bure Equity AB	44,458	150,840
Cision AB	3,006	17,592
Concentric AB	15,956	157,209
Concordia Maritime AB	19,682	29,161
D Carnegie & Co. AB	2,841	-
Duni AB	13,564	117,062
East Capital Explorer AB	12,312	83,546
Electrolux AB	36,364	912,676
Elekta AB	56,839	858,970
Enea AB	445	2,723
Enea AB	445	-
Eniro AB	53,776	147,000
Ericsson LM	472,777	5,320,050
Fingerprint Cards AB	132,330	1,122,446

Getinge AB	30,027	906,667
Gunnebo AB	15,253	62,825
Haldex AB	34,400	232,920
Hennes & Mauritz AB	283,726	9,264,934
Hexagon AB	36,430	967,768
Hexpol AB	36,960	2,393,013
Holmen AB	33,430	894,016
Husqvarna AB	62,578	328,121
Industrial & Financial System	9,002	144,711
Industrivarden AB - C Shares	14,744	244,661
Intrum Justitia AB	67,370	1,372,464
Investment AB Kinnevik	30,006	764,215
Investor AB	68,211	1,822,140
JM AB	121,500	2,547,208
Kappahl AB	9,258	44,991
Karolinska Development	4,877	19,654
Know It AB	9,205	72,282
Kungsleden AB	207,700	1,206,297
Lindab International AB	10,647	84,158
Loomis AB	123,000	2,346,302
Lundin Petroleum AB	34,802	685,784
Meda AB	191,875	2,160,546
Micronic Mydata AB	54,776	109,967
MQ Holding AB	8,114	18,994
Net Insight AB	2,427	399
New Wave Group AB	19,407	94,024
Nobia AB	16,644	96,173
Nolato AB	7,614	130,859
Nordea Bank AB	2,122,006	23,579,766
PA Resources AB	3,241	4,754
Peab AB	29,753	143,664
Ratos AB	30,885	238,177
Rederi AB Transatlantic	18,600	9,370
RNB Retail & Brands AB	7,066	10,050
Saab AB	19,944	378,524
Sandvik AB	168,777	2,005,484
SAS AB	67,673	128,339
Scania AB - B Shares	50,604	1,006,914
Securitas AB	43,840	380,952
Skandinaviska Enskilda Banken	234,214	2,224,347
Skanska AB	59,230	976,716
SKF AB	61,639	1,434,708
SSAB AB - A Shares	75,960	450,508
SSAB AB - B Shares	33,913	174,754
Svenska Cellulosa AB - B Shares	88,156	2,198,202
Svenska Handelsbanken	77,146	3,076,947
Swedbank AB	1,061,361	24,185,278
Swedish Match AB	31,401	1,107,731
Swedish Orphan Biovitrum AB	60,698	361,520
Tele2 AB	48,455	565,354
Teliasonera AB	360,540	2,335,955
Tradedoubler	7,029	17,808
Trelleborg AB	154,976	2,312,201
Volvo AB - B Shares	236,021	3,140,209
Vostok Gas Ltd.	3,573	-
<i>Switzerland</i>		
ABB Ltd.	1,693,412	36,708,640
Ace Ltd.	184,862	16,541,452
Acino Holding AG	1,633	141,527
Actelion Ltd.	182,129	10,952,957
Adecco SA	20,628	1,174,040
ADR Coca Cola HBC AG	30,621	715,919
AFG Arbonia-Forster holding	8,208	225,554
Allied World Assurance Co.	3,639	333,005
Allreal Holding AG	5,922	831,202
Aryzta AG	20,127	1,129,571
Autoneum Holding AG	360	26,882
Baloise Holding AG	61,797	5,999,106
Banque Cantonale de Geneve	269	69,286
Banque Cantonale Vaudois	437	216,618
Barry Callebaut AG	194	177,361

Bell AG	14	31,340
Bellevue Group AG	3,663	41,618
Bobst Group AG	5,666	171,869
Bucher Industries AG	6,900	1,650,341
Burckhardt Compression Holding	4,423	1,757,700
Cham Paper Holding AG	136	27,914
Charles Voegelé Holding AG	2,660	25,584
Cicor Technologies	1,531	44,499
CIE Financiere Richemont	84,130	7,429,120
Clariant AG	69,561	982,228
Conzeta AG	47	86,136
Credit Suisse Group AG	772,610	20,455,404
Daetwyler Holding AG	2,869	301,713
Dufry AG	59,100	7,158,336
EFG International AG	13,141	159,723
Emmi AG	1,393	407,454
Ems Chemie Holding AG	15,538	4,590,045
Flughafen Zuerich AG	615	308,426
Foster Wheeler AG	138,977	3,017,191
GAM Holding AG	110,890	1,699,419
Garmin Ltd.	16,124	583,044
Geberit AG	7,379	1,827,300
Georg Fischer	680	299,519
Givaudan	1,291	1,663,298
Helvetia Holding AG	11,856	4,780,494
Holcim Ltd.	36,627	2,549,160
Implenia AG	47,335	2,356,369
Julius Baer Group Ltd.	35,074	1,367,521
Jungfraubahn Holding AG	352	24,517
Kardex AG	1,479	52,992
Komax Holding AG	1,877	185,488
Kudelski SA	6,179	76,735
Kuehne & Nagel International AG	58,434	6,404,487
Lindt & Spruengli AG	135	506,241
Lindt & Spruengli AG PC	16	696,042
Lonza Group AG	44,415	3,339,985
Meyer Burger Technology AG	21,751	134,945
Micronas Semiconductor	9,804	70,980
Mikron Holding AG	4,658	26,732
Mobimo Holding AG	2,881	585,244
Nestle SA	1,223,875	80,134,288
Noble Corp.	72,670	2,730,939
Novartis AG	22,800	1,612,188
Novartis AG	1,254,250	88,950,140
OC Oerlikon Corp. AG	17,746	210,067
Orascom Development Holding	3,789	35,041
Pargesa Holding SA	4,030	268,553
Partners Group Holding AG	2,548	688,740
Pentair Ltd.	43,962	2,536,168
PubliGroupe SA	559	68,535
Roche Holding AG Genusschein	354,903	88,149,030
Romande Energie Holding	80	96,644
Schindler Holding	7,824	1,088,240
Schindler Holding AG	3,672	496,767
Schmolz Bickenbach AG	21,005	64,381
Schweiter Technologies AG	143	87,661
Schweizerische National-Versicherungs-Gesellschaft AG	7,474	344,808
SGS SA	857	1,837,820
Siegfried Holding AG	1,488	200,990
Sika AG	347	897,069
Sonova Holding AG	50,091	5,304,781
Sulzer AG	4,022	642,313
Swatch Group AG	4,762	2,602,076
Swatch Group AG	6,741	634,095
Swiss Life Holding AG	44,195	7,174,710
Swiss Prime Site	8,326	611,151
Swiss RE AG	328,723	24,424,485
Swisscom AG	3,585	1,567,147
Swisslog Holding AG	88,489	99,137
Syngenta AG	14,511	5,668,515
Tamedia AG	180	19,024
TE Connectivity Ltd.	185,298	8,438,471

Temenos Group AG	101,960	2,489,326
Tornos Holding AG	7,299	31,706
Transocean Ltd.	56,064	2,693,727
Transocean Ltd.	156,375	7,498,181
Tyco International Ltd.	289,089	9,525,483
UBS AG	588,586	10,003,132
UBS AG (Warrants)	11,339	113
Ubs AG London (Warrants)	16,608	166
Valartis Group AG	260	5,482
Valiant Holding AG	2,481	208,465
Vaudoise Assurances Holding	802	295,193
Verwaltungs-und Privat-Bank AG	2,136	160,965
Vetropack Holding AG	10	19,342
Vontobel Holding AG	6,956	213,940
Weatherford International Ltd.	530,725	7,270,933
Zurich Insurance Group AG	165,319	42,808,387
<i>Taiwan</i>		
Acer, Inc.	301,000	215,925
ADR Taiwan Semiconductor	841,687	15,419,706
Advanced Semiconductor Engineering, Inc.	716,000	600,827
Advantech Co., Ltd.	33,000	157,452
Airtac International Group	464,380	2,215,686
Asia Cement Corp.	571,000	703,010
Asustek Computer, Inc.	79,000	680,057
AU Optronics Corp.	10,455,000	3,802,326
Catcher Technology Co., Ltd.	79,000	411,197
Cathay Financial Holding Co.	832,000	1,135,391
Chailease Holding Co., Ltd.	3,900,000	9,212,906
Chang Hwa Commercial Bank	512,000	282,727
Cheng Shin Rubber Industries Co., Ltd.	2,884,000	9,103,013
Cheng UEI Precision Industry	46,000	91,015
Chicony Electronics Co., Ltd.	516,000	1,342,898
China Airlines Ltd.	307,000	115,749
China Development Financial	1,614,000	453,434
China Life Insurance Co., Ltd.	225,000	222,590
China Motor Corp.	361,000	318,590
China Petrochemical Development Corp.	205,000	104,309
China Steel Corp.	1,350,000	1,105,819
Chipbond Technology Corp.	905,000	2,219,395
Chong Hong Construction Co.	1,217,000	4,385,439
Chung Hung Steel Corp.	365,000	100,107
Chunghwa Telecom Co., Ltd.	945,000	3,216,109
Clevo Co.	67,000	114,010
Compal Electronics	2,695,000	1,515,156
CTBC Financial Holding Co., Ltd.	1,458,000	902,402
CTCI Corp.	68,000	123,880
Delta Electronics, Inc.	901,000	4,103,517
E.Sun Financial Holding Co.	503,000	307,127
Eclat Textile Company Ltd.	90,000	665,143
Epistar Corp.	98,000	172,647
Eva Airways Corp.	192,000	109,866
Evergreen Marine Corp., Ltd.	197,000	107,798
Far Eastern Department Store	338,000	321,975
Far Eastern New Century Corp.	661,000	714,571
Far Eastone Telecomm Co., Ltd.	1,399,000	3,757,616
Farglory Land Development Co.	253,000	464,282
Feng Hsin Iron & Steel Co.	1,220,000	2,157,419
First Financial Holding Co.	765,000	453,063
Formosa Chemicals & Fibre Corp.	368,000	902,472
Formosa International Hotels	4,000	47,112
Formosa Petrochemical Corp.	134,000	342,031
Formosa Plastics Corp.	469,000	1,134,513
Formosa Taffeta Co.	89,000	84,632
Foxconn Technology Co., Ltd.	94,000	228,327
Fubon Financial Holding Co.	1,504,000	2,049,928
Giant Manufacturing	33,000	226,819
Ginko International Co., Ltd.	40,294	680,283
Hermes Microvision, Inc.	3,000	86,083
Highwealth Construction Corp.	61,000	128,224
Hiwin Technologies Corp.	20,000	119,449
Hon Hai Precision Industry	1,747,000	4,313,436

Hotai Motor Company Ltd.	28,000	301,758
HTC Corp.	85,000	677,822
Hua Nan Financial Holdings	610,000	341,931
Innolux Corp.	7,347,000	3,664,798
Inventec Corp.	276,000	153,789
Kinsus Interconnect Technology Corp.	352,000	1,338,894
Largan Precision Co., Ltd.	12,000	384,372
LCY Chemical Corp.	61,000	76,324
Makalot Industrial Co., Ltd.	686,000	3,273,097
Mediatek, Inc.	144,000	1,674,419
Mega Financial Holding Co., Ltd.	1,014,000	769,694
Merida Industry Co., Ltd.	23,000	136,599
Mstar Semiconductor, Inc.	22,000	158,553
Nan Kang Rubber Tire Co. Ltd.	68,000	78,843
Nan Ya Plastics Corp.	555,000	1,170,331
Novatek Microelectronics Corp.	1,378,000	6,689,767
Pegatron Corp.	425,000	701,929
Phison Electronics Corp.	16,000	131,594
Pou Chen	242,000	229,719
Powertech Technology, Inc.	1,188,000	2,231,637
President Chain Store Corp.	101,000	662,190
Promos Technologies, Inc.	2,375,168	0
Qisda Corp.	2,031,000	457,417
Quanta Computer, Inc.	832,000	1,804,411
Radiant Opto Electronics Corp.	50,000	163,992
Realtek Semiconductor Corp.	1,232,000	2,918,555
Ruentex Development Co., Ltd.	129,000	233,716
Ruentex Industries Ltd.	55,000	121,484
Scinopharm Taiwan Ltd.	224,000	516,446
Shin Kong Financial Holding	695,000	234,210
Siliconware Precision Industries	348,000	437,743
Simplo Technology Co., Ltd.	32,000	138,801
Sinopac Financial Holdings	1,168,000	555,337
Standard Foods Corp.	30,000	94,892
Synnex Technology International Corp.	149,000	194,633
Taishin Financial Holding	687,000	302,572
Taiwan Business Bank	377,000	112,455
Taiwan Cement	787,000	968,947
Taiwan Cooperative Financial	624,000	345,614
Taiwan Fertilizer Co., Ltd.	118,000	285,049
Taiwan Glass Industry Corp.	112,000	101,271
Taiwan Mobile Co., Ltd.	2,290,900	9,057,811
Taiwan Semiconductor Manufacturing	19,868,487	73,584,534
Teco Electric & Machinery	2,965,000	2,967,869
TPK Holding Co., Ltd.	27,000	432,418
Transcend Information, Inc.	22,000	68,266
Tripod Technology Corp.	50,000	107,938
TSRC Corp.	69,000	132,378
Tung Ho Steel Enterprise Corp.	87,000	79,247
U Ming Marine Transport Corp.	50,000	78,409
Uni President Enterprises Co.	2,283,000	4,448,540
Unimicron Technology Corp.	484,000	463,475
United Microelectronics Corp.	1,449,000	701,028
Vanguard International	2,085,000	2,365,286
Walsin Lihwa Corp.	1,267,000	359,753
Wan Hai Lines Ltd.	130,000	67,015
Wistron Corp.	1,666,800	1,682,316
WPG Holdings Ltd.	166,000	196,623
Yang Ming Marine Transport	167,000	69,372
Yuanta Financial Holding Co.	1,005,000	523,106
Yulon Motor Co.	92,000	147,342
Zhen Ding Technology Holding	26,000	59,337
<i>Thailand</i>		
Advanced Info Service	79,500	722,844
Advanced Info Service NVDR	175,500	1,595,712
Airports of Thailand NVDR	28,300	153,750
Airports of Thailand PCL	80,700	438,431
Bangchak Petroleum	626,800	697,230
Bangkok Bank PCL	33,800	226,677
Bangkok Bank Public Co. NVDR	497,900	3,274,919
Bangkok Dusit Medical Service	110,070	558,956

