

State of Illinois State Universities Retirement System

Compliance Examination
Year Ended June 30, 2013

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



Assurance ■ Tax ■ Consulting

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2013

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Financial Statement Report

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

Supplementary Information for State Compliance Purposes

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System Officials

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

State Universities Retirement System's office is located at:

1901 Fox Drive
Champaign, IL 61820



January 24, 2014

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

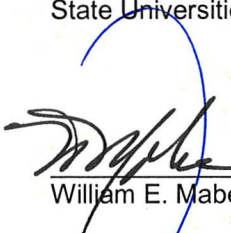
Ladies and Gentlemen:

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 State Universities Retirement System 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,

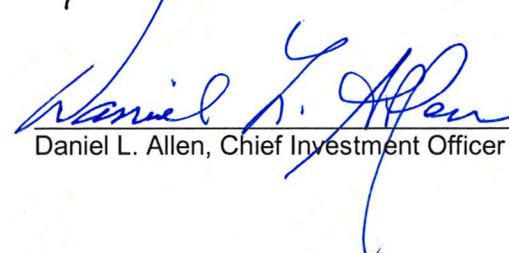
State Universities Retirement System of Illinois



William E. Mabe, Executive Director



Phyllis L. Walker, Chief Financial Officer



Daniel L. Allen, Chief Investment Officer



Michael B. Weinstein, General Counsel

**State of Illinois
State Universities Retirement System**

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.

Accountant's Report

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

Summary of Findings

<u>Number of</u>	<u>Current Report</u>	<u>Prior Report</u>
Findings	None	None
Repeated findings	None	None
Prior recommendations implementation or not repeated	None	None

Schedule of Findings and Questioned Costs

<u>Item No.</u>	<u>Page</u>	<u>Description</u>
	NONE	

Exit Conference

In correspondence received from the State Universities Retirement System on January 21, 2014, the System elected to waive a formal exit conference.



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

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

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

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the State of Illinois, State Universities Retirement System's (System) compliance with the requirements listed below, as more fully described in the Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 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 internal control over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

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

Our consideration of internal control over compliance was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control over compliance that might be material weaknesses or significant deficiencies. We did not identify any deficiencies in internal control over compliance that we consider to be material weaknesses. However, 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 State Universities Retirement System 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 18, 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 18, 2013. The accompanying Supplementary Information, consisting of the Fiscal Schedules and Analysis Section (Schedules 1-25) and the Investment Listing (Schedule 26), 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 State Universities Retirement System of Illinois. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) and Investment Listing (Schedule 26) 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 1-25) and Investment Listing (Schedule 26) 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 have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the State Universities Retirement System of Illinois' basic financial statements for the years ended June 30, 2012 (not presented herein), and have issued our report thereon dated December 18, 2012, which contained an unmodified opinion on the respective Statement of Plan Net Assets of the System, and the related Statement of Changes in Plan Net Assets for the year then ended. The accompanying Supplementary Information for State Compliance Purposes for the years ended June 30, 2012 consisting of the Fiscal Schedules and Analysis Section (Schedules 1-25) is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2012 basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) for the year ended June 30, 2012 and 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 those basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) for the year ended June 30, 2012 is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived.

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

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

McGladrey LLP

Schaumburg, Illinois
January 24, 2014, except for our report on the Supplementary
Information for State Compliance Purposes, as to
which the date is December 18, 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, State of Illinois
Springfield, Illinois

Board of Trustees, State Universities Retirement System
Champaign, Illinois

As Special Assistant Auditors for the Auditor General, we have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the Statement of Plan Net Position and Statement of Changes in Plan Net Position of the State Universities Retirement System of Illinois (System), as of and for the year ended June 30, 2013 and the related notes to the financial statements, and have issued our report thereon dated December 18, 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 our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control. Accordingly, we do not express an opinion on the effectiveness of the System's internal control.

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

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

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.

McGladrey LLP

Schaumburg, Illinois
December 18, 2013

**State of Illinois
State Universities Retirement System
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 Section:

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

Analysis of Operations Section (Unaudited):

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

Investment Listing

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

Year Ended June 30, 2013

Supplementary Information for State Compliance Purposes (Continued)

Summary (Continued)

The accountant's report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that the Fiscal Schedules and Analysis Section and Investment Listing have been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditors 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 accountants' report also states the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, they do not express an opinion or provide any assurance on it.

State of Illinois
 State Universities Retirement System
 Compliance Examination

Schedule 1

Summary Schedule of Appropriations and Expenditures
 For the Years Ended June 30, 2013 and 2012

	Appropriations 2013	Expenditures 2013	Appropriations 2012	Expenditures 2012
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (001):				
Public Act # 88-0593**	\$ 4,175,820	\$ 4,175,820 *	\$ 4,396,200	\$ 4,396,200 *
Appropriations made directly to State Universities Retirement System from the State Education Assistance Fund (007):				
Public Act # 97-0685	1,252,800,000	1,252,800,000		
Public Act # 97-0054			750,485,000	750,485,000
State Universities Retirement System from the State Pension Fund (054):				
Public Act # 97-0685	150,000,000	150,000,000		
Public Act # 97-0642			230,000,000	230,000,000
Total Appropriations	\$ 1,406,975,820	\$ 1,406,975,820	\$ 984,881,200	\$ 984,881,200

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

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

Note: The above information is from Agency records, and it has been reconciled to State Comptroller's records.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 2

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

	2013	2012	Difference	
			Amount	Percent
Revenues				
Contributions:				
Participants	\$ 305,079,175	\$ 312,357,812	\$ (7,278,637)	-2.3%
Federal, trust funds, other	47,920,295	51,253,495	(3,333,200)	-6.5%
State of Illinois:				
Education Assistance Fund	1,252,800,000	750,485,000	502,315,000	66.9%
Pension Fund	150,000,000	230,000,000	(80,000,000)	-34.8%
	<u>1,755,799,470</u>	<u>1,344,096,307</u>	<u>411,703,163</u>	<u>30.6%</u>
Investment income:				
Net appreciation (depreciation) in fair value of investments	1,549,836,543	(218,846,087)	1,768,682,630	808.2%
Interest	100,489,294	81,396,519	19,092,775	23.5%
Dividends	237,085,587	200,831,741	36,253,846	18.1%
Securities lending income	4,404,538	5,641,433	(1,236,895)	-21.9%
	<u>1,891,815,962</u>	<u>69,023,606</u>	<u>1,822,792,356</u>	<u>2640.8%</u>
Less investment expense:				
Asset management expense	49,174,215	42,734,709	6,439,506	15.1%
Securities lending expense	373,983	562,132	(188,149)	-33.5%
Net investment income	<u>1,842,267,764</u>	<u>25,726,765</u>	<u>1,816,540,999</u>	<u>7060.9%</u>
Total	<u>3,598,067,234</u>	<u>1,369,823,072</u>	<u>2,228,244,162</u>	<u>162.7%</u>
Expenses **				
Benefits:				
Retirement	1,777,365,810	1,601,520,660	175,845,150	11.0%
Portable Lump Sum Retirement	11,513,630	11,211,821	301,809	2.7%
Disability and DRA	21,104,177	20,718,536	385,641	1.9%
Survivors	116,873,363	109,010,724	7,862,639	7.2%
Death	2,380,808	1,678,373	702,435	41.9%
Reversionary	2,322,345	2,102,475	219,870	10.5%
Beneficiary	2,576,105	2,429,868	146,237	6.0%
	<u>1,934,136,238</u>	<u>1,748,672,457</u>	<u>185,463,781</u>	<u>10.6%</u>
Refunds	101,598,796	94,173,484	7,425,312	7.9%
Administrative expenses	13,852,565	13,555,757	296,808	2.2%
Total deductions	<u>2,049,587,599</u>	<u>1,856,401,698</u>	<u>193,185,901</u>	<u>10.4%</u>
Excess (deficiency) of revenues over expenses	<u>\$ 1,548,479,635</u>	<u>\$ (486,578,626)</u>	<u>\$ 2,035,058,261</u>	<u>418.2%</u>

See Analysis on Page 12.

** Note- these amounts reflect the categorization changes made to Benefit vs Refund classifications in the FY 2013 CAFR.

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

For the Year Ended June 30, 2013

Analysis of Revenues and Expenses

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

Employer Contributions - State of Illinois appropriation:

Employer contributions from the State were received from the combination of Education Assistance Fund and State Pension Fund sources which increased from the previous year by \$422 million or 43.1%. This is due to the overall funding requirements called for by PA 88-0593. This law determines the total employer contribution required, and also establishes continuing appropriation authority such that, regardless of what is appropriated through the State budget process, the System has the authority to request full funding through the General Revenue Fund. In FY 2013, \$150 million was received from the State Pension Fund, and the remaining \$1.253 billion was paid from the Education Assistance Fund. In FY 2012, \$230 million was received from the State Pension Fund, and the remaining \$750.5 million was paid from the Education Assistance Fund.

Investment income

Net appreciation (depreciation) in fair value of investments: This category of investment income increased by \$1.8 billion or 808%, broken down as follows; gain on equities higher by \$1.75 billion, gain on fixed income securities lower by \$158 million; and gain on real estate equities higher by \$14 million. These variances reflect the overall increase in investment return from .5% in FY 2012 to 12.5% in FY 2013.

Interest: Interest income increased by \$19 million or 23.5%. Details of investment performance can be found in the Investment Section of the SURS Annual Report.

Securities Lending Income:

Revenue from securities lending for FY 2013 decreased by \$1.2 million or 21.9% when compared to FY 2012. At its April, 2012 meeting, SURS Board of Trustees approved a risk-averse securities lending strategy that was implemented in July, 2012 with third-party services provider Deutsche Bank, and resulted in lower revenue from this source.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 4

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

	2013	2012	Variance	
			Amount	Percent
Defined Benefit Plan				
Personnel Services:				
Salary and wages	\$ 6,883,931	\$ 6,879,946	\$ 3,985	0.1%
Retirement contributions	798,725	838,694	(39,969)	-4.8%
Insurance and payroll taxes	2,538,592	2,073,367	465,225	22.4%
	<u>10,221,248</u>	<u>9,792,007</u>	<u>429,241</u>	<u>4.4%</u>
Professional Services:				
Computer services	627,453	656,311	(28,858)	-4.4%
Medical consultation	10,962	22,708	(11,746)	-51.7%
Technical and actuarial	546,518	617,922	(71,404)	-11.6%
Legal services	211,674	146,830	64,844	44.2%
	<u>1,396,607</u>	<u>1,443,771</u>	<u>(47,164)</u>	<u>-3.3%</u>
Communications:				
Postage	306,641	308,523	(1,882)	-0.6%
Printing and copying	94,906	79,819	15,087	18.9%
Telephone	71,491	99,343	(27,852)	-28.0%
	<u>473,038</u>	<u>487,685</u>	<u>(14,647)</u>	<u>-3.0%</u>
Other Services:				
Equipment repairs, rental and maintenance	70,441	74,093	(3,652)	-4.9%
Building operations and maintenance	278,769	313,171	(34,402)	-11.0%
Surety bonds and insurance	249,081	218,332	30,749	14.1%
Memberships and subscriptions	56,216	50,199	6,017	12.0%
Transportation and travel	125,319	128,510	(3,191)	-2.5%
Education	7,335	19,952	(12,617)	-63.2%
EDP supplies and equipment	74,945	97,795	(22,850)	-23.4%
Office supplies	53,955	53,275	680	1.3%
	<u>916,061</u>	<u>955,327</u>	<u>(39,266)</u>	<u>-4.1%</u>
Depreciation and amortization	<u>419,540</u>	<u>488,066</u>	<u>(68,526)</u>	<u>-14.0%</u>
Total administrative expense-defined benefit plan	<u>13,426,494</u>	<u>13,166,856</u>	<u>259,638</u>	<u>2.0%</u>

(Continued)

State of Illinois
 State Universities Retirement System
 Compliance Examination

Schedule 4

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

	2013	2012	Variance	
			Amount	Percent
Self-Managed Plan Administration:				
Salary and wages	\$ 266,204	\$ 242,613	\$ 23,591	9.7%
Retirement contributions	35,326	29,483	5,843	19.8%
Insurance and payroll taxes	93,210	75,301	17,909	23.8%
Technical and actuarial	6,000	10,000	(4,000)	-40.0%
Postage	20,665	21,374	(709)	-3.3%
Membership and subscriptions	600	-	600	100.0%
Transportation and travel	986	1,090	(104)	-9.5%
Printing and copying	3,080	9,040	(5,960)	-65.9%
Total administrative expenses - Self-Managed Plan Administration	426,071	388,901	37,170	9.6%
Total administrative expenses	\$ 13,852,565	\$ 13,555,757	\$ 296,808	2.2%

See Analysis on Page 15.

**State of Illinois
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For the Year 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 State Universities Retirement System (System). Detail costs relating to benefit and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$13.9 million are approximately .9% of the total expenses of \$2.05 billion for FY 2013. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Insurance and payroll taxes:

This expense increased by \$465,225 or 22.4% based on the increase in employer health insurance premiums paid to State of Illinois Central Management Services for coverage of the System's staff due to an increase in premium rates.

Legal services:

These expenses increased by approximately \$65,000 or 44.2% due to increases in external legal counsel for general and benefits-related legal services of \$50,000; litigation services of \$2,000; and board counsel services of \$13,000.

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Schedule 6

Schedule of Changes in Property and Equipment
Years ended June 30, 2013 and 2012

	Balance at June 30, 2011	Additions	Deletions	Balance at June 30, 2012	Additions	Deletions	Balance at June 30, 2013
Assets							
Land	\$ 531,834	\$ -	\$ -	\$ 531,834	\$ -	\$ -	\$ 531,834
Building	6,896,790	-	-	6,896,790	447,264	-	7,344,054
Information system equipment and software	14,427,913	237,991	37,421	14,628,483	433,214	838,015	14,223,682
Furniture and fixtures	2,124,108	24,615	-	2,148,723	-	43,531	2,105,192
Total capital assets	23,980,645	262,606	37,421	24,205,830	880,478	881,546	24,204,762
Allowance for depreciation							
Building	2,321,690	179,400	-	2,501,090	179,422	-	2,680,512
Information system equipment and software	13,571,342	268,539	37,421	13,802,460	237,716	836,614	13,203,562
Furniture and fixtures	2,084,434	40,127	-	2,124,561	2,401	21,578	2,105,384
Total allowance for depreciation	17,977,466	488,066	37,421	18,428,111	419,539	858,192	17,989,458
Net capital assets	\$ 6,003,179	\$(225,460)	\$ -	\$ 5,777,719	\$ 460,939	\$ 23,354	\$ 6,215,304

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

**State of Illinois
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**Schedule of Investment Portfolio
June 30, 2013 and 2012**

	2013			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 7,009,323,163	53.8 %	\$ 8,235,306,950	52.4 %
Non-U.S. equities	1,838,261,824	14.1	2,072,098,300	13.2
Preferred stock	17,605,862	0.1	12,920,964	0.1
Total equities	8,865,190,849	68.0	10,320,326,214	65.7
Fixed income				
Government obligations				
Government agencies	151,200,217	1.1	148,364,546	0.9
U.S. government	1,406,774,127	10.8	1,387,923,317	8.8
Corporate obligations	469,355,488	3.6	478,407,737	3.1
Miscellaneous				
Asset backed	194,661,529	1.5	210,223,938	1.3
Short-term investments	772,311	0.0	2,099,233	0.0
Commingled funds	226,744,166	1.7	266,868,681	1.7
Mortgage backed	926,527,351	7.1	934,010,620	6.0
Municipal bonds	40,530,342	0.3	42,487,583	0.3
Non-U.S. bonds	324,204,849	2.5	313,248,029	2.0
Forwards	-	-	-	-
Options	(1,205,724)	(0.0)	(2,492,038)	(0.0)
Swaps	36,661,643	0.3	34,834,194	0.2
Total fixed income	3,776,226,299	28.9	3,815,975,840	24.3
Cash and cash equivalents	9,240,922	0.1	9,353,099	0.1
Real estate	386,225,513	3.0	382,755,515	2.4
Self-managed plan funds	N/A	N/A	1,179,889,253	7.5
Total investments	\$ 13,036,883,583	100.0 %	\$ 15,708,299,921	100.0 %

N/A - Information is not available

Schedule 7

2012					
Cost			Fair Value		
Amount	Percentage of Portfolio		Amount	Percentage of Portfolio	
\$ 6,659,736,053	52.5	%	\$ 7,264,183,882	50.7	%
2,013,745,608	15.9		2,007,592,198	14.0	
16,151,216	0.1		11,956,450	0.1	
<u>8,689,632,877</u>	<u>68.5</u>		<u>9,283,732,530</u>	<u>64.8</u>	
115,180,857	0.9		116,578,709	0.8	
1,060,547,045	8.3		1,136,021,255	7.9	
455,155,068	3.6		478,259,887	3.3	
230,890,063	1.8		243,976,946	1.7	
158,962,474	1.3		150,753,725	1.1	
158,520,425	1.3		174,339,125	1.2	
904,704,243	7.1		932,916,386	6.5	
54,616,051	0.4		63,226,492	0.4	
311,109,870	2.5		308,856,959	2.2	
199,930	0.0		180,508	0.0	
(4,749,528)	(0.0)		(1,278,604)	(0.0)	
40,590,191	0.3		45,612,311	0.3	
<u>3,485,726,689</u>	<u>27.5</u>		<u>3,649,443,699</u>	<u>25.4</u>	
13,438,251	0.1		13,438,250	0.1	
491,829,585	3.9		417,259,556	2.9	
N/A	N/A		971,088,663	6.8	
<u>\$ 12,680,627,402</u>	<u>100.0</u>	<u>%</u>	<u>\$14,334,962,698</u>	<u>100.0</u>	<u>%</u>

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Schedule 8

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

	2013	2012
Master Trustee and Custodian		
The Northern Trust Company	\$ 1,297,175	\$ 1,053,903
Investment Manager		
Aberdeen Asset Management	965,147	1,317,176
Adams Street Partners	4,628,222	4,168,126
Alinda Capital Partners	1,026,632	1,003,785
Angelo Gordon GECC	368,650	600,000
Ativo Capital Management	364,791	226,105
BlackRock Institutional Trust Company	2,291,969	2,207,980
Buford, Dickson, Harper & Sparrow	-	30,486
Calamos Advisors	1,562,942	1,264,907
CastleArk Management	449,445	-
CBRE Clarion Real Estate Securities	1,095,485	1,122,009
Channing Capital Management	507,765	146,677
Chicago Equity Partners	477,836	463,562
Dune Capital Management	550,187	519,932
EARNEST Partners	166,398	126,480
Fiduciary Management Associates	476,564	369,507
Franklin Templeton Real Estate Advisors	850,917	301,272
Garcia Hamilton & Associates	76,483	65,811
GlobeFlex Capital, L.P.	1,836,287	587,325
Herndon Capital Management	492,768	415,700
Holland Capital Management	207,607	166,725
Jacobs Levy Equity Management	1,115,866	1,284,842
LM Capital Group	132,835	117,937
Lombardia Capital Partners	275,841	432,277
Longfellow Investment Management	69,568	66,892
Macquarie Capital	600,000	600,000
Martin Currie, Inc.	726,311	778,791
Mesirow Financial Investment Management	325,253	-
Mondrian Investment Partners	608,112	517,301
Muller and Monroe Asset Management	304,125	345,554
NCM Capital Management	129,457	135,797
Neuberger Berman	572,891	547,313
New Century Advisors	163,919	146,729
Northern Trust Global Investments	146,816	149,370
Oaktree Capital Management	117,746	68,225
Pacific Investment Management Company	4,211,528	5,285,258
Pantheon Ventures	2,160,091	2,638,461
Payden & Rygel	-	221,401
Piedmont Investment Advisors	465,268	302,477
Profit Investment Management	157,588	128,086
Progress Investment Management Company	2,425,773	1,967,006
Pugh Capital Management	171,347	162,189
Pyramis Global Advisors Trust Company	1,829,382	647,951
RhumbLine Advisers	198,655	184,946
RLJ Western Asset Management	125,484	250,450

(Continued)

**State of Illinois
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Schedule 8

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

	2013	2012
Investment Manager (Continued)		
RREEF	\$ 2,866,318	\$ 2,652,956
Smith Graham & Company	103,277	96,587
State Street Global Advisors	68,954	70,982
Strategic Global Advisors	381,428	247,649
T. Rowe Price	2,139,187	1,964,201
Taplin, Canida & Habacht	130,752	115,404
TCW Metropolitan West Asset Management	1,477,649	455,504
UBS Realty Investors	1,839,541	548,964
Wellington Management Company	1,495,495	1,490,520
	<u>45,932,552</u>	<u>39,725,585</u>
Investment Consultant, Measurement & Counsel		
Callan Associates Inc.	396,000	456,500
Burke Burns & Pinelli, Ltd.	-	679
Katten Muchin Rosenman	243,792	99,634
Mayer, Brown, Rowe & Maw	6,006	71,948
	<u>645,798</u>	<u>628,761</u>
Investment Administrative Expenses		
Personnel	1,097,346	1,121,359
Resources, board and travel	155,019	142,981
Performance measurement and database	46,325	62,120
	<u>1,298,690</u>	<u>1,326,460</u>
Total Investment Expenses	<u>\$ 49,174,215</u>	<u>\$ 42,734,709</u>

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

**State of Illinois
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Schedule 9

**Selected Account Balances
Years Ended June 30, 2013 and 2012**

	Defined Benefit Plan	Self Managed Plan	Totals	
			2013	2012
Assets				
Cash and short-term investments	\$ 564,599,292	\$ -	\$ 564,599,292	\$ 499,250,768
Receivables				
Participants	11,754,805	2,947,717	14,702,522	15,177,808
State of Illinois	266,663,000	-	266,663,000	204,267,706
Federal, trust funds, and other	6,418,081	1,798,439	8,216,520	5,450,226
Pending investment sales	388,643,715	-	388,643,715	369,412,417
Interest and dividends	39,318,325	-	39,318,325	33,913,766
Total receivables	712,797,926	4,746,156	717,544,082	628,221,923
Prepaid expenses	116,380	-	116,380	243,561
Investments, at fair value				
Equity investments	10,269,713,779	50,612,435	10,320,326,214	9,283,732,530
Fixed income investments	3,802,118,087	23,210,852	3,825,328,939	3,662,881,949
Real estate investments	381,873,880	881,635	382,755,515	417,259,556
Mutual fund and variable annuities	-	1,179,889,253	1,179,889,253	971,088,663
Total investments	14,453,705,746	1,254,594,175	15,708,299,921	14,334,962,698
Securities lending collateral	646,999,435	-	646,999,435	12,121,093
Capital assets, at cost, net of accumulated depreciation \$17,989,458 and \$18,428,111, respectively				
Total assets	6,215,304	-	6,215,304	5,777,719
	16,384,434,083	1,259,340,331	17,643,774,414	15,480,577,762
Liabilities				
Benefits payable	7,262,371	-	7,262,371	5,093,488
Refunds payable	6,112,384	-	6,112,384	4,758,501
Securities lending collateral	646,877,066	-	646,877,066	11,758,885
Payable to brokers for unsettled trades	666,401,158	-	666,401,158	696,571,091
Administrative expenses payable	20,679,277	-	20,679,277	14,433,274
Total liabilities	1,347,332,256	-	1,347,332,256	732,615,239
Net position held in trust for pension benefits	\$ 15,037,101,827	\$ 1,259,340,331	\$ 16,296,442,158	\$ 14,747,962,523

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Schedule 10

**Schedule of Accounts Receivable
Years ended June 30, 2013 and 2012**

	2013	2012
Employees:		
Salary deductions (1)	\$ 13,365,306	\$ 13,804,865
Overpaid benefits (2)	1,337,216	1,372,943
Other (3)	868,789	546,107
Total employee receivables	<u>15,571,311</u>	<u>15,723,915</u>
Employers:		
State Appropriation Receivable (4)	266,663,000	204,267,706
Federal and trust funds (5)	7,347,731	4,904,119
	<u>274,010,731</u>	<u>209,171,825</u>
Total	<u>\$ 289,582,042</u>	<u>\$ 224,895,740</u>

(1) Salary deductions receivable increased by \$0.4 million or 3.2% from fiscal year 2012. These salary deductions are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.

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

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

(4) The full amount of state appropriation payments due for FY2013 were received by the end of August, 2013.

(5) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. So, as was discussed in item 1 above, the timing in which the employers remit the data and related funds can vary from year to year, and determines the level of this receivable.

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

System Funding Progress

Schedule 11

The actuarial accrued liability of SURS at June 30, 2013 amounted to \$34.4 billion. The actuarial value of assets is \$14.3 billion, resulting in an unfunded liability of \$20.1 billion.

Fiscal year 2013 was the fifth year in which the actuarial value of assets is used to evaluate funding progress and to set future employer contributions. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 7.75% rate on fair value is smoothed over a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year. The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

Senate Bill 533 was signed into law by Governor Edgar on August 22, 1994. This law (Public Act 88-0593) provided a 15-year phase-in to a 35-year plan that will amortize the unfunded liability faced by SURS. It also provided for a continuing appropriation which removed pension funding from the General Assembly's annual budget negotiations, making the payment an automatic contribution not subject to the appropriations process. Ultimately, this funding plan will increase the State's pension funding from its current level of 41.5% to approximately 90%.

The projected required contribution rates and amounts are as follows:

Fiscal Year	Percentage of Payroll	Assumed Payroll (in billions)	Required Contribution (in millions)
2015	35.80 %	\$ 4.44	\$ 1,588.2
2016	35.00	4.55	\$ 1,589.7
2017	34.50	4.66	\$ 1,607.5
2018	34.60	4.78	\$ 1,655.7
2019	34.40	4.91	\$ 1,688.9

Actuarial Assumptions

The investment return assumption was decreased from 8.5% to 7.75% first effective with the valuation as of June 30, 2010. Certain assumptions applicable to members hired on or after January 1, 2011, were also first effective as of June 30, 2010. The remaining assumptions were adopted by the Board first effective for the valuation as of June 30, 2007. The actuarial assumptions and methods used are in accordance with paragraph 36 of GASB Statement Number 25.

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

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

System Funding Progress (Continued)

The statutory funding policy set out in Section 15-155 of the Illinois Pension Code results in lower near-term contribution requirements than the Annual Required Contribution (ARC) as calculated under GASB 25. The actuary recommends funding the ARC. In addition, the actuary does not certify that the funding method in the statute complies with generally accepted actuarial standards for the funding of retirement systems.

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

The funded status of the plan as of June 30, 2013, the most recent valuation date, is as follows (in millions).

Actuarial Valuation Date	Actuarial Value of Assets*	Actuarial Accrued Liability (AAL) - Projected Unit Credit	Funded Ratio	Unfunded Actuarial Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
06/30/13	\$ 14,262.6	\$ 34,373.1	41.5 %	\$ 20,110.5	\$ 3,533.9	569.1 %

*If calculated using the market value of assets of \$15,037.1, the funding ratio would be 43.7%.

The Governmental Accounting Standards Board (GASB) requires disclosure of the Annual Required Contribution (ARC) under a standard funding methodology. Amounts shown as the ARC 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 (actual contribution) represents the net pension obligation (NPO). The NPO is \$8.9 billion at June 30, 2013, which is an increase of \$300 million from the June 30, 2012 NPO of \$8.6 billion.

Rate of Return

Schedule 12

Taken as a whole, SURS' investment portfolio produced a market rate of return, net of investment management fees of 12.5% and 0.5% for fiscal years 2013 and 2012, respectively.

Revenues and Expenses

Schedule 13

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

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**Fiscal Schedules and Analysis
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Revenues and Expenses (Continued)

Approximately 99.0% of the total expenses for fiscal years 2013 and 2012 are related to benefits and refunds to members. Benefits include retirement, disability, and survivors' payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2013.

Employer Contributions

Schedule 14

Contributions received from federal grants, trust funds, and other such sources were approximately \$47.9 million and \$51.3 million for the periods ending June 30, 2013 and 2012, respectively. This amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

Retirement Benefits

Schedule 15

Benefits have increased from approximately \$1.60 billion to approximately \$1.78 billion for the periods ended June 30, 2012 and 2013, respectively, for an increase of \$176 million or 11.0%. Of this, 5.7% is due to an increase in the number of defined benefit plan recipients from 45,548 to 48,142, the 3% annual increase, and the remainder is due to an increase in average annuities paid.

Survivors' Benefits

Schedule 16

Benefits have increased from approximately \$109.0 million to \$116.9 million for the periods ending June 30, 2012 and 2013, respectively. This increase of \$7.9 million or 7.2% is due to a 1.7% increase in the number of recipients, and an increase in the average monthly benefit of 5.5% reflecting the 3% automatic annual increase, and higher average annuity payments related to higher ending salary rates for the deceased member.

Disability Benefits

Schedule 17

Benefits remained at the level of \$15.9 million which represents a decrease in the number of recipients of 3.8%, offset by the 3% annual increase.

Disability Retirement Allowance Benefits

Schedule 18

Benefits increased by approximately \$33,000, with the number of recipients decreasing by one, and the average monthly payment increasing from \$776 to \$775.

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**Fiscal Schedules and Analysis
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Investment Income

Schedule 19

Net investment income increased from approximately \$.26 billion in fiscal year 2012 to \$1.8 billion in fiscal year 2013. The investment return for these years was 0.5% and 12.5%, respectively. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2013 consists of 66.0% equity securities, 10.0% real estate and real estate investment trusts, 4.0% Treasury inflation protected securities, 19.0% fixed income and 1.0% Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2013 CAFR.

Benefit Costs

Schedule 20

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

Average Monthly Benefit Cost per Recipient- Defined Benefit Plan

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2013	48,142	\$ 1,764.1	\$ 3,053.64
2012	45,548	1,603.6	2,933.90
<u>Survivors</u>			
2013	8,001	\$ 116.9	\$ 1,217.56
2012	7,870	109.0	1,154.29
<u>Disabilities</u>			
2013	688	\$ 15.9	\$ 1,925.87
2012	715	15.9	1,854.35
<u>Disability Retirement Allowance</u>			
2013	398	\$ 3.7	\$ 774.71
2012	399	3.7	776.17

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

Member Contributions

Schedule 21

Employee contributions are established by the Illinois Pension Code as 8.0% of earnings for both the defined benefit and self-managed plans. Police officers and firefighters contributed 9.5% of earnings for the defined benefit plan, and 8.0% for the self-managed plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the self-managed plan. The number of members having contributions credited to their accounts at June 30, 2013 and 2012 are as follows:

	<u>2013</u>	<u>2012</u>
Current Members - Defined Benefit Plan		
Active members (currently contributing)	70,556	71,056
Inactive members (not currently contributing)	<u>74,569</u>	<u>74,034</u>
Total Current Members - Defined Benefit Plan	<u>145,125</u>	<u>145,090</u>
Current Members - Self-Managed Plan		
Active members (currently contributing)	10,746	10,100
Inactive members (not currently contributing)	<u>7,627</u>	<u>7,307</u>
Total	<u>18,373</u>	<u>17,407</u>

Members' payrolls totaled approximately \$3.53 billion and \$3.48 billion for the fiscal years ended June 30, 2013 and 2012, respectively.