Bangkok Dusit Medical Service NVDR	21,900	111,212
Bank of Ayudhya NVDR	170,900	195,613
Bank of Ayudhya PCL	113,500	129,913
Banpu Public Co., Ltd.	7,900	61,386
Banpu Public Co., Ltd. NVDR	8,400	65,272
BEC World PCL	49,700	94,144
BEC World Public Co., Ltd. NVDR	195,200	369,757
BTS Group Holdings PCL	44,224,800	10,908,261
Central Pattana	475,500	689,908
Central Pattana PCL NVDR	86,800	125,939
Charoen Pokphand Food	425,100	352,936
Charoen Pokphand Foods NVDR	190,000	157,746
CP All PCL	199,500	250,862
CP All PCL NVDR	3,217,800	4,046,242
CPN Commercial Growth Leasehold	60,500	22,628
Glow Energy PCL	195,300	451,806
Glow Energy PCL NVDR	42,900	99,245
Home Product Center PCL	450,814	167,157
Home Product Center PCL NVDR	297,400	110,272
Indorama Ventures Foreign	126,800	73,181
Indorama Ventures PCL NVDR	130,000	75,028
IRCP PCL	816,700	86,897
IRPC PCL NVDR	837,000	89,057
Jasmine International PCL	5,535,400	1,401,028
Kasikornbank PCL	148,400	937,817
Kasikornbank PCL NVDR	797,750	4,912,792
KCE Electronics PCL	1,551,200	-
Kce Electronics PCL NVDR	6,204,800	3,100,900
Krung Thai Bank	163,000	106,687
Krung Thai Bank NVDR	3,963,100	2,593,936
Mermaid Maritime PCL	43,000	11,866
Minor International PCL	10,777,700	8,617,990
Minor International PCL NVDR	188,200	150,487
PTT Exploration & Production	1,532,500	7,831,735
PTT Global Chemical PCL	76,700	170,637
PTT Global Chemical PCL NVDR	118,500	263,631
PTT PCL	496,000	5,357,408
Ratchaburi Electricity Generating Holding	388,100	644,435
Sansiri PCL	59,829,300	6,018,617
Siam Cement	774,500	11,437,079
Siam Cement PCL NVDR	43,800	629,850
Siam Commercial Bank	435,800	2,416,818
Siam Commercial Bank	2,072,300	11,492,362
Siam Makro	7,300	183,589
Siam Makro NVDR	4,900	123,231
Thai Oil PCL	43,200	87,751
Thai Oil PCL NVDR	249,500	506,803
Thai Tap Water Supply	2,514,000	818,681
Thai Union Frozen Products PCL	34,300	64,420
Thai Vegetable Oil PCL	2,240,400	1,329,143
Thanachart Capital Foreign	1,454,300	1,805,273
True Corp. NVDR	620,100	133,957
<i>Turkey</i>		
Akbank T.A.S.	3,152,913	12,844,021
Anadolu Efes Biracilik ve Malt Sanayi AS	53,529	776,808
Arcelik AS	63,223	417,784
Bim Birlesik Magazalar AS	441,222	9,558,724
Coca Cola Icecek AS	7,494	215,562
Dogus Otomotiv Servis ve Ticaret	223,616	1,133,465
Emlak Konut Gayrimenkul Yatirim Ortakligi AS	73,776	104,004
Enka Insaat ve Sanayi AS	49,081	123,373
Eregli Demir ve Celik Fabrik	166,605	171,833
Ford Otomotiv Sanayi AS	8,234	113,516
Haci Omer Sabanci Holding	216,641	1,139,654
Kardemir Karabuk Demir - D	2,476,400	1,848,203
KOC Holding AS	113,709	545,723
Koza Altin Isletmeleri AS	5,414	65,660
Pegasus Hava Tasimaciligi AS	92,900	1,102,599
TAV Havalimanlari Holding AS	400,015	2,342,724
Tofas Turk Otomobil Fabrika AS	198,061	1,236,951
Tupras Turkiye Petrol Rafinerileri AS	219,287	5,353,037

Turk Hava Yollari Anonim	65,117	253,117
Turk Sise ve Cam Fabrikalari	53,274	74,550
Turk Telekomunikasyon AS	1,011,089	3,930,222
Turk Traktor ve Ziraat Makin	63,500	2,237,943
Turkcell Iletisim Hizmet AS	90,722	526,620
Turkiye Garanti Bankasi	3,006,956	13,122,169
Turkiye Halk Bankasi	380,798	3,226,851
Turkiye Is Bankasi	1,023,390	3,023,309
Turkiye Vakiflar Bankasi T D	784,480	1,955,660
Yapi ve Kredi Bankasi	102,446	233,091
<i>United Kingdom</i>		
3i Group PLC	2,436,919	12,477,953
888 Holdings PLC	98,774	221,120
Aberdeen Asset Management PLC	2,042,860	11,860,700
Acal PLC	6,806	23,691
Admiral Group PLC	31,928	642,603
ADR Arm Holdings PLC	137,040	4,958,107
ADR Royal Dutch Shell PLC	374,215	23,874,917
ADR Vodafone Group PLC	147,361	4,235,155
African Barrick Gold PLC	4,168	6,069
AGA Rangemaster Group PLC	68,943	86,267
Aggreko PLC	92,617	2,306,554
Alent PLC	189,230	941,377
AMEC PLC	884,832	13,487,352
Amlin PLC	1,105,578	6,594,975
Anglo American PLC	228,811	4,393,498
Anglo Eastern Plantations	2,833	30,121
Anglo Pacific Group PLC	87,724	225,854
Antofagasta PLC	176,079	2,123,120
AON PLC	42,808	2,754,695
Arm Holdings PLC	218,472	2,634,285
Ashtead Group PLC	838,676	8,210,890
Associated British Foods PLC	72,865	1,917,424
Assura Group Ltd.	20,248	10,864
Astrazeneca PLC	458,048	21,640,577
Aviva PLC	469,764	2,419,620
AZ Electronic Materials	1,049,967	4,892,115
Babcock International Group PLC	76,577	1,281,072
BAE Systems PLC	1,643,591	9,547,558
Balfour Beatty PLC	75,800	274,079
Barclays PLC	4,008,076	16,927,116
Barratt Developments PLC	1,495,708	7,023,403
Beazley PLC	411,530	1,435,586
Bellway PLC	323,414	6,229,631
Berkeley Group Holdings	35,777	1,156,344
BG Group PLC	2,377,876	40,338,987
BHP Billiton PLC	950,123	24,238,493
Bloomsbury Publishing PLC	28,068	52,043
Bodycote PLC	808,673	6,426,937
Booker Group PLC	158,000	291,161
Bovis Homes Group PLC	68,901	796,829
BP PLC	8,585,492	59,280,921
Braemar Shipping Services PLC	1,140	6,968
British American Tobacco PLC	1,163,256	59,413,167
British Land Co. PLC	154,245	1,325,290
British Polythene Industries	2,342	19,430
British Sky Broadcasting Group	168,970	2,029,713
Britvic PLC	26,280	204,476
BT Group PLC	2,949,133	13,830,365
Bunzl PLC	54,162	1,051,488
Burberry Group PLC	72,171	1,478,829
Cape PLC	4,252	15,736
Capita PLC	101,535	1,487,622
Capital & Regional PLC	23,650	11,837
Carillion PLC	1,144,723	4,798,862
Carnival PLC	187,245	6,503,476
Carr's Milling Industries PLC	189	3,583
Catlin Group Ltd.	272,265	2,061,419
Centrica PLC	4,110,253	22,454,948
Chesnara PLC	28,429	107,796
Chime Communications PLC	32,152	125,326

Close Brothers Group PLC	134,892	2,008,058
Cobham PLC	1,122,335	4,461,587
Colt Group SA	150,180	227,778
Communis PLC	83,733	67,626
Compass Group PLC	2,090,133	26,628,886
Countrywide PLC	449,000	3,439,042
Cove Energy Ltd.	3,000	-
Creston PLC	42,704	70,275
Croda International PLC	264,444	9,934,809
CSR PLC	57,524	470,260
Dairy Crest Group PLC	17,135	118,041
De La Rue PLC	344,178	5,045,274
Debenhams PLC	3,558,827	5,149,381
Development Securities PLC	72,224	200,462
Diageo PLC	1,279,085	36,471,788
Diploma PLC	385,185	3,274,498
Direct Line Insurance Group	138,349	488,913
Dixons Retail PLC	7,206,711	4,491,310
Domino Printing Sciences PLC	362,736	3,433,010
Drax Group PLC	2,173	19,198
DS Smith PLC	335,023	1,257,112
Easyjet PLC	130,607	2,567,268
Enesco PLC	97,728	5,679,951
Enterprise Inns PLC	251,577	409,421
Euromoney Instl Investor PLC	16,000	248,254
Experian PLC	159,983	2,773,447
F & C Asset Management PLC	287,738	415,901
Fenner PLC	372,574	1,734,805
Fiberweb PLC	37,879	40,359
Firstgroup PLC	763,000	1,116,160
Fresnillo PLC	39,795	532,350
Future PLC	325,399	77,115
G4S PLC	2,557,252	8,936,260
Galliford Try PLC	42,797	606,586
Gem Diamonds Ltd.	72,608	149,494
Genting Singapore PLC	949,000	987,684
GKN PLC	3,239,449	14,803,693
GlaxoSmithKline PLC	1,938,348	48,449,439
Glencore Xstrata PLC	573,198	2,365,989
Goldman Sachs International	22,652	131,397
Great Portland Estates PLC	254,296	2,049,947
Greene King PLC	379,148	4,456,668
Halfords Group PLC	441,200	2,123,271
Halma PLC	339,084	2,589,444
Hammerson PLC	118,832	878,273
Hardy Oil & Gas PLC	2,294	3,827
Hargreaves Lansdown PLC	33,291	448,373
Harvey Nash Group PLC	8,454	9,040
Helical Bar PLC	70,780	271,601
Henry Boot PLC	2,663	6,947
Heritage Oil PLC	98,913	199,528
Hiscox Ltd.	174,773	1,509,621
Home Retail Group	382,501	777,387
Howden Joinery Group Plc	2,607,024	10,019,624
HSBC Holdings PLC	6,494,833	67,181,881
Hunting PLC	243	2,698
Huntsworth PLC	124,943	106,121
ICAP PLC	86,329	475,950
IMI PLC	82,412	1,549,929
Imperial Tobacco Group PLC	160,482	5,549,591
Inchcape PLC	696,046	5,289,023
Inmarsat PLC	72,522	740,811
Innovation Group PLC	300,503	127,616
Intercontinental Hotels Group	43,956	1,205,359
Intermediate Capital Group	126,167	832,214
International Personal Finance	41,640	315,145
Interserve PLC	421,298	3,233,253
Intertek Group PLC	26,348	1,168,090
Intu Properties PLC	118,201	560,415
Invensys PLC	104,368	653,125
Investec PLC	97,793	613,611
ITC PLC	707,096	1,502,506

J. Sainsbury PLC	1,256,753	6,772,436
JKX Oil & Gas PLC	37,293	32,099
John Wood Group PLC	1,137,822	13,969,825
Johnson Matthey PLC	33,312	1,327,779
Johnston Press PLC	286,609	71,726
KCOM Group PLC	192,335	237,747
Keller Group PLC	121,535	1,826,732
Kingfisher PLC	376,617	1,959,268
Laird PLC	997,572	2,685,607
Lancashire Holdings Ltd.	70,374	845,351
Land Securities Group PLC	124,703	1,671,972
Lavendon Group PLC	109,208	284,480
Legal & General Group PLC	947,404	2,462,895
Lloyds Banking Group PLC	7,114,074	6,814,913
London Stock Exchange Group	55,712	1,129,744
Lonmin PLC	69,861	269,558
Lookers PLC	76,743	125,417
Low & Bonar PLC	189,204	185,810
LP Group PLC	33,754	67,935
M.J. Gleeson Group PLC	8,405	37,224
Management Consulting Group	212,025	91,650
Marks & Spencer Group PLC	933,877	6,100,485
Marshalls PLC	140,163	281,144
Marston's PLC	395,231	842,223
Mecom Group PLC	27,434	14,563
Meggitt PLC	1,744,595	13,693,194
Melrose Industries PLC	240,719	910,191
Michael Page International	666,097	3,748,100
Millennium & Copthorne Hotel	105,664	899,062
Mitchells & Butlers PLC	136,520	767,985
Mondi PLC	1,166,020	14,466,354
Morgan Sindall Group PLC	5,154	47,606
Mothercare PLC	31,152	203,640
National Express Group PLC	269,616	918,040
National Grid PLC	2,760,780	31,237,080
Next PLC	26,366	1,822,713
Northern Foods PLC	6,400	-
Northgate PLC	71,534	366,715
Novae Group PLC	12,255	89,311
Old Mutual PLC	2,708,826	7,424,019
Pace PLC	552,716	2,027,859
Pearson PLC	128,450	2,281,344
Pendragon PLC	11,949	4,848
Persimmon PLC	226,276	4,053,108
Petrofac Ltd.	43,412	788,799
Phoenix Group Holdings	57,055	550,365
Phoenix IT Group Ltd.	4,427	10,710
Premier Foods PLC	116,586	105,654
Prudential PLC	414,162	6,752,716
Punch Taverns PLC	271,691	53,570
Quintain Estates & Development PLC	476,168	563,319
Randgold Resources Ltd.	15,545	963,125
Reckitt Benckiser Group PLC	117,892	8,310,942
Redrow PLC	150,888	498,897
Reed Elsevier PLC	1,194,713	13,535,802
Renold PLC	20,002	7,888
Resolution Ltd.	218,026	942,438
Restaurant Group PLC	208,491	1,581,092
Rexam PLC	129,340	936,712
Rightmove PLC	4,644	146,788
Rio Tinto PLC	205,826	8,375,692
RM PLC	2,926	2,896
Rolls Royce Holdings PLC	956,094	16,444,226
Rotork PLC	281,773	11,410,651
Rowan Companies PLC	27,643	941,797
Royal Bank of Scotland Group	328,892	1,364,302
Royal Dutch Shell PLC - A Shares	596,249	18,990,953
Royal Dutch Shell PLC - A Shares	207,792	6,629,562
Royal Dutch Shell PLC - B Shares	1,577,152	52,051,379
RPS Group PLC	92,215	282,522
RSA Insurance Group PLC	552,880	997,878
Sabmiller PLC	154,839	7,403,469

SabMiller PLC	297,678	14,393,327
Sage Group PLC	219,426	1,132,198
Salamander Energy PLC	56,702	123,840
Schroders PLC	147,101	4,870,451
Segro PLC	131,834	558,268
Serco Group PLC	394,402	3,687,839
Severfield Rowen PLC	44,186	31,666
Severn Trent PLC	37,105	936,452
Shanks Group PLC	272,221	326,173
Shire PLC	279,117	8,826,574
SIG PLC	349,874	898,397
Smith & Nephew PLC	1,099,385	12,255,667
Smiths Group PLC	65,108	1,291,641
Spectris PLC	187,086	5,419,690
Speedy Hire PLC	343,457	309,948
Spirax Sarco Engineering PLC	119,853	4,884,458
Spirit Pub Co. PLC	276,391	279,818
SSE PLC	153,063	3,535,655
St. Ives PLC	42,696	95,840
St. Modwen Properties PLC	109,131	447,067
Standard Chartered PLC	2,116,011	45,797,492
Standard Life PLC	2,300,675	12,062,976
Synthomer PLC	798,000	2,323,828
Talktalk Telecom Group	61,728	210,090
Tate & Lyle PLC	76,901	961,662
Taylor Wimpey PLC	2,093,585	3,040,389
Telecitey Group PLC	231,530	3,560,779
Tesco PLC	10,209,269	51,315,309
Thomas Cook Group PLC	4,796,370	9,406,131
Travis Perkins PLC	195,432	4,315,756
Trinity Mirror PLC	139,511	234,872
TT Electronics PLC	715,857	1,661,183
TUI Travel PLC	274,159	1,484,051
Tullow Oil PLC	276,848	4,203,154
UBM PLC	61,632	613,211
Ultra Electronics Holdings PLC	170,766	4,436,685
Unilever PLC	201,344	8,129,176
United Drug PLC	24,550	115,428
United Utilities Group PLC	105,878	1,098,403
Vedanta Resources PLC	21,942	339,450
Vesuvius PLC	189,230	1,055,031
Victrex PLC	202,694	4,746,658
Vislink PLC	44,045	21,627
Vodafone Group PLC	30,446,832	86,746,729
Volga Gas PLC	63,970	82,470
VP PLC	163	907
Weir Group PLC	353,613	11,536,350
Whitbread PLC	258,529	11,982,913
William Hill PLC	1,409,037	9,422,416
Wm Morrison Supermarkets	2,261,569	8,980,061
Wolseley PLC	143,069	6,581,392
WPP PLC	217,153	3,695,375
Xchanging PLC	141,174	270,860

Total International Common Stock		\$ 8,225,690,295
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International Preferred Stock	Shares	Market Value
AES Tiete SA	11,900 \$	113,557
Banco Bradesco SA	247,800	3,230,638
Banco Davivienda SA	11,371	136,364
Banco do Estado Rio Grande do Sul SA	386,800	2,649,231
Bancolombia SA	40,359	564,242
Bayerische Motoren Werke AG (BMW)	8,451	577,043
Bradespar SA	62,900	575,170
Braskem SA	312,300	2,328,413
Centrais Eletricas Brasileiras	26,600	105,121
Cia Brasileira de Distribuicao Grupo Pao de Acucar	139,500	6,289,672
Cia de Bebidas das Americas	51,600	1,950,898
Cia Energetica de Sao Paulo	214,900	1,909,639
Cia Energetica Minas Gerais	76,871	692,832
Cia Paranaense de Energia	161,700	2,026,145
Embotelladora Andina	30,903	180,063
Fuchs Petrolub AG	5,695	452,672

Gerdau SA	67,500	385,313
Grupo Argos SA	14,090	140,809
Grupo Aval Acciones y Valores SA	179,967	128,132
Grupo de Inversiones Suramericana SA	11,569	227,277
Henkel AG & Co. KGaA	111,309	10,453,485
Hyundai Motor Co., Ltd.	4,372	382,820
Hyundai Motor Co., Ltd.	2,748	233,401
Itau Unibanco Holding SA	193,330	2,517,872
Itausa-Investimentos Itau SA	886,941	3,328,463
Klabin Papel Cel SA	127,200	639,153
Klovern AB	65	1,341
LG Chem Ltd.	922	92,842
Lojas Americanas SA	247,200	1,750,168
Marcopolo SA	26,300	151,558
Metalurgica Gerdau SA	32,400	234,524
OAQ AK Transneft	224	582,400
Oi SA	84,300	149,592
Petrobras - Petroleo Brasileiros	2,428,700	17,788,808
Porsche Automobil Holding	23,054	1,782,421
Prosieben Sat. 1 Media AG	15,729	675,105
RWE AG	6,470	199,738
Samsung Electronics	72,193	55,880,751
Sberbank	117,845	276,936
Soc Quimica y Minera Chile	11,377	463,225
Surgutneftegas	539,067	328,831
Suzano Papel e Celulo	35,900	134,073
Telefonica Brasil SA	35,000	798,533
Usinas Sider Minas Gerais	571,100	1,920,859
Vale SA	395,000	4,836,808
Valneva Se Pfd	728	232
Volkswagen AG	26,835	5,425,810
Total Internation Preferred Stock		\$ 135,692,978
Absolute Return		Market Value
Bridgewater Pure Alpha Fund 1		\$ 302,312,412
Grosvenor Monarch Fund Series B		425,649,720
Grosvenor Monarch Fund, L.P.		446,097,128
K2 Bluegill Fund Series B		409,850,454
K2 Bluegill Fund, LLC		525,144,129
Lasair Offshore Fund		1,192,160
Total Absolute Return		\$ 2,110,246,003
Private Equity		Market Value
21st Century Communications T-E Partners, L.P.		\$ 318,991
Advent International GPE VI, L.P.		71,340,394
Advent International GPE VII, L.P.		20,400,438
Apex Investment Fund V, L.P.		3,742,311
Apollo Investment Fund V, L.P.		23,284,007
Apollo Investment Fund VI, L.P.		129,554,292
Apollo Investment Fund VII, L.P.		235,202,376
Apollo Investment Fund VII Annex A		34,431,646
Avenue Europe Special Situations Fund, L.P.		884,095
Avenue Special Situations Fund V, L.P.		2,814,218
Banc Fund VI, L.P.		30,214,468
Banc Fund VII, L.P.		33,042,110
Baring Asia Private Equity Fund V, L.P.		30,809,763
Black River Capital Partners Fund (Food), L.P.		34,515,223
Blackstone Capital Partners VI, L.P.		42,093,133
Blackstone Capital Partners VI Annex A		19,577,724
Blackstone/GSO Capital Solutions Fund, L.P.		139,731,080
Carlyle Partners IV, L.P.		62,853,027
Carlyle Partners V, L.P.		171,236,878
Carlyle Partners VI, L.P.		1,466,726
Carlyle Strategic Partners, L.P.		1,360,167
Carlyle U.S. Growth Fund III, L.P.		27,558,689
Carlyle Venture Partners II, L.P.		31,114,152
Carlyle/Riverstone Global Energy and Power Fund II, L.P.		43,151,059
Carlyle/Riverstone Global Energy and Power Fund III, L.P.		57,317,303
Castle Harlan Partners IV, L.P.		10,787,596
Clearlake Capital Partners II, L.P.		22,595,420
Clearlake Capital Partners III, L.P.		10,863,081
Code Hennessy & Simmons V, L.P.		16,550,638

DLJ Merchant Banking Partners II, L.P.	2,061,231
DLJ Merchant Banking Partners III, L.P.	29,659,919
Edgewater Growth Capital Partners, L.P.	2,824,942
Edgewater Growth Capital Partners II, L.P.	13,018,845
Edgewater Growth Capital Partners III, L.P.	25,839,923
EIF United States Power Fund IV, L.P.	12,389,192
Elevation Partners, L.P.	6,880,008
Energy Capital Partners I, L.P.	29,570,541
Energy Capital Partners II-A, L.P.	47,763,704
Energy Capital Partners II Annex A	46,198,431
EnerVest Energy Institutional Fund XII-A, L.P.	46,301,141
EQT VI, L.P.	29,016,847
Evercore Capital Partners II, L.P.	16,568,557
Evergreen Partners IV, L.P.	16,476,222
Evergreen Partners V, L.P.	13,090,281
GI Partners Fund III	51,844,360
Glencoe Capital Institutional Partners III, L.P.	4,280,487
Glencoe Capital Partners III, L.P.	12,408,236
Granite Ventures II, L.P.	16,112,544
Green Equity Investors V, L.P.	82,809,943
Green Equity Investors VI, L.P.	17,667,626
GTCR Fund VII/VIIA, L.P.	212,664
GTCR Fund VIII, L.P.	12,045,179
HealthpointCapital Partners, L.P.	19,796,713
Hispania Private Equity, L.P.	-
Hopewell Ventures, L.P.	2,534,107
ICV Partners II, L.P.	11,701,954
Illinois Emerging Technologies Fund, L.P.	1,211,476
J.C. Flowers II, L.P.	14,221,823
JMI Equity Fund VII, L.P.	13,040,220
Lightspeed Venture Partners IX, L.P.	12,936,345
Littlejohn Fund IV, L.P.	62,861,521
LiveOak Venture Partners I, L.P.	388,924
Longitude Venture Partners, L.P.	27,009,713
Longitude Venture Partners II, L.P.	1,072,625
Madison Dearborn V, L.P.	87,571,179
Madison Dearborn Partners V Annex A	25,780,269
Maranon Mezzanine Fund, L.P.	24,745,122
MatlinPatterson Global Opportunities Fund II, L.P.	2,404,051
MatlinPatterson Global Opportunities Fund III, L.P.	67,577,498
MP II Preferred Partners	6,209,096
MBK Partners Fund II, L.P.	28,387,682
MBK Partners Fund III, L.P.	11,816,552
Merit Mezzanine Fund IV, L.P.	29,033,232
Mesirow Capital Partners VII, L.P.	37,069
Morgan Creek Partners Asia, L.P.	59,534,934
Morgan Creek Partners Venture Access Fund, L.P.	32,404,411
New Mountain Partners III, L.P.	89,189,318
NGP Natural Resources X, L.P.	40,889,128
NGP Natural Resources Annex A	21,738,788
Oaktree Annex A	39,385,426
Oaktree Opportunities Fund VIII, L.P.	100,161,595
Oaktree Opportunities Fund VIIIb, L.P.	49,489,958
OCM Opportunities Fund V, L.P.	2,906,319
OCM Opportunities Fund VIIb, L.P.	28,988,670
Oaktree Opportunities Fund IX, L.P.	9,863,009
Oaktree Opportunities Fund IX Annex A	6,995,981
OCM European Principal Opportunities Fund II, L.P.	56,357,929
Oaktree European Principal Opportunities Fund III, L.P.	27,875,564
Oaktree Real Estate Opportunities Fund VI, L.P.	51,763,223
Onex Partners III, L.P.	42,082,358
PAI Europe V, L.P.	33,668,564
Parthenon Investors IV, L.P.	5,350,859
Pine Brook Capital Partners, L.P.	37,704,458
Prism Mezzanine Fund, L.P.	6,584,188
Providence Equity Partners VI, L.P.	106,276,517
Providence Equity Partners VI Annex A	46,983,135
Providence Equity Partners VII, L.P.	10,814,434
Rhone Partners IV, L.P.	17,824,112
Riverstone Global Energy and Power Fund V, L.P.	90,073,197
Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	77,145,166
SCP Private Equity Partners, L.P.	66,219

SCP Private Equity Partners II, L.P.	39,742,847
Shasta Ventures, L.P.	24,192,109
Silver Lake Partners III, L.P.	61,275,498
Silver Lake Partners III Annex A	59,663,631
Siris Partners II, L.P.	7,629,461
Sofinnova Venture Partners VIII, L.P.	8,166,565
Starvest Partners, L.P.	8,612,730
Stone Point Capital Annex A	33,693,735
Stone Point Capital Trident V, L.P.	39,431,307
SW Pelham Fund II, L.P.	73,300
TCW/Latin America Private Equity Partners, L.P.	15,667
Technology Crossover Ventures VII, L.P.	33,986,996
Thayer Equity Investors V, L.P.	79,180,361
TPG Partners IV, L.P.	23,032,884
TPG Partners VI, L.P.	103,790,485
Trilantic Capital Partners III, L.P.	3,017,391
Trilantic Capital Partners IV, L.P.	28,698,151
Trustbridge Partners IV, L.P.	14,669,702
VantagePoint Venture Partners 2006 (Q), L.P.	38,575,578
VantagePoint Venture Partners IV, L.P.	32,966,129
Veritas Capital Fund IV, L.P.	56,030,098
Veritas Capital Fund IV Annex A	10,862,910
Vicente Capital Partners Growth Equity Fund, L.P.	12,592,876
Vista Equity Partners Fund III, L.P.	48,307,448
Vista Equity Partners Fund IV, L.P.	47,312,564
VS&A Communications Partners II, L.P.	106,972
VSS Communications Partners IV, L.P.	28,149,962
Warburg Pincus International Partners, L.P.	38,278,922
Warburg Pincus Private Equity IX, L.P.	63,560,237
Warburg Pincus Private Equity X, L.P.	238,378,300
Welsh, Carson, Anderson & Stowe Capital Partners IV, L.P.	33,149,517
Welsh, Carson, Anderson & Stowe Capital Partners X, L.P.	56,731,502
William Blair Mezzanine Capital Fund II, L.P.	92,244
William Blair Mezzanine Capital Fund III, L.P.	2,888,231
Windpoint Partners VI, L.P.	18,504,990
WPG Corporate Development Associates V, L.P.	771,373
WPG Enterprise Fund II, L.P.	1,794,370
WPG Enterprise Fund III, L.P.	2,913,311
Total Private Equity	\$ 4,687,146,815

Real Estate	Market Value
Closed End Funds	
Beacon Capital Strategic Partners V, L.P.	\$ 35,433,488
Blackstone Real Estate Partners VI, L.P.	62,221,733
Blackstone Real Estate Partners VII, L.P.	119,166,089
Capri Capital Advisors Apartment Fund III, L.P.	126,831,888
Capri Select Income Fund II, L.L.C.	3,730,290
Carlyle Europe Real Estate Partners III, L.P.	52,510,049
Carlyle Europe Real Estate Partners, L.P.	-
Carlyle Realty Partners IV, L.P.	54,702,551
CB Richard Ellis Strategic Partners Europe Fund III, L.P.	25,039,650
CB Richard Ellis Strategic Partners UK Fund III, L.P.	9,483,928
Cornerstone Hotel Income & Equity Fund II, L.P.	41,890,244
JBC Opportunity Fund II, L.P.	1,552,310
JER Real Estate Qualified Partners III, L.P.	16,205,654
JER Real Estate Qualified Partners III, L.P. - POB	6,752,354
LaSalle Asia Opportunity Fund III, L.P.	32,762,322
MGPA Asia Fund III, L.P.	71,919,178
Niam Nordic V, L.P.	9,387,456
Southwest Multifamily Partners, L.P.	3,316,180
Starwood Distressed Opportunity Fund IX Global, L.P.	36,930,427
Thayer Hotel Investors IV, L.P.	7,452,112
Walton Street Real Estate Fund IV, L.P.	34,378,265
Walton Street Real Estate Fund IV, L.P. - POB	11,459,422
Walton Street Real Estate Fund VI, L.P.	64,676,653
Walton Street Real Estate Fund VI, L.P. - POB	21,558,884
Walton Street Real Estate Fund VII, L.P.	7,382,364
Walton Street Real Estate Fund VII, L.P. - POB	2,460,788
Open End Funds	
Hines U.S. Core Office Fund, L.P.	97,373,584
Hines U.S. Core Office Fund, L.P. - POB	85,386,919

Lion Industrial Trust	116,109,106
Lion Industrial Trust - POB	83,495,028
Properties	
1000 Dalton Lane	10,550,000
1000 Wilshire	63,400,000
120 S. LaSalle Street	40,200,000
1500 Locust Street	162,500,000
16 Market Square Corp.	46,205,105
2084 Lake Industrial Court	3,850,000
2300 N Street	62,000,000
250 W 39th Street	37,000,000
26200 Enterprise Way	27,000,000
350 Washington	68,000,000
55 Allen Plaza	57,600,000
55 Francisco, LLC	34,227,520
92 Mountain View Corp.	7,919,532
Aqua Via	23,100,000
Austin Centre	37,672,000
Austin Ranch	31,220,031
Austin Retail Portfolio	7,636,752
Boulders at Lone Mountain	39,100,000
Boxborough Corp.	14,700,000
Bridgewater	33,943,724
Bryson Square	33,800,000
Camelback Corp.	36,351,394
Canterwood	50,600,000
Citadel, LLC	13,699,809
Clackamas Town Center	102,150,000
Concord Park	49,250,000
Corporate Campus East III	36,000,000
Costa Mesa Courtyards	70,700,000
Crown Point I, II, III & IV	8,425,000
Crystal Court	1,599,823
Delphi El Paso	9,000,000
Dupont Centre, LLC	25,200,000
Energy Crossing	65,627,115
Evergreen Park Corp.	9,990,000
Fairfax Court	24,221,339
Flanders Hill	41,987,500
Florence Mall	46,050,000
Franklin Lake Self Park Garage	24,900,000
Friendly Center Properties	89,880,762
Gaitway Plaza	17,497,202
Galleria at Tyler	103,699,664
Greenspoint	10,000,000
Inverness Corp.	8,685,000
IP Tower III Corp.	37,300,000
Kenwood Towne Center	236,947,043
Lakeline Market	57,231,786
LaSalle Plaza	75,870,064
Mall of the Avenues	91,773,998
Mid America Plaza Corp	18,322,958
Montbello Industrial Park	32,700,000
Museum Tower	48,872,038
North Lake Business Center	16,000,000
Olympic Block Corp.	9,900,000
Palomar Hotel	11,503,647
Park at Winward Concourse	24,168,712
Pinnacle Park West	12,800,000
Plaza at Buckland Hills	33,212,246
Preserve at Travis Creek	46,950,000
Promenade	43,435,000
Regency Plaza	61,700,000
Renaissance Center	28,168,229
River Road Business Center	6,800,000
Royal Eagle Plaza	16,616,440
San Marco on Broken Sound	52,464,286
Scottsdale Gateway I Corp.	9,800,000
Seattle Tower	34,100,000
Seaway Business Center	15,700,000
Seminole Towne Center	45,423,158

Sonsrena	29,075,000
Southpark Square	35,250,000
Stone Manor Corporate Center	8,000,000
Stonegate	30,800,000
Stoneleigh at Deerfield	24,150,000
Summer Chase	17,450,000
Tipton Industrial Portfolio	11,000,000
Turnberry	29,700,000
Ventana I	18,191,507
Ventana II	54,500,334
Village on Memorial	42,805,481
Village Park Plaza	33,989,607
Vinoy at Innovation Park	24,275,000
Warner Center Marriott	54,445,585
Wedgwood I	6,500,000
West Town Corners	17,412,360
Westland Park Plaza	5,277,788
Whalers Village	78,950,000
Willwood Creek	29,825,000
Williams Plaza I	21,700,000
Williams Plaza II	28,200,000
Real Estate - Miscellaneous Cash/Assets/Liabilities	82,524,783
Total Real Estate	\$ 4,680,490,237

Real Return Strategies

Global Macro Strategies

	Shares	Market Value
AQR Global Risk Premium Tactical Offshore Fund II, Ltd.	3,502 \$	678,512,264
Bridgewater All Weather Portfolio Ltd.	382,959	665,632,619
Ishares China Large Cap ETF	683,587	22,230,249
Ishares NASDAQ Biotechnology ETF	44,740	7,779,391
PIMCO Emerging Local Bond Fund	2,045,042	20,000,513
PIMCO Emerging Markets Corporate	902,994	10,239,950
PIMCO EQS Dividend Fund	4,124,608	48,959,094
PIMCO Funds Private Account Portfolio	637,104	5,733,935
PIMCO Funds Short Term Floating NAV	2,908	29,114
PIMCO Income Fund	5,427,303	66,267,368
PIMCO Multi Asset Volatility	600,000	58,914,960
PIMCO Real Estate Real Return Strategy Fund	232,418	1,020,315
PIMCO Real Return Fund	735,250	8,234,803
PIMCO StocksPlus Fund	2,520,037	23,411,148
PIMCO Total Return Fund	802,444	8,634,301
PIMCO Unconstrained Bond Fund	3,912,956	44,177,275
SPDR Gold Shares	79,421	9,463,012
Standard Life Investments Global Absolute Return Strategies Offshore Feeder Fund Ltd.	409,212	542,394,327
Vanguard FTSE Emerging Markets	2,008,655	77,895,641
Velocityshares Daily 2X	6,316	19,706
Total Global Macro Strategies	\$	2,299,549,985