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**Fiscal Schedules and Analysis
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Self-Managed Plan Investments

Schedule 22

The SMP participants have the ability to invest their account balances in 51 mutual and variable annuity funds. These funds are offered by two providers, Fidelity Investments, and Teachers Insurance and Annuity Association - College Retirement Equities Fund (TIAA-CREF). As of June 30, 2013, the SMP had investments of \$1,254,594,175. A detailed schedule (unaudited) of the funds and balances at June 30, 2013 is located in the Investment Section of the Comprehensive Annual Financial Report.

Future Funding and Benefit Calculations

Schedule 23

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

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

State of Illinois
State Universities Retirement System
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Schedule 24

Fiscal Schedules and Analysis
Schedule of Changes in Reserves
For the Year Ended June 30, 2013

	Defined Benefit Plan			
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	Total
Balance - June 30, 2012	\$ 5,962,383,896	\$ 7,742,759,382	\$ 1,042,819,245	\$ 14,747,962,523
Revenue:				
Contributions	245,141,327	1,401,481,111	109,177,032	1,755,799,470
Investment income	-	341,979,419	-	341,979,419
Net appreciation (depreciation) in fair value of investments	-	1,402,340,853	147,495,690	1,549,836,543
Total increases	245,141,327	3,145,801,383	256,672,722	3,647,615,432
Expenses:				
Benefit payments	-	(1,914,554,567)	(19,581,671)	(1,934,136,238)
Refunds	(81,454,902)	-	(20,143,894)	(101,598,796)
Administrative and investment expenses		(62,974,692)	(426,071)	(63,400,763)
Interest credited to reserves, net of forfeits	383,313,575	(383,313,575)	-	-
Transfers	(679,276,158)	679,276,158	-	-
Total decreases	(377,417,485)	(1,681,566,676)	(40,151,636)	(2,099,135,797)
Net increase (decrease)	(132,276,158)	1,464,234,707	216,521,086	1,548,479,635
Balance - June 30, 2013	\$ 5,830,107,738	\$ 9,206,994,089	\$ 1,259,340,331	\$ 16,296,442,158

**State of Illinois
State Universities Retirement System
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**Fiscal Schedules and Analysis
For the Year Ended June 30, 2013**

Schedule of Contributions/Deductions and Effect on Investments

Schedule 25

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

	<u>2013</u>	<u>2012</u>
Contributions		
Members/Participants	\$ 245,141,327	\$ 258,236,014
State of Illinois	1,359,607,030	940,218,809
Federal/Trust and other sources	41,874,081	45,595,812
Total Contributions	<u>1,646,622,438</u>	<u>1,244,050,635</u>
Deductions **		
Benefits:		
Retirement, reversionary & beneficiary benefits	1,764,142,377	1,593,792,333
Survivor benefits	116,873,363	109,010,724
Disability and DRA benefits	19,644,389	19,626,646
Lump-Sum Death benefits	2,380,808	1,678,373
Portable lump sum retirement benefit	11,513,630	11,211,821
Refunds:		
Survivor insurance refunds	11,775,020	11,446,942
Refund due to active participant death	15,771,377	9,816,795
Portable lump sum withdrawal	10,540,048	9,821,085
Withdrawals	43,368,457	42,406,487
Administrative Expenses	13,426,494	13,166,856
Total Deductions	<u>2,009,435,963</u>	<u>1,821,978,062</u>
Investments Used to Pay Benefits and Expenses	<u>\$ (362,813,525)</u>	<u>\$ (577,927,427)</u>

** Note- these amounts reflect the categorization changes made to Benefit vs Refund classifications in the FY 2013 CAFR.

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

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2013**

System's Functions and Planning Program

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

As of June 30, 2013, the System's defined benefit plan had 145,125 active and inactive participants and 57,229 annuity benefit recipients, while the self-managed plan had 18,373 active and inactive participants and 334 annuity benefit recipients.

As of June 30, 2013, management of the System is vested in an eleven member Board of Trustees; five of which are appointed by the Governor, and six elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of trustees is six years.

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

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

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

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2013**

System's Functions and Planning Program

Major Initiatives

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

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

- **Language Interpreter Service through SURS Call Center**
This new service provides immediate access to over 150 language operators, increasing SURS' ability to serve a diverse membership.
- **Plan Choice Webinars**
The outreach department implemented monthly webinars to provide helpful information to new participants concerning their plan choice decision.
- **Electronic Funds Transfer**
To improve customer service, Electronic Funds Transfer (EFT) was implemented for benefit check writing and direct debit of annuitant insurance withholdings.
- **Website Redesign**
The SURS website- www.surs.org- was redesigned to improve navigation and functionality.
- **Participation in Council of Institutional Investors (CII)**

SURS has maintained its commitment to corporate governance through its long-term affiliation with the CII and through its support of corporate governance reforms such as transparency, accountability, and enforcement of shareholder's rights.

Pension Reform Impact

On December 5, 2013, Governor Quinn signed Senate Bill 1 (now Public Act 98-599) into law which provides for significant pension reform. This legislation includes a reduction of the Automatic Annual Increase, the capping of pensionable earnings of Tier I employees, a new defined contribution plan, the delay of the retirement age for members under age 45, changes to the Effective Rate of Interest, a reduction of employee contributions for Tier 1 employees, and funding guarantees. SURS continues to analyze this legislation and its operational effect on the System.

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

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2013**

System's Functions and Planning Program

In keeping with best practice, SURS engaged a second independent actuarial firm to perform an actuarial review of the June 30, 2011 Actuarial Valuation performed by Gabriel, Roeder, Smith & Company. An actuarial review is generally done to confirm that the valuation and process are performed accurately and the methods and assumptions utilized are reasonable and prudent. The report, which can be found in the Actuarial Section of the Comprehensive Annual Financial Report, concluded that SURS was following appropriate actuarial principles.

Auditor's Assessment

The System has established adequate operating programs to meet its defined goals and objectives.

Locally Held Fund

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

Average Number of Employees

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

	<u>2013</u>	<u>2012</u>
Administration and human resources	10.90	9.90
Investments and accounting	10.65	9.65
Member services	69.00	65.80
Support services and information systems	26.75	28.75
Self-managed plan	<u>3.70</u>	<u>3.70</u>
Total	<u>121.00</u>	<u>117.80</u>

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

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2013**

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

	2013	2012
Domestic		
ITG (Investment Technology Group) (ECN)	\$ 110,344	\$ 75,862
Loop Capital Markets	98,134	117,667
CAPIS (Capital Institutional Services)	77,662	48,968
Cabrera Capital Markets	67,951	79,085
MR Beal & Company	55,598	33,422
Credit Suisse (ECN)	47,288	5,417
JP Morgan Chase & Company (ECN)	46,971	67,289
Citigroup Global Markets (ECN)	43,214	813
Northern Trust Securities	37,484	-
Bank of New York ConvergeEx Execution	37,262	46,182
All Others	1,202,130	1,103,091
Total Domestic Commissions	<u>1,824,038</u>	<u>1,577,796</u>
International		
UBS (EM)	133,805	99,610
Direct Access Partners	95,761	35,381
Goldman Sachs	93,632	63,328
Loop Capital Markets (ECN)	84,371	155,216
Cabrera Capital Markets (ECN) (EM)	76,066	55,291
Loop Capital Markets (ECN) (EM)	71,103	-
Credit Suisse	67,927	58,042
Loop Capital Markets	61,127	85,957
Deutsche Bank	56,918	45,735
UBS	55,201	99,610
All Others	1,084,297	778,070
Total International Commissions	<u>1,880,208</u>	<u>1,476,240</u>
Global		
Loop Capital Markets	117,879	54,942
Cabrera Capital Markets	101,797	97,568
Goldman Sachs	56,558	28,133
Citigroup Global Markets	48,789	25,923
Credit Suisse	48,428	29,747
Williams Capital Group	40,572	17,281
UBS	37,848	37,352
Morgan Stanley	36,658	42,732
Barclays	34,920	19,824
JP Morgan Chase & Company	32,687	58,991
All Others	859,266	613,382
Total Global Commissions	<u>1,415,402</u>	<u>1,025,875</u>

**State of Illinois
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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2013**

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

	2013	2012
REIT		
Cheevers & Company	\$ 66,687	\$ 137,398
UBS	37,296	63,540
Citigroup Global Markets	20,609	37,752
Merrill Lynch	16,870	39,151
Barclays	14,236	33,497
Citigroup Global Markets (ECN)	12,790	24,788
JP Morgan Chase & Company	12,758	37,289
Green Street Advisors	12,485	25,387
Morgan Stanley	11,768	24,014
RBC Capital Markets	10,761	13,873
All Others	116,273	229,808
Total REIT	332,533	666,497
Fixed Income Brokerage Commission		
Barclays	1,189,390,825	1,212,716,313
CastleOak Securities	797,760,512	588,843,439
Credit Suisse	792,277,603	798,011,747
Goldman Sachs	662,204,589	631,117,002
Morgan Stanley	542,617,794	1,113,981,209
Loop Capital Markets	516,633,282	255,402,227
Citigroup Global Markets	478,910,736	806,980,746
Toussaint Capital Partners	466,950,885	400,611,697
Deutsche Bank	425,589,169	638,496,138
Loop Capital Markets (ECN)	424,718,510	430,335,985
All others	4,774,502,930	4,907,466,367
Total Fixed Income	11,071,556,835	11,783,962,870
Total Commissions	\$ 11,077,009,016	\$ 11,788,709,278

**State of Illinois
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**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2013**

Description of Reserves

Participants' Contributions

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

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 7.5% for the year ended June 30, 2013. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

Benefits from Employee and Employer Contributions

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

Self-Managed Plan

This account holds employee contributions of 8.0% of earnings, employer contributions of 7.2% of earnings, and the investment gains or losses earned to date. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with Service Providers approved by the Board of Trustees, with individual investment choices among these providers chosen by the member.

**State of Illinois
State Universities Retirement System
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**Analysis of Operations (Unaudited)
For Years ended June 30, 2013 and 2012**

Selected Activity Measures and Service Efforts and Accomplishments

	<u>FY13</u>	<u>FY12</u>
Total office counseling visits	5,202	5,258
Total telephone calls	120,259	118,286
Benefit Payments:		
Number of refunds	4,489	4,618
Number of benefit claims	605,044	640,691
Information Collection:		
Employer Payrolls Processed	1,840	1,814

Investment Listing
June 30, 2013

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	1,600.00	19,136.00	#REORG/ ASSISTED LIVING CASH MERGER EFF 07/12/2013
Equities	2,400.00	30,600.00	#REORG/ TELULAR CORP CASH MERGER 06-24-2013
Equities	3,233.00	79,919.76	#REORG/ WEBSSENSE INC CASH MERGER 06-25-2013
Equities	500.00	297.00	#REORG/AMREP CORP 27 JUN 2013 WORTHLESS 07/09/ 2013
Equities	210.00	124.74	#REORG/AMREP CORP 27 JUN 2013 WORTHLESS 07/09/ 2013
Equities	440.00	440.00	#REORG/BIOSANTE PHARMAC REV STK SPLIT ANI PHARMACEUTICAL 2S1A21 7/18/2013
Equities	440.00	-	#REORG/CAPITAL PPTYS INC R I CL B CONVERSION 04/24/2013
Equities	600.00	38,994.00	#REORG/CH ENERGY GROUP INC CASH MERGER 06/28/2013
Equities	88.00	5,719.12	#REORG/CH ENERGY GROUP INC CASH MERGER 06/28/2013
Equities	4,600.00	22,908.00	#REORG/CLEARWIRE CORP NEW CL A CASH MERGER 07/09/2013
Equities	48,388.00	240,972.24	#REORG/CLEARWIRE CORP NEW CL A CASH MERGER 07/09/2013
Equities	1,100.00	64,537.00	#REORG/COINSTAR INC NAME CHANGE OUTERWALL 5A4FQ4W EFF 07/02/2013
Equities	3,215.00	188,624.05	#REORG/COINSTAR INC NAME CHANGE OUTERWALL 5A4FQ4W EFF 07/02/2013
Equities	2,250.00	69,795.00	#REORG/CONCEPTUS INC CASH MERGER 06/05/2013
Equities	870.00	722.10	#REORG/DORAL FINL CORP REVERSE SPLIT DORAL FINL 2Q1GAY1 7/1/2013
Equities	900.00	73.34	#REORG/EASTERN VIRGINIA WORTHLESS 07/22/2013
Equities	4,800.00	960.00	#REORG/FEDERAL - MOGUL WORTHLESS EFF 07/24/2013
Equities	2,574.00	514.80	#REORG/FEDERAL - MOGUL WORTHLESS EFF 07/24/2013
Equities	400.00	2,952.00	#REORG/FEIHE INTL INC CASH MERGER EFF 06/28/2013
Equities	10,900.00	1,698,983.00	#REORG/FIFTH THIRD BANCORP MANDATORY CONVERSION FIFTH THIRD 2320433 01/07/13
Equities	2,800.00	59,388.00	#REORG/FIRST STOCK MERGER SCBT FINAN 2006913 EFF 07/26/2013
Equities	149.00	1,208.39	#REORG/FNB CORP NAME CHANGE COMMUNITYONE2Q12AB1 EFF 07/01/2013
Equities	5,900.00	443,562.00	#REORG/GARDNER DENVER INC CASH MERGER 07/30/2013
Equities	5,335.00	401,085.30	#REORG/GARDNER DENVER INC CASH MERGER 07/30/2013
Equities	11,500.00	5,462.50	#REORG/HYPERDYNAMICS CORP REVERSE SPLIT HYPERDYNAMICS 2Q1GA21 06/28/2013
Equities	21,767.00	10,339.32	#REORG/HYPERDYNAMICS CORP REVERSE SPLIT HYPERDYNAMICS 2Q1GA21 06/28/2013
Equities	6,100.00	21,899.00	#REORG/KNIGHT STOCK MERGER KCG HLDGS 2Q1YAM1 EFF 07/01/2013
Equities	24,662.00	88,536.58	#REORG/KNIGHT STOCK MERGER KCG HLDGS 2Q1YAM1 EFF 07/01/2013
Equities	2,000.00	30,600.00	#REORG/LIN TV CORP CL A PLAN OF REORG LIN MEDIA LLC 2Q1MA81 07/31/2013
Equities	2,700.00	41,310.00	#REORG/LIN TV CORP CL A PLAN OF REORG LIN MEDIA LLC 2Q1MA81 07/31/2013
Equities	1,586.00	140,313.42	#REORG/LUFKIN INDS CASH MERGER EFF 07/01/2013
Equities	2,180.00	192,864.60	#REORG/LUFKIN INDS CASH MERGER EFF 07/01/2013
Equities	4,467.00	395,195.49	#REORG/LUFKIN INDS CASH MERGER EFF 07/01/2013
Equities	1,800.00	45,558.00	#REORG/NATIONAL FINL CASH MERGER EFF 07/02/2013
Equities	1,800.00	45,558.00	#REORG/NATIONAL FINL CASH MERGER EFF 07/02/2013
Equities	400.00	2,300.00	#REORG/NEUTRAL NAME CHANGE INTELIGENT 2Q1FAY1 EFF 07/01/2013
Equities	2,068.00	11,891.00	#REORG/NEUTRAL NAME CHANGE INTELIGENT 2Q1FAY1 EFF 07/01/2013
Equities	16,200.00	93,150.00	#REORG/NEUTRAL NAME CHANGE INTELIGENT 2Q1FAY1 EFF 07/01/2013
Equities	109,400.00	3,566,440.00	#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013
Equities	185,768.00	6,056,036.80	#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013
Equities	38,500.00	1,255,100.00	#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013
Equities	296.00	364.08	#REORG/PHAZAR CORP COM CASH MERGER 07/31/2013
Equities	3,100.00	19,592.00	#REORG/POWER ONE INC CASH MERGER 07/26/2013
Equities	7,262.00	45,895.84	#REORG/POWER ONE INC CASH MERGER 07/26/2013
Equities	200.00	10,078.00	#REORG/SCBT FINL CORP NAME CHANGE FIRST FINL HLDGS 2S15A61 07/30/2013
Equities	2,530.00	44,831.60	#REORG/SPIRIT RLTY CAP STK MERGER SPIRITRLTY CAP INC NEW 2Q1GA41 07-18-2013
Equities	7,279.00	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	1,300.00	41,158.00	#REORG/TRUE RELIGION APPAREL INC CASH MERGER EFF 07/30/2013
Equities	2,889.00	91,465.74	#REORG/TRUE RELIGION APPAREL INC CASH MERGER EFF 07/30/2013
Equities	5,200.00	1,524.64	#REORG/USEC REVERSE STOCK SPLIT USEC INC2Q19AP1 EFF 07/02/2013
Equities	12,760.00	3,741.23	#REORG/USEC REVERSE STOCK SPLIT USEC INC2Q19AP1 EFF 07/02/2013
Equities	3,333.00	999.90	#REORG/WAVE REVERSE STOCK SPLIT WAVE SYS2Q13AD1 EFF 07/01/2013
Equities	0.74	0.74	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	0.13	0.13	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	-	(24,317,280.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	4,100.00	25,379.00	1 800 FLOWERS COM INC CL A COM STK
Equities	5,600.00	34,664.00	1 800 FLOWERS COM INC CL A COM STK
Equities	429.00	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	3,300.00	24,321.00	1ST COMWLTH FNCL CORP COM LM
Equities	9,304.00	68,570.48	1ST COMWLTH FNCL CORP COM LM
Equities	400.00	76,820.00	1ST CTZNS BANCSHARES INC N C CL A
Equities	358.00	68,753.90	1ST CTZNS BANCSHARES INC N C CL A
Equities	14,524.00	162,668.80	1ST HORIZON NATL CORP COM
Equities	25,573.00	286,417.60	1ST HORIZON NATL CORP COM
Equities	2,200.00	33,374.00	1ST INDL RLTY TR INC COM
Equities	5,103.00	77,412.51	1ST INDL RLTY TR INC COM
Equities	19,803.00	199,416.21	1ST NIAGARA FINL GROUP INC NEW COM
Equities	256,410.00	2,582,048.70	1ST NIAGARA FINL GROUP INC NEW COM
Equities	145,521.00	1,465,396.47	1ST NIAGARA FINL GROUP INC NEW COM
Equities	92,400.00	930,468.00	1ST NIAGARA FINL GROUP INC NEW COM
Equities	28,142.00	283,389.94	1ST NIAGARA FINL GROUP INC NEW COM
Equities	110,000.00	117,851.82	1ST PACIFIC CO USD0.01
Equities	2,100.00	27,426.00	1ST POTOMAC RLTY TR COM
Equities	36,032.00	470,577.92	1ST POTOMAC RLTY TR COM
Equities	1,800.00	23,508.00	1ST POTOMAC RLTY TR COM
Equities	2,300.00	54,648.00	1ST SOURCE CORP COM
Equities	2,054.00	48,803.04	1ST SOURCE CORP COM
Equities	4,950.00	217,305.00	3D SYS CORP DEL COM NEW STK
Equities	7,799.00	342,376.10	3D SYS CORP DEL COM NEW STK
Equities	177,900.00	910,915.42	3I GROUP ORD GBP0.738636
Equities	25,700.00	2,810,295.00	3M CO COM
Equities	51,470.00	5,628,244.50	3M CO COM
Equities	60,633.00	6,630,218.55	3M CO COM
Equities	18,789.00	2,054,577.15	3M CO COM
Equities	1,147.00	6,434.67	5 STAR QUAL CARE INC COM
Equities	4,466.00	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106

Investment Listing
June 30, 2013

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	57,710.00	1,041,665.50	5TH 3RD BANCORP COM
Equities	68,353.00	1,233,771.65	5TH 3RD BANCORP COM
Equities	84,692.00	1,528,690.60	5TH 3RD BANCORP COM
Equities	88,041.00	1,589,140.05	5TH 3RD BANCORP COM
Equities	355,000.00	794,720.43	888 HOLDINGS ORD GBP0.005
Equities	6,200.00	51,088.00	8X8 INC NEW COM
Equities	1,080.00	7,408.80	A H BELO CORP COM SER A STK
Equities	2,742.00	18,810.12	A H BELO CORP COM SER A STK
Equities	97,500.00	550,581.14	AAC TECHNOLOGIES HOLDINGS INC
Equities	4,725.00	156,303.00	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	3,302.00	109,230.16	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,800.00	39,564.00	AAR CORP COM
Equities	2,859.00	62,840.82	AAR CORP COM
Equities	3,600.00	100,836.00	AARON'S INC CLASS A
Equities	34,200.00	957,942.00	AARON'S INC CLASS A
Equities	-	-	AARON'S INC CLASS A
Equities	6,234.00	174,614.34	AARON'S INC CLASS A
Equities	10,300.00	288,503.00	AARON'S INC CLASS A
Equities	5,075.00	2,036.09	AASTROM BIOSCIENCES INC COM NEW COM NEW
Equities	1,300.00	61,763.00	ABAXIS INC COM
Equities	1,757.00	83,475.07	ABAXIS INC COM
Equities	188,604.00	4,088,430.00	ABB LTD CHF1.03 (REGD)
Equities	128,185.00	2,778,707.76	ABB LTD CHF1.03 (REGD)
Equities	23,800.00	515,920.31	ABB LTD CHF1.03 (REGD)
Equities	8,720.00	304,153.60	ABBOTT LAB COM
Equities	113,540.00	3,960,275.20	ABBOTT LAB COM
Equities	146,453.00	5,108,280.64	ABBOTT LAB COM
Equities	87,600.00	3,055,488.00	ABBOTT LAB COM
Equities	54,885.00	1,914,388.80	ABBOTT LAB COM
Equities	36,164.00	1,261,400.32	ABBOTT LAB COM
Equities	7,225.00	298,681.50	ABBVIE INC COM USD0.01
Equities	113,540.00	4,693,743.60	ABBVIE INC COM USD0.01
Equities	146,991.00	6,076,607.94	ABBVIE INC COM USD0.01
Equities	41,970.00	1,735,039.80	ABBVIE INC COM USD0.01
Equities	49,264.00	2,036,573.76	ABBVIE INC COM USD0.01
Equities	5,480.00	247,970.00	ABERCROMBIE & FITCH CO CL A
Equities	8,260.00	373,765.00	ABERCROMBIE & FITCH CO CL A
Equities	22,600.00	1,022,650.00	ABERCROMBIE & FITCH CO CL A
Equities	39,694.00	230,460.48	ABERDEEN ASSET MANAGEMENT
Equities	1,418,628.29	500,069.00	ABINGWORTH BIOVENTURES III A, LP
Equities	4,241,752.11	3,036,119.00	ABINGWORTH BIOVENTURES IV, LP
Equities	4,000.00	86,240.00	ABIOMED INC COM
Equities	2,200.00	53,922.00	ABM INDS INC COM
Equities	3,366.00	82,500.66	ABM INDS INC COM
Equities	11,800.00	289,218.00	ABM INDS INC COM
Equities	8,812.00	18,505.20	ABRAXAS PETE CORP COM
Equities	5,595,997.14	3,717,999.00	ABRY PARTNERS V LP 6-009966
Equities	2,294,377.00	1,464,743.00	ABRY PARTNERS V LP 6-019967
Equities	2,159,001.02	1,686,845.00	ABRY SENIOR EQUITY II LP
Equities	3,200.00	71,520.00	ACACIA RESH CORP COM
Equities	4,751.00	106,184.85	ACACIA RESH CORP COM
Equities	31,131.00	1,029,502.17	ACADIA HEALTHCARE CO INC COM
Equities	2,468.00	81,616.76	ACADIA HEALTHCARE CO INC COM
Equities	3,200.00	58,080.00	ACADIA PHARMACEUTICALS INC COM
Equities	9,000.00	163,350.00	ACADIA PHARMACEUTICALS INC COM
Equities	1,461.00	36,072.09	ACADIA RLTY TR COM
Equities	3,634.00	89,723.46	ACADIA RLTY TR COM
Equities	746,348.41	220,510.00	ACCELL VIII, LP
Equities	3,042.00	25,552.80	ACCELRY S INC COM
Equities	4,628.00	38,875.20	ACCELRY S INC COM
Equities	29,410.00	2,116,343.60	ACCENTURE PLC SHS CL A NEW
Equities	53,200.00	3,828,272.00	ACCENTURE PLC SHS CL A NEW
Equities	30,200.00	2,173,192.00	ACCENTURE PLC SHS CL A NEW
Equities	7,257.00	522,213.72	ACCENTURE PLC SHS CL A NEW
Equities	60,397.00	4,346,168.12	ACCENTURE PLC SHS CL A NEW
Equities	29,768.00	2,142,105.28	ACCENTURE PLC SHS CL A NEW
Equities	14,786.00	1,064,000.56	ACCENTURE PLC SHS CL A NEW
Equities	6,094.00	38,757.84	ACCO BRANDS CORP COM
Equities	105,166.00	668,855.76	ACCO BRANDS CORP COM
Equities	12,097.00	76,936.92	ACCO BRANDS CORP COM
Equities	53,256.00	1,871,492.87	ACCOR EUR3
Equities	2,000.00	21,620.00	ACCRETIVE HEALTH INC COM STK
Equities	3,524.00	38,094.44	ACCRETIVE HEALTH INC COM STK
Equities	1,400.00	8,036.00	ACCURAY INC DEL COM
Equities	7,739.00	44,421.86	ACCURAY INC DEL COM
Equities	4,300.00	21,758.00	ACCURIDE CORP COM
Equities	4,508.00	22,810.48	ACCURIDE CORP COM
Equities	33,104.00	2,962,145.92	ACE LTD COM STK
Equities	331.00	4,610.83	ACETO CORP COM
Equities	2,298.00	18,797.64	ACHILLION PHARMACEUTICALS INC COM
Equities	2,576.00	119,732.48	ACI WORLDWIDE INC COM STK
Equities	19,170.00	891,021.60	ACI WORLDWIDE INC COM STK
Equities	3,365.00	156,405.20	ACI WORLDWIDE INC COM STK
Equities	600.00	7,710.00	ACME UTD CORP COM
Equities	2,400.00	79,176.00	ACORDA THERAPEUTICS INC COM
Equities	3,731.00	123,085.69	ACORDA THERAPEUTICS INC COM
Equities	7,010,853.00	4,411,335.00	ACP IV, LP

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	7,240.00	913,832.80	ACTAVIS INC COM
Equities	8,800.00	1,110,736.00	ACTAVIS INC COM
Equities	11,580.00	1,461,627.60	ACTAVIS INC COM
Equities	7,550.00	454,045.34	ACTELION LTD CHF0.50 (REGD)
Equities	16,370.00	984,466.52	ACTELION LTD CHF0.50 (REGD)
Equities	2,705.00	20,476.85	ACTIVE NETWORK INC COM
Equities	1,520.00	6,353.60	ACTIVE PWR INC COM NEW COM NEW
Equities	45.00	353,802.79	ACTIVIA PROPERTIES INC COM
Equities	35,400.00	504,804.00	ACTIVISION BLIZZARD INC COM STK
Equities	82,600.00	1,177,876.00	ACTIVISION BLIZZARD INC COM STK
Equities	38,946.00	555,369.96	ACTIVISION BLIZZARD INC COM STK
Equities	124,400.00	4,101,468.00	ACTUANT CORP CL A NEW
Equities	3,500.00	115,395.00	ACTUANT CORP CL A NEW
Equities	26,510.00	874,034.70	ACTUANT CORP CL A NEW
Equities	7,660.00	252,550.20	ACTUANT CORP CL A NEW
Equities	186,176.00	1,236,208.64	ACTUATE CORP COM
Equities	4,459.00	29,607.76	ACTUATE CORP COM
Equities	1,500.00	113,280.00	ACUITY BRANDS INC COM
Equities	4,034.00	304,647.68	ACUITY BRANDS INC COM
Equities	200.00	376.00	ACURA PHARMACEUTICALS INC COM NEW STK
Equities	4,200.00	95,256.00	ACXIOM CORP COM
Equities	6,225.00	141,183.00	ACXIOM CORP COM
Equities	156.00	10,746.84	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	78,370,904.00	92,548,815.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Equities	7,532,867.00	9,092,034.00	ADAMS STREET 2008 DIRECT FUND, LP
Equities	5,783,090.00	7,550,007.00	ADAMS STREET 2009 DIRECT FUND, LP
Equities	6,952,000.00	6,583,246.00	ADAMS STREET 2012 GLOBAL FUND LP
Equities	1,650,000.00	1,650,000.00	ADAMS STREET 2013 GLOBAL FUND LP
Equities	13,818,361.00	9,558,665.00	ADAMS STREET GLOBAL OPPORT SECONDARY FUND
Equities	992,000.00	990,319.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5
Equities	17,816,840.00	18,801,245.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP
Equities	25,984,142.00	29,897,972.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Equities	3,875,000.00	3,875,000.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Equities	21,444,035.00	24,144,200.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Equities	27,464,636.00	27,179,221.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Equities	10,473,278.00	9,873,321.00	ADAMS STREET PSHIP FD - 2009 NON-US DEVELOPED MARKETS FUND
Equities	600,000.00	-	ADATOM.COM INC
Equities	29,647.00	1,687,355.02	ADECCO SA CHF1.00 (REGD)
Equities	540.00	2,100.60	ADEPT TECH INC COM NEW
Equities	30,475.00	3,293,419.05	ADIDAS AG
Equities	5,170.00	558,719.49	ADIDAS AG
Equities	12,200.00	1,318,448.32	ADIDAS AG
Equities	17,114.00	1,849,502.01	ADIDAS AG
Equities	6,225.00	283,611.00	ADOBE SYS INC COM
Equities	36,790.00	1,676,152.40	ADOBE SYS INC COM
Equities	68,100.00	3,102,636.00	ADOBE SYS INC COM
Equities	46,079.00	2,099,359.24	ADOBE SYS INC COM
Equities	26,850.00	1,223,286.00	ADOBE SYS INC COM
Equities	57,700.00	334,660.00	ADR AMARIN CORP PLC SPONSORED ADR NEW
Equities	7,900.00	285,822.00	ADR ARM HLDS PLC SPONSORED ISIN US0420681068
Equities	27,564.00	2,180,312.40	ADR ASML HOLDING NV NY REG 2012 (POST REV SPLIT)
Equities	40,900.00	3,866,277.00	ADR BAIDU INC SPONSORED ADR
Equities	2,840.00	268,465.20	ADR BAIDU INC SPONSORED ADR
Equities	8,560.00	111,365.60	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004
Equities	363,000.00	2,257,860.00	ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT
Equities	7,300.00	304,702.00	ADR BP P L C SPONSORED ADR
Equities	1,600.00	82,832.00	ADR CHINA MOBILE LTD
Equities	-	-	ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTG PFD
Equities	2,100.00	68,523.00	ADR CTRIP COM INTL LTD ADS AMERICAN DEP SHS
Equities	112,100.00	3,657,823.00	ADR CTRIP COM INTL LTD ADS AMERICAN DEP SHS
Equities	121,000.00	1,710,940.00	ADR ELAN CORP PLC ADR REPRESENTING SHS
Equities	15,067.00	92,662.05	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR
Equities	29,500.00	3,044,105.00	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV
Equities	115,000.00	921,150.00	ADR GIANT INTERACTIVE GROUP INC ADR
Equities	21,342.00	607,820.16	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW
Equities	961.00	23,871.24	ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR
Equities	8,900.00	331,525.00	ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS
Equities	7,500.00	389,250.00	ADR HSBC HLDGS PLC SPONSORED ADR NEW
Equities	88,880.00	1,148,329.60	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	3,600.00	106,668.00	ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR
Equities	19,095.00	313,158.00	ADR KEPPEL LTD SPONSORED
Equities	41,470.00	680,108.00	ADR KEPPEL LTD SPONSORED
Equities	6,800.00	105,536.00	ADR KT CORP SPONSORED ADR
Equities	1,750.00	100,887.50	ADR OIL CO LUKOIL SPONSORED ADR
Equities	2,770.00	159,690.50	ADR OIL CO LUKOIL SPONSORED ADR
Equities	72,523.00	973,258.66	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR
Equities	7,380.00	171,216.00	ADR QIWI PLC SPONSORED ADR REPSTG CL B
Equities	17,300.00	891,469.00	ADR RYANAIR HLDGS PLC SPONSORED ADR
Equities	11,700.00	852,111.00	ADR SAP AG SPONSORED ADR
Equities	90,529.00	3,548,736.80	ADR TEVA PHARMACEUTICAL INDS
Equities	166,500.00	6,526,800.00	ADR TEVA PHARMACEUTICAL INDS
Equities	8,147.00	319,362.40	ADR TEVA PHARMACEUTICAL INDS
Equities	29,203.00	1,144,757.60	ADR TEVA PHARMACEUTICAL INDS
Equities	5,517.00	219,852.45	ADT CORP COM
Equities	15,500.00	617,675.00	ADT CORP COM
Equities	20,775.00	827,883.75	ADT CORP COM
Equities	28,315.00	1,128,352.75	ADT CORP COM