Targeted Real Return

	Shares	Market Value
AQR Real Return Offshore Fund, L.P.	388,651,409 \$	357,984,885
Black River Agriculture Fund 2 LP	4,619,507 \$	3,937,373
Total Targeted Real Return	\$	361,922,258
Total Real Return Strategies	\$	2,661,472,243

Derivatives

Futures

Commodity Futures

	Contracts	Market Value
Cocoa Futures	(37) \$	-
Coffee C Futures	(25)	-
Copper High Grade Futures	(13)	-
Corn Futures	12	-
Lean Hogs Futures	53	-
Natural Gas Futures	(24)	-
Platinum Futures	(20)	-
Soybean Futures	26	-
Wheat Futures	(6)	-

U.S. Equity Index Futures

Russell 2000 Mini Futures	(389)	-
S&P 500 E Mini Futures	102	-
Mini MSCI Emerging Market Futures	34	-
SGX CNX Nifty	2,536	-

International Equity Index Futures

Euro Stoxx 50 Index Futures	340	-
Euro Stoxx 50 Index Futures	30	-
FTSE 100 Index Futures	90	-
FTSE 100 Index Futures	8	-
Hang Seng Index Futures	10	-
Hang Seng Index Futures	1	-
Ibex 35 Index Futures	56	-
Nikkei 225 (SGX) Index Futures	8	-
OMXS 30 Index Futures	481	-
S&P/TSX 60 Index Futures	33	-
S&P/TSX 60 Index Futures	3	-
SPI 200 Futures	34	-
SPI 200 Futures	3	-
Topix Index Futures	51	-
Yen Denominated Nikkei Index Futures	11	-

U.S. Fixed Income Futures

30 year USD Deliverable IRS Swaps	(7)	-
5 year U.S. Treasury Note Futures	(1,055)	-
6 year U.S. Treasury Note Futures	(624)	-
7 year U.S. Treasury Note Futures	(224)	-
8 year U.S. Treasury Note Futures	485	-
U.S. 10 year Note (CBT)	(752)	-
U.S. 10 year Note (CBT)	(34)	-
U.S. 10 year Note (CBT)	1	-
U.S. 10 year Note (CBT)	7	-
U.S. 10 year Note (CBT)	20	-
U.S. 10 year Note (CBT)	188	-
U.S. 10 year Note (CBT)	218	-
U.S. 2 year Note (CBT)	(2,252)	-
U.S. 2 year Note (CBT)	(386)	-
U.S. 2 year Note (CBT)	(11)	-
U.S. Long Bond (CBT)	(120)	-
U.S. Long Bond (CBT)	(109)	-
U.S. Long Bond (CBT)	(57)	-
U.S. Long Bond (CBT)	(9)	-
U.S. Long Bond (CBT)	1	-
U.S. Long Bond (CBT)	8	-
Ultra Long U.S. Treasury Bond Futures	(33)	-
Ultra Long U.S. Treasury Bond Futures	9	-
Ultra Long U.S. Treasury Bond Futures	12	-
Ultra Long U.S. Treasury Bond Futures	77	-

International Fixed Income Index Futures (Cash Equivalents)

Euro-Oat Future	(791)	-
Euro-Oat Future	(97)	-
Long GILT Future	61	-

U.S. Fixed Income Index Futures (Cash Equivalent)

90-day Eurodollar Futures CME	39	-
90-day Eurodollar Futures CME	197	-
90-day Eurodollar Futures CME	221	-
90-day Eurodollar Futures CME	66	-
90-day Eurodollar Futures CME	66	-
90-day Eurodollar Futures CME	157	-
90-day Eurodollar Futures CME	157	-
90-day Eurodollar Futures CME	1	-
90-day Eurodollar Futures CME	1,336	-
90-day Eurodollar Futures CME	296	-
90-day Eurodollar Futures CME	1,743	-
90-day Eurodollar Futures CME	5	-
90-day Eurodollar Futures CME	16	-
90-day Eurodollar Futures CME	131	-
90-day Eurodollar Futures CME	62	-
90-day Eurodollar Futures CME	28	-
90-day Eurodollar Futures CME	16	-
90-day Eurodollar Futures CME	37	-

International Cash Equivalent Futures

3 month Euribor Interest Rate Futures	1	-
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3 month Euribor Interest Rate Futures	6	-
3 month Euribor Interest Rate Futures	5	-
3 month Euribor Interest Rate Futures	5	-
3 month Euribor Interest Rate Futures	5	-
3 month Euribor Interest Rate Futures	2	-
3 month Euribor Interest Rate Futures	2	-
3 month Euribor Interest Rate Futures	3	-

Foreign Currency Futures

BP Currency Future	20	-
CHF Currency Future	20	-
JPY Currency Future	9	-

Total Futures		\$ -
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Options

U.S. Fixed Income Index Options

	Contracts	Market Value
10-year U.S. Treasury Note Future Option - Call	(5) \$	(156)
10-year U.S. Treasury Note Future Option - Call	(109)	(40,875)
10-year U.S. Treasury Note Future Option - Call	(109)	(59,609)
10-year U.S. Treasury Note Future Option - Call	(109)	(39,172)
10-year U.S. Treasury Note Future Option - Call	(31)	(969)
10-year U.S. Treasury Note Future Option - Call	(43)	(1,344)
10-year U.S. Treasury Note Future Option - Call	(20)	(625)
10-year U.S. Treasury Note Future Option - Call	(14)	(438)
10-year U.S. Treasury Note Future Option - Put	(438)	(787,031)
10-year U.S. Treasury Note Future Option - Put	(43)	(120,266)
10-year U.S. Treasury Note Future Option - Put	(31)	(86,703)
10-year U.S. Treasury Note Future Option - Put	(20)	(55,938)
10-year U.S. Treasury Note Future Option - Put	(14)	(39,156)
10-year U.S. Treasury Note Future Option - Put	(5)	(13,984)
10-year U.S. Treasury Note Future Option - Put	438	1,060,781
U.S. Ultra Bond Future Option - Put	(21)	(17,391)
U.S. Ultra Bond Future Option - Put	(33)	(13,406)

U.S. Equity Options

Ishares Russell 2000 ETF - Put	4,670	91,065
S&P 500 Index - Put	71	51,830
S&P 500 Index - Put	1,060	355,100

International Fixed Income Options on Futures

RXU3C148 Call FSO	(3)	-
RXU3C148 Call FSO	(1)	-
RXU3P142 Put FSO	(3)	-
RXU3P142 Put FSO	(1)	-

Currency Forward Call Options

317538Q09 OTC ECAL USD VS CNY		18,429
317538X68 OTC ECAL USD VS CNY		46,709
USD CALL / JPY PUT		370,620
USDCALL CADPUT		228,861
317538X76 OTC ECAL USD VS CNY		39,698
EUR CALL/GBP PUT		94,728

Currency Forward Put Options

OTC EPUT EUR/USD		234,518
OTC EPUT USD/JPY		(610)
OTC EPUT USD/JPY		(188)
OTC EPUT USD/JPY		(610)
OTC EPUT USD/JPY		(516)
OTC EPUT USD/JPY		(188)
OTC EPUT USD/JPY		(141)
GBP PUT/ USD CALL		111,920
GBP PUT/USD CALL		160,564

Inflation Put Options (written)

Inflation Floor (USD) CPURNS		(1,733)
Inflation Floor (USD) 216.687		(9,320)
Inflation Floor (USD) 216.687		(9,151)
Inflation Floor (USD) 216.687		(3,389)
Inflation Floor (USD) CPURNS		(3,385)
Inflation Floor (USD) CPURNS		(2,031)
Inflation Floor (USD) CPURNS		(779)

Inflation Floor (USD) CPURNS	(6,726)
Inflation Floor (USD) CPURNS	(1,572)
Inflation Floor (USD) CPURNS	(393)
Inflation Floor (USD) CPURNS	(236)
Inflation Floor (USD) CPURNS	(157)
Total Options	\$ 1,546,639

Swaps/Swaptions

Swaptions	Maturity Date		Market Value
<i>Purchased Call Swaptions - USD</i>			
Call Swaption OTC ECAL CLZ3 130 MY	11/15/2013	16,800,000 \$	18,480
<i>Written Call Swaptions - USD</i>			
Call Swaption 317513JX8 OTC ECAL COZ3 140 MY	11/11/2013	(16,800,000)	(15,120)
Call Swaption 317U018E2 IRO USD 10Y C 1.8000	07/29/2013	(11,400,000)	(34)
Call Swaption 317U018E2 IRO USD 10Y C 1.8000	07/29/2013	(3,600,000)	(11)
Call Swaption 317U018E2 IRO USD 10Y C 1.8000	07/29/2013	(1,900,000)	(6)
Call Swaption 317U018E2 IRO USD 10Y C 1.8000	07/29/2013	(800,000)	(2)
Call Swaption 317U018E2 IRO USD 10Y C 1.8000	07/29/2013	(800,000)	(2)
Call Swaption 317U024E4 IRO USD 10Y C1.80BRC	07/29/2013	(2,500,000)	(8)
Call Swaption 317U024E4 IRO USD 10Y C1.80BRC	07/29/2013	(600,000)	(2)
Call Swaption 317U024E4 IRO USD 10Y C1.80BRC	07/29/2013	(500,000)	(2)
Call Swaption 317U024E4 IRO USD 10Y C1.80BRC	07/29/2013	(400,000)	(1)
Call Swaption 317U024E4 IRO USD 10Y C1.80BRC	07/29/2013	(200,000)	(1)
Call Swaption 317U085E0 IRO USD 10Y C1.8 GLM	07/29/2013	(6,700,000)	(20)
Call Swaption 317U085E0 IRO USD 10Y C1.8 GLM	07/29/2013	(6,100,000)	(18)
Call Swaption 317U085E0 IRO USD 10Y C1.8 GLM	07/29/2013	(2,500,000)	(8)
Call Swaption 317U085E0 IRO USD 10Y C1.8 GLM	07/29/2013	(2,400,000)	(7)
Call Swaption 317U085E0 IRO USD 10Y C1.8 GLM	07/29/2013	(500,000)	(2)
Call Swaption 317U125E2 IRO USD 10Y C1.80BOA	07/29/2013	(2,600,000)	(8)
Call Swaption 317U125E2 IRO USD 10Y C1.80BOA	07/29/2013	(2,100,000)	(6)
Call Swaption 317U125E2 IRO USD 10Y C1.80BOA	07/29/2013	(1,300,000)	(4)
Call Swaption 317U125E2 IRO USD 10Y C1.80BOA	07/29/2013	(700,000)	(2)
Call Swaption 317U125E2 IRO USD 10Y C1.80BOA	07/29/2013	(600,000)	(2)
Call Swaption 317U133E2 IRO USD 10Y C1.80RYL	07/29/2013	(13,600,000)	(41)
Call Swaption 317U133E2 IRO USD 10Y C1.80RYL	07/29/2013	(2,600,000)	(8)
Call Swaption 317U133E2 IRO USD 10Y C1.80RYL	07/29/2013	(900,000)	(3)
Call Swaption 317U133E2 IRO USD 10Y C1.80RYL	07/29/2013	(900,000)	(3)
Call Swaption 317U133E2 IRO USD 10Y C1.80RYL	07/29/2013	(500,000)	(2)
Call Swaption 317U161E7 IRO USD 10Y C1.80JPM	07/29/2013	(3,100,000)	(9)
Call Swaption 317U161E7 IRO USD 10Y C1.80JPM	07/29/2013	(2,200,000)	(7)
Call Swaption 317U161E7 IRO USD 10Y C1.80JPM	07/29/2013	(1,400,000)	(4)
Call Swaption 317U161E7 IRO USD 10Y C1.80JPM	07/29/2013	(1,400,000)	(4)
Call Swaption 317U161E7 IRO USD 10Y C1.80JPM	07/29/2013	(300,000)	(1)
Call Swaption 317U242E0 IRO USD 10Y C1.80DUB	07/29/2013	(4,700,000)	(14)
Call Swaption 317U242E0 IRO USD 10Y C1.80DUB	07/29/2013	(1,400,000)	(4)
Call Swaption 317U242E0 IRO USD 10Y C1.80DUB	07/29/2013	(800,000)	(2)
Call Swaption 317U295C0 IRO USD 1Y C .8 BOA	07/11/2013	(2,200,000)	(9,548)
Call Swaption 317U298C7 IRO USD 2Y C 1.2 UAG	07/11/2013	(1,400,000)	(18,956)
Call Swaption 317U311C0 IRO USD 1Y 0.8 JPM	07/11/2013	(7,500,000)	(32,550)
Call Swaption 317U393E7 IRO USD 3Y2Y C 1.600	07/02/2013	(500,000)	-
Call Swaption 317U394E6 IRO USD 3Y2Y P 1.600	07/02/2013	(2,200,000)	-
Call Swaption 317U396E4 IRO USD 3Y2Y C 1.600	07/02/2013	(8,800,000)	-
Call Swaption 317U396E4 IRO USD 3Y2Y C 1.600	07/02/2013	(2,300,000)	-
Call Swaption 317U417E9 IRO USD 5Y C0.75DUB	09/03/2013	(800,000)	(21)
Call Swaption 317U417E9 IRO USD 5Y C0.75DUB	09/03/2013	(700,000)	(18)
Call Swaption 317U417E9 IRO USD 5Y C0.75DUB	09/03/2013	(500,000)	(13)
Call Swaption 317U417E9 IRO USD 5Y C0.75DUB	09/03/2013	(200,000)	(5)
Call Swaption 317U420E4 IRO USD 5Y C0.75BOA	09/03/2013	(800,000)	(21)
Call Swaption 317U420E4 IRO USD 5Y C0.75BOA	09/03/2013	(200,000)	(5)
Call Swaption 317U434E8 IRO USD 5Y C0.75MYC	09/03/2013	(34,300,000)	(892)
Call Swaption 317U434E8 IRO USD 5Y C0.75MYC	09/03/2013	(4,400,000)	(114)
Call Swaption 317U434E8 IRO USD 5Y C0.75MYC	09/03/2013	(1,800,000)	(47)
Call Swaption 317U434E8 IRO USD 5Y C0.75MYC	09/03/2013	(1,100,000)	(29)
Call Swaption 317U434E8 IRO USD 5Y C0.75MYC	09/03/2013	(800,000)	(21)
Call Swaption 317U555E1 IRO USD 5Y C 0.8 BOA	09/03/2013	(2,100,000)	(82)
Call Swaption 317U555E1 IRO USD 5Y C 0.8 BOA	09/03/2013	(900,000)	(35)
Call Swaption 317U567E7 IRO USD 5Y C RYL	09/03/2013	(2,100,000)	(55)
Call Swaption 317U567E7 IRO USD 5Y C RYL	09/03/2013	(800,000)	(21)
Call Swaption 317U574E8 IRO USD 5Y C DUB	09/03/2013	(1,800,000)	(157)
Call Swaption 317U574E8 IRO USD 5Y C DUB	09/03/2013	(800,000)	(70)
Call Swaption 317U598E0 IRO USD 10Y C RYL	09/03/2013	(3,100,000)	(632)

Call Swaption 317U598E0 IRO USD 10Y C RYL	09/03/2013	(900,000)	(184)
Call Swaption 317U598E0 IRO USD 10Y C RYL	09/03/2013	(200,000)	(41)
Call Swaption 317U686E3 IRO USD 5Y C1.0 MYC	09/03/2013	(2,600,000)	(491)
Call Swaption 317U686E3 IRO USD 5Y C1.0 MYC	09/03/2013	(1,200,000)	(227)
Call Swaption 317U700E5 IRO USD 5Y C 1.0000	09/03/2013	(17,500,000)	(3,308)
Call Swaption 317U757E7 IRO USD 5Y C 1.0500	09/03/2013	(40,500,000)	(11,138)
Call Swaption 317U757E7 IRO USD 5Y C 1.0500	09/03/2013	(7,600,000)	(2,090)
Call Swaption 317U782E6 IRO USD 5Y C 1.1 MYC	09/03/2013	(11,500,000)	(4,543)
Call Swaption 317U782E6 IRO USD 5Y C 1.1 MYC	09/03/2013	(8,800,000)	(3,476)
Call Swaption 317U782E6 IRO USD 5Y C 1.1 MYC	09/03/2013	(8,600,000)	(3,397)