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	3,900.00	155,415.00	ADT CORP COM
Equities	4,000.00	98,440.00	ADTRAN INC COM
Equities	6,528.00	160,654.08	ADTRAN INC COM
Equities	3,890.00	315,751.30	ADVANCE AUTO PTS INC COM
Equities	33,700.00	2,735,429.00	ADVANCE AUTO PTS INC COM
Equities	6,728.00	546,111.76	ADVANCE AUTO PTS INC COM
Equities	11,700.00	949,689.00	ADVANCE AUTO PTS INC COM
Equities	12,800.00	1,038,976.00	ADVANCE AUTO PTS INC COM
Equities	1,700.00	29,597.00	ADVANCED ENERGY INDS INC COM
Equities	3,910.00	68,073.10	ADVANCED ENERGY INDS INC COM
Equities	9,100.00	158,431.00	ADVANCED ENERGY INDS INC COM
Equities	90,700.00	824,678.38	ADVANCED INFO SERV THB1(ALIEN MKT)
Equities	106,814.00	971,192.91	ADVANCED INFO SERV THB1(ALIEN MKT)
Equities	40,100.00	163,608.00	ADVANCED MICRO DEVICES INC COM
Equities	66,716.00	272,201.28	ADVANCED MICRO DEVICES INC COM
Equities	492.00	324.72	ADVANCED PHOTONIX INC CL A CL A
Equities	2,471,592.49	1,443,926.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	1,650.00	3.46	ADVANTA CORP CL B
Equities	2,980.00	104,478.80	ADVENT SOFTWARE INC COM STK
Equities	2,222.00	77,903.32	ADVENT SOFTWARE INC COM STK
Equities	1.00	34,490.00	ADVENT SUBORDINATED DEBT FD, LP
Equities	1,800.00	98,370.00	ADVISORY BRD CO COM
Equities	3,977.00	217,343.05	ADVISORY BRD CO COM
Equities	7,600.00	241,604.00	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	10,723.00	340,884.17	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	1,874.00	118,699.16	AEGERION PHARMACEUTICALS INC COM
Equities	2,300.00	51,773.00	AEGION CORP 10
Equities	16,665.00	375,129.15	AEGION CORP 10
Equities	3,100.00	69,781.00	AEGION CORP 10
Equities	220,200.00	1,470,920.47	AEGON NV COM STK EUR0.12
Equities	77,000.00	514,354.57	AEGON NV COM STK EUR0.12
Equities	450.00	580.50	AEHR TEST SYS COM
Equities	10,900.00	308,230.73	AEON FINANCIAL SERVICE CO LTD NPV
Equities	19,300.00	477,375.55	AEON MALL CO LTD NPV
Equities	800.00	59,512.00	AEP INDS INC COM
Equities	1,600.00	119,024.00	AEP INDS INC COM
Equities	30,510.00	532,704.60	AERCAP HOLDINGS N.V. EUR0.01
Equities	7,770.00	107,226.00	AERPOSTALE COM
Equities	6,959.00	96,034.20	AERPOSTALE COM
Equities	1,870.00	37,736.60	AEROVIRONMENT INC COM
Equities	41,700.00	499,983.00	AES CORP COM
Equities	60,649.00	727,181.51	AES CORP COM
Equities	56,916.00	682,422.84	AES CORP COM
Equities	118,200.00	1,417,218.00	AES CORP COM
Equities	27,798.00	1,766,284.92	AETNA INC
Equities	35,325.00	2,244,550.50	AETNA INC
Equities	45,610.00	2,898,059.40	AETNA INC
Equities	17,400.00	1,105,596.00	AETNA INC
Equities	1,348.00	727.78	AETRIUM INC COM STK USD0.001
Equities	1,700.00	61,098.00	AFC ENTERPRISES INC COM
Equities	2,357.00	84,710.58	AFC ENTERPRISES INC COM
Equities	1,300.00	46,722.00	AFC ENTERPRISES INC COM
Equities	1,125.00	184,432.50	AFFILIATED MANAGERS GROUP INC COM STK
Equities	5,424.00	889,210.56	AFFILIATED MANAGERS GROUP INC COM STK
Equities	17,457.00	2,861,900.58	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4,567.00	748,713.98	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,000.00	1,030.00	AFFYMAX INC COM
Equities	4,200.00	18,648.00	AFFYMETRIX INC OC-CAP STK
Equities	9,438.00	41,904.72	AFFYMETRIX INC OC-CAP STK
Equities	23,900.00	106,116.00	AFFYMETRIX INC OC-CAP STK
Equities	13,600.00	790,432.00	AFLAC INC COM
Equities	27,589.00	1,603,472.68	AFLAC INC COM
Equities	31,780.00	1,847,053.60	AFLAC INC COM
Equities	43,936.00	2,553,560.32	AFLAC INC COM
Equities	14,447.00	839,659.64	AFLAC INC COM
Equities	92,500.00	265,858.54	AFRICAN MINERALS COM STK USD0.01
Equities	1.00	32,438.00	AG GECC PPIF HOLDINGS
Equities	14,800.00	278,388.00	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	12,320.00	618,340.80	AGCO CORP COM
Equities	7,790.00	390,980.10	AGCO CORP COM
Equities	10,478.00	525,890.82	AGCO CORP COM
Equities	42,900.00	2,153,151.00	AGCO CORP COM
Equities	35,241.00	1,235,671.24	AGEAS NPV
Equities	14,800.00	518,939.14	AGEAS NPV
Equities	37,700.00	1,321,892.27	AGEAS NPV
Equities	3,779.00	4.91	AGEAS STRIP VVPR (POST SPLIT)
Equities	4,232.00	16,039.28	AGENUS INC COM NEW COM USD0.01 (POST REVSPPLIT)
Equities	11,900.00	296,360.13	AGGREKO ORD GBP0.13708387
Equities	21,980.00	939,864.80	AGILENT TECHNOLOGIES INC COM
Equities	24,200.00	1,034,792.00	AGILENT TECHNOLOGIES INC COM
Equities	33,014.00	1,411,678.64	AGILENT TECHNOLOGIES INC COM
Equities	17,970.00	768,397.20	AGILENT TECHNOLOGIES INC COM
Equities	29,700.00	1,269,972.00	AGILENT TECHNOLOGIES INC COM
Equities	17,115.00	731,837.40	AGILENT TECHNOLOGIES INC COM
Equities	2,300.00	25,967.00	AGILYSYS INC COM STK
Equities	4,300.00	48,547.00	AGILYSYS INC COM STK
Equities	46,800.00	620,299.74	AGL ENERGY LTD NPV

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	33,220.00	440,306.78	AGL ENERGY LTD NPV
Equities	7,490.00	321,021.40	AGL RES INC COM
Equities	11,148.00	477,803.28	AGL RES INC COM
Equities	1,300.00	38,376.00	AGREE RLTY CORP COM
Equities	7,300.00	630,943.65	AGRIUM INC COM NPV
Equities	726,000.00	3,074,783.89	AIA GROUP LTD USD1.00
Equities	486,800.00	2,061,714.60	AIA GROUP LTD USD1.00
Equities	1,131,600.00	4,792,597.03	AIA GROUP LTD USD1.00
Equities	132,000.00	1,104,263.35	AIFUL CORP NPV
Equities	690,000.00	892,217.93	AIMS AMP CAP INDUS NPV (REIT)
Equities	5,100.00	219,484.57	AIN PHARMACIEZ INC NPV
Equities	1.00	-	AIR CHARTER EXPRESS INC COM COM
Equities	2,400.00	66,216.00	AIR LEASE CORP CL A CL A
Equities	6,542.00	180,493.78	AIR LEASE CORP CL A CL A
Equities	27,400.00	755,966.00	AIR LEASE CORP CL A CL A
Equities	23,652.00	2,916,688.37	AIR LIQUIDE(L) EUR5.50
Equities	7,592.00	257,216.96	AIR METHODS CORP COM NEW COM NEW
Equities	2,400.00	81,312.00	AIR METHODS CORP COM NEW COM NEW
Equities	2,667.00	90,357.96	AIR METHODS CORP COM NEW COM NEW
Equities	775,900.00	889,852.95	AIR NEW ZEALAND NPV
Equities	11,210.00	1,026,499.70	AIR PROD & CHEM INC COM
Equities	45,500.00	4,166,435.00	AIR PROD & CHEM INC COM
Equities	15,180.00	1,390,032.60	AIR PROD & CHEM INC COM
Equities	19,538.00	1,789,094.66	AIR PROD & CHEM INC COM
Equities	5,500.00	503,635.00	AIR PROD & CHEM INC COM
Equities	47.00	483.16	AIR T INC COM
Equities	108,269.00	715,658.09	AIR TRANS SVCS GROUP INC COM STK
Equities	7,802.00	51,571.22	AIR TRANS SVCS GROUP INC COM STK
Equities	11,000.00	154,698.75	AIR WATER INC NPV
Equities	887,530.00	896,097.71	AIRASIA BHD MYR0.1
Equities	394,600.00	156,116.47	AIRASIA BHD MYR0.15
Equities	2,400.00	38,376.00	AIRCASTLE LIMITED COM STK
Equities	5,100.00	81,549.00	AIRCASTLE LIMITED COM STK
Equities	10,400.00	166,296.00	AIRCASTLE LIMITED COM STK
Equities	4,780.00	456,298.80	AIRGAS INC COM
Equities	20,919.00	1,996,927.74	AIRGAS INC COM
Equities	5,899.00	563,118.54	AIRGAS INC COM
Equities	1,500.00	143,190.00	AIRGAS INC COM
Equities	82,000.00	445,494.12	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	178,000.00	967,048.20	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	14,300.00	546,318.01	AISIN SEIKI CO NPV
Equities	18,900.00	722,056.68	AISIN SEIKI CO NPV
Equities	61,000.00	894,105.80	AJINOMOTO CO INC NPV
Equities	7,990.00	24,289.60	AK STL HLDG CORP COM STK PAR \$0.01
Equities	11,581.00	35,206.24	AK STL HLDG CORP COM STK PAR \$0.01
Equities	10,500.00	446,775.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	13,300.00	565,915.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	38,400.00	1,633,920.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	16,729.00	711,818.95	AKAMAI TECHNOLOGIES INC COM STK
Equities	12,100.00	514,855.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	35,900.00	485,933.62	AKER SOLUTIONS ASA NOK2
Equities	4,500.00	60,840.00	AKORN INC COM
Equities	55,295.00	747,588.40	AKORN INC COM
Equities	3,790.00	51,240.80	AKORN INC COM
Equities	18,224.00	1,026,065.97	AKZO NOBEL NV EUR2
Equities	7,800,000.00	589,420.65	ALAM SUTERA REALTY IDR100
Equities	2,300.00	93,886.00	ALAMO GROUP INC COM
Equities	2,100.00	85,722.00	ALAMO GROUP INC COM
Equities	44,100.00	532,569.32	ALAMOS GOLD INC COM NPV
Equities	3,800.00	197,600.00	ALASKA AIR GROUP INC COM
Equities	6,670.00	346,840.00	ALASKA AIR GROUP INC COM
Equities	2,200.00	3,696.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5,250.00	8,820.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	3,500.00	115,430.00	ALBANY INTL CORP NEW CL A
Equities	3,371.00	111,175.58	ALBANY INTL CORP NEW CL A
Equities	3,300.00	108,834.00	ALBANY INTL CORP NEW CL A
Equities	4,500.00	53,415.00	ALBANY MOLECULAR RESH INC COM
Equities	2,600.00	30,862.00	ALBANY MOLECULAR RESH INC COM
Equities	7,400.00	460,946.00	ALBEMARLE CORP COM
Equities	8,308.00	517,505.32	ALBEMARLE CORP COM
Equities	12,062.00	751,341.98	ALBEMARLE CORP COM
Equities	900.00	9,927.00	ALCO STORES INC COM
Equities	82,700.00	646,714.00	ALCOA INC COM STK
Equities	106,088.00	829,608.16	ALCOA INC COM STK
Equities	5,300.00	129,850.00	ALERE INC COM
Equities	8,851.00	216,849.50	ALERE INC COM
Equities	2,000.00	79,500.00	ALEXANDER & BALDWIN INC NEW COM
Equities	4,025.00	159,993.75	ALEXANDER & BALDWIN INC NEW COM
Equities	200.00	58,742.00	ALEXANDERS INC COM REIT FUND
Equities	299.00	87,819.29	ALEXANDERS INC COM REIT FUND
Equities	6,890.00	452,810.80	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	7,124.00	468,189.28	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	23,700.00	2,186,088.00	ALEXION PHARMACEUTICALS INC COM
Equities	6,159.00	568,106.16	ALEXION PHARMACEUTICALS INC COM
Equities	11,100.00	1,023,864.00	ALEXION PHARMACEUTICALS INC COM
Equities	18,460.00	1,702,750.40	ALEXION PHARMACEUTICALS INC COM
Equities	6,200.00	571,888.00	ALEXION PHARMACEUTICALS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300.00	52,143.00	ALICO INC COM
Equities	1,300.00	52,143.00	ALICO INC COM
Equities	5,000.00	185,200.00	ALIGN TECHNOLOGY INC COM
Equities	6,000.00	222,240.00	ALIGN TECHNOLOGY INC COM
Equities	29,600.00	1,750,831.79	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	13,200.00	780,776.34	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	26,243,518.00	25,342,566.00	ALINDA INFRASTRUCTURE FUND II
Equities	46,300.00	1,327,884.00	ALKERMES PLC SHS
Equities	5,900.00	169,212.00	ALKERMES PLC SHS
Equities	12,351.00	354,226.68	ALKERMES PLC SHS
Equities	990.00	379,476.90	ALLEGHANY CORP DEL COM
Equities	1,437.00	550,816.47	ALLEGHANY CORP DEL COM
Equities	27,870.00	733,259.70	ALLEGHENY TECHNOLOGIES INC COM
Equities	8,174.00	215,057.94	ALLEGHENY TECHNOLOGIES INC COM
Equities	39,994.00	1,052,242.14	ALLEGHENY TECHNOLOGIES INC COM
Equities	10,859.00	285,700.29	ALLEGHENY TECHNOLOGIES INC COM
Equities	1,200.00	127,188.00	ALLEGIANT TRAVEL CO COM
Equities	1,216.00	128,883.84	ALLEGIANT TRAVEL CO COM
Equities	22,960.00	1,934,150.40	ALLERGAN INC COM
Equities	28,716.00	2,419,035.84	ALLERGAN INC COM
Equities	3,251.00	273,864.24	ALLERGAN INC COM
Equities	1,800.00	89,730.00	ALLETE INC COM NEW
Equities	21,070.00	1,050,339.50	ALLETE INC COM NEW
Equities	3,330.00	166,000.50	ALLETE INC COM NEW
Equities	3,835.00	14,573.00	ALLIANCE 1 INTL INC COM
Equities	4,500.00	814,635.00	ALLIANCE DATA SYS CORP COM
Equities	4,460.00	807,393.80	ALLIANCE DATA SYS CORP COM
Equities	113.00	2,261.13	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW
Equities	740.00	11,573.60	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	480.00	7,507.20	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	8,400.00	423,528.00	ALLIANT ENERGY CORP COM
Equities	9,321.00	469,964.82	ALLIANT ENERGY CORP COM
Equities	7,500.00	378,150.00	ALLIANT ENERGY CORP COM
Equities	4,190.00	344,962.70	ALLIANT TECHSYSTEMS INC COM
Equities	2,840.00	233,817.20	ALLIANT TECHSYSTEMS INC COM
Equities	20,859.00	3,043,498.51	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	2,978.00	434,514.53	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	6,496.00	947,819.47	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	1,810.00	264,093.79	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	1,500.00	4,125.00	ALLIED HEALTHCARE PRODS INC COM
Equities	54.00	364.50	ALLIED MOTION TECHNOLOGIES INC COM
Equities	6,500.00	42,120.00	ALLIED NEV GOLD CORP COM STK
Equities	8,293.00	53,738.64	ALLIED NEV GOLD CORP COM STK
Equities	13,702.00	1,253,870.02	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	3,163.00	289,446.13	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	14,700.00	1,345,197.00	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	2,055.00	47,429.40	ALLISON TRANSMISSION HOLDING
Equities	10,060.00	130,176.40	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	18,453.00	238,781.82	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	22,640.00	1,089,436.80	ALLSTATE CORP COM
Equities	35,290.00	1,698,154.80	ALLSTATE CORP COM
Equities	44,430.00	2,137,971.60	ALLSTATE CORP COM
Equities	-	-	ALLSTATE CORP COM
Equities	43,700.00	2,102,844.00	ALLSTATE CORP COM
Equities	23,720.00	1,141,406.40	ALLSTATE CORP COM
Equities	42,100.00	2,025,852.00	ALLSTATE CORP COM
Equities	200.00	3,800.00	ALMOST FAMILY INC COM
Equities	1,539.00	29,241.00	ALMOST FAMILY INC COM
Equities	2,500.00	77,525.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	4,000.00	124,040.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	900.00	13,014.00	ALON USA ENERGY INC COM STK
Equities	1,800.00	26,028.00	ALON USA ENERGY INC COM STK
Equities	3,700.00	53,502.00	ALON USA ENERGY INC COM STK
Equities	12,246.00	64,169.04	ALPHA NAT RES INC COM STK
Equities	22,850.00	119,734.00	ALPHA NAT RES INC COM STK
Equities	3,500.00	114,464.80	ALSTOM EUR7.0
Equities	1.00	1.00	ALTA SUBORDINATED DEBT PTRS III, LP
Equities	391.00	868.02	ALTAIR NANOTECHNOLOGIES INC COM
Equities	20,500.00	676,295.00	ALTERA CORP COM
Equities	30,336.00	1,000,784.64	ALTERA CORP COM
Equities	26,300.00	867,637.00	ALTERA CORP COM
Equities	97.00	958.36	ALTEVA COM
Equities	9,390.00	883,411.20	ALTISOURCE PORTFOLIO COM USD1.00
Equities	1,310.00	123,244.80	ALTISOURCE PORTFOLIO COM USD1.00
Equities	500.00	13,690.00	ALTRA HLDGS INC COM
Equities	3,026.00	82,851.88	ALTRA HLDGS INC COM
Equities	109,845.00	3,843,476.55	ALTRIA GROUP INC COM
Equities	25,680.00	898,543.20	ALTRIA GROUP INC COM
Equities	37,238.00	1,302,957.62	ALTRIA GROUP INC COM
Equities	143,600.00	5,024,564.00	ALTRIA GROUP INC COM
Equities	188,331.00	6,589,701.69	ALTRIA GROUP INC COM
Equities	10,700.00	374,393.00	ALTRIA GROUP INC COM
Equities	71,000.00	468,163.29	AMADA CO LTD NPV
Equities	31,600.00	1,008,603.06	AMADEUS IT HLDGS EUR0.01
Equities	30,800.00	983,068.80	AMADEUS IT HLDGS EUR0.01
Equities	92,027.00	2,937,301.07	AMADEUS IT HLDGS EUR0.01
Equities	2,090.00	46,502.50	AMAG PHARMACEUTICALS INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,400.00	75,650.00	AMAG PHARMACEUTICALS INC COM STK
Equities	9,140.00	2,538,086.60	AMAZON COM INC COM
Equities	22,400.00	6,220,256.00	AMAZON COM INC COM
Equities	905.00	251,309.45	AMAZON COM INC COM
Equities	26,300.00	7,303,247.00	AMAZON COM INC COM
Equities	33,791.00	9,383,422.79	AMAZON COM INC COM
Equities	6,310.00	1,752,223.90	AMAZON COM INC COM
Equities	7,468.00	2,073,788.92	AMAZON COM INC COM
Equities	9,607.00	2,667,767.83	AMAZON COM INC COM
Equities	4,171.00	99,394.93	AMBAC FINL GROUP INC COM
Equities	1,900.00	6,745.00	AMBASSADORS GROUP INC COM
Equities	2,500.00	8,875.00	AMBASSADORS GROUP INC COM
Equities	10,586.00	74,102.00	AMBIT BIOSCIENCES CORP COM
Equities	4,950.00	323,779.50	AMC NETWORKS INC CL A
Equities	5,647.00	369,370.27	AMC NETWORKS INC CL A
Equities	15,600.00	1,020,396.00	AMC NETWORKS INC CL A
Equities	2,100.00	66,549.00	AMCOL INTL CORP COM
Equities	2,053.00	65,059.57	AMCOL INTL CORP COM
Equities	2,059.00	2.05	AMCORE FINL INC COM
Equities	14,995.00	556,164.55	AMDOCS ORD GBP0.01
Equities	38,100.00	1,413,129.00	AMDOCS ORD GBP0.01
Equities	255,877.00	3,900,290.71	AMEC GBP0.50
Equities	151,440.00	2,308,374.82	AMEC GBP0.50
Equities	2,000.00	23,240.00	AMEDISYS INC COM
Equities	2,830.00	32,884.60	AMEDISYS INC COM
Equities	20,180.00	903,660.40	AMER ELEC PWR CO INC COM
Equities	35,790.00	1,602,676.20	AMER ELEC PWR CO INC COM
Equities	46,798.00	2,095,614.44	AMER ELEC PWR CO INC COM
Equities	46,300.00	2,073,314.00	AMER ELEC PWR CO INC COM
Equities	29,637.00	1,327,144.86	AMER ELEC PWR CO INC COM
Equities	19,100.00	855,298.00	AMER ELEC PWR CO INC COM
Equities	4,200.00	205,422.00	AMER FINL GROUP INC OH COM STK
Equities	7,000.00	342,370.00	AMER FINL GROUP INC OH COM STK
Equities	11,900.00	582,029.00	AMER FINL GROUP INC OH COM STK
Equities	2,700.00	49,194.00	AMER GREETINGS CORP CL A COM
Equities	3,320.00	60,490.40	AMER GREETINGS CORP CL A COM
Equities	900.00	89,523.00	AMER NATL INS CO COM
Equities	1,240.00	123,342.80	AMER NATL INS CO COM
Equities	700.00	113,330.00	AMERCO COM
Equities	382.00	61,845.80	AMERCO COM
Equities	14,990.00	516,255.60	AMEREN CORP COM
Equities	22,687.00	781,340.28	AMEREN CORP COM
Equities	9,700.00	334,068.00	AMEREN CORP COM
Equities	600.00	6,018.00	AMERIANA BANCORP COM STK
Equities	10,600.00	20,352.00	AMERICAN APPAREL INC COM STK
Equities	21,749.00	671,174.14	AMERICAN ASSETS TR INC COM
Equities	2,400.00	74,064.00	AMERICAN ASSETS TR INC COM
Equities	4,021.00	124,088.06	AMERICAN ASSETS TR INC COM
Equities	5,400.00	219,564.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	10,830.00	440,347.80	AMERICAN CAMPUS CMNTYS INC COM
Equities	35,697.00	820,674.03	AMERICAN CAP AGY CORP COM REIT FUND
Equities	13,200.00	303,468.00	AMERICAN CAP AGY CORP COM REIT FUND
Equities	37,146.00	853,986.54	AMERICAN CAP AGY CORP COM REIT FUND
Equities	25,500.00	323,085.00	AMERICAN CAP LTD COM STK
Equities	69,400.00	879,298.00	AMERICAN CAP LTD COM STK
Equities	4,722.00	84,854.34	AMERICAN CAP MTG INVT CORP COM
Equities	12,100.00	220,946.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	14,934.00	272,694.84	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	2,600.00	40,820.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	111,550.00	1,751,335.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	79,818.00	1,253,142.60	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	3,230.00	50,711.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	14,900.00	1,113,924.00	AMERICAN EXPRESS CO
Equities	3,750.00	280,350.00	AMERICAN EXPRESS CO
Equities	65,510.00	4,897,527.60	AMERICAN EXPRESS CO
Equities	88,899.00	6,646,089.24	AMERICAN EXPRESS CO
Equities	12,671.00	947,283.96	AMERICAN EXPRESS CO
Equities	18,200.00	1,360,632.00	AMERICAN EXPRESS CO
Equities	44,230.00	1,977,081.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	35,430.00	1,583,721.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	137,193.00	6,132,527.10	AMERICAN INTERNATIONAL GROUP INC COM
Equities	55,639.00	-	AMERICAN INTL.GRP FRACTIONAL WTS/PROD 19/01/21
Equities	61,795.00	-	AMERICAN INTL.GRP FRACTIONAL WTS/PROD 19/01/21
Equities	600.00	13,944.00	AMERICAN NATL BANKSHARES INC COM
Equities	700.00	26,012.00	AMERICAN PUB ED INC COM STK
Equities	1,563.00	58,081.08	AMERICAN PUB ED INC COM STK
Equities	1,400.00	46,914.00	AMERICAN RAILCAR INDS INC COM STK
Equities	12,500.00	215,000.00	AMERICAN RESIDENTIAL PPTYS INC COM
Equities	1,283.00	22,067.60	AMERICAN RESIDENTIAL PPTYS INC COM
Equities	2,065.00	10,283.70	AMERICAN RLTY INVS INC COM
Equities	1,800.00	96,606.00	AMERICAN STS WTR CO COM
Equities	1,950.00	104,656.50	AMERICAN STS WTR CO COM
Equities	7,079.00	379,929.93	AMERICAN STS WTR CO COM
Equities	3,100.00	8,184.00	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	6,592.00	17,402.88	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	28,550.00	2,089,003.50	AMERICAN TOWER CORP
Equities	35,300.00	2,582,901.00	AMERICAN TOWER CORP

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	37,121.00	2,716,143.57	AMERICAN TOWER CORP
Equities	15,709.00	1,149,427.53	AMERICAN TOWER CORP
Equities	2,300.00	53,889.00	AMERICAN VANGUARD CORP COM
Equities	2,095.00	49,085.85	AMERICAN VANGUARD CORP COM
Equities	2,300.00	53,889.00	AMERICAN VANGUARD CORP COM
Equities	20,760.00	855,934.80	AMERICAN WTR WKS CO INC NEW COM
Equities	13,800.00	568,974.00	AMERICAN WTR WKS CO INC NEW COM
Equities	16,471.00	679,099.33	AMERICAN WTR WKS CO INC NEW COM
Equities	43,300.00	1,785,259.00	AMERICAN WTR WKS CO INC NEW COM
Equities	829.00	35,845.96	AMERICAS CAR-MART INC COM
Equities	8,457.00	684,002.16	AMERIPRISE FINL INC COM
Equities	15,560.00	1,258,492.80	AMERIPRISE FINL INC COM
Equities	19,295.00	1,560,579.60	AMERIPRISE FINL INC COM
Equities	12,200.00	986,736.00	AMERIPRISE FINL INC COM
Equities	2,260.00	38,081.00	AMERIS BANCORP COM
Equities	2,218.00	37,373.30	AMERIS BANCORP COM
Equities	1,122.00	36,341.58	AMERISAFE INC COM
Equities	2,800.00	7,672.00	AMERISERV FINL INC COM
Equities	14,010.00	782,178.30	AMERISOURCEBERGEN CORP COM
Equities	18,580.00	1,037,321.40	AMERISOURCEBERGEN CORP COM
Equities	35,226.00	1,966,667.58	AMERISOURCEBERGEN CORP COM
Equities	24,420.00	1,363,368.60	AMERISOURCEBERGEN CORP COM
Equities	22,383.00	1,249,642.89	AMERISOURCEBERGEN CORP COM
Equities	5,800.00	323,814.00	AMERISOURCEBERGEN CORP COM
Equities	2,100.00	55,209.00	AMERISTAR CASINOS INC COM STK USD0.01
Equities	2,812.00	73,927.48	AMERISTAR CASINOS INC COM STK USD0.01
Equities	6,200.00	115,506.00	AMERN AXLE & MFG HOLDINGS INC
Equities	37,600.00	700,488.00	AMERN AXLE & MFG HOLDINGS INC
Equities	8,646.00	161,074.98	AMERN AXLE & MFG HOLDINGS INC
Equities	800.00	-	AMERN MED ALERT CORP COM STK
Equities	1,400.00	39,690.00	AMERN PAC CORP COM
Equities	14,376.00	219,377.76	AMERN RLTY CAP PPTYS INC COM
Equities	800.00	44,800.00	AMERN SCI & ENGR INC COM
Equities	898.00	50,288.00	AMERN SCI & ENGR INC COM
Equities	800.00	1,704.00	AMERN SHARED HOSP SVCS COM
Equities	81,382.00	707,209.58	AMERN SOFTWARE INC CL A
Equities	4,600.00	39,974.00	AMERN SOFTWARE INC CL A
Equities	1,800.00	62,460.00	AMERN WOODMARK CORP COM
Equities	1,600.00	55,520.00	AMERN WOODMARK CORP COM
Equities	43,100.00	1,823,130.00	AMETEK INC NEW COM
Equities	15,975.00	675,742.50	AMETEK INC NEW COM
Equities	23,478.00	993,119.40	AMETEK INC NEW COM
Equities	53,300.00	5,258,578.00	AMGEN INC COM
Equities	9,040.00	891,886.40	AMGEN INC COM
Equities	3,720.00	367,015.20	AMGEN INC COM
Equities	48,840.00	4,818,554.40	AMGEN INC COM
Equities	69,589.00	6,865,650.74	AMGEN INC COM
Equities	21,693.00	2,140,231.38	AMGEN INC COM
Equities	12,983.00	1,280,902.78	AMGEN INC COM
Equities	8,979.00	20,921.07	AMICUS THERAPEUTICS INC COM
Equities	6,000.00	25,260.00	AMKOR TECHNOLOGY INC COM
Equities	3,995.00	16,818.95	AMKOR TECHNOLOGY INC COM
Equities	2,600.00	37,232.00	AMN HEALTHCARE SVCS INC COM
Equities	5,500.00	78,760.00	AMN HEALTHCARE SVCS INC COM
Equities	13,700.00	196,184.00	AMN HEALTHCARE SVCS INC COM
Equities	729,280.00	2,837,072.37	AMP LIMITED NPV(POST RECON)
Equities	900.00	16,893.00	AMPCO-PITTSBURG CORP COM
Equities	900.00	16,893.00	AMPCO-PITTSBURG CORP COM
Equities	10,690.00	833,178.60	AMPHENOL CORP NEW CL A
Equities	14,249.00	1,110,567.06	AMPHENOL CORP NEW CL A
Equities	500.00	4,625.00	AMREP CORP COM STK USD0.10
Equities	252.00	2,331.00	AMREP CORP COM STK USD0.10
Equities	1,500.00	52,650.00	AMSURG CORP COM
Equities	27,771.00	974,762.10	AMSURG CORP COM
Equities	27,532.00	966,373.20	AMSURG CORP COM
Equities	2,351.00	82,520.10	AMSURG CORP COM
Equities	6,200.00	217,620.00	AMSURG CORP COM
Equities	3,414.00	121,879.80	AMTRUST FINL SVCS INC COM
Equities	2,970.00	106,029.00	AMTRUST FINL SVCS INC COM
Equities	26,377.00	941,658.90	AMTRUST FINL SVCS INC COM
Equities	1,964.00	70,114.80	AMTRUST FINL SVCS INC COM
Equities	342,000.00	132,278.71	AMVIG HOLDINGS LIMITED HKD0.01
Equities	1,400.00	4,046.00	AMYRIS INC FORMERLY AMYRIS
Equities	303,000.00	628,358.58	ANA HOLDINGS INC NPV
Equities	26,100.00	2,242,773.00	ANADARKO PETRO CORP COM
Equities	34,910.00	2,999,816.30	ANADARKO PETRO CORP COM
Equities	46,831.00	4,024,187.83	ANADARKO PETRO CORP COM
Equities	12,500.00	1,074,125.00	ANADARKO PETRO CORP COM
Equities	4,200.00	9,240.00	ANADIGICS INC COM
Equities	8,450.00	18,590.00	ANADIGICS INC COM
Equities	7,730.00	348,313.80	ANALOG DEVICES INC COM
Equities	22,920.00	1,032,775.20	ANALOG DEVICES INC COM
Equities	29,369.00	1,323,367.14	ANALOG DEVICES INC COM
Equities	700.00	50,981.00	ANALOGIC CORP COM PAR \$0.05
Equities	12,490.00	909,646.70	ANALOGIC CORP COM PAR \$0.05
Equities	976.00	71,082.08	ANALOGIC CORP COM PAR \$0.05
Equities	926.00	3,537.32	ANALYSTS INTL CORP COM NEW STK