Purchased Put Swaptions - USD

Put Swaption 317U994C4 IRO 30Y P 3.875 DUB	04/14/2014	800,000	29,496
Put Swaption 317U621B7 SWAPTION USD 5YP 7.5	04/16/2015	36,390,000	34,825
Put Swaption 317U994C4 IRO 30Y P 3.875 DUB	04/14/2014	2,700,000	99,549
Put Swaption 317U994C4 IRO 30Y P 3.875 DUB	04/14/2014	5,500,000	202,785
Put Swaption 317U987B5 IRO USD 10Y P 6.5 11	11/16/2020	37,700,000	866,836
Put Swaption 317U356C6 IRO USD 10Y P 5 JPM	08/24/2021	34,500,000	1,626,296

Written Put Swaptions - USD

Put Swaption 317523H68 CDX.O P 1.00 IG20 5Y	09/18/2013	(17,900,000)	(48,961)
Put Swaption 3175265P2 INF FLOOR USD CPURNS	01/22/2018	(500,000)	(1,345)
Put Swaption 317U019E1 IRO USD 10Y P 2.6500	07/29/2013	(1,900,000)	(29,670)
Put Swaption 317U019E1 IRO USD 10Y P 2.6500	07/29/2013	(800,000)	(12,493)
Put Swaption 317U025E3 IRO USD 10Y P2.65BRC	07/29/2013	(500,000)	(7,808)
Put Swaption 317U025E3 IRO USD 10Y P2.65BRC	07/29/2013	(300,000)	(4,685)
Put Swaption 317U025E3 IRO USD 10Y P2.65BRC	07/29/2013	(200,000)	(3,123)
Put Swaption 317U086E9 IRO USD 10Y P2.65GLM	07/29/2013	(6,100,000)	(95,258)
Put Swaption 317U086E9 IRO USD 10Y P2.65GLM	07/29/2013	(2,500,000)	(39,040)
Put Swaption 317U086E9 IRO USD 10Y P2.65GLM	07/29/2013	(1,100,000)	(17,178)
Put Swaption 317U126E1 IRO USD 10Y P2.65BOA	07/29/2013	(1,300,000)	(20,301)
Put Swaption 317U126E1 IRO USD 10Y P2.65BOA	07/29/2013	(700,000)	(10,931)
Put Swaption 317U134E1 IRO USD 10Y P2.65RYL	07/29/2013	(5,200,000)	(81,203)
Put Swaption 317U134E1 IRO USD 10Y P2.65RYL	07/29/2013	(2,600,000)	(40,602)
Put Swaption 317U134E1 IRO USD 10Y P2.65RYL	07/29/2013	(900,000)	(14,054)
Put Swaption 317U134E1 IRO USD 10Y P2.65RYL	07/29/2013	(900,000)	(14,054)
Put Swaption 317U134E1 IRO USD 10Y P2.65RYL	07/29/2013	(500,000)	(7,808)
Put Swaption 317U162E6 IRO USD 10Y P2.65JPM	07/29/2013	(3,100,000)	(48,410)
Put Swaption 317U162E6 IRO USD 10Y P2.65JPM	07/29/2013	(1,400,000)	(21,862)
Put Swaption 317U243E9 IRO USD 10Y P2.65DUB	07/29/2013	(1,400,000)	(21,862)
Put Swaption 317U243E9 IRO USD 10Y P2.65DUB	07/29/2013	(800,000)	(12,493)
Put Swaption 317U296C9 IRO USD 1Y P .8 BOA	07/11/2013	(2,200,000)	(0)
Put Swaption 317U297C8 IRO USD 2Y P 1.2 UAG	07/11/2013	(1,400,000)	(0)
Put Swaption 317U310C1 IRO USD 1Y 0.8 JPM	07/11/2013	(7,500,000)	(1)
Put Swaption 317U334E9 IRO USD 5Y P1.4 DUB	09/03/2013	(3,600,000)	(58,979)
Put Swaption 317U334E9 IRO USD 5Y P1.4 DUB	09/03/2013	(2,700,000)	(44,234)
Put Swaption 317U334E9 IRO USD 5Y P1.4 DUB	09/03/2013	(500,000)	(8,192)
Put Swaption 317U369E7 IRO USD 5Y P1.4 BOA	09/03/2013	(9,500,000)	(155,639)
Put Swaption 317U369E7 IRO USD 5Y P1.4 BOA	09/03/2013	(4,500,000)	(73,724)
Put Swaption 317U369E7 IRO USD 5Y P1.4 BOA	09/03/2013	(2,500,000)	(40,958)
Put Swaption 317U369E7 IRO USD 5Y P1.4 BOA	09/03/2013	(600,000)	(9,830)
Put Swaption 317U393C1 IRO USD 2Y P 1.2 DUB	07/11/2013	(3,800,000)	(0)
Put Swaption 317U393C1 IRO USD 2Y P 1.2 DUB	07/11/2013	(1,800,000)	(0)
Put Swaption 317U393E7 IRO USD 3Y2Y C 1.600	07/02/2013	(2,200,000)	-
Put Swaption 317U394E6 IRO USD 3Y2Y P 1.600	07/02/2013	(500,000)	-
Put Swaption 317U397E3 IRO USD 3Y2Y P 1.600	07/02/2013	(8,800,000)	(192,023)
Put Swaption 317U397E3 IRO USD 3Y2Y P 1.600	07/02/2013	(2,300,000)	(50,188)
Put Swaption 317U418E8 IRO USD 5Y P1.25DUB	09/03/2013	(800,000)	(17,758)
Put Swaption 317U418E8 IRO USD 5Y P1.25DUB	09/03/2013	(700,000)	(15,539)
Put Swaption 317U418E8 IRO USD 5Y P1.25DUB	09/03/2013	(500,000)	(11,099)
Put Swaption 317U418E8 IRO USD 5Y P1.25DUB	09/03/2013	(200,000)	(4,440)
Put Swaption 317U421E3 IRO USD 5Y P1.25BOA	09/03/2013	(800,000)	(17,758)
Put Swaption 317U421E3 IRO USD 5Y P1.25BOA	09/03/2013	(200,000)	(4,440)
Put Swaption 317U435E7 IRO USD 5Y P1.25MYC	09/03/2013	(34,300,000)	(761,391)
Put Swaption 317U435E7 IRO USD 5Y P1.25MYC	09/03/2013	(4,400,000)	(97,671)
Put Swaption 317U435E7 IRO USD 5Y P1.25MYC	09/03/2013	(1,800,000)	(39,956)
Put Swaption 317U435E7 IRO USD 5Y P1.25MYC	09/03/2013	(1,100,000)	(24,418)
Put Swaption 317U435E7 IRO USD 5Y P1.25MYC	09/03/2013	(800,000)	(17,758)
Put Swaption 317U556E0 IRO USD 5Y P 1 BOA	09/03/2013	(2,100,000)	(70,354)
Put Swaption 317U556E0 IRO USD 5Y P 1 BOA	09/03/2013	(900,000)	(30,152)
Put Swaption 317U568E6 IRO USD 5Y P 1.1 RYL	09/03/2013	(2,100,000)	(60,535)
Put Swaption 317U568E6 IRO USD 5Y P 1.1 RYL	09/03/2013	(800,000)	(23,061)

Put Swaption 317U573E9 IRO USD 5Y P DUB	09/03/2013	(1,800,000)	(51,887)
Put Swaption 317U573E9 IRO USD 5Y P DUB	09/03/2013	(800,000)	(23,061)
Put Swaption 317U595E3 IRO USD 5Y P GLM	10/28/2013	(7,800,000)	(142,584)
Put Swaption 317U595E3 IRO USD 5Y P GLM	10/28/2013	(6,700,000)	(122,476)
Put Swaption 317U595E3 IRO USD 5Y P GLM	10/28/2013	(3,600,000)	(65,808)
Put Swaption 317U595E3 IRO USD 5Y P GLM	10/28/2013	(1,700,000)	(31,076)
Put Swaption 317U597E1 IRO USD 10Y P RYL	09/03/2013	(3,100,000)	(119,096)
Put Swaption 317U597E1 IRO USD 10Y P RYL	09/03/2013	(900,000)	(34,576)
Put Swaption 317U597E1 IRO USD 10Y P RYL	09/03/2013	(200,000)	(7,684)
Put Swaption 317U649E9 IRO USD 5Y P1.45 MYC	09/03/2013	(9,900,000)	(145,421)
Put Swaption 317U649E9 IRO USD 5Y P1.45 MYC	09/03/2013	(7,100,000)	(104,292)
Put Swaption 317U649E9 IRO USD 5Y P1.45 MYC	09/03/2013	(4,600,000)	(67,569)
Put Swaption 317U649E9 IRO USD 5Y P1.45 MYC	09/03/2013	(1,800,000)	(26,440)
Put Swaption 317U699E8 IRO USD 5Y P 1.4500	09/03/2013	(17,500,000)	(257,058)
Put Swaption 317U758E6 IRO USD 5Y P 1.4500	09/03/2013	(40,500,000)	(594,905)
Put Swaption 317U758E6 IRO USD 5Y P 1.4500	09/03/2013	(7,600,000)	(111,636)
Put Swaption 317U783E5 IRO USD5Y P1.65 MYC	09/03/2013	(11,500,000)	(106,364)
Put Swaption 317U783E5 IRO USD5Y P1.65 MYC	09/03/2013	(8,800,000)	(81,391)
Put Swaption 317U783E5 IRO USD5Y P1.65 MYC	09/03/2013	(8,600,000)	(79,541)
Put Swaption 317U818E4 IRO USD 10Y P 2.9000	09/30/2013	(8,200,000)	(133,209)
Put Swaption 317U818E4 IRO USD 10Y P 2.9000	09/30/2013	(2,700,000)	(43,862)
Put Swaption 317U818E4 IRO USD 10Y P 2.9000	09/30/2013	(600,000)	(9,747)
Put Swaption 317U819E3 IRO USD 10Y P 2.9000	09/30/2013	(27,700,000)	(449,987)
Put Swaption 317U819E3 IRO USD 10Y P 2.9000	09/30/2013	(8,400,000)	(136,458)
Put Swaption 317U819E3 IRO USD 10Y P 2.9000	09/30/2013	(2,200,000)	(35,739)
Put Swaption 317U993C5 IRO 5Y P 2.85 DUB	04/14/2014	(23,100,000)	(158,951)
Put Swaption 317U993C5 IRO 5Y P 2.85 DUB	04/14/2014	(11,500,000)	(79,132)
Put Swaption 317U334E9 IRO USD 5Y P1.4 DUB	09/03/2013	(1,700,000)	(27,851)
Put Swaption 317U993C5 IRO 5Y P 2.85 DUB	04/14/2014	(3,200,000)	(22,019)

Written Call Swaptions - International (non USD)

Call Swaption 317U292E9 IRO EUR 1Y C0.4 BRC	03/12/2014	(200,000)	(237)
Call Swaption 317U292E9 IRO EUR 1Y C0.4 BRC	03/12/2014	(600,000)	(712)
Call Swaption 317U292E9 IRO EUR 1Y C0.4 BRC	03/12/2014	(600,000)	(712)
Call Swaption 317U300E9 IRO EUR 1Y C0.4 GLM	03/12/2014	(600,000)	(712)
Call Swaption 317U300E9 IRO EUR 1Y C0.4 GLM	03/12/2014	(200,000)	(237)
Call Swaption 317U300E9 IRO EUR 1Y C0.4 GLM	03/12/2014	(600,000)	(712)
Call Swaption 317U301E8 IRO EUR 1Y C0.4 BOA	03/12/2014	(1,000,000)	(1,187)
Call Swaption 317U301E8 IRO EUR 1Y C0.4 BOA	03/12/2014	(2,200,000)	(2,611)
Call Swaption 317U301E8 IRO EUR 1Y C0.4 BOA	03/12/2014	(2,200,000)	(2,611)

Written Put Swaptions - International (non USD)

Put Swaption 317U020E8 IRO EUR 2Y P1.15 FBF	07/24/2013	(1,500,000)	(49)
Put Swaption 317U020E8 IRO EUR 2Y P1.15 FBF	07/24/2013	(1,100,000)	(36)
Put Swaption 317U020E8 IRO EUR 2Y P1.15 FBF	07/24/2013	(700,000)	(23)
Put Swaption 317U021E7 IRO EUR 2Y P1.15 HUS	07/24/2013	(1,500,000)	(49)
Put Swaption 317U026E2 IRO EUR 5Y P1.70 BRC	07/24/2013	(4,700,000)	(2,059)
Put Swaption 317U026E2 IRO EUR 5Y P1.70 BRC	07/24/2013	(2,400,000)	(1,051)
Put Swaption 317U026E2 IRO EUR 5Y P1.70 BRC	07/24/2013	(1,000,000)	(438)
Put Swaption 317U026E2 IRO EUR 5Y P1.70 BRC	07/24/2013	(800,000)	(350)
Put Swaption 317U026E2 IRO EUR 5Y P1.70 BRC	07/24/2013	(300,000)	(131)
Put Swaption 317U027E1 IRO EUR 5Y P1.70 DUB	07/24/2013	(1,100,000)	(482)
Put Swaption 317U027E1 IRO EUR 5Y P1.70 DUB	07/24/2013	(300,000)	(131)
Put Swaption 317U027E1 IRO EUR 5Y P1.70 DUB	07/24/2013	(300,000)	(131)
Put Swaption 317U027E1 IRO EUR 5Y P1.70 DUB	07/24/2013	(200,000)	(88)
Put Swaption 317U027E1 IRO EUR 5Y P1.70 DUB	07/24/2013	(100,000)	(44)
Put Swaption 317U030E6 IRO EUR 2Y P 1.1500	07/24/2013	(4,400,000)	(143)
Put Swaption 317U030E6 IRO EUR 2Y P 1.1500	07/24/2013	(2,500,000)	(81)
Put Swaption 317U030E6 IRO EUR 2Y P 1.1500	07/24/2013	(2,300,000)	(75)
Put Swaption 317U030E6 IRO EUR 2Y P 1.1500	07/24/2013	(1,000,000)	(33)
Put Swaption 317U030E6 IRO EUR 2Y P 1.1500	07/24/2013	(900,000)	(29)
Put Swaption 317U031E5 IRO EUR 5Y P 1.7000	07/24/2013	(500,000)	(219)
Put Swaption 317U031E5 IRO EUR 5Y P 1.7000	07/24/2013	(400,000)	(175)
Put Swaption 317U031E5 IRO EUR 5Y P 1.7000	07/24/2013	(100,000)	(44)
Put Swaption 317U042E2 IRO EUR 2Y P1.15 BRC	07/24/2013	(1,800,000)	(58)
Put Swaption 317U042E2 IRO EUR 2Y P1.15 BRC	07/24/2013	(900,000)	(29)
Put Swaption 317U042E2 IRO EUR 2Y P1.15 BRC	07/24/2013	(400,000)	(13)
Put Swaption 317U046E8 IRO EUR 5Y P 1.7000	07/24/2013	(800,000)	(350)
Put Swaption 317U046E8 IRO EUR 5Y P 1.7000	07/24/2013	(300,000)	(131)
Put Swaption 317U046E8 IRO EUR 5Y P 1.7000	07/24/2013	(200,000)	(88)
Put Swaption 317U293E8 IRO EUR 1Y P0.4 BRC	03/12/2014	(600,000)	(1,827)
Put Swaption 317U293E8 IRO EUR 1Y P0.4 BRC	03/12/2014	(600,000)	(1,827)

Put Swaption 317U293E8 IRO EUR 1Y P0.4 BRC	03/12/2014	(200,000)	(609)
Put Swaption 317U298E3 IRO EUR 1Y P0.4 BOA	03/12/2014	(2,200,000)	(6,700)
Put Swaption 317U298E3 IRO EUR 1Y P0.4 BOA	03/12/2014	(2,200,000)	(6,700)
Put Swaption 317U298E3 IRO EUR 1Y P0.4 BOA	03/12/2014	(1,000,000)	(3,046)
Put Swaption 317U299E2 IRO EUR 1Y P0.4 GLM	03/12/2014	(600,000)	(1,827)
Put Swaption 317U299E2 IRO EUR 1Y P0.4 GLM	03/12/2014	(600,000)	(1,827)
Put Swaption 317U299E2 IRO EUR 1Y P0.4 GLM	03/12/2014	(200,000)	(609)

Credit Default Swaps**Buying Protection**

Intesa Sanpaolo SpA SWPC325Q8 CDS USD RV03M	03/20/2014	4,900,000	4,861,354
Intesa San Paolo SpA SWPC325Q8 CDS USD PF 3.0	03/20/2014	(4,900,000)	(4,900,000)
Louisiana Pacific Corp. SWPC689S4 CDS USD RV03M	06/20/2017	2,500,000	2,177,928
Louisiana Pacific Corp. SWPC689S4 CDS USD PF 5.0	06/20/2017	(2,500,000)	(2,500,000)

Selling Protection

Bank of America SWPC140L2 CDS USD RF 1.0	03/20/2016	1,900,000	1,912,757
Bank of America SWPC140L2 CDS USD PV03M	03/20/2016	(1,900,000)	(1,900,000)
BP PLC SWPC422H0 CDS USD RF 5.00000	06/20/2015	700,000	764,879
BP PLC SWPC422H0 CDS USD PV03M	06/20/2015	(700,000)	(700,000)
BP PLC SWPC436H4 CDS USD RF 5.00000	06/20/2015	300,000	327,805
BP PLC SWPC436H4 CDS USD PV03M	06/20/2015	(300,000)	(300,000)
California State Muni SWPC481V7 CDS USD RF 1.00000	12/20/2017	1,900,000	1,899,082
California State Muni SWPC481V7 CDS USD PV00M	12/20/2017	(1,900,000)	(1,900,000)
Citigroup, Inc. SWPC364T4 CDS USD RF 1.0	09/20/2014	100,000	100,660
Citigroup, Inc. SWPC364T4 CDS USD PV03M	09/20/2014	(100,000)	(100,000)
Federative Republic of Brazil SWPC008M1 CDS USD RF 1.0	06/20/2016	300,000	295,749
Federative Republic of Brazil SWPC008M1 CDS USD PV03M	06/20/2016	(300,000)	(300,000)
Federative Republic of Brazil SWPC220N1 CDS USD RF 1.0	09/20/2016	100,000	98,370
Federative Republic of Brazil SWPC220N1 CDS USD PV03M	09/20/2016	(100,000)	(100,000)
Federative Republic of Brazil SWPC419G7 CDS USD RF 1.00000	06/20/2015	500,000	497,309
Federative Republic of Brazil SWPC419G7 CDS USD PV03M	06/20/2015	(500,000)	(500,000)
Federative Republic of Brazil SWPC420G4 CDS USD RF 1.00000	06/20/2015	500,000	497,309
Federative Republic of Brazil SWPC420G4 CDS USD PV03M	06/20/2015	(500,000)	(500,000)
Federative Republic of Brazil SWPC492H5 CDS USD RF 1.00000	09/20/2015	1,300,000	1,289,989
Federative Republic of Brazil SWPC492H5 CDS USD PV03M	09/20/2015	(1,300,000)	(1,300,000)
Federative Republic of Brazil SWPC493H4 CDS USD RF 1.00000	09/20/2015	500,000	496,150
Federative Republic of Brazil SWPC493H4 CDS USD PV03M	09/20/2015	(500,000)	(500,000)
Federative Republic of Brazil SWPC50101 CDS USD RF 1.95000	04/20/2016	100,000	101,346
Federative Republic of Brazil SWPC50101 CDS USD PV0M	04/20/2016	(100,000)	(100,000)
Federative Republic of Brazil SWPC646G2 CDS USD RF 1.00000	06/20/2015	1,000,000	994,618
Federative Republic of Brazil SWPC646G2 CDS USD PV03M	06/20/2015	(1,000,000)	(1,000,000)
Federative Republic of Brazil SWPC650G5 CDS USD RF 1.00000	06/20/2015	300,000	298,385
Federative Republic of Brazil SWPC650G5 CDS USD PV03M	06/20/2015	(300,000)	(300,000)
Federative Republic of Brazil SWPC698H7 CDS USD RF 1.00000	09/20/2015	800,000	793,839
Federative Republic of Brazil SWPC698H7 CDS USD PV03M	09/20/2015	(800,000)	(800,000)
Federative Republic of Brazil SWPC698H7 CDS USD RF 1.00000	09/20/2015	100,000	99,230
Federative Republic of Brazil SWPC698H7 CDS USD PV03M	09/20/2015	(100,000)	(100,000)
Federative Republic of Brazil SWPC725G6 CDS USD RF 1.00000	06/20/2020	100,000	93,138
Federative Republic of Brazil SWPC725G6 CDS USD	06/20/2020	(100,000)	(100,000)
Federative Republic of Brazil SWPC865L5 CDS USD RF 1.00000	06/20/2016	1,000,000	985,829
Federative Republic of Brazil SWPC865L5 CDS USD PV03M	06/20/2016	(1,000,000)	(1,000,000)
Federative Republic of Brazil SWPC974K5 CDS USD RF 1.00000	03/20/2016	700,000	691,586
Federative Republic of Brazil SWPC974K5 CDS USD PV03M	03/20/2016	(700,000)	(700,000)
General Electric Capital Service SWPC228B9 CDS USD RF 4.8	12/20/2013	1,100,000	1,124,294
General Electric Capital Service SWPC228B9 CDS USD PV03M	12/20/2013	(1,100,000)	(1,100,000)
General Electric Capital Service SWPC264B4 CDS USD RF 4.9	12/20/2013	100,000	102,257
General Electric Capital Service SWPC264B4 CDS USD PV 03M	12/20/2013	(100,000)	(100,000)
General Electric Capital Service SWPC957A8 CDS USD RF 4.32500	12/20/2013	200,000	203,956
General Electric Capital Service SWPC957A8 CDS USD PV 00M	12/20/2013	(200,000)	(200,000)
Japan SWPC252J1 CDS USD RF 1.0	12/20/2015	1,400,000	1,421,046
Japan SWPC252J1 CDS USD PV03M	12/20/2015	(1,400,000)	(1,400,000)
MetLife, Inc. SWPC443K8 CDS USD RF 1.00000	03/20/2016	1,500,000	1,511,972
MetLife, Inc. SWPC443K8 CDS USD PV03M	03/20/2016	(1,500,000)	(1,500,000)
MetLife, Inc. SWPC794F4 CDS USD RF 1.00000	03/20/2015	2,000,000	2,018,764
MetLife, Inc. SWPC794F4 CDS USD PV03M	03/20/2015	(2,000,000)	(2,000,000)
Morgan Stanley SWPC363T5 CDS USD RF 1.0	09/20/2014	1,800,000	1,804,730
Morgan Stanley SWPC363T5 CDS USD PV03M	09/20/2014	(1,800,000)	(1,800,000)
People's Republic of China SWPC248P4 CDS USD RF 1.0	12/20/2016	1,000,000	1,006,426
People's Republic of China SWPC248P4 CDS USD PV03M	12/20/2016	(1,000,000)	(1,000,000)
People's Republic of China SWPC249P3 CDS USD RF 1.0	12/20/2016	1,200,000	1,207,711
People's Republic of China SWPC249P3 CDS USD PV03M	12/20/2016	(1,200,000)	(1,200,000)

People's Republic of China SWPC369P7 CDS USD RF 1.0	12/20/2016	600,000	603,856
People's Republic of China SWPC369P7 CDS USD PV 03M	12/20/2016	(600,000)	(600,000)
People's Republic of China SWPC843F5 CDS USD RF 1.00000	03/20/2015	1,300,000	1,312,614
People's Republic of China SWPC843F5 CDS USD PV03M	03/20/2015	(1,300,000)	(1,300,000)
People's Republic of China SWPC913S2 CDS USD RF 1.00000	06/20/2017	300,000	298,285
People's Republic of China SWPC913S2 CDS USD PV03M	06/20/2017	(300,000)	(300,000)
People's Republic of China SWPC913S2 CDS USD RF 1.00000	06/20/2017	100,000	99,428
People's Republic of China SWPC913S2 CDS USD PV03M	06/20/2017	(100,000)	(100,000)
Republic of Indonesia SWPC218N5 CDS USD RF 1.0	09/20/2016	8,800,000	8,731,325
Republic of Indonesia SWPC218N5 CDS USD PV03M	09/20/2016	(8,800,000)	(8,800,000)
Republic of Venezuela SWPC175W6 CDS USD RF 5.0	03/20/2015	168,000	156,665
Republic of Venezuela SWPC175W6 CDS USD PV03M	03/20/2015	(168,000)	(168,000)
Republic of Venezuela SWPC219W4 CDS USD RF 5.0	03/20/2015	100,000	93,253
Republic of Venezuela SWPC219W4 CDS USD PV03M	03/20/2015	(100,000)	(100,000)
Tokyo Electric Power Co. SWPC712S5 CDS JPY RF 1.00000	03/20/2014	510,000,000	5,104,482
Tokyo Electric Power Co. SWPC712S5 CDS JPY PV03M	03/20/2014	(510,000,000)	(5,134,142)
United Kingdom of Great Britain SWPC840P6 CDS USD RF 1.00000	06/20/2015	300,000	304,465
United Kingdom of Great Britain SWPC840P6 CDS USD PV03M	06/20/2015	(300,000)	(300,000)
United Mexican States SWPC061X1 CDS USD RF 1.0	03/20/2018	4,300,000	4,250,739
United Mexican States SWPC061X1 CDS USD PV03M	03/20/2018	(4,300,000)	(4,300,000)
United Mexican States SWPC710K4 CDS USD RF 1.00000	03/20/2016	500,000	500,854
United Mexican States SWPC710K4 CDS USD PV03M	03/20/2016	(500,000)	(500,000)
United Mexican States SWPC820F2 CDS USD RF 1.00000	03/20/2015	400,000	401,839
United Mexican States SWPC820F2 CDS USD PV03M	03/20/2015	(400,000)	(400,000)
United Mexican States SWPC821F1 CDS USD RF 1.00000	03/20/2015	400,000	401,839
United Mexican States SWPC821F1 CDS USD PV03M	03/20/2015	(400,000)	(400,000)
United Mexican States SWPC822F0 CDS USD RF 1.00000	03/20/2015	200,000	200,919
United Mexican States SWPC822F0 CDS USD PV03M	03/20/2015	(200,000)	(200,000)
United Mexican States SWPC843K4 CDS USD RF 1.00000	03/20/2016	500,000	500,854
United Mexican States SWPC843K4 CDS USD PV03M	03/20/2016	(500,000)	(500,000)
United States of America SWPC576L5 CDS EUR RF .25000	03/20/2016	1,400,000	1,822,118
United States of America SWPC576L5 CDS EUR PV03M	03/20/2016	(1,400,000)	(1,819,789)
United States of America SWPC576L5 CDS EUR RF .25000	03/20/2016	400,000	520,605
United States of America SWPC576L5 CDS EUR PV03M	03/20/2016	(400,000)	(519,940)
United States of American SWPC960H8 CDS EUR RF .25000	09/20/2015	5,000,000	6,508,475
United States of America SWPC960H8 CDS EUR PV03M	09/20/2015	(5,000,000)	(6,499,246)
United States of American SWPC988M5 CDS EUR RF .25000	09/20/2016	1,300,000	1,691,730
United States of America SWPC988M5 CDS EUR PV 03M	09/20/2016	(1,300,000)	(1,689,804)

Basket/Sector/Volatility/Floor/Cap Credit Default Swaps**Buying protection**

CDX.NA.IG.9-V4 SWPC26AB7 CDS USD RV03M	12/20/2017	9,800,000	9,595,121
CDX.NA.IG.9-V4 SWPC26AB7 CDS USD PF 1.0	12/20/2017	(9,800,000)	(9,800,000)
CDX.NA.IG.9-V4 SWPC30Z63 CDS USD RV 00M	12/20/2017	4,680,000	4,582,160
CDX.NA.IG.9-V4 SWPC30Z63 CDS USD PF 1.0	12/20/2017	(4,680,000)	(4,680,000)
CDX.NA.IG.9-V4 SWPC31A43 CDS USD RV03M	12/20/2017	2,910,000	2,849,164
CDX.NA.IG.9-V4 SWPC31A43 CDS USD PF 1.0	12/20/2017	(2,910,000)	(2,910,000)
CDX.NA.IG.9-V4 SWPC8A239 CDS USD RV 00M	12/20/2017	14,790,000	14,480,800
CDX.NA.IG.9-V4 SWPC8A239 CDS USD PF 1.00000	12/20/2017	(14,790,000)	(14,790,000)
CMBX-NA-AAA 3 SWPC26853 CDS USD PF .08000	12/13/2049	(560,000)	(560,000)
CMBX-NA-AAA 3 SWPC26853 CDS USD RV01M	12/13/2049	560,000	582,999
CMBX-NA-AAA 4 SWPC31B26 CDS USD RV01M	02/17/2051	3,616,705	3,761,373
CMBX-NA-AAA 4 SWPC31B26 CDS USD PF .35000	02/17/2051	(3,616,705)	(3,616,705)
CMBX-NA-AAA 3 SWPC674R3 CDS USD RV00M	12/13/2049	1,280,000	1,332,570
CMBX-NA-AAA 3 SWPC674R3 CDS USD PF .08000	12/13/2049	(1,280,000)	(1,280,000)
CMBX-NA-AAA 3 SWPC677U3 CDS USD RV01M	12/13/2049	60,000	62,464
CMBX-NA-AAA 3 SWPC677U3 CDS USD PF .08000	12/13/2049	(60,000)	(60,000)
Equity Variance Swap SWU0SP036 TRS USD RF .00000	12/18/2015	4,059,000	4,158,753
Equity Variance Swap SWU0SP036 TRS USD PF .00000	12/18/2015	(4,059,000)	(4,059,000)
iTraxx Europe Series 9 BWPC390X3 CDS EUR RV 00M	12/20/2017	3,460,000	4,497,478
iTraxx Europe Series 9 BWPC390X3 CDS EUR PF 5.0	12/20/2017	(3,460,000)	(4,648,396)
iTraxx Europe Series 9 SWPC26HN4 CDS EUR RV03M	06/20/2018	700,000	921,466
iTraxx Europe Series 9 SWPC26HN4 CDS EUR PF .25000	06/20/2018	(700,000)	(909,894)
iTraxx Europe Series 9 SWPCN8005 CDS EUR RV03M	06/20/2018	7,400,000	9,741,208
iTraxx Europe Series 9 SWPCN8005 CDS EUR PF .25000	06/20/2018	(7,400,000)	(9,618,884)

Selling Protection

CDX.NA.IG9-V3 SWPC01W83 CDS USD RF .55250	12/20/2017	1,060,949	1,077,267
CDX.NA.IG9-V3 SWPC01W83 CDS USD PV 03M	12/20/2017	(1,060,949)	(1,060,949)
CDX.NA.IG.9-V4 SWPC97R87 CDS USD RF .54750	12/20/2017	482,249	489,562
CDX.NA.IG.9-V4 SWPC97R87 CDS USD PV03M	12/20/2017	(482,249)	(482,249)

Interest Rate Swaps**Receive Fixed / Pay Floating - USD**

Interest Rate Swap SWU001AG9 IRS USD RF .40000	08/15/2013	16,700,000	16,702,589
Interest Rate Swap SWU001AG9 IRS USD PV03M LIBOR	08/15/2013	(16,700,000)	(16,700,000)
Interest Rate Swap SWU0566V5 IRS USD RF 1.50000	03/18/2016	90,500,000	90,810,868
Interest Rate Swap SWU0566V5 IRS USD PV03M LIBOR	03/18/2016	(90,500,000)	(90,500,000)
Interest Rate Swap SWU0566V5 IRS USD RF 1.50000	03/18/2016	40,300,000	40,438,431
Interest Rate Swap SWU0566V5 IRS USD PV03M LIBOR	03/18/2016	(40,300,000)	(40,300,000)
Interest Rate Swap SWU0566V5 IRS USD RF 1.50000	03/18/2016	13,600,000	13,646,716
Interest Rate Swap SWU0566V5 IRS USD PV03M LIBOR	03/18/2016	(13,600,000)	(13,600,000)
Interest Rate Swap SWU002RS3 IRS USD RF 3.00000	03/21/2023	78,900,000	75,720,882
Interest Rate Swap SWU002RS3 IRS USD PV03M LIBOR	03/21/2023	(78,900,000)	(78,900,000)
Interest Rate Swap SWU003FJ4 IRS USD RF 1.00000	10/15/2017	20,200,000	19,881,830
Interest Rate Swap SWU003FJ4 IRS USD PV00M FFED	10/15/2017	(20,200,000)	(20,200,000)
Interest Rate Swap SWU003FJ4 IRS USD RF 1.00000	10/15/2017	2,400,000	2,362,198
Interest Rate Swap SWU003FJ4 IRS USD PV00M FFED	10/15/2017	(2,400,000)	(2,400,000)
Interest Rate Swap SWU003FJ4 IRS USD RF 1.00000	10/15/2017	2,300,000	2,263,773
Interest Rate Swap SWU003FJ4 IRS USD PV00M FFED	10/15/2017	(2,300,000)	(2,300,000)