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,800.00	41,292.00	ANAREN INC COM
Equities	1,245.00	28,560.30	ANAREN INC COM
Equities	1,700.00	90,423.00	ANDERSONS INC COM
Equities	2,235.00	118,879.65	ANDERSONS INC COM
Equities	3,500.00	186,165.00	ANDERSONS INC COM
Equities	4,069.00	108,031.95	ANGIE'S LIST INC
Equities	2,389.00	26,947.92	ANGIODYNAMICS INC COM STK
Equities	38,603.00	3,431,681.08	ANHEUSER-BUSCH INBEV NV
Equities	27,485.00	2,443,327.06	ANHEUSER-BUSCH INBEV NV
Equities	35,439.00	3,150,411.77	ANHEUSER-BUSCH INBEV NV
Equities	8,326.00	740,154.31	ANHEUSER-BUSCH INBEV NV
Equities	18,130.00	1,611,698.00	ANHEUSER-BUSCH INBEV NV
Equities	9,600.00	853,408.76	ANHEUSER-BUSCH INBEV NV
Equities	2,000.00	34,000.00	ANIKA THERAPEUTICS INC COM STK
Equities	1,880.00	142,522.80	ANIXTER INTL INC COM
Equities	11,053.00	837,927.93	ANIXTER INTL INC COM
Equities	3,118.00	236,375.58	ANIXTER INTL INC COM
Equities	3,700.00	122,840.00	ANN INC COM
Equities	4,433.00	147,175.60	ANN INC COM
Equities	71,500.00	898,755.00	ANNALY CAP MGMT INC COM
Equities	94,429.00	1,186,972.53	ANNALY CAP MGMT INC COM
Equities	34,000.00	402,174.46	ANRITSU CORP NPV
Equities	24,168.00	390,014.01	ANSELL NPV
Equities	6,131.00	448,176.10	ANSYS INC COM
Equities	18,700.00	1,366,970.00	ANSYS INC COM
Equities	8,765.00	640,721.50	ANSYS INC COM
Equities	300.00	1,248.00	ANTARES PHARMA INC COM
Equities	4,900.00	27,440.00	ANWORTH MTG AST CORP COM
Equities	7,900.00	44,240.00	ANWORTH MTG AST CORP COM
Equities	6,469.00	235,989.12	AOL INC COM STK
Equities	8,172.00	298,114.56	AOL INC COM STK
Equities	21,300.00	1,370,655.00	AON PLC COM
Equities	29,136.00	1,874,901.60	AON PLC COM
Equities	13,922.00	1,167,081.26	APACHE CORP COM
Equities	27,800.00	2,330,474.00	APACHE CORP COM
Equities	36,992.00	3,101,039.36	APACHE CORP COM
Equities	15,200.00	1,274,216.00	APACHE CORP COM
Equities	56,400.00	1,694,256.00	APARTMENT INVT & MGMT CO CL A
Equities	42,113.00	1,265,074.52	APARTMENT INVT & MGMT CO CL A
Equities	9,854.00	296,014.16	APARTMENT INVT & MGMT CO CL A
Equities	12,220.00	367,088.80	APARTMENT INVT & MGMT CO CL A
Equities	80,870.00	2,429,334.80	APARTMENT INVT & MGMT CO CL A
Equities	900.00	10,377.00	APCO OIL & GAS INTERNATIONAL INC COM
Equities	2,522.00	29,078.66	APCO OIL & GAS INTERNATIONAL INC COM
Equities	2,300.00	55,200.00	APOGEE ENTERPRISES INC COM
Equities	33,175.00	796,200.00	APOGEE ENTERPRISES INC COM
Equities	3,384.00	81,216.00	APOGEE ENTERPRISES INC COM
Equities	8,180.00	144,949.60	APOLLO GROUP INC CL A
Equities	10,728.00	190,100.16	APOLLO GROUP INC CL A
Equities	12,695,690.29	14,840,204.00	APOLLO INVESTMENT FUND VI LP
Equities	14,028.00	108,576.72	APOLLO INVT CORP COM SH BEN INT
Equities	3,663.00	60,366.24	APOLLO RESIDENTIAL MTG INC COM
Equities	29,900.00	492,752.00	APOLLO RESIDENTIAL MTG INC COM
Equities	5,545.00	2,196,263.60	APPLE INC COM STK
Equities	10,475.00	4,148,938.00	APPLE INC COM STK
Equities	16,400.00	6,495,712.00	APPLE INC COM STK
Equities	939.00	371,919.12	APPLE INC COM STK
Equities	2,658.00	1,052,780.64	APPLE INC COM STK
Equities	2,565.00	1,015,945.20	APPLE INC COM STK
Equities	1,880.00	744,630.40	APPLE INC COM STK
Equities	68,870.00	27,278,029.60	APPLE INC COM STK
Equities	87,066.00	34,485,101.28	APPLE INC COM STK
Equities	2,910.00	1,152,592.80	APPLE INC COM STK
Equities	19,230.00	7,616,618.40	APPLE INC COM STK
Equities	19,348.00	7,663,355.84	APPLE INC COM STK
Equities	22,644.00	8,968,835.52	APPLE INC COM STK
Equities	1,500.00	72,495.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	4,254.00	205,595.82	APPLIED INDL TECHNOLOGIES INC COM
Equities	88,000.00	1,312,080.00	APPLIED MATERIALS INC COM
Equities	112,624.00	1,679,223.84	APPLIED MATERIALS INC COM
Equities	35,124.00	523,698.84	APPLIED MATERIALS INC COM
Equities	4,175.00	36,740.00	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	5,232.00	46,041.60	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	22,200.00	195,360.00	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	26,595.00	653,439.15	APPROACH RES INC COM STK
Equities	2,075.00	50,982.75	APPROACH RES INC COM STK
Equities	3,500.00	193,235.00	APTARGROUP INC COM
Equities	5,030.00	277,706.30	APTARGROUP INC COM
Equities	3.00	-	APW LTD APW LTD
Equities	7,400.00	231,546.00	AQUA AMER INC COM
Equities	14,874.00	465,407.46	AQUA AMER INC COM
Equities	5,600.00	175,224.00	AQUA AMER INC COM
Equities	2,290.00	106,370.50	ARBITRON INC COM
Equities	3,100.00	143,995.00	ARBITRON INC COM
Equities	1,100.00	6,908.00	ARBOR RLTY TR INC COM
Equities	2,300.00	14,444.00	ARBOR RLTY TR INC COM
Equities	1,500.00	6,000.00	ARC DOCUMENT SOLUTIONS INC COM

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	6,704.00	26,816.00	ARC DOCUMENT SOLUTIONS INC COM
Equities	109.00	140.61	ARCA BIOPHARMA INC COM NEW COM NEW
Equities	8,970.00	461,147.70	ARCH CAPITAL GROUP COM STK
Equities	12,768.00	656,402.88	ARCH CAPITAL GROUP COM STK
Equities	8,700.00	32,886.00	ARCH COAL INC COM
Equities	22,416.00	84,732.48	ARCH COAL INC COM
Equities	6,518,377.00	10,414,340.00	ARCH VENTURE FUND VI, LP
Equities	44,000.00	1,492,040.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	61,942.00	2,100,453.22	ARCHER-DANIELS-MIDLAND CO COM
Equities	22,709.00	770,062.19	ARCHER-DANIELS-MIDLAND CO COM
Equities	20,953.00	710,516.23	ARCHER-DANIELS-MIDLAND CO COM
Equities	2,323,244.00	1,149,666.00	ARCLIGHT ENERGY PARTNERS FUND II, LP
Equities	709.00	31,890.82	ARCTIC CAT INC COM
Equities	500.00	55,195.00	ARDEN GROUP INC CL A CL A
Equities	600.00	66,234.00	ARDEN GROUP INC CL A CL A
Equities	33,700.00	259,490.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	3,800.00	29,260.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	22,791.00	175,490.70	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	112,338.00	1,932,213.60	ARES CAP CORP COM
Equities	158,000.00	2,428,238.38	AREZZO INDUSTRIA E COMERCIO
Equities	2,130.00	90,290.70	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	2,295.00	97,285.05	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	430.00	18,227.70	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	7,500.00	131,175.00	ARIAD PHARMACEUTICALS INC COM
Equities	16,014.00	280,084.86	ARIAD PHARMACEUTICALS INC COM
Equities	500.00	10,615.00	ARK RESTAURANTS CORP COM
Equities	1,100.00	25,245.00	ARKANSAS BEST CORP DEL COM
Equities	3,100.00	71,145.00	ARKANSAS BEST CORP DEL COM
Equities	11,700.00	1,072,637.57	ARKEMA EUR10
Equities	2,950.00	270,451.35	ARKEMA EUR10
Equities	1,292.00	34,548.08	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	1,300.00	34,762.00	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	478,202.54	42,824.00	ARLINGTON CAPITAL PARTNERS, LP
Equities	7,890.00	95,135.76	ARM HLDGS ORD GBP0.0005
Equities	138,180.00	1,666,141.89	ARM HLDGS ORD GBP0.0005
Equities	17,130.00	206,549.50	ARM HLDGS ORD GBP0.0005
Equities	32,961.00	155,246.31	ARMOUR RESIDENTIAL REIT INC COM
Equities	1,200.00	57,348.00	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	1,816.00	86,786.64	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107.00	160.50	AROTEC CORP COM NEW STK
Equities	26,997.00	62,633.04	ARQULE INC COM
Equities	5,800.00	13,456.00	ARQULE INC COM
Equities	24,736.00	112,301.44	ARRAY BIOPHARMA INC COM
Equities	3,400.00	15,436.00	ARRAY BIOPHARMA INC COM
Equities	5,800.00	26,332.00	ARRAY BIOPHARMA INC COM
Equities	277.00	720.20	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	8,007.00	114,900.45	ARRIS GROUP INC NEW COM USD0.01
Equities	8,407.00	120,640.45	ARRIS GROUP INC NEW COM USD0.01
Equities	36,000.00	516,600.00	ARRIS GROUP INC NEW COM USD0.01
Equities	7,100.00	282,935.00	ARROW ELECTR INC COM
Equities	10,937.00	435,839.45	ARROW ELECTR INC COM
Equities	1,203.00	29,774.25	ARROW FINL CORP COM
Equities	4,422,707.88	813,100.00	ARSENAL CAP PTRS QUALIFIED PURCHASER FD
Equities	900.00	20,052.00	ARTESIAN RES CORP CL A CL A
Equities	1,400.00	48,342.00	ARTHROCARE CORP COM
Equities	2,708.00	93,507.24	ARTHROCARE CORP COM
Equities	800.00	5,880.00	ARTS WAY MFG INC COM
Equities	6,800.00	104,448.00	ARUBA NETWORKS INC COM
Equities	9,144.00	140,451.84	ARUBA NETWORKS INC COM
Equities	13,000.00	729,588.33	ARYZTA AG CHF0.02 (REGD)
Equities	15,400.00	864,281.56	ARYZTA AG CHF0.02 (REGD)
Equities	2,500.00	140,305.45	ARYZTA AG CHF0.02 (REGD)
Equities	98,000.00	637,318.17	ASAHI GLASS CO NPV
Equities	83,000.00	548,125.03	ASAHI KASEI CORP NPV
Equities	2,300.00	92,230.00	ASBURY AUTOMOTIVE GROUP INC COM
Equities	3,668.00	147,086.80	ASBURY AUTOMOTIVE GROUP INC COM
Equities	7,704.00	134,434.80	ASCENA RETAIL GROUP INC COM
Equities	83,764.00	1,461,681.80	ASCENA RETAIL GROUP INC COM
Equities	11,982.00	209,085.90	ASCENA RETAIL GROUP INC COM
Equities	790,922.00	40,125.00	ASCEND VENTURES
Equities	86,000.00	151,210.28	ASCENDAS R/EST INV NPV (REIT)
Equities	910.00	71,043.70	ASCENT CAP GROUP INC COM SER A STK
Equities	1,608.00	125,536.56	ASCENT CAP GROUP INC COM SER A STK
Equities	6,200.00	70,990.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	5,116.00	58,578.20	ASHFORD HOSPITALITY TR INC COM SHS
Equities	8,815.00	736,052.50	ASHLAND INC NEW COM
Equities	5,704.00	476,284.00	ASHLAND INC NEW COM
Equities	6,960.00	581,160.00	ASHLAND INC NEW COM
Equities	80.00	59.79	ASIA POLYMER TWD10
Equities	50,700.00	558,550.74	ASM PACIFIC TECH HKD0.10
Equities	3,644.00	287,135.94	ASML HOLDING NV EUR0.09 (POST SPLIT)
Equities	16,862.00	1,328,673.51	ASML HOLDING NV EUR0.09 (POST SPLIT)
Equities	7,000.00	551,578.38	ASML HOLDING NV EUR0.09 (POST SPLIT)
Equities	14,385.00	533,539.65	ASPEN INSURANCE HLDGS COM
Equities	4,700.00	174,323.00	ASPEN INSURANCE HLDGS COM
Equities	5,149.00	190,976.41	ASPEN INSURANCE HLDGS COM
Equities	28,700.00	1,064,483.00	ASPEN INSURANCE HLDGS COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	4,900.00	141,071.00	ASPEN TECHNOLOGY INC COM
Equities	20,400.00	587,316.00	ASPEN TECHNOLOGY INC COM
Equities	8,003.00	230,406.37	ASPEN TECHNOLOGY INC COM
Equities	46,800.00	1,822,228.48	ASSA ABLOY SER'B'NPV
Equities	97,947.00	3,813,713.95	ASSA ABLOY SER'B'NPV
Equities	3,100.00	49,848.00	ASSD ESTATES RLTY CORP COM
Equities	51,920.00	834,873.60	ASSD ESTATES RLTY CORP COM
Equities	1,894.00	30,455.52	ASSD ESTATES RLTY CORP COM
Equities	44,159.00	770,309.06	ASSIC GENERALI SPA EUR1
Equities	15,400.00	405,247.05	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	56,200.00	1,478,888.60	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	12,500.00	328,934.30	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	27,110.00	713,392.70	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	8,500.00	132,175.00	ASSOCTD BANC-CORP COM
Equities	16,795.00	261,162.25	ASSOCTD BANC-CORP COM
Equities	37,100.00	1,195,906.20	ASSORE LTD COMSTK
Equities	5,950.00	302,914.50	ASSURANT INC COM
Equities	7,453.00	379,432.23	ASSURANT INC COM
Equities	29,500.00	1,501,845.00	ASSURANT INC COM
Equities	21,405.00	472,194.30	ASSURED GUARANTY LTD COMMON STK
Equities	10,300.00	227,218.00	ASSURED GUARANTY LTD COMMON STK
Equities	18,746.00	413,536.76	ASSURED GUARANTY LTD COMMON STK
Equities	800.00	6,920.00	ASTA FDG INC COM
Equities	1,800.00	15,570.00	ASTA FDG INC COM
Equities	91.00	184.73	ASTEAL INTL IINC COM NEW STK
Equities	1,700.00	58,293.00	ASTEC INDS INC COM
Equities	3,370.00	115,557.30	ASTEC INDS INC COM
Equities	41,700.00	2,262,676.80	ASTELLAS PHARMA NPV
Equities	12,000.00	651,130.01	ASTELLAS PHARMA NPV
Equities	27,100.00	1,470,468.62	ASTELLAS PHARMA NPV
Equities	44,200.00	2,398,328.89	ASTELLAS PHARMA NPV
Equities	7,100.00	29,181.00	ASTEX PHARMACEUTICALS INC COM USD0.001
Equities	5,900.00	63,602.00	ASTORIA FINL CORP COM
Equities	10,354.00	111,616.12	ASTORIA FINL CORP COM
Equities	28,863.00	1,363,638.29	ASTRAZENECA ORD USD0.25
Equities	57,100.00	2,697,701.08	ASTRAZENECA ORD USD0.25
Equities	38,983.00	1,841,759.74	ASTRAZENECA ORD USD0.25
Equities	3,380.00	159,688.79	ASTRAZENECA ORD USD0.25
Equities	7,350.00	347,252.24	ASTRAZENECA ORD USD0.25
Equities	1,237.00	13,607.00	ASTRO MED INC NEW COM STK
Equities	765.00	31,265.55	ASTRONICS CORP COM
Equities	240.00	168.04	ASTROTECH CORP COM STK
Equities	735.00	4,145.40	ASURE SOFTWARE INC COM
Equities	68,700.00	2,431,980.00	AT&T INC COM
Equities	411,300.00	14,560,020.00	AT&T INC COM
Equities	498,657.00	17,652,457.80	AT&T INC COM
Equities	154,700.00	5,476,380.00	AT&T INC COM
Equities	98,150.00	3,474,510.00	AT&T INC COM
Equities	22,000.00	904,858.05	ATCO LTD CLASS I NON-VOTING COM NPV
Equities	1,900.00	160,968.00	ATHENAHEALTH INC COM MON STOCK
Equities	3,382.00	286,523.04	ATHENAHEALTH INC COM MON STOCK
Equities	62.00	236.22	ATLANTIC AMERN CORP COM
Equities	1,600.00	5,728.00	ATLANTICUS HLDGS CORP COM
Equities	1,383.00	4,951.14	ATLANTICUS HLDGS CORP COM
Equities	2,400.00	105,024.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,992.00	87,169.92	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,300.00	64,558.00	ATLC TELE-NETWORK INC COM NEW
Equities	845.00	41,962.70	ATLC TELE-NETWORK INC COM NEW
Equities	34,400.00	252,840.00	ATMEL CORP COM
Equities	41,802.00	307,244.70	ATMEL CORP COM
Equities	38,300.00	281,505.00	ATMEL CORP COM
Equities	1,700.00	40,205.00	ATMI INC COM
Equities	3,700.00	87,505.00	ATMI INC COM
Equities	5,300.00	217,618.00	ATMOS ENERGY CORP COM
Equities	20,890.00	857,743.40	ATMOS ENERGY CORP COM
Equities	9,113.00	374,179.78	ATMOS ENERGY CORP COM
Equities	5,930.00	439,516.48	ATOS EUR1
Equities	117.00	25,589.07	ATRION CORP COM
Equities	13,900.00	723,495.00	ATWOOD OCEANICS INC COM
Equities	13,663.00	711,159.15	ATWOOD OCEANICS INC COM
Equities	10,368.00	539,654.40	ATWOOD OCEANICS INC COM
Equities	9,400.00	489,270.00	ATWOOD OCEANICS INC COM
Equities	11,014.00	145,494.94	AUDIENCE COM USD0.001
Equities	731,973.00	2,787,247.75	AURIZON HOLDINGS LIMITED
Equities	11,500.00	616,018.44	AURUBIS AG NPV
Equities	4,340.00	232,480.00	AURUBIS AG NPV
Equities	9,420.00	504,599.45	AURUBIS AG NPV
Equities	152,591.00	3,991,887.78	AUST & NZ BANK GRP NPV
Equities	12,750.00	333,548.96	AUST & NZ BANK GRP NPV
Equities	27,670.00	723,866.64	AUST & NZ BANK GRP NPV
Equities	17,610.00	460,689.97	AUST & NZ BANK GRP NPV
Equities	1.00	1.00	AUSTIN VENTURES III, LP
Equities	2,958,167.26	3,054,991.00	AUSTIN VENTURES IX LP
Equities	724,651.24	4,571.00	AUSTIN VENTURES V, LP
Equities	366,597.29	224,403.00	AUSTIN VENTURES VI LP - SECONDARY
Equities	3,851,427.59	456,499.00	AUSTIN VENTURES VI, LP
Equities	4,992,597.57	1,591,270.00	AUSTIN VENTURES VII, LP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	161,813.71	155,970.00	AUSTIN VENTURES VIII SECONDARY, LP
Equities	2,169,053.21	1,929,420.00	AUSTIN VENTURES VIII, LP
Equities	3,700.00	3,219.00	AUTHENTIDATE HLDG CORP COM NEW
Equities	1,463.00	6,978.51	AUTOBYTEL INC COM NEW
Equities	13,300.00	451,402.00	AUTODESK INC COM
Equities	184,600.00	6,265,324.00	AUTODESK INC COM
Equities	17,780.00	603,453.20	AUTODESK INC COM
Equities	33,300.00	1,130,202.00	AUTODESK INC COM
Equities	21,131.00	717,186.14	AUTODESK INC COM
Equities	43,226.00	1,467,090.44	AUTODESK INC COM
Equities	6,700.00	518,513.00	AUTOLIV INC COM STK
Equities	8,864.00	685,984.96	AUTOLIV INC COM STK
Equities	35,550.00	2,447,973.00	AUTOMATIC DATA PROCESSING INC COM
Equities	33,990.00	2,340,551.40	AUTOMATIC DATA PROCESSING INC COM
Equities	46,118.00	3,175,685.48	AUTOMATIC DATA PROCESSING INC COM
Equities	5,800.00	399,388.00	AUTOMATIC DATA PROCESSING INC COM
Equities	15,168.00	1,044,468.48	AUTOMATIC DATA PROCESSING INC COM
Equities	9,500.00	412,205.00	AUTONATION INC COM
Equities	3,753.00	162,842.67	AUTONATION INC COM
Equities	15,600.00	676,884.00	AUTONATION INC COM
Equities	4,775.00	2,023,119.75	AUTOZONE INC COM
Equities	2,690.00	1,139,726.10	AUTOZONE INC COM
Equities	3,311.00	1,402,837.59	AUTOZONE INC COM
Equities	1,600.00	677,904.00	AUTOZONE INC COM
Equities	2,690.00	44,734.70	AUXILIUM PHARMACEUTICALS INC COM
Equities	4,600.00	76,498.00	AUXILIUM PHARMACEUTICALS INC COM
Equities	500.00	8,865.00	AV HOMES INC COM
Equities	800.00	14,184.00	AV HOMES INC COM
Equities	20,088.00	750,889.44	AVAGO TECHNOLOGIES LTD
Equities	12,354.00	1,666,678.14	AVALONBAY CMNTYS REIT
Equities	34,076.00	4,597,193.16	AVALONBAY CMNTYS REIT
Equities	10,964.00	1,479,153.24	AVALONBAY CMNTYS REIT
Equities	11,174.00	1,507,484.34	AVALONBAY CMNTYS REIT
Equities	5,100.00	688,041.00	AVALONBAY CMNTYS REIT
Equities	8,100.00	37,260.00	AVANIR PHARMACEUTICALS INC
Equities	9,012.00	41,455.20	AVANIR PHARMACEUTICALS INC
Equities	2,600.00	6,500.00	AVEO PHARMACEUTICALS INC COM STK
Equities	4,775.00	11,937.50	AVEO PHARMACEUTICALS INC COM STK
Equities	7,570.00	323,693.20	AVERY DENNISON CORP COM
Equities	10,042.00	429,395.92	AVERY DENNISON CORP COM
Equities	12,260.00	238,457.00	AVG TECHNOLOGIES N V EUR0.01
Equities	4,377.00	11,467.74	AVIAT NETWORKS INC COM
Equities	2,004.00	5,250.48	AVIAT NETWORKS INC COM
Equities	2,000.00	11,760.00	AVID TECHNOLOGY INC COM
Equities	3,478.00	20,450.64	AVID TECHNOLOGY INC COM
Equities	147.00	0.17	AVINCI MEDIA CORP COM STK
Equities	6,000.00	172,500.00	AVIS BUDGET GROUP INC COM STK
Equities	31,625.00	909,218.75	AVIS BUDGET GROUP INC COM STK
Equities	9,681.00	278,328.75	AVIS BUDGET GROUP INC COM STK
Equities	2,600.00	70,252.00	AVISTA CORP COM ISIN # US05379B1070
Equities	3,362.00	90,841.24	AVISTA CORP COM ISIN # US05379B1070
Equities	6,300.00	170,226.00	AVISTA CORP COM ISIN # US05379B1070
Equities	1,169.00	29,564.01	AVIV REIT INC MD COM COM USD0.01
Equities	11,500.00	386,400.00	AVNET INC COM
Equities	48,667.00	1,635,211.20	AVNET INC COM
Equities	13,763.00	462,436.80	AVNET INC COM
Equities	27,700.00	582,531.00	AVON PRODUCTS INC COM USD0.25
Equities	40,529.00	852,324.87	AVON PRODUCTS INC COM USD0.25
Equities	57,321.00	1,205,460.63	AVON PRODUCTS INC COM USD0.25
Equities	2,600.00	30,550.00	AVX CORP COM
Equities	2,373.00	27,882.75	AVX CORP COM
Equities	4,400.00	22,880.00	AWARE INC MASS COM
Equities	19,700.00	386,538.36	AXA EUR2.29
Equities	42,780.00	839,396.51	AXA EUR2.29
Equities	7,000.00	137,348.66	AXA EUR2.29
Equities	24,300.00	476,796.05	AXA EUR2.29
Equities	18,200.00	357,106.51	AXA EUR2.29
Equities	11,785.00	21,448.70	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095
Equities	3,280.00	139,662.40	AXIALL CORP COM
Equities	6,794.00	289,288.52	AXIALL CORP COM
Equities	9,797.00	417,156.26	AXIALL CORP COM
Equities	9,100.00	416,598.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	12,069.00	552,518.82	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	24,300.00	1,112,454.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4,400.00	11,880.00	AXT INC COM
Equities	44,006.00	800,244.81	AZIMUT HLDG S.P.A NPV
Equities	47,000.00	854,690.41	AZIMUT HLDG S.P.A NPV
Equities	800.00	30,848.00	AZZ INC COM
Equities	3,310.00	127,633.60	AZZ INC COM
Equities	3,800.00	146,528.00	AZZ INC COM
Equities	2,900.00	98,745.00	B & G FOODS INC COMMON STOCK
Equities	3,505.00	119,345.25	B & G FOODS INC COMMON STOCK
Equities	8,100.00	510,948.00	B/E AEROSPACE INC COM
Equities	8,858.00	558,762.64	B/E AEROSPACE INC COM
Equities	8,100.00	243,243.00	BABCOCK & WILCOX CO NEW COM STK
Equities	11,423.00	343,032.69	BABCOCK & WILCOX CO NEW COM STK
Equities	15,100.00	453,453.00	BABCOCK & WILCOX CO NEW COM STK