Receive Floating / Pay Fixed - USD

Interest Rate Swap BWU002RE4 IRS USD RV03M LIBOR	06/19/2033	28,800,000	28,800,000
Interest Rate Swap BWU002RE4 IRS USD PF 2.75000	06/19/2033	(28,800,000)	(26,214,667)
Interest Rate Swap BWU002SF0 IRS USD RV03M LIBOR	06/19/2043	21,700,000	21,700,000
Interest Rate Swap BWU002SF0 IRS USD PF 2.75000	06/19/2043	(21,700,000)	(18,709,539)
Interest Rate Swap BWU002SF0 IRS USD RV03M LIBOR	06/19/2043	8,900,000	8,900,000
Interest Rate Swap BWU002SF0 IRS USD PF 2.75000	06/19/2043	(8,900,000)	(7,673,498)
Interest Rate Swap BWU002SF0 IRS USD RV03M LIBOR	06/19/2043	8,700,000	8,700,000
Interest Rate Swap BWU002SF0 IRS USD PF 2.75000	06/19/2043	(8,700,000)	(7,501,060)
Interest Rate Swap BWU003KG4 IRS USD RV03M LIBOR	03/20/2018	21,600,000	21,600,000
Interest Rate Swap BWU003KG4 IRS USD PF 1.40000	03/20/2018	(21,600,000)	(21,544,365)
Interest Rate Swap BWU002R61 IRS USD RV03M LIBOR	06/19/2016	1,800,000	1,800,000
Interest Rate Swap BWU002R61 IRS USD PF .75000	06/19/2016	(1,800,000)	(1,797,291)

Receive Fixed / Pay Floating - Non-USD

Interest Rate Swap SWU0ABJJ1 IRS BRL RF 8.82500	01/02/2015	1,300,000	588,568
Interest Rate Swap SWU0ABJJ1 IRS BRL PV00M BZDIO	01/02/2015	(1,300,000)	(588,488)
Interest Rate Swap SWU0ABJJ1 IRS BRL RF 8.82500	01/02/2015	1,000,000	452,745
Interest Rate Swap SWU0ABJJ1 IRS BRL PV00M BZDIO	01/02/2015	(1,000,000)	(452,683)
Interest Rate Swap SWU000DB9 IRS MXN RF 5.50000	09/13/2017	4,000,000	307,628
Interest Rate Swap SWU000DB9 IRS MXN PV01M TIIE	09/13/2017	(4,000,000)	(307,082)
Interest Rate Swap SWU000DB9 IRS MXN RF 5.50000	09/13/2017	3,000,000	230,721
Interest Rate Swap SWU000DB9 IRS MXN PV01M TIIE	09/13/2017	(3,000,000)	(230,311)
Interest Rate Swap SWU000GS9 IRS MXN RF 5.50000	09/13/2017	7,000,000	538,350
Interest Rate Swap SWU000GS9 IRS MXN PV01M TIIE	09/13/2017	(7,000,000)	(537,393)
Interest Rate Swap SWU000HO7 IRS MXN RF 5.50000	09/13/2017	39,000,000	2,999,376
Interest Rate Swap SWU000HO7 IRS MXN P V 09MTIIE	09/13/2017	(39,000,000)	(2,994,046)
Interest Rate Swap SWU000K39 IRS AUD RF 4.25000	03/15/2023	5,100,000	4,652,979
Interest Rate Swap SWU000K39 IRS AUD PV06M BBSW	03/15/2023	(5,100,000)	(4,668,286)
Interest Rate Swap SWU000L79 IRS MXN RF 5.50000	09/13/2017	1,000,000	76,907
Interest Rate Swap SWU000L79 IRS MXN PV01M TIIE	09/13/2017	(1,000,000)	(76,770)
Interest Rate Swap SWU000LC8 IRS AUD RF 4.00000	03/15/2023	4,760,000	4,253,565
Interest Rate Swap SWU000LC8 IRS AUD PV06M BBSW	03/15/2023	(4,760,000)	(4,357,067)
Interest Rate Swap SWU000MC7 IRS AUD RF 4.00000	03/15/2023	400,000	357,442
Interest Rate Swap SWU000MC7 IRS AUD PV06M BBSW	03/15/2023	(400,000)	(366,140)
Interest Rate Swap SWU000V52 IRS MXN RF 5.75000	09/02/2022	3,000,000	217,992
Interest Rate Swap SWU000V52 IRS MXN PV01M TIIE	09/02/2022	(3,000,000)	(230,311)
Interest Rate Swap SWU000V52 IRS MXN RF 5.75000	09/02/2022	2,000,000	145,328
Interest Rate Swap SWU000V52 IRS MXN PV01M TIIE	09/02/2022	(2,000,000)	(153,541)
Interest Rate Swap SWU000W00 IRS MXN RF 5.75000	09/02/2022	2,000,000	145,328
Interest Rate Swap SWU000W00 IRS MXN PV01M TIIE	09/02/2022	(2,000,000)	(153,541)
Interest Rate Swap SWU000W00 IRS MXN RF 5.75000	09/02/2022	1,000,000	72,664
Interest Rate Swap SWU000W00 IRS MXN PV01M TIIE	09/02/2022	(1,000,000)	(76,770)
Interest Rate Swap SWU000XY7 IRS MXN RF 5.50000	09/02/2022	900,000	64,163
Interest Rate Swap SWU000XY7 IRS MXN PV01M TIIE	09/02/2022	(900,000)	(69,093)
Interest Rate Swap SWU000XY7 IRS MXN RF 5.50000	09/02/2022	200,000	14,258
Interest Rate Swap SWU000XY7 IRS MXN PV01M TIIE	09/02/2022	(200,000)	(15,354)
Interest Rate Swap SWU000YP5 IRS AUD RF 3.75000	03/15/2023	17,900,000	15,660,055
Interest Rate Swap SWU000YP5 IRS AUD PV06M BBSW	03/15/2023	(17,900,000)	(16,384,769)
Interest Rate Swap SWU001QW7 IRS MXN RF 5.50000	09/02/2022	300,000	21,388
Interest Rate Swap SWU001QW7 IRS MXN PV01M TIIE	09/02/2022	(300,000)	(23,031)
Interest Rate Swap SWU001QW7 IRS MXN RF 5.50000	09/02/2022	100,000	7,129
Interest Rate Swap SWU001QW7 IRS MXN PV01M TIIE	09/02/2022	(100,000)	(7,677)

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Interest Rate Swap SWU001RQ9 IRS AUD RF 3.50000	03/15/2023	17,500,000	14,982,112
Interest Rate Swap SWU001RQ9 IRS AUD PV06M BBSW	03/15/2023	(17,500,000)	(16,018,629)
Interest Rate Swap SWU002LB6 IRS AUD RF 3.97500	03/15/2023	2,700,000	2,407,675
Interest Rate Swap SWU002LB6 IRS AUD PV06M BBSW	03/15/2023	(2,700,000)	(2,471,446)
Interest Rate Swap SWU002LD2 IRS GBP RF 3.00000	03/21/2023	19,900,000	29,366,630
Interest Rate Swap SWU002LD2 IRS GBP PV06M LIBOR	03/21/2023	(19,900,000)	(30,182,338)
Interest Rate Swap SWU003C08 IRS AUD RF 4.25000	12/11/2023	93,500,000	84,249,347
Interest Rate Swap SWU003C08 IRS AUD PV06M BBSW	12/11/2023	(93,500,000)	(85,585,247)
Interest Rate Swap SWU003CB4 IRS AUD RF 3.75000	12/11/2018	59,900,000	54,800,804
Interest Rate Swap SWU003CB4 IRS AUD PV06M BBSW	12/11/2018	(59,900,000)	(54,829,479)
Interest Rate Swap SWU003JD3 IRS AUD RF 4.25000	12/11/2023	4,800,000	4,325,100
Interest Rate Swap SWU003JD3 IRS AUD PV06M BBSW	12/11/2023	(4,800,000)	(4,393,681)
Interest Rate Swap SWU003RI3 IRS BRL RF 9.09500	01/02/2017	400,000	174,258
Interest Rate Swap SWU003RI3 IRS BRL PV00M CETIP	01/02/2017	(400,000)	(181,073)
Interest Rate Swap SWU003RV4 IRS AUD RF 4.00000	12/11/2023	45,100,000	39,788,579
Interest Rate Swap SWU003RV4 IRS AUD PV06M BBSW	12/11/2023	(45,100,000)	(41,282,296)
Interest Rate Swap SWU0042Y3 IRS AUD RF 3.50000	12/11/2018	33,500,000	30,298,531
Interest Rate Swap SWU0042Y3 IRS AUD PV06M BBSW	12/11/2018	(33,500,000)	(30,664,233)
Interest Rate Swap SWU004LV8 IRS MXN RF 5.75000	06/05/2023	100,000	7,185
Interest Rate Swap SWU004LV8 IRS MXN PV01M TIE	06/05/2023	(100,000)	(7,677)
Interest Rate Swap SWU004M21 IRS MXN RF 5.75000	06/05/2023	400,000	28,739
Interest Rate Swap SWU004M21 IRS MXN PV01M TIE	06/05/2023	(400,000)	(30,708)
Interest Rate Swap SWU004M21 IRS MXN RF 5.75000	06/05/2023	200,000	14,370
Interest Rate Swap SWU004M21 IRS MXN PV01M TIE	06/05/2023	(200,000)	(15,354)
Interest Rate Swap SWU004MY1 IRS MXN RF 5.75000	06/05/2023	300,000	21,555
Interest Rate Swap SWU004MY1 IRS MXN PV01M TIE	06/05/2023	(300,000)	(23,031)
Interest Rate Swap SWU004MY1 IRS MXN RF 5.75000	06/05/2023	100,000	7,185
Interest Rate Swap SWU004MY1 IRS MXN PV01M TIE	06/05/2023	(100,000)	(7,677)
Interest Rate Swap SWU004NJ3 IRS MXN RF 5.75000	06/05/2023	300,000	21,555
Interest Rate Swap SWU004NJ3 IRS MXN PV01M TIE	06/05/2023	(300,000)	(23,031)
Interest Rate Swap SWU004NJ3 IRS MXN RF 5.75000	06/05/2023	100,000	7,185
Interest Rate Swap SWU004NJ3 IRS MXN PV01M TIE	06/05/2023	(100,000)	(7,677)
Interest Rate Swap SWU004NR5 IRS MXN RF 5.75000	06/05/2023	100,000	7,185
Interest Rate Swap SWU004NR5 IRS MXN PV01M TIE	06/05/2023	(100,000)	(7,677)
Interest Rate Swap SWU004PA0 IRS MXN RF 6.00000	06/05/2023	300,000	21,989
Interest Rate Swap SWU004PA0 IRS MXN PV01M TIE	06/05/2023	(300,000)	(23,031)
Interest Rate Swap SWU004PA0 IRS MXN RF 6.00000	06/05/2023	100,000	7,330
Interest Rate Swap SWU004PA0 IRS MXN PV01M TIE	06/05/2023	(100,000)	(7,677)
Interest Rate Swap SWU004QA9 IRS MXN RF 6.00000	06/05/2023	600,000	43,978
Interest Rate Swap SWU004QA9 IRS MXN PV01M TIE	06/05/2023	(600,000)	(46,062)
Interest Rate Swap SWU004QA9 IRS MXN RF 6.00000	06/05/2023	200,000	14,659
Interest Rate Swap SWU004QA9 IRS MXN PV01M TIE	06/05/2023	(200,000)	(15,354)
Interest Rate Swap SWU012FR7 IRS BRL RF 8.30000	01/02/2017	4,500,000	1,926,174
Interest Rate Swap SWU012FR7 IRS BRL PV00M BRCDI	01/02/2017	(4,500,000)	(2,037,075)
Interest Rate Swap SWU023BU1 IRS BRL RF 9.01000	01/02/2017	11,800,000	5,165,399
Interest Rate Swap SWU023BU1 IRS BRL PV00M BRCDI	01/02/2017	(11,800,000)	(5,341,663)
Interest Rate Swap SWU023C14 IRS BRL RF 8.72000	01/02/2017	55,600,000	24,025,276
Interest Rate Swap SWU023C14 IRS BRL PV00M CETIP	01/02/2017	(55,600,000)	(25,169,190)
Interest Rate Swap SWU023JK5 IRS BRL RF 8.60000	01/02/2017	48,500,000	20,890,930
Interest Rate Swap SWU023JK5 IRS BRL PV00M BRCDI	01/02/2017	(48,500,000)	(21,955,139)
Interest Rate Swap SWU023VS4 IRS BRL RF 8.90000	01/02/2017	9,500,000	4,144,340
Interest Rate Swap SWU023VS4 IRS BRL PV00M CETIP	01/02/2017	(9,500,000)	(4,300,491)
Interest Rate Swap SWU023W04 IRS BRL RF 8.95000	01/02/2017	4,200,000	1,824,485
Interest Rate Swap SWU023W04 IRS BRL PV00M BRCDI	01/02/2017	(4,200,000)	(1,901,270)
Interest Rate Swap SWU023W04 IRS BRL RF 8.95000	01/02/2017	400,000	173,760
Interest Rate Swap SWU023W04 IRS BRL PV00M BRCDI	01/02/2017	(400,000)	(181,073)
Interest Rate Swap SWU023WA2 IRS BRL RF 8.49500	01/02/2017	38,700,000	16,626,135
Interest Rate Swap SWU023WA2 IRS BRL PV00M CETIP	01/02/2017	(38,700,000)	(17,518,843)
Interest Rate Swap SWU023WC8 IRS BRL RF 8.65000	01/02/2017	5,000,000	2,156,848
Interest Rate Swap SWU023WC8 IRS BRL PV00M CETIP	01/02/2017	(5,000,000)	(2,263,416)
Interest Rate Swap SWU023WD6 IRS BRL RF 8.64500	01/02/2017	7,700,000	3,321,079
Interest Rate Swap SWU023WD6 IRS BRL PV00M CETIP	01/02/2017	(7,700,000)	(3,485,661)
Interest Rate Swap SWU023WF1 IRS BRL RF 8.90000	01/02/2017	5,700,000	2,474,934
Interest Rate Swap SWU023WF1 IRS BRL PV00M CETIP	01/02/2017	(5,700,000)	(2,580,295)
Interest Rate Swap SWU023WF1 IRS BRL RF 8.90000	01/02/2017	100,000	43,420
Interest Rate Swap SWU023WF1 IRS BRL PV00M CETIP	01/02/2017	(100,000)	(45,268)
Interest Rate Swap SWU023WS3 IRS BRL RF 8.20000	01/02/2017	9,000,000	3,837,413
Interest Rate Swap SWU023WS3 IRS BRL PV00M CETIP	01/02/2017	(9,000,000)	(4,074,150)
Interest Rate Swap SWU023WT1 IRS BRL RF 8.22000	01/02/2017	1,800,000	767,943
Interest Rate Swap SWU023WT1 IRS BRL PV00M BRCDI	01/02/2017	(1,800,000)	(814,830)
Interest Rate Swap SWU0241T3 IRS MXN RF 5.60000	09/06/2016	1,100,000	85,723
Interest Rate Swap SWU0241T3 IRS MXN PV01M TIE	09/06/2016	(1,100,000)	(84,447)