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	66,000.00	1,104,127.21	BABCOCK INTL GROUP ORD GBP0.60
Equities	1,400.00	62,370.00	BADGER METER INC COM
Equities	1,698.00	75,645.90	BADGER METER INC COM
Equities	81,789.00	475,109.09	BAE SYSTEMS ORD GBP0.025
Equities	203,500.00	1,182,123.51	BAE SYSTEMS ORD GBP0.025
Equities	90,676.00	526,733.32	BAE SYSTEMS ORD GBP0.025
Equities	160,000.00	929,433.72	BAE SYSTEMS ORD GBP0.025
Equities	6,950,283.12	5,959,623.00	BAIN CAPITAL FUND VIII 6-008185
Equities	1,960,878.59	1,563,387.00	BAIN CAPITAL FUND VIII 6-008187
Equities	670,379.00	704,957.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Equities	37,078.00	1,710,408.14	BAKER HUGHES INC COM
Equities	48,650.00	2,244,224.50	BAKER HUGHES INC COM
Equities	32,996.00	1,522,105.48	BAKER HUGHES INC COM
Equities	300.00	8,133.00	BAKER MICHAEL CORP COM
Equities	1,600.00	43,376.00	BAKER MICHAEL CORP COM
Equities	3,112.00	139,262.00	BALCHEM CORP COM
Equities	3,500.00	84,980.00	BALDWIN & LYONS INC CL B
Equities	79,100.00	286,010.78	BALFOUR BEATTY GBP0.50
Equities	33,480.00	1,390,759.20	BALL CORP COM
Equities	12,360.00	513,434.40	BALL CORP COM
Equities	13,855.00	575,536.70	BALL CORP COM
Equities	6,900.00	286,626.00	BALL CORP COM
Equities	2,000.00	8,440.00	BALLANTYNE STRONG INC COM
Equities	3,890.00	219,473.80	BALLY TECHNOLOGIES INC COM STK
Equities	3,916.00	220,940.72	BALLY TECHNOLOGIES INC COM STK
Equities	1.00	1.00	BANC FUND V TRUST, LP
Equities	7,966,875.00	5,828,524.00	BANC FUND VI, LP
Equities	9,812,373.00	6,867,313.00	BANC FUND VII, LP
Equities	20,729.00	446,202.44	BANCA GENERALI EUR1
Equities	96,100.00	1,020,560.38	BANCA IFIS EUR1
Equities	700.00	32,585.00	BANCFIRST CORP COM
Equities	1,326.00	61,725.30	BANCFIRST CORP COM
Equities	41,400.00	263,795.21	BANCO SANTANDER EUR0.50(REGD)
Equities	2,661.00	39,888.39	BANCORP INC DEL COM STK
Equities	5,300.00	93,810.00	BANCORPSOUTH INC COM
Equities	16,565.00	293,200.50	BANCORPSOUTH INC COM
Equities	8,898.00	157,494.60	BANCORPSOUTH INC COM
Equities	85,194.00	2,389,691.70	BANK NEW YORK MELLON CORP COM STK
Equities	111,231.00	3,120,029.55	BANK NEW YORK MELLON CORP COM STK
Equities	56,240.00	1,577,532.00	BANK NEW YORK MELLON CORP COM STK
Equities	344,400.00	4,428,984.00	BANK OF AMERICA CORP
Equities	142,410.00	1,831,392.60	BANK OF AMERICA CORP
Equities	753,823.00	9,694,163.78	BANK OF AMERICA CORP
Equities	1,004,242.00	12,914,552.12	BANK OF AMERICA CORP
Equities	167,402.00	2,152,789.72	BANK OF AMERICA CORP
Equities	140,539.00	1,807,331.54	BANK OF AMERICA CORP
Equities	3,912,424.00	1,609,085.79	BANK OF CHINA (BJ) 'HCNY1
Equities	514,000.00	211,395.82	BANK OF CHINA (BJ) 'HCNY1
Equities	1,800,000.00	740,296.66	BANK OF CHINA (BJ) 'HCNY1
Equities	184,000.00	118,612.49	BANK OF COMMUNICATIONS CO 'H'
Equities	679,500.00	138,669.95	BANK OF IRELAND ORD STK EURO.1
Equities	5,200.00	225,316.00	BANK OF THE OZARKS INC COM
Equities	19,960.00	864,866.80	BANK OF THE OZARKS INC COM
Equities	2,800.00	121,324.00	BANK OF THE OZARKS INC COM
Equities	10,392.00	149,229.12	BANKRATE INC DEL COM
Equities	1,500.00	21,540.00	BANKRATE INC DEL COM
Equities	4,489.00	64,462.04	BANKRATE INC DEL COM
Equities	2,200.00	57,222.00	BANKUNITED INC
Equities	3,300.00	85,833.00	BANKUNITED INC
Equities	11,070.00	287,930.70	BANKUNITED INC
Equities	377.00	12,738.83	BANNER CORP COM NEW COM NEW
Equities	152,954.00	645,963.12	BARCLAYS ORD GBP0.25
Equities	785,869.00	3,318,922.00	BARCLAYS ORD GBP0.25
Equities	222,000.00	937,561.71	BARCLAYS ORD GBP0.25
Equities	87,939.00	371,388.47	BARCLAYS ORD GBP0.25
Equities	67,309.00	284,262.80	BARCLAYS ORD GBP0.25
Equities	146,080.00	616,932.50	BARCLAYS ORD GBP0.25
Equities	28,900.00	122,051.95	BARCLAYS ORD GBP0.25
Equities	92,868.00	392,204.88	BARCLAYS ORD GBP0.25
Equities	2,600.00	41,496.00	BARNES & NOBLE INC COM
Equities	5,200.00	82,992.00	BARNES & NOBLE INC COM
Equities	2,100.00	62,979.00	BARNES GROUP INC COM
Equities	7,579.00	227,294.21	BARNES GROUP INC COM
Equities	2,300.00	7,245.00	BARNWELL INDS INC COM
Equities	1,800.00	5,670.00	BARNWELL INDS INC COM
Equities	11,180.00	226,059.60	BARRETT BILL CORP COM STK
Equities	1,500.00	30,330.00	BARRETT BILL CORP COM STK
Equities	30,500.00	616,710.00	BARRETT BILL CORP COM STK
Equities	3,446.00	69,678.12	BARRETT BILL CORP COM STK
Equities	1,300.00	67,873.00	BARRETT BUSINESS SVCS INC COM
Equities	14,849.00	775,266.29	BARRETT BUSINESS SVCS INC COM
Equities	1,650.00	86,146.50	BARRETT BUSINESS SVCS INC COM
Equities	2,300.00	120,083.00	BARRETT BUSINESS SVCS INC COM
Equities	10,428.00	930,268.43	BASF - ORD SHS COMSTK
Equities	17,800.00	1,587,915.03	BASF - ORD SHS COMSTK
Equities	9,300.00	112,437.00	BASIC ENERGY SVCS INC NEW COM
Equities	5,298.00	64,052.82	BASIC ENERGY SVCS INC NEW COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,216.00	34,414.48	BASSETT FURNITURE INDS INC COM STK
Equities	2,170,301.51	10,381.00	BATTERY VENTURES V, LP
Equities	2,070,895.04	535,035.00	BATTERY VENTURES VI, LP
Equities	3,117,913.48	2,027,915.00	BATTERY VENTURES VII, 6009507
Equities	2,215,951.12	1,431,084.00	BATTERY VENTURES VII, LP
Equities	70,200.00	4,862,754.00	BAXTER INTL INC COM
Equities	3,580.00	247,986.60	BAXTER INTL INC COM
Equities	7,418.00	513,844.86	BAXTER INTL INC COM
Equities	36,870.00	2,553,984.90	BAXTER INTL INC COM
Equities	51,466.00	3,565,049.82	BAXTER INTL INC COM
Equities	13,944.00	965,900.88	BAXTER INTL INC COM
Equities	4,800.00	511,184.23	BAYER AG NPV (REGD)
Equities	13,462.00	1,175,554.71	BAYER MOTOREN WERK EUR1
Equities	4,003.00	349,557.68	BAYER MOTOREN WERK EUR1
Equities	3,550.00	309,999.94	BAYER MOTOREN WERK EUR1
Equities	7,700.00	672,394.24	BAYER MOTOREN WERK EUR1
Equities	52,880.00	1,791,574.40	BB&T CORP COM
Equities	66,906.00	2,266,775.28	BB&T CORP COM
Equities	4,107.00	58,401.54	BBCN BANCORP INC COM
Equities	92,181.00	1,310,813.82	BBCN BANCORP INC COM
Equities	34,500.00	490,590.00	BBCN BANCORP INC COM
Equities	3,444.00	48,973.68	BBCN BANCORP INC COM
Equities	354,663.00	2,971,201.22	BBVA(BILB-VIZ-ARG) EUR0.49
Equities	3,049.00	39,362.59	BBX CAP CORP CL A PAR \$0.01
Equities	800.00	8,520.00	BCB BANCORP INC COM STK
Equities	354,123.00	283,088.69	BCO ESPIRITO SANTO NPV
Equities	111,300.00	88,974.09	BCO ESPIRITO SANTO NPV
Equities	3,100.00	117,428.00	BEACON ROOFING SUPPLY INC COM
Equities	25,570.00	968,591.60	BEACON ROOFING SUPPLY INC COM
Equities	19,600.00	742,448.00	BEACON ROOFING SUPPLY INC COM
Equities	5,453.00	206,559.64	BEACON ROOFING SUPPLY INC COM
Equities	10,790.00	680,956.90	BEAM INC
Equities	38,069.00	2,402,534.59	BEAM INC
Equities	14,958.00	943,999.38	BEAM INC
Equities	4,800.00	40,224.00	BEASLEY BROADCAST GROUP INC CL A
Equities	1,500.00	12,570.00	BEASLEY BROADCAST GROUP INC CL A
Equities	380.00	6,657.60	BEAZER HOMES USA INC COM NEW COM NEW
Equities	1,581.00	27,699.12	BEAZER HOMES USA INC COM NEW COM NEW
Equities	1,900.00	10,659.00	BEBE STORES INC COM
Equities	3,058.00	17,155.38	BEBE STORES INC COM
Equities	14,470.00	1,430,070.10	BECTON DICKINSON & CO COM
Equities	17,714.00	1,750,674.62	BECTON DICKINSON & CO COM
Equities	3,100.00	306,373.00	BECTON DICKINSON & CO COM
Equities	13,800.00	978,420.00	BED BATH BEYOND INC COM
Equities	20,809.00	1,475,358.10	BED BATH BEYOND INC COM
Equities	9,769.00	850,781.76	BEIERSDORF AG EUR1
Equities	10,949.00	953,547.91	BEIERSDORF AG EUR1
Equities	153,600.00	100,203.83	BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1
Equities	1,528,000.00	547,659.66	BEIJING ENT WATER HKD0.10
Equities	900.00	12,105.00	BEL FUSE INC CL B CL B
Equities	3,000.00	149,790.00	BELDEN INC COM
Equities	19,690.00	983,121.70	BELDEN INC COM
Equities	5,316.00	265,427.88	BELDEN INC COM
Equities	5,400.00	75,330.00	BELO CORP
Equities	5,946.00	82,946.70	BELO CORP
Equities	6,100.00	238,754.00	BEMIS CO INC COM
Equities	9,731.00	380,871.34	BEMIS CO INC COM
Equities	1.00	1.00	BENCHMARK CAPITAL PTRS II, LP
Equities	2,465,839.06	538,333.00	BENCHMARK CAPITAL PTRS III, LP
Equities	4,891,617.12	1,368,825.00	BENCHMARK CAPITAL PTRS IV, LP
Equities	1.00	532.00	BENCHMARK CAPITAL PTRS, LP
Equities	4,400.00	88,440.00	BENCHMARK ELECTRS INC COM
Equities	12,423.00	249,702.30	BENCHMARK ELECTRS INC COM
Equities	4,570.00	91,857.00	BENCHMARK ELECTRS INC COM
Equities	9,700.00	194,970.00	BENCHMARK ELECTRS INC COM
Equities	10,200.00	416,772.00	BERKLEY W R CORP COM
Equities	10,611.00	433,565.46	BERKLEY W R CORP COM
Equities	1,934,610.03	1,501,239.00	BERKSHIRE FUND VI, LP
Equities	134,700.00	15,075,624.00	BERKSHIRE HATHAWAY INC-CL B
Equities	169,834.00	19,007,821.28	BERKSHIRE HATHAWAY INC-CL B
Equities	14,800.00	1,656,416.00	BERKSHIRE HATHAWAY INC-CL B
Equities	600.00	16,656.00	BERKSHIRE HILLS BANCORP INC COM
Equities	2,600.00	110,032.00	BERRY PETE CO CL A CL A
Equities	4,999.00	211,557.68	BERRY PETE CO CL A CL A
Equities	5,000.00	110,350.00	BERRY PLASTICS GROUP INC COM
Equities	10,000.00	273,300.00	BEST BUY INC COM STK
Equities	22,330.00	610,278.90	BEST BUY INC COM STK
Equities	25,069.00	685,135.77	BEST BUY INC COM STK
Equities	1,234,858.00	1,648,580.46	BEZEQ ISRAEL TELCM ILS1
Equities	192,644.00	3,268,068.43	BG GROUP ORD GBP0.10
Equities	351,923.00	5,970,123.38	BG GROUP ORD GBP0.10
Equities	108,476.00	1,840,218.18	BG GROUP ORD GBP0.10
Equities	209,230.00	3,549,438.12	BG GROUP ORD GBP0.10
Equities	194,439.00	3,298,519.34	BG GROUP ORD GBP0.10
Equities	44,000.00	746,428.70	BG GROUP ORD GBP0.10
Equities	30,000.00	508,928.66	BG GROUP ORD GBP0.10
Equities	5,200.00	30,628.00	BGC PARTNERS INC CL A CL A

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Equities	5,800.00	34,162.00	BGC PARTNERS INC CL A CL A
Equities	854,406.00	-	BGP HOLDINGS PLC COMSTK
Equities	17,466.00	501,527.97	BHP BILLITON LTD NPV
Equities	21,700.00	623,105.28	BHP BILLITON LTD NPV
Equities	14,000.00	402,003.41	BHP BILLITON LTD NPV
Equities	49,549.00	1,264,039.23	BHP BILLITON PLC USD0.50
Equities	43,067.00	1,098,677.62	BHP BILLITON PLC USD0.50
Equities	12,280.00	313,273.76	BHP BILLITON PLC USD0.50
Equities	7,660.00	195,413.44	BHP BILLITON PLC USD0.50
Equities	16,620.00	423,991.04	BHP BILLITON PLC USD0.50
Equities	19,610.00	500,268.61	BHP BILLITON PLC USD0.50
Equities	4,197.00	420,071.24	BIC EUR3.82
Equities	30,000.00	740,238.94	BIDVEST GROUP ZAR0.05
Equities	1,200.00	26,340.00	BIG 5 SPORTING GOODS CORP COM
Equities	4,400.00	96,580.00	BIG 5 SPORTING GOODS CORP COM
Equities	3,900.00	122,967.00	BIG LOTS INC COM
Equities	5,379.00	169,599.87	BIG LOTS INC COM
Equities	100.00	41,040.00	BIGLARI HLDGS INC CL A COM
Equities	110.00	45,144.00	BIGLARI HLDGS INC CL A COM
Equities	1,600.00	179,520.00	BIO RAD LABS INC CL A
Equities	8,800.00	987,360.00	BIO RAD LABS INC CL A
Equities	2,000.00	224,400.00	BIO RAD LABS INC CL A
Equities	3,990.00	447,678.00	BIO RAD LABS INC CL A
Equities	3,600.00	5,580.00	BIOCRIST PHARMACEUTICALS INC COM
Equities	15,900.00	3,421,680.00	BIODEN INC COM STK
Equities	1,080.00	232,416.00	BIODEN INC COM STK
Equities	13,980.00	3,008,496.00	BIODEN INC COM STK
Equities	22,100.00	4,755,920.00	BIODEN INC COM STK
Equities	6,341.00	1,364,583.20	BIODEN INC COM STK
Equities	4,508.00	16,138.64	BIOLASE INC COM
Equities	6,500.00	362,635.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	43,050.00	2,401,759.50	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	13,079.00	729,677.41	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	11,050.00	616,479.50	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	31,600.00	639,268.00	BIOMED RLTY TR INC COM
Equities	73,100.00	1,478,813.00	BIOMED RLTY TR INC COM
Equities	6,200.00	125,426.00	BIOMED RLTY TR INC COM
Equities	15,493.00	313,423.39	BIOMED RLTY TR INC COM
Equities	4,543.00	130,611.25	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	2,600.00	74,750.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	2,616.00	75,210.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	76,850.00	1,268,025.00	BIOSCRIP INC COM
Equities	5,300.00	87,450.00	BIOSCRIP INC COM
Equities	1,800.00	6,210.00	BIOTA PHARMACEUTICALS INC COM USD0.01
Equities	700.00	2,772.00	BIOTIME INC COM
Equities	2,300.00	9,108.00	BIOTIME INC COM
Equities	1,600.00	59,360.00	BJS RESTAURANTS INC COM
Equities	2,545.00	94,419.50	BJS RESTAURANTS INC COM
Equities	3,190.00	160,520.80	BK HAW CORP COM
Equities	13,310.00	669,759.20	BK HAW CORP COM
Equities	4,353.00	219,042.96	BK HAW CORP COM
Equities	4,200.00	23,688.00	BK MUT CORP NEW COM STK
Equities	11,583.00	65,328.12	BK MUT CORP NEW COM STK
Equities	33,600.00	1,942,840.89	BK OF MONTREAL COM NPV
Equities	51,000.00	262,868.07	BK OF YOKOHAMA NPV
Equities	110,000.00	566,970.35	BK OF YOKOHAMA NPV
Equities	1,700.00	43,044.00	BLACK BOX CORP DEL COM
Equities	37,853.00	958,437.96	BLACK BOX CORP DEL COM
Equities	164.00	4,152.48	BLACK BOX CORP DEL COM
Equities	1,600.00	78,000.00	BLACK HILLS CORP COM
Equities	2,618.00	127,627.50	BLACK HILLS CORP COM
Equities	15,000.00	731,250.00	BLACK HILLS CORP COM
Equities	2,200.00	71,654.00	BLACKBAUD INC COM
Equities	4,567.00	148,747.19	BLACKBAUD INC COM
Equities	10,000.00	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	778.10	1.00	BLACKROCK ASSET INVESTORS, LP
Equities	3,260.00	837,331.00	BLACKROCK INC COM STK
Equities	2,890.00	742,296.50	BLACKROCK INC COM STK
Equities	9,090.00	2,334,766.50	BLACKROCK INC COM STK
Equities	11,649.00	2,992,045.65	BLACKROCK INC COM STK
Equities	2,520.00	647,262.00	BLACKROCK INC COM STK
Equities	15,781,743.95	16,051,658.00	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	1,120,293.00	771,080.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	180.00	4,446.00	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	2,346.00	57,946.20	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	18,415.00	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	23,290.00	646,297.50	BLOCK H & R INC COM
Equities	21,200.00	588,300.00	BLOCK H & R INC COM
Equities	22,690.00	629,647.50	BLOCK H & R INC COM
Equities	202.00	212.10	BLONDER TONGUE LABORATORIES INC COM
Equities	4,038.00	100,465.44	BLOOMIN BRANDS INC COM
Equities	3,300.00	39,006.00	BLOUNT INTL INC NEW COM
Equities	3,563.00	42,114.66	BLOUNT INTL INC NEW COM
Equities	1,500.00	27,810.00	BLUCORA INC COM
Equities	3,056.00	56,658.24	BLUCORA INC COM
Equities	1,200.00	45,336.00	BLUE NILE INC COM
Equities	42,946.00	1,622,499.88	BLUE NILE INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	956.00	36,117.68	BLUE NILE INC COM
Equities	750.00	10,470.00	BLYTH INC COM NEW COM NEW
Equities	278.00	3,880.88	BLYTH INC COM NEW COM NEW
Equities	12,240.00	552,513.60	BMC SOFTWARE INC COM STK
Equities	12,749.00	575,489.86	BMC SOFTWARE INC COM STK
Equities	52,810.00	2,881,377.31	BNP PARIBAS EUR2
Equities	63,173.00	3,446,795.10	BNP PARIBAS EUR2
Equities	35,229.00	1,922,136.75	BNP PARIBAS EUR2
Equities	2,550.00	139,131.08	BNP PARIBAS EUR2
Equities	5,530.00	301,723.47	BNP PARIBAS EUR2
Equities	2,075.00	113,214.51	BNP PARIBAS EUR2
Equities	4,600.00	250,981.55	BNP PARIBAS EUR2
Equities	10,100.00	551,068.18	BNP PARIBAS EUR2
Equities	7,900.00	436,505.05	BOARDWALK R/EST IN TRUST UNITS
Equities	1,800.00	84,564.00	BOB EVANS FARMS INC COM
Equities	1,814.00	85,221.72	BOB EVANS FARMS INC COM
Equities	97,000.00	298,265.29	BOC HONG KONG HLDG HKD5
Equities	135,500.00	416,648.94	BOC HONG KONG HLDG HKD5
Equities	32,975.00	439,227.00	BODY CENT CORP COM
Equities	11,880.00	1,216,987.20	BOEING CO COM
Equities	68,000.00	6,965,920.00	BOEING CO COM
Equities	5,720.00	585,956.80	BOEING CO COM
Equities	48,453.00	4,963,525.32	BOEING CO COM
Equities	63,358.00	6,490,393.52	BOEING CO COM
Equities	38,300.00	3,923,452.00	BOEING CO COM
Equities	17,040.00	1,745,577.60	BOEING CO COM
Equities	31,054.00	3,181,171.76	BOEING CO COM
Equities	1,023.00	25,994.43	BOISE CASCADE CO DEL COM
Equities	7,800.00	66,612.00	BOISE INC COM STK
Equities	6,576.00	56,159.04	BOISE INC COM STK
Equities	1,400.00	89,670.00	BOK FINL CORP COM NEW
Equities	3,069.00	196,569.45	BOK FINL CORP COM NEW
Equities	600.00	10,248.00	BOLT TECHNOLOGY CORP COM
Equities	1,650.00	28,182.00	BOLT TECHNOLOGY CORP COM
Equities	24,330.00	862,741.80	BONANZA CREEK ENERGY INC COM COM STK
Equities	2,115.00	74,997.90	BONANZA CREEK ENERGY INC COM COM STK
Equities	1,400.00	25,270.00	BON-TON STORES INC COM
Equities	25,050.00	452,152.50	BON-TON STORES INC COM
Equities	1,600.00	28,880.00	BON-TON STORES INC COM
Equities	253.00	662.86	BOOKS-A-MILLION INC COM
Equities	2,500.00	43,450.00	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	5,222.00	90,758.36	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	90,052.00	347,026.50	BORAL LIMITED NPV
Equities	8,900.00	766,735.00	BORG WARNER INC COM
Equities	19,900.00	1,714,385.00	BORG WARNER INC COM
Equities	11,175.00	962,726.25	BORG WARNER INC COM
Equities	400.00	68,256.00	BOSTON BEER INC CL A CL A
Equities	17,235.00	2,940,980.40	BOSTON BEER INC CL A CL A
Equities	673.00	114,840.72	BOSTON BEER INC CL A CL A
Equities	1,800.00	19,152.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	6,189.00	65,850.96	BOSTON PRIVATE FINL HLDGS INC COM
Equities	89,300.00	827,811.00	BOSTON SCIENTIFIC CORP COM
Equities	126,034.00	1,168,335.18	BOSTON SCIENTIFIC CORP COM
Equities	68,100.00	631,287.00	BOSTON SCIENTIFIC CORP COM
Equities	825,044.00	60,662.00	BOSTON VENTURES V, LP
Equities	537,830.00	245,548.00	BOSTON VENTURES VI, LP
Equities	3,400.00	85,986.00	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	5,852.00	70,516.60	BOULDER BRANDS INC COM USD0.01
Equities	1.00	788,163.00	BOWMAN PARTNERS, LP
Equities	3,300.00	37,290.00	BOYD GAMING CORP COM
Equities	5,199.00	58,748.70	BOYD GAMING CORP COM
Equities	445,240.00	3,074,282.65	BP ORD USD0.25
Equities	261,249.00	1,803,865.93	BP ORD USD0.25
Equities	1,059,894.00	7,318,331.11	BP ORD USD0.25
Equities	118,900.00	820,977.92	BP ORD USD0.25
Equities	13,370.00	92,316.87	BP ORD USD0.25
Equities	70,478.00	486,634.84	BP ORD USD0.25
Equities	153,301.00	1,058,509.13	BP ORD USD0.25
Equities	51,300.00	354,215.03	BP ORD USD0.25
Equities	1,100.00	105,897.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	7,000.00	12,530.00	BPZ RESOURCE INC
Equities	11,400.00	20,406.00	BPZ RESOURCE INC
Equities	3,200.00	98,336.00	BRADY CORP CL A
Equities	4,487.00	137,885.51	BRADY CORP CL A
Equities	9,500.00	291,935.00	BRADY CORP CL A
Equities	35,922.00	307,110.43	BRAMBLES LTD NPV
Equities	114,700.00	980,612.61	BRAMBLES LTD NPV
Equities	19,600.00	264,992.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	71,800.00	970,736.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	7,100.00	95,992.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	88,170.00	1,192,058.40	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	11,272.00	152,397.44	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	65,700.00	651,334.28	BRASIL INSURANCE PARTICIPACO COMSTK
Equities	7,998.00	142,524.36	BRAVO BRIO RESTAURANT GROUP INC COM STOCK
Equities	27,750.00	494,505.00	BRAVO BRIO RESTAURANT GROUP INC COM STOCK
Equities	17,500.00	875,350.00	BRE PPTYS INC COM CL A
Equities	48,200.00	2,410,964.00	BRE PPTYS INC COM CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,690.00	234,593.80	BRE PPTYS INC COM CL A
Equities	7,568.00	378,551.36	BRE PPTYS INC COM CL A
Equities	7,720.00	1,171,066.12	BRENNTAG AG NPV
Equities	7,700.00	1,168,032.27	BRENNTAG AG NPV
Equities	21,459.00	3,255,169.41	BRENNTAG AG NPV
Equities	4,001,899.44	942,608.00	BRENTWOOD ASSOC IX, LP
Equities	1.00	223,548.00	BRENTWOOD ASSOC VIII, LP
Equities	1,100.00	13,398.00	BRIDGEPOINT ED INC COM
Equities	2,400.00	47,520.00	BRIGGS & STRATTON CORP CAP
Equities	5,484.00	108,583.20	BRIGGS & STRATTON CORP CAP
Equities	23,660.00	932,913.80	BRINKER INTL INC COM
Equities	5,600.00	220,808.00	BRINKER INTL INC COM
Equities	7,442.00	293,438.06	BRINKER INTL INC COM
Equities	3,490.00	89,029.90	BRINKS CO COM STOCK
Equities	62,018.00	1,582,079.18	BRINKS CO COM STOCK
Equities	4,793.00	122,269.43	BRINKS CO COM STOCK
Equities	11,871.00	302,829.21	BRINKS CO COM STOCK
Equities	2,114,593.00	2,618,955.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Equities	1.00	1.00	BRINSON NON-US PHSP FD TRST-98 PRIM FD
Equities	2,105,619.00	1,458,985.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Equities	2,446,474.00	1,774,263.00	BRINSON NON-US PSHF FD TR-2000 PRI FD,LP
Equities	672,019.00	703,418.00	BRINSON NON-US PSHF FD TRST-1999 PRIM FD
Equities	3,011,689.00	3,674,441.00	BRINSON NON-US PSHF FD TRST-2002 PRIM FD
Equities	2,025,418.00	1,664,469.00	BRINSON NON-US PSHF FD TRST-2004 PRIM FD
Equities	42,700.00	1,908,263.00	BRISTOL MYERS SQUIBB CO COM
Equities	117,000.00	5,228,730.00	BRISTOL MYERS SQUIBB CO COM
Equities	152,863.00	6,831,447.47	BRISTOL MYERS SQUIBB CO COM
Equities	19,850.00	887,096.50	BRISTOL MYERS SQUIBB CO COM
Equities	1,900.00	124,108.00	BRISTOW GROUP INC COM
Equities	7,385.00	482,388.20	BRISTOW GROUP INC COM
Equities	12,700.00	829,564.00	BRISTOW GROUP INC COM
Equities	60,898.00	3,110,357.44	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	38,455.00	1,964,084.14	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	74,184.00	3,788,938.16	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	15,100.00	771,230.54	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	24,670.00	1,260,017.04	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	60,773.00	522,168.01	BRITISH LAND CO ORD GBP0.25
Equities	72,787.00	625,393.56	BRITISH LAND CO ORD GBP0.25
Equities	216,956.00	2,606,132.62	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	64,969.00	780,424.74	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	65,700.00	789,205.71	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	13,570.00	458,123.20	BROADCOM CORP CL A
Equities	37,400.00	1,262,624.00	BROADCOM CORP CL A
Equities	48,620.00	1,641,411.20	BROADCOM CORP CL A
Equities	73,200.00	2,471,232.00	BROADCOM CORP CL A
Equities	28,900.00	975,664.00	BROADCOM CORP CL A
Equities	8,600.00	228,588.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	12,445.00	330,788.10	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	1,200.00	33,120.00	BROADSOFT INC COM
Equities	2,012.00	55,531.20	BROADSOFT INC COM
Equities	36,600.00	210,816.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	41,509.00	239,091.84	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	177,300.00	1,021,248.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	1,196,835.00	890,761.00	BROCKWAY MORAN & PTRS FD II, LP
Equities	1.00	1.00	BROCKWAY MORAN & PTRS FD, LP
Equities	28,210.00	745,872.40	BROOKDALE SR LIVING INC COM STK
Equities	7,700.00	203,588.00	BROOKDALE SR LIVING INC COM STK
Equities	41,200.00	1,089,328.00	BROOKDALE SR LIVING INC COM STK
Equities	9,454.00	249,963.76	BROOKDALE SR LIVING INC COM STK
Equities	19,850.00	331,098.00	BROOKFIELD OFFICE PROPERTIES INC COM
Equities	4,100.00	35,588.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	8,506.00	73,832.08	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	4,400.00	42,812.00	BROOKS AUTOMATION INC COM
Equities	5,362.00	52,172.26	BROOKS AUTOMATION INC COM
Equities	6,500.00	209,560.00	BROWN & BROWN INC COM
Equities	33,200.00	1,070,368.00	BROWN & BROWN INC COM
Equities	10,529.00	339,454.96	BROWN & BROWN INC COM
Equities	2,100.00	45,213.00	BROWN SHOE CO INC COM
Equities	6,225.00	134,024.25	BROWN SHOE CO INC COM
Equities	10,400.00	223,912.00	BROWN SHOE CO INC COM
Equities	8,745.00	590,724.75	BROWN-FORMAN INC CL B NON-VTG COM
Equities	13,530.00	913,951.50	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,357.00	9,499.00	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,781.00	12,467.00	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	6,300.00	101,745.00	BRUKER CORP
Equities	6,993.00	112,936.95	BRUKER CORP
Equities	13,600.00	219,640.00	BRUKER CORP
Equities	5,500.00	175,725.00	BRUNSWICK CORP COM
Equities	8,356.00	266,974.20	BRUNSWICK CORP COM
Equities	1,800.00	43,074.00	BRYN MAWR BK CORP COM STK
Equities	1,650.00	4,537.50	BSQUARE CORP COM NEW
Equities	18,000.00	1,898,460.00	BSTN PPTYS INC
Equities	46,600.00	4,914,902.00	BSTN PPTYS INC
Equities	14,400.00	1,518,768.00	BSTN PPTYS INC
Equities	11,500.00	1,212,905.00	BSTN PPTYS INC
Equities	14,912.00	1,572,768.64	BSTN PPTYS INC
Equities	4,500.00	474,615.00	BSTN PPTYS INC

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	559,400.00	2,623,382.48	BT GROUP ORD GBP0.05
Equities	50,000.00	234,481.81	BT GROUP ORD GBP0.05
Equities	111,000.00	520,549.62	BT GROUP ORD GBP0.05
Equities	1,500.00	3,600.00	BTU INTL INC COM
Equities	1,500.00	55,560.00	BUCKEYE TECHNOLOGIES INC COM
Equities	3,547.00	131,380.88	BUCKEYE TECHNOLOGIES INC COM
Equities	1,785.00	92,855.70	BUCKLE INC COM
Equities	2,070.00	107,681.40	BUCKLE INC COM
Equities	800.00	78,528.00	BUFFALO WILD WINGS INC COM STK
Equities	1,521.00	149,301.36	BUFFALO WILD WINGS INC COM STK
Equities	2,800.00	16,744.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	64,550.00	386,009.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	10,087.00	713,856.99	BUNGE LTD
Equities	13,766.00	974,219.82	BUNGE LTD
Equities	31,700.00	2,243,409.00	BUNGE LTD
Equities	19,100.00	370,802.80	BUNZL PLC ORD GBP0.32142857
Equities	116,218.00	2,381,378.41	BURBERRY GROUP ORD GBP0.0005
Equities	7,871.00	153,563.21	BURGER KING WORLDWIDE INC COM
Equities	1,100.00	15,576.00	C D I CORP COM
Equities	2,019.00	28,589.04	C D I CORP COM
Equities	9,380.00	528,187.80	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	15,115.00	851,125.65	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	6,548.00	711,636.64	C R BARD
Equities	9,200.00	999,856.00	C R BARD
Equities	7,419.00	806,296.92	C R BARD
Equities	2,795.00	303,760.60	C R BARD
Equities	2,300.00	44,551.00	C&J ENERGY SVCS INC COM MON STOCK
Equities	6,264.00	121,333.68	C&J ENERGY SVCS INC COM MON STOCK
Equities	3,506.00	57,849.00	CA 1ST NATL BANCORP COM
Equities	88.00	1,452.00	CA 1ST NATL BANCORP COM
Equities	24,900.00	712,887.00	CA INC COM
Equities	32,136.00	920,053.68	CA INC COM
Equities	85,434.00	2,445,975.42	CA INC COM
Equities	1,600.00	103,616.00	CABELAS INC COM STK
Equities	4,592.00	297,377.92	CABELAS INC COM STK
Equities	20,200.00	339,764.00	CABLEVISION SYS CORP CL A COM STK
Equities	17,504.00	294,417.28	CABLEVISION SYS CORP CL A COM STK
Equities	4,000.00	149,680.00	CABOT CORP COM
Equities	5,504.00	205,959.68	CABOT CORP COM
Equities	2,000.00	66,020.00	CABOT MICROELECTRONICS CORP COM
Equities	1,510.00	49,845.10	CABOT MICROELECTRONICS CORP COM
Equities	33,000.00	2,343,660.00	CABOT OIL & GAS CORP COM
Equities	15,000.00	1,065,300.00	CABOT OIL & GAS CORP COM
Equities	19,098.00	1,356,339.96	CABOT OIL & GAS CORP COM
Equities	32,100.00	2,279,742.00	CABOT OIL & GAS CORP COM
Equities	4,200.00	298,284.00	CABOT OIL & GAS CORP COM
Equities	2,650.00	11,792.50	CACHE INC COM NEW COM
Equities	900.00	57,141.00	CACI INTL INC CL A CL A
Equities	19,827.00	1,258,816.23	CACI INTL INC CL A CL A
Equities	1,682.00	106,790.18	CACI INTL INC CL A CL A
Equities	14,100.00	204,168.00	CADENCE DESIGN SYS INC COM
Equities	18,100.00	262,088.00	CADENCE DESIGN SYS INC COM
Equities	25,163.00	364,360.24	CADENCE DESIGN SYS INC COM
Equities	155,500.00	2,251,640.00	CADENCE DESIGN SYS INC COM
Equities	2,100.00	14,322.00	CADENCE PHARMACEUTICALS INC COM
Equities	6,849.00	46,710.18	CADENCE PHARMACEUTICALS INC COM
Equities	5,076.00	69,541.20	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	11,332.00	71,051.64	CAFEPRESS INC
Equities	4,775.00	8,977.00	CAL DIVE INTL INC DEL COM
Equities	17,635.00	33,153.80	CAL DIVE INTL INC DEL COM
Equities	900.00	41,859.00	CAL MAINE FOODS INC COM NEW STK
Equities	22.00	1,023.22	CAL MAINE FOODS INC COM NEW STK
Equities	2,700.00	28,350.00	CALAMOS ASSET MGMT INC CL A COM STK
Equities	3,000.00	43,800.00	CALAMP CORP COM
Equities	1,062.00	28,875.78	CALAVO GROWERS INC COM
Equities	6,000.00	100,080.00	CALGON CARBON CORP COM
Equities	4,800.00	80,064.00	CALGON CARBON CORP COM
Equities	3,200.00	62,432.00	CALIFORNIA WTR SVC GROUP COM
Equities	4,400.00	85,844.00	CALIFORNIA WTR SVC GROUP COM
Equities	3,361.00	33,946.10	CALIX NETWORKS INC COMMON STOCK
Equities	12,900.00	130,290.00	CALIX NETWORKS INC COMMON STOCK
Equities	3,400.00	22,372.00	CALLAWAY GOLF CO COM
Equities	308,001.00	2,026,646.58	CALLAWAY GOLF CO COM
Equities	8,317.00	54,725.86	CALLAWAY GOLF CO COM
Equities	48,399.00	163,104.63	CALLON PETE CO DEL COM
Equities	2,900.00	9,773.00	CALLON PETE CO DEL COM
Equities	15,700.00	382,621.93	CALLOWAY REAL ESTATE INVESTMENT TR TRUST UNITS
Equities	33,000.00	700,590.00	CALPINE CORP COM NEW STK
Equities	36,293.00	770,500.39	CALPINE CORP COM NEW STK
Equities	20,800.00	441,584.00	CALPINE CORP COM NEW STK
Equities	18,210.00	300,866.85	CALTEX AUSTRALIA NPV
Equities	39,490.00	652,456.44	CALTEX AUSTRALIA NPV
Equities	2,538,603.00	2,869,384.00	CALTUS PARTNERS III, LP
Equities	3,900.00	54,483.00	CAMBREX CORP COM
Equities	5,159.00	72,071.23	CAMBREX CORP COM
Equities	940.00	3,083.20	CAMCO FINL CORP COM
Equities	827.00	29,333.69	CAMDEN NATL CORP COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	7,990.00	552,428.60	CAMDEN PPTY TR SH BEN INT
Equities	8,718.00	602,762.52	CAMDEN PPTY TR SH BEN INT
Equities	3,870.00	236,689.20	CAMERON INTL CORP COM STK
Equities	20,081.00	1,228,153.96	CAMERON INTL CORP COM STK
Equities	18,200.00	1,113,112.00	CAMERON INTL CORP COM STK
Equities	27,904.00	1,706,608.64	CAMERON INTL CORP COM STK
Equities	17,908.00	1,095,253.28	CAMERON INTL CORP COM STK
Equities	30,200.00	1,847,032.00	CAMERON INTL CORP COM STK
Equities	25,083.00	1,123,467.57	CAMPBELL SOUP CO COM
Equities	16,490.00	738,587.10	CAMPBELL SOUP CO COM
Equities	15,988.00	716,102.52	CAMPBELL SOUP CO COM
Equities	49,454.00	2,215,044.66	CAMPBELL SOUP CO COM
Equities	13,600.00	156,944.00	CAMPUS CREST CMNTYS INC COM
Equities	30,300.00	349,662.00	CAMPUS CREST CMNTYS INC COM
Equities	1,712.00	19,756.48	CAMPUS CREST CMNTYS INC COM
Equities	15,300.00	1,849,574.86	CAN PACIFIC RYS COM NPV
Equities	4,213,340.02	6,577,725.00	CANAAN VII LP
Equities	1,400.00	105,077.97	CANADIAN TIRE LTD CLASS'A/CUM NON-VTG COM NPV
Equities	3,000.00	225,167.07	CANADIAN TIRE LTD CLASS'A/CUM NON-VTG COM NPV
Equities	99,400.00	3,237,116.83	CANON INC NPV
Equities	1,281.00	43,387.47	CANTEL MEDICAL CORP COM
Equities	34,210.00	2,148,730.10	CAP 1 FNCL COM
Equities	53,999.00	3,391,677.19	CAP 1 FNCL COM
Equities	12,299.00	772,500.19	CAP 1 FNCL COM
Equities	25,100.00	1,576,531.00	CAP 1 FNCL COM
Equities	24,210.00	459,747.90	CAP BK FINL CORP CL A COM CL A COM
Equities	9.00	170.91	CAP BK FINL CORP CL A COM CL A COM
Equities	1,100.00	12,683.00	CAP CY BK GROUP INC COM
Equities	3,281.00	37,829.93	CAP CY BK GROUP INC COM
Equities	1,300.00	54,145.00	CAPELLA ED CO COM
Equities	18,065.00	752,407.25	CAPELLA ED CO COM
Equities	1,149.00	47,855.85	CAPELLA ED CO COM
Equities	8,200.00	341,530.00	CAPELLA ED CO COM
Equities	30,500.00	446,865.30	CAPITA PLC ORD GBP0.02066666
Equities	203,898.00	2,987,375.11	CAPITA PLC ORD GBP0.02066666
Equities	629,000.00	726,551.29	CAPITACOMMERCIAL NPV (REIT)
Equities	1.00	1.00	CAPITAL PARTNERS HOLDINGS II-A, LP
Equities	2,939,697.00	365,480.00	CAPITAL RESOURCE PARTNERS IV, LP
Equities	27,575.00	659,042.50	CAPITAL SR LIVING CORP COM
Equities	234.00	5,592.60	CAPITAL SR LIVING CORP COM
Equities	422,287.00	1,025,501.82	CAPITALAND LTD NPV
Equities	22,200.00	208,236.00	CAPITALSOURCE INC REIT
Equities	25,008.00	234,575.04	CAPITALSOURCE INC REIT
Equities	336,643.00	529,529.91	CAPITAMALL TRUST NPV (REIT)
Equities	39,700.00	771,828.91	CAPITEC BANK HLDGS ZAR0.01
Equities	2,716.00	32,972.24	CAPITOL FED FINL INC COM .
Equities	8,766.00	106,419.24	CAPITOL FED FINL INC COM .
Equities	2,200.00	18,568.00	CAPLEASE INC COM
Equities	5,800.00	70,180.00	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	9,455.00	114,405.50	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	35,187.00	41,168.79	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028
Equities	2,490.00	167,900.70	CARBO CERAMICS INC COM
Equities	2,411.00	162,573.73	CARBO CERAMICS INC COM
Equities	6,400.00	7,104.00	CARDICA INC COM
Equities	600.00	8,784.00	CARDINAL FINL CORP COM
Equities	23,870.00	1,126,664.00	CARDINAL HLTH INC
Equities	31,372.00	1,480,758.40	CARDINAL HLTH INC
Equities	5,800.00	34,220.00	CARDIONET INC COM STK
Equities	33,050.00	700,660.00	CARDIOVASCULAR SYS INC DEL COM
Equities	2,300.00	63,480.00	CARDTRONICS INC COM STK
Equities	29,750.00	821,100.00	CARDTRONICS INC COM STK
Equities	5,305.00	146,418.00	CARDTRONICS INC COM STK
Equities	5,600.00	16,240.00	CAREER EDUCATION C COM USD0.01
Equities	5,379.00	15,599.10	CAREER EDUCATION C COM USD0.01
Equities	14,885.00	548,512.25	CAREFUSION CORP COM
Equities	18,631.00	686,552.35	CAREFUSION CORP COM
Equities	40,675.00	1,498,873.75	CAREFUSION CORP COM
Equities	7,272.00	241,039.00	CARL ZEISS MEDITEC NPV
Equities	3,900.00	243,009.00	CARLISLE COMPANIES INC COM
Equities	6,375.00	397,226.25	CARLISLE COMPANIES INC COM
Equities	172,000.00	832,916.60	CARLSBERG BRWRY(M) MYR0.50
Equities	27,703.00	2,476,693.53	CARLSBERG SER'B'DKK20
Equities	7,023,835.00	7,810,558.00	CARLYLE PARTNERS IV, LP
Equities	8,162,640.97	8,182,513.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Equities	12,000.00	553,920.00	CARMAX INC COM
Equities	21,502.00	992,532.32	CARMAX INC COM
Equities	32,300.00	1,490,968.00	CARMAX INC COM
Equities	1,712.00	33,144.32	CARMIKE CINEMAS INC COM
Equities	13,720.00	470,458.80	CARNIVAL CORP COM PAIRED
Equities	12,699.00	435,448.71	CARNIVAL CORP COM PAIRED
Equities	22,960.00	787,298.40	CARNIVAL CORP COM PAIRED
Equities	42,619.00	1,461,405.51	CARNIVAL CORP COM PAIRED
Equities	30,100.00	1,032,129.00	CARNIVAL CORP COM PAIRED
Equities	3,100.00	139,717.00	CARPENTER TECH CORP COM
Equities	4,421.00	199,254.47	CARPENTER TECH CORP COM
Equities	41,029.00	1,126,895.61	CARREFOUR EUR2.50
Equities	44,290.00	1,216,461.69	CARREFOUR EUR2.50

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	70,222.00	1,928,705.64	CARREFOUR EUR2.50
Equities	1,500.00	25,425.00	CARRIAGE SERVICES INC COM
Equities	1,100.00	31,163.00	CARRIZO OIL & GAS INC COM
Equities	2,748.00	77,850.84	CARRIZO OIL & GAS INC COM
Equities	104,000.00	897,702.04	CARSALES.COM LTD NPV
Equities	2,400.00	177,768.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	4,603.00	340,944.21	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	29,528.00	2,187,138.96	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	150.00	931.50	CASCADE BANCORP COM NEW COM NEW
Equities	264.00	1,639.44	CASCADE BANCORP COM NEW COM NEW
Equities	4,418.00	19,041.58	CASELLA WASTE SYS INC CL A COM STK
Equities	1,310.00	78,809.60	CASEYS GEN STORES INC COM
Equities	4,935.00	296,889.60	CASEYS GEN STORES INC COM
Equities	3,100.00	186,496.00	CASEYS GEN STORES INC COM
Equities	3,153.00	189,684.48	CASEYS GEN STORES INC COM
Equities	1,090.00	49,551.40	CASH AMER INVTS INC COM
Equities	3,097.00	140,789.62	CASH AMER INVTS INC COM
Equities	8,900.00	832,596.86	CASINO GUICH-PERR EUR1.53
Equities	4,400.00	411,620.92	CASINO GUICH-PERR EUR1.53
Equities	31,622.00	426,346.15	CASTELLUM AB NPV
Equities	1,244,116.38	21,915.00	CASTILE VENTURES II, LP
Equities	450,362.31	440,234.00	CASTILE VENTURES, L.P.
Equities	900.00	14,184.00	CASTLE A M & CO MRYLAND
Equities	3,000.00	47,280.00	CASTLE A M & CO MRYLAND
Equities	4,060,033.00	1,670,332.00	CASTLE HARLAN PARTNERS IV, LP
Equities	14,400.00	698,740.22	CATAMARAN CORP COM
Equities	6,600.00	321,552.00	CATAMARAN CORP COM
Equities	30,000.00	1,461,600.00	CATAMARAN CORP COM
Equities	499,873.00	2,601,854.73	CATCHER TECHNOLOGY TWD10
Equities	3,000.00	61,050.00	CATHAY GENERAL BANCORP INC COM
Equities	9,816.00	199,755.60	CATHAY GENERAL BANCORP INC COM
Equities	217,000.00	379,369.16	CATHAY PACIFIC AIR HKD0.20
Equities	114,700.00	868,435.68	CATLIN GROUP COM STK USD0.01
Equities	77,239.00	584,804.74	CATLIN GROUP COM STK USD0.01
Equities	2,500.00	62,400.00	CATO CORP NEW CL A CL A
Equities	3,200.00	79,872.00	CATO CORP NEW CL A CL A
Equities	1,240.00	62,558.00	CAVCO INDS INC DEL COM STK
Equities	2,700.00	95,499.00	CAVIUM INC COM
Equities	4,911.00	173,702.07	CAVIUM INC COM
Equities	1,000.00	7,840.00	CBEYOND INC
Equities	5,900.00	39,589.00	CBIZ INC COM
Equities	129,472.00	868,757.12	CBIZ INC COM
Equities	1,198.00	8,038.58	CBIZ INC COM
Equities	7,900.00	169,218.00	CBL & ASSOC PPTYS INC COM
Equities	66,200.00	1,418,004.00	CBL & ASSOC PPTYS INC COM
Equities	10,565.00	226,302.30	CBL & ASSOC PPTYS INC COM
Equities	13,956.00	298,937.52	CBL & ASSOC PPTYS INC COM
Equities	33,594.00	1,566,824.16	CBOE HOLDINGS INC COM
Equities	6,746.00	314,633.44	CBOE HOLDINGS INC COM
Equities	18,600.00	434,496.00	CBRE GROUP INC CL A CL A
Equities	69,100.00	1,614,176.00	CBRE GROUP INC CL A CL A
Equities	28,079.00	655,925.44	CBRE GROUP INC CL A CL A
Equities	51,305.00	1,198,484.80	CBRE GROUP INC CL A CL A
Equities	17,970.00	878,193.90	CBS CORP NEW CL B
Equities	42,800.00	2,091,636.00	CBS CORP NEW CL B
Equities	36,815.00	1,799,149.05	CBS CORP NEW CL B
Equities	53,895.00	2,633,848.65	CBS CORP NEW CL B
Equities	28,746.00	1,404,817.02	CBS CORP NEW CL B
Equities	1,224.00	3,916.80	CCA INDS INC COM
Equities	55,000.00	1,545,807.86	CDN NATURAL RESOURCES COMMON STOCK
Equities	24,400.00	685,776.58	CDN NATURAL RESOURCES COMMON STOCK
Equities	48,240.00	1,355,814.02	CDN NATURAL RESOURCES COMMON STOCK
Equities	25,127.00	706,209.35	CDN NATURAL RESOURCES COMMON STOCK
Equities	4,000.00	165,126.31	CDN REAL EST INV T TRUST UNITS NPV
Equities	1,033.00	19,234.46	CDW CORP COM
Equities	1,600.00	65,664.00	CEC ENTMT INC COM
Equities	1,859.00	76,293.36	CEC ENTMT INC COM
Equities	2,100.00	10,878.00	CEDAR REALTY TRUST INC
Equities	5,071.00	26,267.78	CEDAR REALTY TRUST INC
Equities	1,158.00	21,133.50	CELADON GROUP INC COM
Equities	13,100.00	586,880.00	CELANESE CORP DEL COM SER A STK
Equities	9,300.00	416,640.00	CELANESE CORP DEL COM SER A STK
Equities	15,833.00	709,318.40	CELANESE CORP DEL COM SER A STK
Equities	12,900.00	577,920.00	CELANESE CORP DEL COM SER A STK
Equities	7,630.00	892,023.30	CELGENE CORP COM
Equities	6,705.00	783,881.55	CELGENE CORP COM
Equities	2,570.00	300,458.70	CELGENE CORP COM
Equities	33,471.00	3,913,094.61	CELGENE CORP COM
Equities	38,974.00	4,556,450.34	CELGENE CORP COM
Equities	24,520.00	2,866,633.20	CELGENE CORP COM
Equities	6,828.00	798,261.48	CELGENE CORP COM
Equities	3,152.00	3,309.60	CELL THERAPEUTICS INC COM NO PAR NEW 2012
Equities	13,418.00	209,454.98	CELLEX THERAPEUTICS INC NEW COM STK
Equities	3,755.00	58,615.55	CELLEX THERAPEUTICS INC NEW COM STK
Equities	4,400.00	937.64	CEL-SCI CORP COM NEW COM NEW
Equities	53,900.00	1,532,774.07	CENOVUS ENERGY INC COM NPV
Equities	17,500.00	497,653.92	CENOVUS ENERGY INC COM NPV

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	544,800.00	790,456.23	CENT PATTANA PUB
Equities	2,600.00	136,396.00	CENTENE CORP DEL COM
Equities	4,578.00	240,161.88	CENTENE CORP DEL COM
Equities	3,010.00	38,196.90	CENTER BANCORP INC COM
Equities	95.00	1,205.55	CENTER BANCORP INC COM
Equities	27,600.00	648,324.00	CENTERPOINT ENERGY INC COM
Equities	40,714.00	956,371.86	CENTERPOINT ENERGY INC COM
Equities	29,567.00	694,528.83	CENTERPOINT ENERGY INC COM
Equities	600.00	4,140.00	CENTRAL GARDEN & PET CO CL A NON-VTG STK
Equities	3,300.00	402,969.75	CENTRAL JAPAN RLWY NPV
Equities	7,200.00	879,206.72	CENTRAL JAPAN RLWY NPV
Equities	75.00	1,350.00	CENTRAL PAC FINL CORP COM NEW
Equities	489.00	8,802.00	CENTRAL PAC FINL CORP COM NEW
Equities	255,984.00	1,398,479.80	CENTRICA ORD GBP0.061728395
Equities	2,900.00	26,912.00	CENTURY ALUM CO COM
Equities	7,200.00	66,816.00	CENTURY ALUM CO COM
Equities	8,000.00	207,942.82	CENTURY LEASING CORPORATION NPV
Equities	17,300.00	449,676.35	CENTURY LEASING CORPORATION NPV
Equities	26,670.00	942,784.50	CENTURYLINK INC COM
Equities	36,301.00	1,283,240.35	CENTURYLINK INC COM
Equities	58,269.00	2,059,809.15	CENTURYLINK INC COM
Equities	500.00	17,500.00	CENY BANCORP INC MASS CL A NON VTG
Equities	2,100.00	4,473.00	CENVEO INC COM
Equities	7,388.00	15,736.44	CENVEO INC COM
Equities	3,100.00	106,702.00	CEPHEID INC COM
Equities	6,500.00	223,730.00	CEPHEID INC COM
Equities	2,475.00	237,822.75	CERNER CORP COM
Equities	9,960.00	957,056.40	CERNER CORP COM
Equities	18,950.00	1,820,905.50	CERNER CORP COM
Equities	13,937.00	1,339,206.33	CERNER CORP COM
Equities	7,800.00	749,502.00	CERNER CORP COM
Equities	8,857.00	39,147.94	CERUS CORP COM
Equities	3,200.00	14,144.00	CERUS CORP COM
Equities	7,300.00	75,476.79	CETIP SA MERCADOS ORGANIZADOS
Equities	2,123.00	41,101.28	CEVA INC COM
Equities	103,471,101.55	1,296,190,870.27	CF BLACKROCK ACWI EX-US SUDAN FREE EQUITY
Equities	18,942,131.10	272,792,127.12	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	1,028,311.16	15,531,508.93	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	14,501,659.77	367,701,170.29	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	2,910,302.46	115,627,265.49	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	2,167,327.18	103,192,331.33	CF BLACKROCK U.S REAL ESTATE SEC FD A
Equities	3,270.00	560,805.00	CF INDS HLDGS INC COM
Equities	4,933.00	846,009.50	CF INDS HLDGS INC COM
Equities	4,671.00	801,076.50	CF INDS HLDGS INC COM
Equities	5,493.00	942,049.50	CF INDS HLDGS INC COM
Equities	12,510.00	2,145,465.00	CF INDS HLDGS INC COM
Equities	1.08	300.01	CF PROGRESS NON U.S EQTY FD
Equities	3,300.00	35,376.00	CFS BANCORP INC COM
Equities	33,400.00	975,136.26	CGI GROUP INC 'A'SUB-VTG NPV
Equities	85,750.00	314,749.96	CHALLENGER LTD NPV
Equities	186,730.00	685,402.45	CHALLENGER LTD NPV
Equities	69,860.00	256,424.86	CHALLENGER LTD NPV
Equities	3,800.00	26.60	CHAMPION ENTERPRISES INC COM
Equities	218,000.00	30,916.60	CHAODA MODERN AGRH HKD0.10
Equities	430,000.00	145,803.12	CHAOWEI POWER HLDG USD0.01
Equities	1,312.00	5,352.96	CHARLES & COLVARD LTD COM
Equities	5,580.00	228,947.40	CHARLES RIV LABORATORIES INTL INC COM
Equities	20,260.00	831,267.80	CHARLES RIV LABORATORIES INTL INC COM
Equities	4,335.00	177,865.05	CHARLES RIV LABORATORIES INTL INC COM
Equities	3,600.00	338,724.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	8,620.00	811,055.80	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	7,940.00	747,074.60	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	3,402.00	320,094.18	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	15,522.00	1,460,464.98	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	25,300.00	3,133,405.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	3,500.00	433,475.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	5,819.00	720,683.15	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	1,420.00	31,751.20	CHASE CORP COM
Equities	3,717.00	63,858.06	CHATHAM LODGING TR COM
Equities	56,800.00	2,821,824.00	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	15,300.00	760,104.00	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	1,900.00	26,961.00	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,505.00	63,925.95	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,400.00	184,316.00	CHEESECAKE FACTORY INC COM
Equities	20,010.00	838,218.90	CHEESECAKE FACTORY INC COM
Equities	4,335.00	181,593.15	CHEESECAKE FACTORY INC COM
Equities	1,000.00	72,430.00	CHEMED CORP NEW COM
Equities	1,645.00	119,147.35	CHEMED CORP NEW COM
Equities	2,100.00	54,579.00	CHEMICAL FINL CORP COM
Equities	2,481.00	64,481.19	CHEMICAL FINL CORP COM
Equities	7,260.00	147,378.00	CHEMTURA CORP COM NEW
Equities	8,863.00	179,918.90	CHEMTURA CORP COM NEW
Equities	80.00	252.51	CHENG SHIN RUBBER TWD10
Equities	12,500.00	347,000.00	CHENIERE ENERGY INC COM NEW
Equities	21,352.00	592,731.52	CHENIERE ENERGY INC COM NEW
Equities	75.00	958.50	CHEROKEE INC DEL NEW COM
Equities	2,071.00	2,124,069.38	CHES ENERGY CORP PFD 5.75% 144A