Interest Rate Swap SWU0271T6 IRS MXN RF 6.35000	06/02/2021	500,000	38,428
Interest Rate Swap SWU0271T6 IRS MXN PV01M TIIE	06/02/2021	(500,000)	(38,385)
Interest Rate Swap SWU036YR5 IRS BRL RF 8.60000	01/02/2017	2,000,000	861,482
Interest Rate Swap SWU036YR5 IRS BRL PV00M CETIP	01/02/2017	(2,000,000)	(905,367)
Interest Rate Swap SWU09G417 IRS BRL RF 8.64000	01/02/2017	19,500,000	8,451,492
Interest Rate Swap SWU09G417 IRS BRL PV00M BRCDI	01/02/2017	(19,500,000)	(8,827,324)
Interest Rate Swap SWU09G516 IRS BRL RF 8.86000	01/02/2017	13,600,000	5,933,517
Interest Rate Swap SWU09G516 IRS BRL PV00M BRCDI	01/02/2017	(13,600,000)	(6,156,493)
Interest Rate Swap SWU09G516 IRS BRL RF 8.86000	01/02/2017	200,000	87,258
Interest Rate Swap SWU09G516 IRS BRL PV00M BRCDI	01/02/2017	(200,000)	(90,537)
Interest Rate Swap SWU09H753 IRS BRL RF 8.93500	01/02/2017	30,500,000	13,255,050
Interest Rate Swap SWU09H753 IRS BRL PV00M BRCDI	01/02/2017	(30,500,000)	(13,806,840)

Receive Floating / Pay Fixed - Non-USD

Interest Rate Swap BWU003AQ3 IRS JPY RV06M LIBOR	09/18/2023	4,190,000,000	42,180,500
Interest Rate Swap BWU003AQ3 IRS JPY PF 1.00000	09/18/2023	(4,190,000,000)	(42,050,255)
Interest Rate Swap BWU0321V1 IRS GBP RV06M LIBOR	03/21/2042	3,200,000	4,853,441
Interest Rate Swap BWU0321V1 IRS GBP PF 3.00000	03/21/2042	(3,200,000)	(4,551,748)

Inflation Linked - Receive Floating / Pay Fixed

Interest Rate Swap SWU023GF9 IRS USD RV12M US CPI	07/15/2017	16,200,000	15,843,244
Interest Rate Swap SWU023GF9 IRS USD PF 2.25000	07/15/2017	(16,200,000)	(16,200,000)
Interest Rate Swap SWU023GF9 IRS USD RV12M US CPI	07/15/2017	3,700,000	3,618,519
Interest Rate Swap SWU023GF9 IRS USD PF 2.25000	07/15/2017	(3,700,000)	(3,700,000)
Interest Rate Swap SWU023GK8 IRS USD RV12M US CPI	07/15/2017	4,400,000	4,303,103
Interest Rate Swap SWU023GK8 IRS USD PF 2.25000	07/15/2017	(4,400,000)	(4,400,000)
Interest Rate Swap SWU023GK8 IRS USD RV12M US CPI	07/15/2017	1,100,000	1,075,776
Interest Rate Swap SWU023GK8 IRS USD PF 2.25000	07/15/2017	(1,100,000)	(1,100,000)
Interest Rate Swap SWU036XW5 IRS USD RV12M US CPI	07/15/2022	2,000,000	1,956,276
Interest Rate swap SWU036XW5 IRS USD PF 2.50000	07/15/2022	(2,000,000)	(2,000,000)
Interest Rate Swap SWU036XX3 IRS USD RV12M US CPI	07/15/2022	4,300,000	4,205,993
Interest Rate Swap SWU036XX3 IRS USD PF 2.50000	07/15/2022	(4,300,000)	(4,300,000)
Interest Rate Swap SWU036XX3 IRS USD RV12M US CPI	07/15/2022	600,000	586,883
Interest Rate Swap SWU036XX3 IRS USD PF 2.50000	07/15/2022	(600,000)	(600,000)
Interest Rate Swap SWU036VD9 IRS USD RV12M US CPI	07/15/2022	7,300,000	7,140,407
Interest Rate Swap SWU036VD9 IRS USD PF 2.50000	07/15/2022	(7,300,000)	(7,300,000)
Interest Rate Swap SWU036VD9 IRS USD RV12M US CPI	07/15/2022	900,000	880,324
Interest Rate Swap SWU036VD9 IRS USD PF 2.50000	07/15/2022	(900,000)	(900,000)
Interest Rate Swap SWU036VE7 IRS USD RV12M US CPI	07/15/2022	14,950,000	14,623,163
Interest Rate Swap SWU036VE7 IRS USD PF 2.50000	07/15/2022	(14,950,000)	(14,950,000)
Interest Rate Swap SWU036VE7 IRS USD RV12M US CPI	07/15/2022	2,850,000	2,787,693
Interest Rate Swap SWU036VE7 IRS USD PF 2.50000	07/15/2022	(2,850,000)	(2,850,000)
Interest Rate Swap SWU028859 IRS USD RV12M US CPI	05/08/2023	1,700,000	1,668,234
Interest Rate Swap SWU028859 IRS USD PF 2.56000	05/08/2023	(1,700,000)	(1,700,000)
Interest Rate Swap SWU028859 IRS USD RV12M US CPI	05/08/2023	400,000	392,526
Interest Rate Swap SWU028859 IRS USD PF 2.56000	05/08/2023	(400,000)	(400,000)
Interest Rate Swap SWU023R26 IRS USD RV12M US CPI	02/12/2017	500,000	488,446
Interest Rate Swap SWU023R26 IRS USD PF 2.41500	02/12/2017	(500,000)	(500,000)

Inflation Linked - Receive Fixed / Pay Floating

Interest Rate Swap SWU004C14 IRS EUR RF 2.15000	04/01/2021	1,100,000	1,466,894
Interest Rate swap SWU004C14 IRS EUR PV12M FRCPX	04/01/2021	(1,100,000)	(1,429,834)
Interest Rate Swap SWU004C22 IRS EUR RF 2.15000	04/01/2021	700,000	933,478
Interest Rate Swap SWU004C22 IRS EUR PV12M FRCPX	04/01/2021	(700,000)	(909,894)
Interest Rate Swap SWU004C63 IRS EUR RF 2.15000	04/01/2021	2,000,000	2,667,080
Interest Rate Swap SWU004C63 IRS EUR PV12M FRCPX	04/01/2021	(2,000,000)	(2,599,698)
Interest Rate Swap SWU004L22 IRS EUR RF 2.15000	04/01/2021	100,000	133,354
Interest Rate Swap SWU004L22 IRS EUR PV12M FRCPX	04/01/2021	(100,000)	(129,985)
Interest Rate Swap SWU004L22 IRS EUR RF 2.15000	04/01/2021	300,000	400,062
Interest Rate Swap SWU004L22 IRS EUR PV12M FRCPX	04/01/2021	(300,000)	(389,955)
Interest Rate Swap SWU004P85 IRS EUR RF 1.95000	07/25/2021	1,700,000	2,215,511
Interest Rate Swap SWU004P85 IRS EUR PV12M FRCPX	07/25/2021	(1,700,000)	(2,209,744)
Interest Rate Swap SWU004P85 IRS EUR RF 1.95000	07/25/2021	400,000	521,297
Interest Rate Swap SWU004P85 IRS EUR PV12M FRCPX	07/25/2021	(400,000)	(519,940)
Interest Rate Swap SWU004N61 IRS EUR RF 1.95000	07/25/2021	1,400,000	1,824,539
Interest Rate Swap SWU004N61 IRS EUR PV12M FRCPX	07/25/2021	(1,400,000)	(1,819,789)
Interest Rate Swap SWU004Q19 IRS EUR RF 1.95000	07/25/2021	2,200,000	2,867,132
Interest Rate Swap SWU004Q19 IRS EUR PV12M FRCPX	07/25/2021	(2,200,000)	(2,859,668)
Interest Rate Swap SWU004Q19 IRS EUR RF 1.95000	07/25/2021	400,000	521,297
Interest Rate Swap SWU004Q19 IRS EUR PV12M FRCPX	07/25/2021	(400,000)	(519,940)
Interest Rate Swap SWU004N87 IRS EUR RF 1.95000	07/25/2021	400,000	521,297
Interest Rate Swap SWU004N87 IRS EUR PV12M FRCPX	07/25/2021	(400,000)	(519,940)

Total Swaps/Swapoptions	\$	(10,962,309)
Total Derivatives	\$	(9,415,670)
Cash and Cash Equivalents		Market Value
<i>Cash and Cash Collateral</i>		
Bank of America Futures COC	\$	67,000
Bank of America Futures COC		14,000
Barclays Capital, Inc.		320,000
Barclays Cash Collateral COC		110,000
Barclays Swap Cash Collateral		190,000
BNP Paribas BPS Cash Collateral		(260,000)
CCBCYZUS5 Barclays COC CCPC US		31,000
CCBOAIUS3 SWAP Cash Collateral		(980,000)
CCFOBZUS0 COC USD		19,000
CCTDMDUS6 TD COC DOM MAST		1,110,000
CCTDMDUS6 TD COC DOM MAST		290,000
CITI Cash Collateral		(600,000)
Citibank Cash Collateral CCP		14,000
Citibank CCP USD		138,000
Citigroup		29,000
Citigroup		65,000
Citigroup		(85,000)
Citigroup		(129,000)
Credit Suisse FBF Cash Collateral		1,290,000
Deutsche Swap Cash Collateral		10,000
Goldman		1,194,000
Goldman Cash Collateral CCP		22,000
Goldman CCP USD		8,000
Goldman Futures Cash		222,000
Goldman GSCD Cash Collateral		2,519,000
Goldman GST Cash Collateral		(240,000)
Goldman Sachs Bank USA COC		710,000
Goldman Sachs Cash Equity Collateral		0
HSBC Bank USA NA Cash Collateral SW		410,000
Lehman Brothers, Inc.		(81,250)
Lehman Brothers, Inc.		81,250
LMCS Investment Euro Time Deposit		337,177
Morgan Stanley		(12,000)
Morgan Stanley		(60,000)
Morgan Stanley		1,260,000
Morgan Stanley Capital Services BOC		(115,000)
Morgan Stanley Capital Services BOC		(5,000)
Morgan Stanley Capital Services BOC		(30,000)
Morgan Stanley Capital Services COC		10,000
Morgan Stanley MCS		46,000
Morgan Stanley MSC Cash Collateral		(459,000)
Morgan Stanley MSC2 Cash Collateral		(30,000)
Morgan Stanley MYC Cash Collateral		(135,000)
Royal Bank of Scotland		680,000
SLH Open Position Net Asset		24,866
Societe General BOC		(360,000)
State Street Bank & Trust Co. STIF		1,412,687,584
Swap Bank of America COC		300,000
Swap BNP Paribas COC		260,000
Swap Citibank BOC		(460,000)
Swap Citibank BOC		(620,000)
Swap Citibank BOC		(270,000)
Swap Citibank BOC		10,000
Swap CSFB COC		260,000
Swap Deutsche BOC		(330,000)
Swap Deutsche COC		3,070,000
Swap Deutsche COC		261,000
Swap Deutsche COC		380,000
Swap HSBC COC		20,000
Swap HSBC COC		40,000
Swap Morgan Stanley BOC		(45,000)
Swap Morgan Stanley BOC		(265,000)
Swap Morgan Stanley BOC		(140,000)
Swap Morgan Stanley BOC		(390,000)
Swap Morgan Stanley BOC		(10,000)
Swap Morgan Stanley BOC		(35,000)

Swap Morgan Stanley BOC					(65,000)
Swap Morgan Stanley COC					1,085,000
Swap Morgan Stanley COC					91,000
Swap Morgan Stanley COC					280,000
Swap UBS BOC					(170,000)
Swap UBS COC					260,000
U.S. dollar (cash)					(49,806,147)
UBS AG					(3,320,000)
UBS Cash Collateral CCP					52,000
UBS Cash Collateral CCP COC					30,000
UBS Cash Collateral CCP COC					51,000
UBS Futures COC					21,000
WestPac Banking Corp.					(300,000)

Commercial Paper

Santander Commercial Paper	P2	3.10	10/01/2013	1,000,000	997,858
Santander Commercial Paper	P2	3.10	10/01/2013	500,000	498,929

Discount notes

Daimler Finance North America	P2	1.05	10/11/2013	4,000,000	3,995,742
Daimler Finance North America	P2	1.05	10/11/2013	3,600,000	3,596,167
Fannie Mae Discount Note	P1	0.09	09/11/2013	1,100,000	1,099,912
Federal Home Loan Discount Note	P1	0.04	07/10/2013	100,000	99,999
Federal Home Loan Discount Note	P1	0.00	07/10/2013	900,000	899,991
Federal Home Loan Discount Note	P1	0.05	07/12/2013	300,000	299,997
Federal Home Loan Discount Note	P1	0.00	07/12/2013	400,000	399,996
Federal Home Loan Discount Note	P1	0.05	07/19/2013	2,600,000	2,599,974
Federal Home Loan Discount Note	P1	0.05	07/19/2013	500,000	499,995
Federal Home Loan Discount Note	P1	0.05	07/26/2013	1,100,000	1,099,989
Federal Home Loan Discount Note	P1	0.05	08/01/2013	1,100,000	1,099,967
Federal Home Loan Discount Note	P1	0.05	08/02/2013	3,300,000	3,299,901
Federal Home Loan Discount Note	P1	0.07	09/03/2013	600,000	599,958
Federal Home Loan Discount Note	P1	0.07	09/03/2013	100,000	99,993
Federal Home Loan Discount Note	P1	0.00	09/03/2013	200,000	199,986
Federal Home Loan Discount Note	P1	0.10	09/13/2013	1,700,000	1,699,864
Federal Home Loan Discount Note	P1	0.10	09/13/2013	300,000	299,976
Federal Home Loan Discount Note	P1	0.10	09/13/2013	2,300,000	2,299,816
Federal Home Loan Discount Note	P1	0.00	09/13/2013	400,000	399,968
Freddie Mac Discount Note	P1	0.00	07/22/2013	400,000	399,996
Freddie Mac Discount Note	P1	0.08	09/09/2013	1,500,000	1,499,880
Freddie Mac Discount Note	P1	0.00	09/09/2013	500,000	499,960
Freddie Mac Discount Note	P1	0.08	09/16/2013	7,800,000	7,799,298

Repurchase agreements

Citigroup Repo	AA3	0.20	07/01/2013	5,500,000	5,500,000
Citigroup Repo	AA3	0.22	07/01/2013	5,500,000	5,500,000
J.P. Morgan Term Repo	Aaa	0.11	07/02/2013	2,200,000	2,200,000
Morgan Stanley Repo	AA3	0.11	07/02/2013	5,400,000	5,400,000
Morgan Stanley Repo	AA3	0.10	07/02/2013	1,300,000	1,300,000
Morgan Stanley Repo	AA3	0.11	07/02/2013	2,700,000	2,700,000
Paribas Repo	Aaa	0.20	07/01/2013	13,400,000	13,400,000

CD

Bank of Nova Scotia	Aa2	0.72	09/11/2015	1,500,000	1,505,136
Dexia Credit Local SA	P1	1.50	09/27/2013	400,000	400,810
Itau Unibanco SA New York	NA	0.01	10/31/2013	4,200,000	4,179,281

Total Cash and Cash Equivalents**\$ 1,448,944,819****Foreign Currency**

	Value
Australian dollar	\$ 12,801,706
Brazilian real	1,619,514
Canadian dollar	8,883,995
Chilean peso	4,302
Colombian peso	32,480
Czech koruna	53,752
Danish krone	231,126
Egyptian pound	55,482
Euro	25,030,282
Ghana cedi	369,661
Hong Kong dollar	7,131,439
Hungarian forint	90,802
Indian rupee	420,726

Teachers' Retirement System of the State of Illinois Investment Listing at June 30, 2013

Indonesian rupiah	2,303,246
Israeli shekel	970,220
Japanese yen	13,685,971
Malaysian ringgit	814,207
Mexican peso	8,917,025
Moroccan dirham	25,505
New Taiwan dollar	1,382,102
New Zealand dollar	370,513
Norwegian krone	1,469,295
Philippine peso	83,666
Polish zloty	2,082,516
Pound sterling	12,028,528
Serbian dinar	575,289
Singapore dollar	817,004
South African rand	2,449,136
South Korean won	1,940,768
Sri Lanka rupee	318,443
Swedish krona	2,177,987
Swiss franc	1,513,646
Thailand baht	13,216
Turkish lira	871,604
UAE dirham	0
Ukrainian hryvnia	967
Uruguayan peso	2,828,507
Yuan renminbi	(1,017)
Total Foreign Currency	\$ 114,363,611
Total Investments at June 30, 2013	\$ 39,681,752,953