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	4,420.00	91,891.80	CHES LODGING TR SH BEN INT
Equities	5,900.00	122,661.00	CHES LODGING TR SH BEN INT
Equities	137.00	7,054.13	CHES UTILS CORP COM
Equities	11,470.00	233,758.60	CHESAPEAKE ENERGY CORP COM
Equities	43,060.00	877,562.80	CHESAPEAKE ENERGY CORP COM
Equities	49,649.00	1,011,846.62	CHESAPEAKE ENERGY CORP COM
Equities	5,719.00	5,926,313.75	CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK
Equities	26,000.00	173,303.16	CHEUNG KONG INFSTR HKD1
Equities	57,000.00	379,933.86	CHEUNG KONG INFSTR HKD1
Equities	46,000.00	623,901.71	CHEUNG KONG(HLDGS) HKD0.50
Equities	24,457.00	2,894,241.38	CHEVRON CORP COM
Equities	19,470.00	2,304,079.80	CHEVRON CORP COM
Equities	8,520.00	1,008,256.80	CHEVRON CORP COM
Equities	143,090.00	16,933,270.60	CHEVRON CORP COM
Equities	181,208.00	21,444,154.72	CHEVRON CORP COM
Equities	50,460.00	5,971,436.40	CHEVRON CORP COM
Equities	59,400.00	7,029,396.00	CHEVRON CORP COM
Equities	43,337.00	5,128,500.58	CHEVRON CORP COM
Equities	200.00	5,398.00	CHGO RIVET & MACH CO COM
Equities	4,300.00	256,538.00	CHICAGO BRDG & IRON CO N V COM NV
Equities	9,200.00	548,872.00	CHICAGO BRDG & IRON CO N V COM NV
Equities	9,921.00	591,886.86	CHICAGO BRDG & IRON CO N V COM NV
Equities	10,100.00	172,306.00	CHICOS FAS INC COM
Equities	15,423.00	263,116.38	CHICOS FAS INC COM
Equities	1,200.00	65,760.00	CHILDRENS PL RETAIL STORES INC COM
Equities	2,046.00	112,120.80	CHILDRENS PL RETAIL STORES INC COM
Equities	70,000.00	210,000.00	CHIMERA INVT CORP COM STK
Equities	97,937.00	293,811.00	CHIMERA INVT CORP COM STK
Equities	798,000.00	564,830.11	CHINA CONSTRUCTION BANK'H'CNV1
Equities	1,740,126.00	1,231,673.63	CHINA CONSTRUCTION BANK'H'CNV1
Equities	1,070,000.00	757,353.65	CHINA CONSTRUCTION BANK'H'CNV1
Equities	378,000.00	292,405.58	CHINA EVER INTL HKD0.10
Equities	698,000.00	2,173,277.38	CHINA MERCHANT HLD HKD0.10
Equities	205,500.00	2,146,048.08	CHINA MOBILE LTD HKD0.10
Equities	87,100.00	909,590.21	CHINA MOBILE LTD HKD0.10
Equities	-	-	CHINA OVERSEAS EQUITY
Equities	232,000.00	608,688.37	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	90,100.00	236,391.47	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	641,000.00	557,006.84	CHINA RAILWAY CONS 'H'CNV1
Equities	304,000.00	830,906.29	CHINA RESOURCES LAND HKD0.10
Equities	70,000.00	191,327.11	CHINA RESOURCES LAND HKD0.10
Equities	188,000.00	292,797.51	CHINA STATE CONSTR HKD0.025
Equities	117.00	1,897.74	CHINDEX INTL INC COM
Equities	1,600.00	582,960.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	4,800.00	1,748,880.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2,930.00	1,067,545.50	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,900.00	692,265.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,400.00	37,128.00	CHIQUITA BRANDS INTL INC COM
Equities	5,572.00	60,846.24	CHIQUITA BRANDS INTL INC COM
Equities	41,000.00	481,673.13	CHIYODA CORP NPV
Equities	1,800.00	71,442.00	CHOICE HOTELS INTL INC COM
Equities	3,108.00	123,356.52	CHOICE HOTELS INTL INC COM
Equities	17,500.00	598,363.58	CHR. HANSEN HLDG DKK10
Equities	3,700.00	596,371.21	CHRISTIAN DIOR EUR2
Equities	745.00	120,080.15	CHRISTIAN DIOR EUR2
Equities	2,800.00	18,872.00	CHRISTOPHER & BANKS CORP COM
Equities	6,920.00	46,640.80	CHRISTOPHER & BANKS CORP COM
Equities	14,839,171.00	12,646,941.00	CHS PRIVATE EQUITY V LP 6-011467
Equities	6,016,975.47	4,985,767.00	CHS PRIVATE EQUITY V LP 6-011478
Equities	18,570.00	1,571,950.50	CHUBB CORP COM
Equities	25,203.00	2,133,433.95	CHUBB CORP COM
Equities	26,000.00	2,200,900.00	CHUBB CORP COM
Equities	10,880.00	671,404.80	CHURCH & DWIGHT INC COM
Equities	12,586.00	776,682.06	CHURCH & DWIGHT INC COM
Equities	700.00	55,195.00	CHURCHILL DOWNS INC COM
Equities	1,630.00	128,525.50	CHURCHILL DOWNS INC COM
Equities	2,300.00	3,220.00	CHYRONHEGO CORP COM
Equities	13,456.00	121,277.91	CIA ENERG MG-CEMIG PRF BRL5.00
Equities	6,600.00	107,557.55	CIA SANEAMENTO MIN COM NPV
Equities	5,959.00	19,903.06	CIBER INC COM
Equities	6.00	-	CIBL INC RESTRICTED COM STK
Equities	26,608.00	-	CIE DE ST-GOBAIN EUR4 (STK DIV 26/06/13)
Equities	-	-	CIE DE ST-GOBAIN EUR4
Equities	32,151.00	2,839,101.68	CIE FINANCIE RICHEMONT CHF
Equities	6,775.00	598,267.98	CIE FINANCIE RICHEMONT CHF
Equities	9,669.00	853,823.34	CIE FINANCIE RICHEMONT CHF
Equities	12,800.00	1,130,307.03	CIE FINANCIE RICHEMONT CHF
Equities	10,400.00	918,374.46	CIE FINANCIE RICHEMONT CHF
Equities	7,000.00	135,940.00	CIENA CORP COM NEW
Equities	8,640.00	167,788.80	CIENA CORP COM NEW
Equities	38,700.00	751,554.00	CIENA CORP COM NEW
Equities	315.00	2,378.25	CIFC CORP COM
Equities	60.00	453.00	CIFC CORP COM
Equities	19,280.00	1,397,607.20	CIGNA CORPORATION
Equities	26,143.00	1,895,106.07	CIGNA CORPORATION
Equities	14,999.00	1,087,277.51	CIGNA CORPORATION
Equities	6,390.00	415,286.10	CIMAREX ENERGY CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,202.00	533,047.98	CIMAREX ENERGY CO COM
Equities	4,100.00	266,459.00	CIMAREX ENERGY CO COM
Equities	18,634.00	57,020.04	CIN BELL INC NEW COM STK
Equities	8,700.00	399,330.00	CIN FNCL CORP COM
Equities	13,715.00	629,518.50	CIN FNCL CORP COM
Equities	6,100.00	170,312.00	CINEMARK HLDGS INC COM
Equities	8,971.00	250,470.32	CINEMARK HLDGS INC COM
Equities	13,850.00	630,729.00	CINTAS CORP COM
Equities	8,700.00	396,198.00	CINTAS CORP COM
Equities	11,330.00	515,968.20	CINTAS CORP COM
Equities	2,300.00	104,742.00	CINTAS CORP COM
Equities	1,700.00	86,462.00	CIRCOR INTL INC COM
Equities	16,580.00	843,258.80	CIRCOR INTL INC COM
Equities	1,899.00	96,583.14	CIRCOR INTL INC COM
Equities	700.00	35,602.00	CIRCOR INTL INC COM
Equities	2,700.00	46,872.00	CIRRUS LOGIC INC COM
Equities	4,848.00	84,161.28	CIRRUS LOGIC INC COM
Equities	47,400.00	1,152,294.00	CISCO SYSTEMS INC
Equities	185,000.00	4,497,350.00	CISCO SYSTEMS INC
Equities	60,720.00	1,476,103.20	CISCO SYSTEMS INC
Equities	11,125.00	270,448.75	CISCO SYSTEMS INC
Equities	404,900.00	9,843,119.00	CISCO SYSTEMS INC
Equities	497,859.00	12,102,952.29	CISCO SYSTEMS INC
Equities	65,500.00	1,592,305.00	CISCO SYSTEMS INC
Equities	180,900.00	4,397,679.00	CISCO SYSTEMS INC
Equities	219,168.00	5,327,974.08	CISCO SYSTEMS INC
Equities	120,552.00	2,930,619.12	CISCO SYSTEMS INC
Equities	11,800.00	550,234.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	18,813.00	877,250.19	CIT GROUP INC NEW COM NEW COM NEW
Equities	46,080.00	2,148,710.40	CIT GROUP INC NEW COM NEW COM NEW
Equities	800.00	11,624.00	CITI TRENDS INC COM ORD USD1
Equities	1,523.00	22,129.19	CITI TRENDS INC COM ORD USD1
Equities	94,900.00	4,552,353.00	CITIGROUP INC COM NEW COM NEW
Equities	44,000.00	2,110,680.00	CITIGROUP INC COM NEW COM NEW
Equities	220,410.00	10,573,067.70	CITIGROUP INC COM NEW COM NEW
Equities	281,870.00	13,521,303.90	CITIGROUP INC COM NEW COM NEW
Equities	62,417.00	2,994,143.49	CITIGROUP INC COM NEW COM NEW
Equities	75,580.00	3,625,572.60	CITIGROUP INC COM NEW COM NEW
Equities	6,500.00	38,870.00	CITIZENS INC CL A
Equities	7,252.00	43,366.96	CITIZENS INC CL A
Equities	9,135.00	551,114.55	CITRIX SYS INC COM
Equities	12,710.00	766,794.30	CITRIX SYS INC COM
Equities	12,580.00	758,951.40	CITRIX SYS INC COM
Equities	45,900.00	2,769,147.00	CITRIX SYS INC COM
Equities	17,810.00	1,074,477.30	CITRIX SYS INC COM
Equities	27,030.00	1,630,719.90	CITRIX SYS INC COM
Equities	8,900.00	536,937.00	CITRIX SYS INC COM
Equities	900.00	35,055.00	CITY HLDG CO COM
Equities	1,992.00	77,588.40	CITY HLDG CO COM
Equities	3,990.00	252,846.30	CITY NATL CORP COM
Equities	32,433.00	2,055,279.21	CITY NATL CORP COM
Equities	4,667.00	295,747.79	CITY NATL CORP COM
Equities	3,900.00	203,619.00	CLARCOR INC COM
Equities	6,627.00	345,995.67	CLARCOR INC COM
Equities	2,354,723.00	715,353.00	CLAYTON DUBILIER & RICE FD VI, LP
Equities	6,215,239.00	5,882,800.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	2,200.00	29,040.00	CLEAN ENERGY FUELS CORP COM
Equities	5,498.00	72,573.60	CLEAN ENERGY FUELS CORP COM
Equities	15,340.00	775,130.20	CLEAN HBRS INC COM
Equities	2,700.00	136,431.00	CLEAN HBRS INC COM
Equities	4,600.00	232,438.00	CLEAN HBRS INC COM
Equities	1,900.00	14,174.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	4,383.00	32,697.18	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	2,300.00	21,666.00	CLEARFIELD INC COM
Equities	1,428.00	67,201.68	CLEARWATER PAPER CORP COM STK
Equities	2,556.00	120,285.36	CLEARWATER PAPER CORP COM STK
Equities	3,700.00	171,791.00	CLECO CORP NEW COM
Equities	6,141.00	285,126.63	CLECO CORP NEW COM
Equities	8,680.00	141,050.00	CLIFFS NAT RES INC COM STK
Equities	13,707.00	222,738.75	CLIFFS NAT RES INC COM STK
Equities	3,200.00	52,000.00	CLIFFS NAT RES INC COM STK
Equities	3,700.00	43,845.00	CLIFTON SVGS BANCORP INC COM
Equities	9,070.00	754,079.80	CLOROX CO COM
Equities	11,631.00	967,001.34	CLOROX CO COM
Equities	4,000.00	65,920.00	CLOUD PEAK ENERGY INC COM
Equities	6,381.00	105,158.88	CLOUD PEAK ENERGY INC COM
Equities	2,104.00	140,925.92	CLOVIS ONCOLOGY INC
Equities	22,185.00	1,685,616.30	CME GROUP INC COM STK
Equities	28,545.00	2,168,849.10	CME GROUP INC COM STK
Equities	10,700.00	812,986.00	CME GROUP INC COM STK
Equities	6,300.00	295,344.00	CMNTY HLTH SYS INC NEW COM
Equities	8,057.00	377,712.16	CMNTY HLTH SYS INC NEW COM
Equities	33,600.00	1,575,168.00	CMNTY HLTH SYS INC NEW COM
Equities	12,600.00	342,342.00	CMS ENERGY CORP COM
Equities	23,453.00	637,218.01	CMS ENERGY CORP COM
Equities	11,900.00	323,323.00	CMS ENERGY CORP COM
Equities	2,100.00	68,502.00	CNA FNCL CORP COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	2,370.00	77,309.40	CNA FNCL CORP COM
Equities	50,655.00	656,488.80	CNO FINL GROUP INC COM
Equities	9,700.00	125,712.00	CNO FINL GROUP INC COM
Equities	22,815.00	295,682.40	CNO FINL GROUP INC COM
Equities	2,200.00	16,148.00	CNSMR PORTFOLIO SVCS DEL
Equities	19,945.00	1,138,660.05	COACH INC COM
Equities	20,300.00	1,158,927.00	COACH INC COM
Equities	19,023.00	1,086,023.07	COACH INC COM
Equities	26,029.00	1,485,995.61	COACH INC COM
Equities	73,675.00	1,957,544.75	COBALT INTL ENERGY INC COM
Equities	25,870.00	687,365.90	COBALT INTL ENERGY INC COM
Equities	86,000.00	341,873.26	COBHAM ORD GBP0.025
Equities	187,000.00	743,375.59	COBHAM ORD GBP0.025
Equities	2,600.00	21,580.00	COBIZ FINL INC COM STK
Equities	2,250.00	18,675.00	COBIZ FINL INC COM STK
Equities	1,300.00	3,900.00	COBRA ELECTRS CORP COM
Equities	600.00	36,690.00	COCA COLA BOTTLING CO CONS COM
Equities	250.00	15,287.50	COCA COLA BOTTLING CO CONS COM
Equities	222,660.00	8,930,892.60	COCA COLA CO COM
Equities	14,540.00	583,199.40	COCA COLA CO COM
Equities	305,340.00	12,247,187.40	COCA COLA CO COM
Equities	356,099.00	14,283,130.89	COCA COLA CO COM
Equities	1,200.00	48,132.00	COCA COLA CO COM
Equities	65,038.00	2,608,674.18	COCA COLA CO COM
Equities	35,700.00	1,026,898.86	COCA COLA ICECEK TRY1
Equities	63,014.00	1,812,577.16	COCA COLA ICECEK TRY1
Equities	24,900.00	875,484.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	24,787.00	871,510.92	COCA-COLA ENTERPRISES INC NEW COM
Equities	25,100.00	882,516.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	1.00	1.00	CODE HENNESSY & SIMMONS II, LP
Equities	5,201,558.00	33,025.00	CODE HENNESSY & SIMMONS III, LP
Equities	3,842,113.00	710,886.00	CODE HENNESSY & SIMMONS IV, LP
Equities	561.00	1,239.81	CODEXIS INC COM
Equities	1,309.00	2,892.89	CODEXIS INC COM
Equities	535.00	9,244.80	CODORUS VY BANCORP INC COM
Equities	5,900.00	78,470.00	COEUR MNG INC COM NEW COM NEW
Equities	8,381.00	111,467.30	COEUR MNG INC COM NEW COM NEW
Equities	2,400.00	67,560.00	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	30,200.00	850,130.00	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	4,191.00	117,976.65	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	2,000.00	90,440.00	COGNEX CORP COM
Equities	24,190.00	1,093,871.80	COGNEX CORP COM
Equities	4,405.00	199,194.10	COGNEX CORP COM
Equities	13,260.00	830,208.60	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	19,700.00	1,233,417.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	19,600.00	1,227,156.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	28,431.00	1,780,064.91	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	10,200.00	638,622.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	800.00	27,184.00	COHEN & STEERS INC COM
Equities	2,200.00	74,756.00	COHEN & STEERS INC COM
Equities	1,500.00	82,605.00	COHERENT INC COM
Equities	2,096.00	115,426.72	COHERENT INC COM
Equities	1,700.00	21,250.00	COHU INC COM
Equities	4,200.00	52,500.00	COHU INC COM
Equities	975.00	2,437.50	COLDWATER CREEK INC COM NEW
Equities	1,686.00	4,215.00	COLDWATER CREEK INC COM NEW
Equities	1,400.00	25,284.00	COLEMAN CABLE INC COM STK
Equities	2,800.00	145,908.00	COLFAX CORP COM US .01
Equities	7,117.00	370,866.87	COLFAX CORP COM US .01
Equities	13,230.00	757,946.70	COLGATE-PALMOLIVE CO COM
Equities	4,710.00	269,835.90	COLGATE-PALMOLIVE CO COM
Equities	13,792.00	790,143.68	COLGATE-PALMOLIVE CO COM
Equities	63,140.00	3,617,290.60	COLGATE-PALMOLIVE CO COM
Equities	83,232.00	4,768,361.28	COLGATE-PALMOLIVE CO COM
Equities	52,260.00	2,993,975.40	COLGATE-PALMOLIVE CO COM
Equities	10,634.00	609,221.86	COLGATE-PALMOLIVE CO COM
Equities	40.00	136.40	COLLABRX INC COM STK
Equities	1,375.00	18,218.75	COLLECTORS UNIVERSE INC COM NEW STK
Equities	8,900.00	-	COLONIAL BANCGROUP INC COM
Equities	6,600.00	159,192.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	52,430.00	1,264,611.60	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	6,953.00	167,706.36	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	5,374.00	106,888.86	COLONY FINL INC COM
Equities	17,500.00	979,888.99	COLOPLAST DKK1 B
Equities	2,213.00	52,691.53	COLUMBIA BKG SYS INC COM
Equities	42,770.00	1,018,353.70	COLUMBIA BKG SYS INC COM
Equities	4,481.00	106,692.61	COLUMBIA BKG SYS INC COM
Equities	8,100.00	5,235.03	COLUMBIA LAB INC COM
Equities	700.00	43,855.00	COLUMBIA SPORTSWEAR CO COM
Equities	710.00	44,481.50	COLUMBIA SPORTSWEAR CO COM
Equities	1,700.00	36,244.00	COLUMBUS MCKINNON CORP N Y COM
Equities	3,425.00	73,021.00	COLUMBUS MCKINNON CORP N Y COM
Equities	8,475.00	354,933.00	COMCAST CORP NEW-CL A
Equities	147,400.00	6,173,112.00	COMCAST CORP NEW-CL A
Equities	245,343.00	10,274,964.84	COMCAST CORP NEW-CL A
Equities	99,700.00	4,175,436.00	COMCAST CORP NEW-CL A
Equities	93,282.00	3,906,650.16	COMCAST CORP NEW-CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	37,000.00	1,549,560.00	COMCAST CORP NEW-CL A
Equities	14,664.00	584,067.12	COMERICA INC COM
Equities	17,723.00	705,907.09	COMERICA INC COM
Equities	34,800.00	1,386,084.00	COMERICA INC COM
Equities	3,800.00	56,696.00	COMFORT SYS USA INC COM
Equities	4,607.00	68,736.44	COMFORT SYS USA INC COM
Equities	6,800.00	100,436.00	COML METALS CO COM
Equities	10,376.00	153,253.52	COML METALS CO COM
Equities	57,600.00	850,752.00	COML METALS CO COM
Equities	8,194.00	356,930.64	COMM BANCSHARES INC COM
Equities	9,287.00	404,541.72	COMM BANCSHARES INC COM
Equities	800.00	5,968.00	COMMERCIAL VEH GROUP INC COM
Equities	4,003.00	29,862.38	COMMERCIAL VEH GROUP INC COM
Equities	17,300.00	150,620.65	COMMERZBANK AG NPV
Equities	3,497.00	221,443.72	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	7,580.00	479,995.25	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	7,480.00	473,662.86	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	12,600.00	291,312.00	COMMONWEALTH REIT COM SH BEN INT REIT
Equities	25,600.00	591,872.00	COMMONWEALTH REIT COM SH BEN INT REIT
Equities	6,200.00	143,344.00	COMMONWEALTH REIT COM SH BEN INT REIT
Equities	13,100.00	302,872.00	COMMONWEALTH REIT COM SH BEN INT REIT
Equities	1,800.00	17,316.00	COMMUNICATIONS SYS INC COM
Equities	2,500.00	77,125.00	COMMUNITY BK SYS INC COM
Equities	4,597.00	141,817.45	COMMUNITY BK SYS INC COM
Equities	3,400.00	104,890.00	COMMUNITY BK SYS INC COM
Equities	1,000.00	35,620.00	COMMUNITY TR BANCORP INC COM
Equities	507.00	18,059.34	COMMUNITY TR BANCORP INC COM
Equities	1,500.00	113,835.00	COMMVAULT SYS INC COM STK
Equities	4,242.00	321,925.38	COMMVAULT SYS INC COM STK
Equities	8,116.00	142,273.48	COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR
Equities	74,930.00	954,629.14	COMPASS GROUP ORD GBP0.10
Equities	2,300.00	194,419.00	COMPASS MINERALS INTL INC COM
Equities	17,850.00	1,508,860.50	COMPASS MINERALS INTL INC COM
Equities	3,109.00	262,803.77	COMPASS MINERALS INTL INC COM
Equities	44,000.00	1,044,637.50	COMPUGROUP MEDICAL NPV
Equities	1,000.00	49,140.00	COMPUTER PROGRAMS & SYS INC COM
Equities	921.00	45,257.94	COMPUTER PROGRAMS & SYS INC COM
Equities	11,390.00	498,540.30	COMPUTER SCI CORP COM
Equities	14,551.00	636,897.27	COMPUTER SCI CORP COM
Equities	28,600.00	1,251,822.00	COMPUTER SCI CORP COM
Equities	5,112.00	117,422.64	COMPUTER TASK GROUP INC COM
Equities	4,080.00	93,717.60	COMPUTER TASK GROUP INC COM
Equities	18,700.00	193,545.00	COMPUWARE CORP COM
Equities	20,450.00	211,657.50	COMPUWARE CORP COM
Equities	1,700.00	23,732.00	COMPX INTL INC CL A
Equities	1,000.00	13,960.00	COMPX INTL INC CL A
Equities	2,400.00	58,536.00	COMSCORE INC COM
Equities	4,098.00	99,950.22	COMSCORE INC COM
Equities	1,500.00	36,585.00	COMSCORE INC COM
Equities	2,900.00	45,617.00	COMSTOCK RES INC COM NEW COM NEW
Equities	4,774.00	75,095.02	COMSTOCK RES INC COM NEW COM NEW
Equities	2,390.00	64,267.10	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	61,910.00	1,664,759.90	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	744.00	20,006.16	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	1,721.00	51,216.96	COMVERSE INC
Equities	26.00	773.76	COMVERSE INC
Equities	44,100.00	1,540,413.00	CONAGRA FOODS INC
Equities	26,210.00	915,515.30	CONAGRA FOODS INC
Equities	31,200.00	1,089,816.00	CONAGRA FOODS INC
Equities	36,821.00	1,286,157.53	CONAGRA FOODS INC
Equities	29,600.00	2,478,112.00	CONCHO RES INC COM STK
Equities	5,800.00	485,576.00	CONCHO RES INC COM STK
Equities	10,097.00	845,320.84	CONCHO RES INC COM STK
Equities	2,700.00	226,044.00	CONCHO RES INC COM STK
Equities	3,890.00	316,568.20	CONCUR TECHNOLOGIES INC COM
Equities	4,663.00	379,474.94	CONCUR TECHNOLOGIES INC COM
Equities	1,240.00	9,486.00	CONCURRENT COMPUTER CORP NEW COM PAR \$0.01 STK
Equities	1,400.00	43,736.00	CONMED CORP COM
Equities	2,123.00	66,322.52	CONMED CORP COM
Equities	2,100.00	65,604.00	CONMED CORP COM
Equities	1,450.00	41,615.00	CONNECTICUT WTR SVC INC COM
Equities	1,300.00	67,288.00	CONNS INC COM
Equities	1,815.00	93,944.40	CONNS INC COM
Equities	21,090.00	1,275,945.00	CONOCOPHILLIPS COM
Equities	95,530.00	5,779,565.00	CONOCOPHILLIPS COM
Equities	113,960.00	6,894,580.00	CONOCOPHILLIPS COM
Equities	10,300.00	623,150.00	CONOCOPHILLIPS COM
Equities	11,200.00	677,600.00	CONOCOPHILLIPS COM
Equities	24,220.00	1,412,268.20	CONS EDISON INC COM
Equities	28,396.00	1,655,770.76	CONS EDISON INC COM
Equities	800.00	37,608.00	CONS GRAPHICS INC COM
Equities	710.00	33,377.10	CONS GRAPHICS INC COM
Equities	19,865.00	538,341.50	CONSOL ENERGY INC COM
Equities	13,600.00	368,560.00	CONSOL ENERGY INC COM
Equities	21,410.00	580,211.00	CONSOL ENERGY INC COM
Equities	1,600.00	27,856.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	2,218.00	38,615.38	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	3,900.00	67,899.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	1,200.00	45,792.00	CONSOLIDATED TOMOKA LD CO COM STK
Equities	500.00	8,035.00	CONSTANT CONTACT INC COM STK
Equities	2,620.00	42,103.40	CONSTANT CONTACT INC COM STK
Equities	11,900.00	620,228.00	CONSTELLATION BRANDS INC CL A CL A
Equities	14,074.00	733,536.88	CONSTELLATION BRANDS INC CL A CL A
Equities	7,800.00	1,072,088.72	CONSTELLATION SOFT COM STK NPV
Equities	400.00	13,500.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	1,300.00	43,875.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	6,300.00	840,197.08	CONTINENTAL AG ORD NPV
Equities	8,400.00	1,120,262.78	CONTINENTAL AG ORD NPV
Equities	1,600.00	213,383.39	CONTINENTAL AG ORD NPV
Equities	3,480.00	464,108.87	CONTINENTAL AG ORD NPV
Equities	3,500.00	301,210.00	CONTINENTAL RES INC COM
Equities	5,277.00	454,138.62	CONTINENTAL RES INC COM
Equities	1.00	1.00	CONTRARIAN CAPITAL FUND II, LP
Equities	185,600.00	701,743.07	'CONTROLADORA COMERCIAL MEXICANA,S.A.B. DE C.V.'
Equities	2,700.00	16,848.00	CONVENANT TRANSN GROUP INC CL A
Equities	7,700.00	134,211.00	CONVERGYS CORP DE COM
Equities	10,938.00	190,649.34	CONVERGYS CORP DE COM
Equities	3,100.00	120,776.00	CON-WAY INC COM STK
Equities	21,870.00	852,055.20	CON-WAY INC COM STK
Equities	5,128.00	199,786.88	CON-WAY INC COM STK
Equities	32,700.00	1,273,992.00	CON-WAY INC COM STK
Equities	2,300.00	273,815.00	COOPER COS INC COM NEW
Equities	4,152.00	494,295.60	COOPER COS INC COM NEW
Equities	4,800.00	159,216.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	5,161.00	171,190.37	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	13,027.00	1,708,100.24	COPA HOLDINGS SA COM STK
Equities	8,365.00	1,096,818.80	COPA HOLDINGS SA COM STK
Equities	10,560.00	325,248.00	COPART INC COM
Equities	10,900.00	335,720.00	COPART INC COM
Equities	8,350.00	1,266,361.00	CORE LABORATORIES NV NLG0.03
Equities	4,255.00	645,313.30	CORE LABORATORIES NV NLG0.03
Equities	100.00	892.00	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	6,112.00	141,615.04	CORELOGIC INC-W/I COM STK
Equities	10,824.00	250,792.08	CORELOGIC INC-W/I COM STK
Equities	900.00	57,150.00	CORE-MARK HLDG CO INC COM
Equities	3,900.00	124,059.00	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	1,263.00	40,176.03	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	5,200.00	11,648.00	CORINTHIAN COLLEGES INC COM STK
Equities	7,412.00	16,602.88	CORINTHIAN COLLEGES INC COM STK
Equities	68,600.00	2,969,694.00	CORNERSTONE ONDEMAND INC
Equities	1,612.00	69,783.48	CORNERSTONE ONDEMAND INC
Equities	102,400.00	1,457,152.00	CORNING INC COM
Equities	140,161.00	1,994,491.03	CORNING INC COM
Equities	9,753.00	83,875.80	CORONADO BIOSCIENCES INC COM .
Equities	167,000.00	1,055,609.84	CORONATION FUND MA ZAR0.0001
Equities	3,700.00	94,350.00	CORP OFFICE PPTYS TR COM
Equities	7,003.00	178,576.50	CORP OFFICE PPTYS TR COM
Equities	2,200.00	139,084.00	CORPORATE EXECUTIVE BRD CO COMMON STOCK
Equities	3,805.00	240,552.10	CORPORATE EXECUTIVE BRD CO COMMON STOCK
Equities	9,487.00	321,324.69	CORRECTIONS CORP AMER
Equities	10,532.00	356,718.84	CORRECTIONS CORP AMER
Equities	230.00	87.40	CORTELCO SYS PUERTO RICO INC COM
Equities	2,000.00	36.00	CORUS BANKSHARES INC COM
Equities	2,400.00	70,248.00	CORVEL CORP COM
Equities	5,008.00	146,584.16	CORVEL CORP COM
Equities	46,400.00	749,824.00	COSAN LTD COM STK
Equities	1,177.00	151,915.39	COSTAR GROUP INC COM
Equities	2,200.00	283,954.00	COSTAR GROUP INC COM
Equities	2,570.00	284,164.90	COSTCO WHOLESALE CORP NEW COM
Equities	25,180.00	2,784,152.60	COSTCO WHOLESALE CORP NEW COM
Equities	40,287.00	4,454,533.59	COSTCO WHOLESALE CORP NEW COM
Equities	8,990.00	994,024.30	COSTCO WHOLESALE CORP NEW COM
Equities	27,440.00	3,034,040.80	COSTCO WHOLESALE CORP NEW COM
Equities	11,800.00	1,304,726.00	COSTCO WHOLESALE CORP NEW COM
Equities	20,300.00	348,754.00	COTY INC COM CL A COM CL A
Equities	850.00	14,603.00	COTY INC COM CL A COM CL A
Equities	516.00	8,864.88	COTY INC COM CL A COM CL A
Equities	358,173.00	187,482.82	COUNTRY GARDEN HLD HKD0.10
Equities	800.00	11,424.00	COURIER CORP COM STK
Equities	2,325.00	33,201.00	COURIER CORP COM STK
Equities	2,187.00	22,088.70	COUSINS PPTYS INC COM
Equities	13,215.00	133,471.50	COUSINS PPTYS INC COM
Equities	4,990.00	379,938.60	COVANCE INC COM
Equities	19,200.00	1,461,888.00	COVANCE INC COM
Equities	4,022.00	306,235.08	COVANCE INC COM
Equities	7,490.00	149,949.80	COVANTA HLDG CORP COM
Equities	10,292.00	206,045.84	COVANTA HLDG CORP COM
Equities	80,984.00	1,621,299.68	COVANTA HLDG CORP COM
Equities	22,030.00	1,384,365.20	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	58,175.00	3,655,717.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	44,260.00	2,781,298.40	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	22,730.00	1,428,353.20	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	11,588.00	728,189.92	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	5,688.00	16,495.20	COWEN GROUP INC NEW CL A CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	11,177.00	32,413.30	COWEN GROUP INC NEW CL A CL A
Equities	1,400.00	25,858.00	CRA INTL INC COM
Equities	362.00	6,686.14	CRA INTL INC COM
Equities	1,300.00	123,058.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	4,902.00	464,023.32	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,476.00	139,718.16	CRACKER BARREL OLD CTRY STORE INC COM
Equities	9,100.00	861,406.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,100.00	9,064.00	CRAFT BREW ALLIANCE INC COM
Equities	4,200.00	251,664.00	CRANE CO COM
Equities	4,739.00	283,960.88	CRANE CO COM
Equities	2,500.00	14,050.00	CRAWFORD & CO CL B CL B
Equities	3,419.00	19,214.78	CRAWFORD & CO CL B CL B
Equities	3,225.00	63,339.00	CRAY INC COM NEW STK
Equities	5,900.00	115,876.00	CRAY INC COM NEW STK
Equities	7,462.00	954,837.52	CREDICORP LTD COM STK
Equities	1,200.00	126,060.00	CREDIT ACCEP CORP MICH COM
Equities	802.00	84,250.10	CREDIT ACCEP CORP MICH COM
Equities	16,500.00	413,434.34	CREDIT SAISON CO NPV
Equities	16,800.00	420,951.33	CREDIT SAISON CO NPV
Equities	68,757.00	1,820,390.90	CREDIT SUISSE AG CHF0.04(REGD)
Equities	166,845.00	4,417,341.07	CREDIT SUISSE AG CHF0.04(REGD)
Equities	8,700.00	230,338.74	CREDIT SUISSE AG CHF0.04(REGD)
Equities	7,700.00	491,722.00	CREE INC COM
Equities	10,665.00	681,066.90	CREE INC COM
Equities	2,120.00	5,724.00	CREXENDO INC COM
Equities	1,228.00	10,456.42	CRIMSON WINE GROUP LTD COM
Equities	5,400.00	89,100.00	CROCS INC COM
Equities	96,865.00	1,598,272.50	CROCS INC COM
Equities	8,590.00	141,735.00	CROCS INC COM
Equities	6,700.00	251,710.00	CRODA INTL ORD GBP0.10
Equities	3,500.00	59,325.00	CROSS A T CO CL A
Equities	2,600.00	13,416.00	CROSS CTRY HEALTHCARE INC COM
Equities	3,800.00	19,608.00	CROSS CTRY HEALTHCARE INC COM
Equities	5,000.00	98,800.00	CROSSTEX ENERGY INC COM
Equities	5,300.00	104,728.00	CROSSTEX ENERGY INC COM
Equities	64,700.00	4,683,633.00	CROWN CASTLE INTL CORP COM STK
Equities	19,900.00	1,440,561.00	CROWN CASTLE INTL CORP COM STK
Equities	27,192.00	1,968,428.88	CROWN CASTLE INTL CORP COM STK
Equities	15,100.00	1,093,089.00	CROWN CASTLE INTL CORP COM STK
Equities	14,477.00	1,047,990.03	CROWN CASTLE INTL CORP COM STK
Equities	203.00	1,248.45	CROWN CRAFTS INC COM
Equities	15,905.00	654,172.65	CROWN HLDGS INC COM
Equities	10,000.00	411,300.00	CROWN HLDGS INC COM
Equities	12,686.00	521,775.18	CROWN HLDGS INC COM
Equities	5,600.00	13,832.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	1,700.00	4,199.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	3,900.00	24,414.00	CRYOLIFE INC COM
Equities	1,272.00	1,093.92	CRYSTAL ROCK HOLDINGS INC
Equities	2,300.00	49,910.00	CSG SYS INTL INC COM
Equities	4,000.00	86,800.00	CSG SYS INTL INC COM
Equities	10,400.00	225,680.00	CSG SYS INTL INC COM
Equities	47,475.00	2,676,035.30	CSL LTD NPV
Equities	32,400.00	1,826,298.98	CSL LTD NPV
Equities	11,240.00	633,567.92	CSL LTD NPV
Equities	24,370.00	1,373,669.94	CSL LTD NPV
Equities	291.00	2,584.08	CSP INC COM
Equities	327,000.00	192,245.06	CSR CORP LTD 'H'CN1
Equities	1,700.00	42,381.00	CSS INDS INC COM
Equities	1,098.00	27,373.14	CSS INDS INC COM
Equities	4,400.00	135,564.00	CST BRANDS INC COM USD0.01
Equities	5,425.00	167,144.25	CST BRANDS INC COM USD0.01
Equities	9,620.00	223,087.80	CSX CORP COM
Equities	73,080.00	1,694,725.20	CSX CORP COM
Equities	71,800.00	1,665,042.00	CSX CORP COM
Equities	96,406.00	2,235,655.14	CSX CORP COM
Equities	32,700.00	758,313.00	CSX CORP COM
Equities	15,200.00	76,304.00	CTI INDS CORP COM NEW COM NEW
Equities	3,600.00	49,104.00	CTS CORP COM
Equities	50,341.00	686,651.24	CTS CORP COM
Equities	3,867.00	52,745.88	CTS CORP COM
Equities	51,700.00	826,166.00	CUBESMART
Equities	7,400.00	118,252.00	CUBESMART
Equities	9,195.00	146,936.10	CUBESMART
Equities	500.00	24,050.00	CUBIC CORP COM
Equities	1,800.00	86,580.00	CUBIC CORP COM
Equities	2,700.00	130,410.00	CUBIST PHARMACEUTICALS INC COM
Equities	5,952.00	287,481.60	CUBIST PHARMACEUTICALS INC COM
Equities	6,690.00	446,691.30	CULLEN / FROST BANKERS INC COM
Equities	5,641.00	376,649.57	CULLEN / FROST BANKERS INC COM
Equities	2,500.00	43,475.00	CULP INC COM
Equities	42,800.00	4,642,088.00	CUMMINS INC
Equities	14,390.00	1,560,739.40	CUMMINS INC
Equities	16,900.00	1,832,974.00	CUMMINS INC
Equities	17,043.00	1,848,483.78	CUMMINS INC
Equities	14,900.00	1,616,054.00	CUMMINS INC
Equities	3,900.00	13,221.00	CUMULUS MEDIA INC CL A DEL
Equities	4,600.00	15,594.00	CUMULUS MEDIA INC CL A DEL

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,250.00	26,317.50	CURIS INC COM
Equities	2,300.00	85,238.00	CURTISS WRIGHT CORP COM
Equities	29,600.00	1,096,976.00	CURTISS WRIGHT CORP COM
Equities	3,901.00	144,571.06	CURTISS WRIGHT CORP COM
Equities	6,600.00	244,596.00	CURTISS WRIGHT CORP COM
Equities	1,500.00	13,200.00	CUTERA INC COM
Equities	3,300.00	38,808.00	CVB FINL CORP COM
Equities	7,687.00	90,399.12	CVB FINL CORP COM
Equities	1,554.00	73,659.60	CVR ENERGY INC COM STK
Equities	28,754.00	1,644,153.72	CVS CAREMARK CORP COM STK
Equities	93,140.00	5,325,745.20	CVS CAREMARK CORP COM STK
Equities	114,530.00	6,548,825.40	CVS CAREMARK CORP COM STK
Equities	63,005.00	3,602,625.90	CVS CAREMARK CORP COM STK
Equities	17,679.00	1,010,885.22	CVS CAREMARK CORP COM STK
Equities	166.00	1,064.06	CYANOTECH CORP COM PAR \$0.02 STK
Equities	1,613.00	3,085,216.69	CYBERAGENT INC
Equities	1,600.00	83,136.00	CYBERONICS INC COM
Equities	3,100.00	161,076.00	CYBERONICS INC COM
Equities	9,900.00	514,404.00	CYBERONICS INC COM
Equities	1,750.00	10,167.50	CYBEROPTICS CORP COM
Equities	142,300.00	792,370.96	CYFROWY POLSAT SA PLN0.04
Equities	1,507.42	39,162.77	CYNOSURE INC CL A
Equities	1,538.35	39,966.33	CYNOSURE INC CL A
Equities	1.00	1.00	CYPRESS MERCHANT BANKING
Equities	11,560.00	124,038.80	CYPRESS SEMICONDUCTOR CORP COM
Equities	14,781.00	158,600.13	CYPRESS SEMICONDUCTOR CORP COM
Equities	1,639.00	33,992.86	CYRUSONE INC COM
Equities	15,735.00	144,919.35	CYS INVTS INC COM
Equities	2,200.00	161,150.00	CYTEC IND COM
Equities	29,688.00	2,174,646.00	CYTEC IND COM
Equities	4,353.00	318,857.25	CYTEC IND COM
Equities	4,600.00	336,950.00	CYTEC IND COM
Equities	25,879.00	59,521.70	CYTORI THERAPEUTICS INC COM STK
Equities	8,633.00	19,855.90	CYTORI THERAPEUTICS INC COM STK
Equities	7,550.00	160,664.00	D R HORTON INC COM
Equities	17,800.00	378,784.00	D R HORTON INC COM
Equities	114,200.00	2,430,176.00	D R HORTON INC COM
Equities	25,761.00	548,194.08	D R HORTON INC COM
Equities	62.00	62.00	DAEGIS INC COM USD0.001
Equities	99,600.00	400,000.00	DAH SING FINANCIAL HKD2
Equities	83,300.00	421,804.00	DAIDO STEEL CO NPV
Equities	73,200.00	1,220,307.04	DAIICHI SANKYO COM NPV
Equities	17,600.00	293,407.16	DAIICHI SANKYO COM NPV
Equities	9,900.00	399,647.66	DAIKIN INDUSTRIES NPV
Equities	5,910.00	357,103.06	DAIMLER AG COM
Equities	12,810.00	774,025.42	DAIMLER AG COM
Equities	2,485.00	150,152.48	DAIMLER AG COM
Equities	8,421.00	508,826.55	DAIMLER AG COM
Equities	7,100.00	668,294.16	DAITO TRUST CONST NPV
Equities	9,500.00	894,196.41	DAITO TRUST CONST NPV
Equities	4,900.00	461,217.09	DAITO TRUST CONST NPV
Equities	10,700.00	1,007,147.53	DAITO TRUST CONST NPV
Equities	13,000.00	242,240.90	DAIWA HOUSE INDS NPV
Equities	28,000.00	521,749.64	DAIWA HOUSE INDS NPV
Equities	49,000.00	913,061.86	DAIWA HOUSE INDS NPV
Equities	35,000.00	293,501.79	DAIWA SECS GROUP INC
Equities	1,800.00	18,468.00	DAKTRONICS INC COM
Equities	5,000.00	51,300.00	DAKTRONICS INC COM
Equities	10,400.00	200,304.00	DANA HLDG CORP COM
Equities	14,099.00	271,546.74	DANA HLDG CORP COM
Equities	27,700.00	1,753,410.00	DANAHER CORP COM
Equities	3,335.00	211,105.50	DANAHER CORP COM
Equities	42,080.00	2,663,664.00	DANAHER CORP COM
Equities	56,141.00	3,553,725.30	DANAHER CORP COM
Equities	34,350.00	2,174,355.00	DANAHER CORP COM
Equities	38,580.00	2,891,546.10	DANONE EURO.25
Equities	47,235.00	3,540,232.76	DANONE EURO.25
Equities	4,160.00	311,789.32	DANONE EURO.25
Equities	6,700.00	338,216.00	DARDEN RESTAURANTS INC COM
Equities	26,700.00	1,347,816.00	DARDEN RESTAURANTS INC COM
Equities	12,116.00	611,615.68	DARDEN RESTAURANTS INC COM
Equities	27,490.00	512,963.40	DARLING INTL INC COM
Equities	6,400.00	119,424.00	DARLING INTL INC COM
Equities	9,384.00	175,105.44	DARLING INTL INC COM
Equities	436.00	972.28	DATA I O CORP COM
Equities	2,972.00	31,622.08	DATALINK CORP COM STK
Equities	1,800.00	19,152.00	DATALINK CORP COM STK
Equities	230.00	857.90	DATARAM CORP COM PAR NEW \$1 COM PAR NEW \$1
Equities	104,950.00	244,968.25	DAVID JONES NPV
Equities	6,690.00	808,152.00	DAVITA HEALTHCARE PARTNERS INC COM
Equities	13,200.00	1,594,560.00	DAVITA HEALTHCARE PARTNERS INC COM
Equities	8,732.00	1,054,825.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	7,950.00	960,360.00	DAVITA HEALTHCARE PARTNERS INC COM
Equities	3,600.00	132,696.00	DAWSON GEOPHYSICAL CO COM
Equities	3,691.00	136,050.26	DAWSON GEOPHYSICAL CO COM
Equities	232,251.00	2,838,358.83	DBS GROUP HLDGS NPV
Equities	36,000.00	439,959.00	DBS GROUP HLDGS NPV

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	115,000.00	1,405,424.58	DBS GROUP HLDGS NPV	
Equities	11,314.00	441,010.53	DCC ORD EUR0.25	
Equities	9,700.00	69,355.00	DCT INDL TR INC COM	
Equities	25,002.00	178,764.30	DCT INDL TR INC COM	
Equities	53,000.00	882,450.00	DDR CORP COM	
Equities	107,500.00	1,789,875.00	DDR CORP COM	
Equities	14,224.00	236,829.60	DDR CORP COM	
Equities	23,873.00	397,485.45	DDR CORP COM	
Equities	1,500.00	53,145.00	DEALERTRACK TECHNOLOGY	COM
Equities	4,000.00	141,720.00	DEALERTRACK TECHNOLOGY	COM
Equities	8,200.00	82,164.00	DEAN FOODS CO NEW COM	
Equities	17,592.00	176,271.84	DEAN FOODS CO NEW COM	
Equities	2,700.00	136,377.00	DECKERS OUTDOOR CORP COM	
Equities	3,920.00	197,999.20	DECKERS OUTDOOR CORP COM	
Equities	7,340.00	596,375.00	DEERE & CO COM	
Equities	26,984.00	2,192,450.00	DEERE & CO COM	
Equities	37,298.00	3,030,462.50	DEERE & CO COM	
Equities	15,165.00	1,232,156.25	DEERE & CO COM	
Equities	7,800.00	633,750.00	DEERE & CO COM	
Equities	53,713.00	19,873.81	DELICATH SYS INC COM STOCK	
Equities	900.00	333.00	DELICATH SYS INC COM STOCK	
Equities	9,146.00	3,384.02	DELICATH SYS INC COM STOCK	
Equities	3,255.00	844,966.83	DELEK GROUP ILS1	
Equities	1,700.00	48,926.00	DELEK US HLDGS INC COM STK	
Equities	3,157.00	90,858.46	DELEK US HLDGS INC COM STK	
Equities	4,628.00	4,581.72	DELIA*S INC NEW COM	
Equities	106,400.00	1,420,440.00	DELL INC COM STK	
Equities	137,401.00	1,834,303.35	DELL INC COM STK	
Equities	91,307.00	1,218,948.45	DELL INC COM STK	
Equities	43,073.00	2,183,370.37	DELPHI AUTOMOTIVE PLC	
Equities	25,895.00	1,312,617.55	DELPHI AUTOMOTIVE PLC	
Equities	16,400.00	831,316.00	DELPHI AUTOMOTIVE PLC	
Equities	154,300.00	2,886,953.00	DELTA AIR LINES INC DEL COM NEW COM NEW	
Equities	38,010.00	711,167.10	DELTA AIR LINES INC DEL COM NEW COM NEW	
Equities	67,000.00	1,253,570.00	DELTA AIR LINES INC DEL COM NEW COM NEW	
Equities	80,462.00	1,505,444.02	DELTA AIR LINES INC DEL COM NEW COM NEW	
Equities	1,400.00	19,740.00	DELTA APPAREL INC COM	
Equities	192,000.00	874,445.30	DELTA ELECTRONIC TWD10	
Equities	1,200.00	25,500.00	DELTA NAT GAS CO INC COM	
Equities	1,500.00	86,730.00	DELTA TIC TIMBER CORP COM	
Equities	1,300.00	75,166.00	DELTA TIC TIMBER CORP COM	
Equities	3,000.00	103,950.00	DELUXE CORP COM	
Equities	45,621.00	1,580,767.65	DELUXE CORP COM	
Equities	4,653.00	161,226.45	DELUXE CORP COM	
Equities	23,775.00	411,783.00	DENBURY RES INC HLDG CO COM NEW	
Equities	38,531.00	667,356.92	DENBURY RES INC HLDG CO COM NEW	
Equities	101,218.00	1,753,095.76	DENBURY RES INC HLDG CO COM NEW	
Equities	15,669.00	64,556.28	DENDREON CORP COM STK ISIN US24823Q1076	
Equities	8,800.00	36,256.00	DENDREON CORP COM STK ISIN US24823Q1076	
Equities	13,199.00	54,379.88	DENDREON CORP COM STK ISIN US24823Q1076	
Equities	27,018.00	151,841.16	DENNYS CORP COM	
Equities	5,600.00	31,472.00	DENNYS CORP COM	
Equities	81,900.00	3,846,212.31	DENSO CORP NPV	
Equities	22,000.00	1,033,170.58	DENSO CORP NPV	
Equities	10,200.00	417,792.00	DENTSPLY INTL INC NEW COM	
Equities	44,264.00	1,813,053.44	DENTSPLY INTL INC NEW COM	
Equities	16,800.00	688,128.00	DENTSPLY INTL INC NEW COM	
Equities	14,528.00	595,066.88	DENTSPLY INTL INC NEW COM	
Equities	16,400.00	671,744.00	DENTSPLY INTL INC NEW COM	
Equities	10,900.00	376,372.88	DENTSU INC COM STK	
Equities	4,020.00	22,552.20	DEPOMED INC COM	
Equities	23,240.00	810,706.45	DERWENT LONDON ORD GBP0.05	
Equities	1,000.00	24,600.00	DESTINATION MATERNITY CORP COM STK	
Equities	2,200.00	13,948.00	DESTINATION XL GROUP INC COM	
Equities	2,699.00	112,809.24	DEUTSCHE BANK AG NPV(REGD)	
Equities	5,854.00	244,677.76	DEUTSCHE BANK AG NPV(REGD)	
Equities	8,500.00	356,575.00	DEUTSCHE BK AG COM STK ISIN	DE0005140008 SDL 505964X
Equities	407,742.00	4,750,951.05	DEUTSCHE TELEKOM NPV(REGD)	
Equities	68,036.00	792,745.67	DEUTSCHE TELEKOM NPV(REGD)	
Equities	26,100.00	1,354,068.00	DEVON ENERGY CORP NEW COM	
Equities	35,704.00	1,852,323.52	DEVON ENERGY CORP NEW COM	
Equities	3,594.00	186,456.72	DEVON ENERGY CORP NEW COM	
Equities	4,090.00	126,871.80	DEVRY INC DEL COM	
Equities	5,212.00	161,676.24	DEVRY INC DEL COM	
Equities	4,400.00	98,780.00	DEXCOM INC COM	
Equities	64,650.00	1,451,392.50	DEXCOM INC COM	
Equities	6,098.00	136,900.10	DEXCOM INC COM	
Equities	991,741.00	971,335.42	DEXUS PROPERTY GP NPV (STAPLED)	
Equities	3,150.00	43,501.50	DFC GLOBAL CORP COM	
Equities	5,550.00	76,645.50	DFC GLOBAL CORP COM	
Equities	70,804.00	2,018,902.33	DIAGEO ORD PLC	
Equities	129,628.00	3,696,207.43	DIAGEO ORD PLC	
Equities	70,882.00	2,021,126.42	DIAGEO ORD PLC	
Equities	20,915.00	596,369.45	DIAGEO ORD PLC	
Equities	15,726.00	448,410.51	DIAGEO ORD PLC	
Equities	52,080.00	1,485,006.97	DIAGEO ORD PLC	
Equities	34,180.00	974,607.11	DIAGEO ORD PLC	

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	30,154.00	859,809.91	DIAGEO ORD PLC
Equities	26,310.00	750,202.25	DIAGEO ORD PLC
Equities	1,000.00	20,750.00	DIAMOND FOODS INC COM
Equities	2,432.00	50,464.00	DIAMOND FOODS INC COM
Equities	240.00	20,412.00	DIAMOND HILL INVT OH
Equities	11,138.00	766,183.02	DIAMOND OFFSHORE DRILLING INC COM
Equities	12,498.00	859,737.42	DIAMOND OFFSHORE DRILLING INC COM
Equities	14,400.00	990,576.00	DIAMOND OFFSHORE DRILLING INC COM
Equities	3,112.00	103,691.84	DIAMONDBACK ENERGY INC COM
Equities	5,482.00	51,092.24	DIAMONDROCK HOSPITALITY CO COM STK
Equities	134,490.00	1,253,446.80	DIAMONDROCK HOSPITALITY CO COM STK
Equities	21,210.00	197,677.20	DIAMONDROCK HOSPITALITY CO COM STK
Equities	5,500.00	50,655.00	DICE HLDGS INC COM STK
Equities	4,286.00	39,474.06	DICE HLDGS INC COM STK
Equities	4,600.00	230,276.00	DICKS SPORTING GOODS INC OC-COM
Equities	8,806.00	440,828.36	DICKS SPORTING GOODS INC OC-COM
Equities	4,490.00	151,268.10	DIEBOLD INC COM
Equities	5,081.00	171,178.89	DIEBOLD INC COM
Equities	53,611.00	2,285,012.52	D'IETEREN NV NPV
Equities	2,600.00	24,362.00	DIGI INTL INC COM
Equities	4,180.00	39,166.60	DIGI INTL INC COM
Equities	1,400.00	10,318.00	DIGITAL GENERATION INC COM
Equities	2,409.00	17,754.33	DIGITAL GENERATION INC COM
Equities	4,370.00	82,024.90	DIGITAL RIV INC COM
Equities	4,644.00	87,167.88	DIGITAL RIV INC COM
Equities	14,600.00	274,042.00	DIGITAL RIV INC COM
Equities	15,600.00	951,600.00	DIGITAL RLTY TR INC COM
Equities	9,490.00	578,890.00	DIGITAL RLTY TR INC COM
Equities	12,120.00	739,320.00	DIGITAL RLTY TR INC COM
Equities	4,312.00	133,715.12	DIGITALGLOBE INC COM NEW COM NEW
Equities	29,980.00	929,679.80	DIGITALGLOBE INC COM NEW COM NEW
Equities	5,136.00	159,267.36	DIGITALGLOBE INC COM NEW COM NEW
Equities	1,500.00	122,955.00	DILLARDS INC CL A COM
Equities	3,166.00	259,517.02	DILLARDS INC CL A COM
Equities	4,147.00	63,532.04	DIME CMNTY BANCSHARES INC COM
Equities	1,200.00	82,644.00	DINEEQUITY INC COM STK
Equities	2,008.00	138,290.96	DINEEQUITY INC COM STK
Equities	2,850.00	74,014.50	DIODES INC COM
Equities	2,583.00	67,080.51	DIODES INC COM
Equities	108,500.00	922,369.69	DIPLOMA ORD GBP0.05
Equities	248,100.00	876,763.28	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10
Equities	39,858.00	2,456,049.96	DIRECTV COM COM
Equities	53,434.00	3,292,603.08	DIRECTV COM COM
Equities	12,158.00	749,175.96	DIRECTV COM COM
Equities	5,400.00	332,748.00	DIRECTV COM COM
Equities	22,560.00	1,074,758.40	DISCOVER FINL SVCS COM STK
Equities	27,994.00	1,333,634.16	DISCOVER FINL SVCS COM STK
Equities	34,000.00	1,619,760.00	DISCOVER FINL SVCS COM STK
Equities	45,866.00	2,185,056.24	DISCOVER FINL SVCS COM STK
Equities	34,360.00	1,636,910.40	DISCOVER FINL SVCS COM STK
Equities	6,100.00	290,604.00	DISCOVER FINL SVCS COM STK
Equities	10,370.00	800,667.70	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	10,500.00	810,705.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	22,822.00	1,762,086.62	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	30,375.00	2,345,253.75	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	10,650.00	741,879.00	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	560.00	851.20	DISCOVERY LABORATORIES INC NEW COM
Equities	13,600.00	578,272.00	DISH NETWORK CORP CL A COM STK
Equities	19,502.00	829,225.04	DISH NETWORK CORP CL A COM STK
Equities	34,010.00	256,847.90	DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01
Equities	73,760.00	557,045.02	DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01
Equities	2,200.00	18,260.00	DIXIE GROUP INC CL A CL A
Equities	201,863.00	2,907,583.60	DNB ASA NOK10
Equities	111,000.00	1,598,815.93	DNB ASA NOK10
Equities	18,271.00	263,170.86	DNB ASA NOK10
Equities	39,700.00	571,828.76	DNB ASA NOK10
Equities	500.00	815.00	DOLAN CO COM STK
Equities	195.00	317.85	DOLAN CO COM STK
Equities	3,880.00	129,786.00	DOLBY LABORATORIES INC CL A COM STK
Equities	5,410.00	180,964.50	DOLBY LABORATORIES INC CL A COM STK
Equities	500.00	6,375.00	DOLE FOOD CO INC NEW COM STK
Equities	4,300.00	216,849.00	DOLLAR GEN CORP NEW COM
Equities	26,753.00	1,349,153.79	DOLLAR GEN CORP NEW COM
Equities	32,500.00	1,652,300.00	DOLLAR TREE INC COM STK
Equities	15,370.00	781,410.80	DOLLAR TREE INC COM STK
Equities	20,736.00	1,054,218.24	DOLLAR TREE INC COM STK
Equities	28,000.00	1,423,520.00	DOLLAR TREE INC COM STK
Equities	18,900.00	960,876.00	DOLLAR TREE INC COM STK
Equities	15,100.00	1,053,614.86	DOLLARAMA INC COM STK NPV
Equities	21,503.00	303,094.56	DOMINION DIAMOND NPV
Equities	42,800.00	2,431,896.00	DOMINION RES INC VA NEW COM
Equities	55,409.00	3,148,339.38	DOMINION RES INC VA NEW COM
Equities	4,100.00	232,962.00	DOMINION RES INC VA NEW COM
Equities	4,200.00	244,230.00	DOMINOS PIZZA INC COM
Equities	4,560.00	265,164.00	DOMINOS PIZZA INC COM
Equities	15,700.00	912,955.00	DOMINOS PIZZA INC COM
Equities	3,041.00	202,226.50	DOMTAR CORP COM NEW COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,242.00	215,593.00	DOMTAR CORP COM NEW COM NEW
Equities	8,100.00	393,441.39	DON QUIJOTE NPV
Equities	3,000.00	145,719.03	DON QUIJOTE NPV
Equities	6,500.00	315,724.57	DON QUIJOTE NPV
Equities	10,200.00	363,732.00	DONALDSON INC COM
Equities	42,650.00	1,520,899.00	DONALDSON INC COM
Equities	15,610.00	556,652.60	DONALDSON INC COM
Equities	8,696.00	121,483.12	DONEGAL GROUP INC CL A NEW CLA
Equities	24,600.00	1,040,392.28	DONGBU INSURANCE KRW500
Equities	14,600.00	204,546.00	DONNELLEY R R & SONS CO COM
Equities	17,964.00	251,675.64	DONNELLEY R R & SONS CO COM
Equities	2,597.00	292,206.56	DOOSAN CORPORATION KRW5000
Equities	2,454.00	111,976.02	DORMAN PRODS INC COM
Equities	8,800.00	19,272.00	DOT HILL SYS CORP COM
Equities	1,700.00	6,664.00	DOUBLE EAGLE PETE CO
Equities	4,139.00	53,724.22	DOUGLAS DYNAMICS INC COM
Equities	30,500.00	760,975.00	DOUGLAS EMMETT INC COM REIT
Equities	85,300.00	2,128,235.00	DOUGLAS EMMETT INC COM REIT
Equities	5,900.00	147,205.00	DOUGLAS EMMETT INC COM REIT
Equities	12,400.00	309,380.00	DOUGLAS EMMETT INC COM REIT
Equities	13,580.00	1,054,622.80	DOVER CORP COM
Equities	17,458.00	1,355,788.28	DOVER CORP COM
Equities	14,933.00	1,159,696.78	DOVER CORP COM
Equities	3,700.00	5,735.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5,730.00	8,881.50	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7,900.00	17,064.00	DOVER MOTORSPORTS INC COM
Equities	7,600.00	16,416.00	DOVER MOTORSPORTS INC COM
Equities	23,430.00	753,743.10	DOW CHEMICAL CO COM
Equities	76,710.00	2,467,760.70	DOW CHEMICAL CO COM
Equities	113,059.00	3,637,108.03	DOW CHEMICAL CO COM
Equities	11,173.00	359,435.41	DOW CHEMICAL CO COM
Equities	24,000.00	213,821.92	DOWA HOLDINGS CO LTD
Equities	52,000.00	463,280.82	DOWA HOLDINGS CO LTD
Equities	88,700.00	1,358,765.96	DP WORLD LTD
Equities	20,800.00	955,344.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	17,960.00	824,902.80	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	12,050.00	553,456.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	18,660.00	857,053.80	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	16,561.00	760,646.73	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	107,100.00	928,417.78	DRAGON OIL ORD EUR0.10
Equities	54,600.00	590,018.48	DREAM UNLIMITED CORP COM
Equities	4,400.00	112,904.00	DREAMWORKS ANIMATION INC CL A COM STK
Equities	6,889.00	176,771.74	DREAMWORKS ANIMATION INC CL A COM STK
Equities	11,890.00	713,162.20	DRESSER-RAND GROUP INC COM
Equities	10,833.00	649,763.34	DRESSER-RAND GROUP INC COM
Equities	2,000.00	78,640.00	DREW INDS INC COM NEW COM NEW
Equities	23,790.00	935,422.80	DREW INDS INC COM NEW COM NEW
Equities	2,700.00	106,164.00	DREW INDS INC COM NEW COM NEW
Equities	3,290.00	297,054.10	DRIL-QUIP INC COM
Equities	7,575.00	683,946.75	DRIL-QUIP INC COM
Equities	2,600.00	21,606.00	DSP GROUP INC COM
Equities	5,700.00	47,367.00	DSP GROUP INC COM
Equities	3,490.00	228,001.70	DST SYS INC COM
Equities	3,299.00	215,523.67	DST SYS INC COM
Equities	1,044.00	76,702.68	DSW INC CL A CL A
Equities	3,117.00	229,005.99	DSW INC CL A CL A
Equities	13,080.00	876,490.80	DTE ENERGY CO COM
Equities	15,761.00	1,056,144.61	DTE ENERGY CO COM
Equities	10,663.00	714,527.63	DTE ENERGY CO COM
Equities	2,701.00	55,586.58	DTS INC COM
Equities	16,105.00	845,512.50	DU PONT E I DE NEMOURS & CO COM STK
Equities	63,040.00	3,309,600.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	87,673.00	4,602,832.50	DU PONT E I DE NEMOURS & CO COM STK
Equities	1,000.00	21,260.00	DUCOMMUN INC DEL COM
Equities	16,000.00	964,072.79	DUERR AG ORD NPV
Equities	22,866.00	1,543,455.00	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	44,583.00	3,009,352.50	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	67,903.00	4,583,452.50	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	64,000.00	997,760.00	DUKE RLTY CORP COM NEW REIT
Equities	164,000.00	2,556,760.00	DUKE RLTY CORP COM NEW REIT
Equities	20,300.00	316,477.00	DUKE RLTY CORP COM NEW REIT
Equities	31,803.00	495,808.77	DUKE RLTY CORP COM NEW REIT
Equities	2,480.00	241,676.00	DUN & BRADSTREET CORP DEL NEW COM
Equities	3,935.00	383,465.75	DUN & BRADSTREET CORP DEL NEW COM
Equities	28,100.00	564,157.54	DUNDEE CORPORATION 'A' SUB-VTG NPV
Equities	1,700.00	72,794.00	DUNKIN BRANDS GROUP INC COM
Equities	9,456.00	404,905.92	DUNKIN BRANDS GROUP INC COM
Equities	4,300.00	103,845.00	DUPONT FABROS TECH INC REIT
Equities	52,130.00	1,258,939.50	DUPONT FABROS TECH INC REIT
Equities	5,674.00	137,027.10	DUPONT FABROS TECH INC REIT
Equities	6,900.00	7,245.00	DURECT CORP COM
Equities	9,700.00	10,185.00	DURECT CORP COM
Equities	35,300.00	525,338.19	DUTCH LADY MILK IN MYR1
Equities	2,400.00	159,840.00	DXP ENTERPRISES INC COM NEW STK
Equities	1,600.00	106,560.00	DXP ENTERPRISES INC COM NEW STK
Equities	56,851.00	196,704.46	DYAX CORP COM
Equities	5,100.00	17,646.00	DYAX CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,000.00	46,280.00	DYCOM INDS INC COM
Equities	3,710.00	85,849.40	DYCOM INDS INC COM
Equities	400.00	6,604.00	DYNAMIC MATLS CORP COM
Equities	3,058.00	50,487.58	DYNAMIC MATLS CORP COM
Equities	107.00	595.99	DYNAMICS RESH CORP COM STK
Equities	141.00	368.01	DYNATRONICS CORP COM NEW COM NEW
Equities	9,118.00	205,610.90	DYNEGY INC NEW DEL COM
Equities	21,100.00	267,126.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	22,759.00	288,128.94	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	18,100.00	229,146.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	54,400.00	891,676.35	E.ON SE NPV
Equities	625.00	2,281.25	EAGLE BULK SHIPPING INC COM
Equities	2,800.00	10,220.00	EAGLE BULK SHIPPING INC COM
Equities	2,500.00	165,675.00	EAGLE MATLS INC COM
Equities	4,362.00	289,069.74	EAGLE MATLS INC COM
Equities	6,500.00	40,365.00	EARTHLINK INC COM STK
Equities	7,484.00	46,475.64	EARTHLINK INC COM STK
Equities	20,400.00	1,583,369.41	EAST JAPAN RAILWAY CO NPV
Equities	24,600.00	1,909,357.23	EAST JAPAN RAILWAY CO NPV
Equities	9,800.00	269,500.00	EAST WEST BANCORP INC COM
Equities	63,368.00	1,742,620.00	EAST WEST BANCORP INC COM
Equities	13,385.00	368,087.50	EAST WEST BANCORP INC COM
Equities	1,062.00	5,310.00	EASTERN VA BANKSHARES INC COM
Equities	1,400.00	78,778.00	EASTGROUP PPTYS INC REIT
Equities	2,383.00	134,091.41	EASTGROUP PPTYS INC REIT
Equities	10,276.00	719,422.76	EASTMAN CHEM CO COM
Equities	33,230.00	2,326,432.30	EASTMAN CHEM CO COM
Equities	29,400.00	2,058,294.00	EASTMAN CHEM CO COM
Equities	13,935.00	975,589.35	EASTMAN CHEM CO COM
Equities	1,125.00	18,000.00	EASTN CO COM
Equities	93,866.00	1,845,070.56	EASYJET ORD GBP0.27285714
Equities	19,700.00	1,296,457.00	EATON CORP PLC COM USD0.50
Equities	33,600.00	2,211,216.00	EATON CORP PLC COM USD0.50
Equities	23,080.00	1,518,894.80	EATON CORP PLC COM USD0.50
Equities	44,140.00	2,904,853.40	EATON CORP PLC COM USD0.50
Equities	4,900.00	322,469.00	EATON CORP PLC COM USD0.50
Equities	30,336.00	1,140,330.24	EATON VANCE CORP COM NON VTG
Equities	7,600.00	285,684.00	EATON VANCE CORP COM NON VTG
Equities	44,800.00	1,684,032.00	EATON VANCE CORP COM NON VTG
Equities	10,776.00	405,069.84	EATON VANCE CORP COM NON VTG
Equities	46,785.00	2,419,720.20	EBAY INC COM USD0.001
Equities	108,000.00	5,585,760.00	EBAY INC COM USD0.001
Equities	15,340.00	793,384.80	EBAY INC COM USD0.001
Equities	77,000.00	3,982,440.00	EBAY INC COM USD0.001
Equities	108,703.00	5,622,119.16	EBAY INC COM USD0.001
Equities	24,400.00	1,261,968.00	EBAY INC COM USD0.001
Equities	3,294.00	30,502.44	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	600.00	5,556.00	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2,736.00	25,335.36	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2,400.00	5,064.00	ECHELON CORP OC-COM STK
Equities	4,400.00	9,284.00	ECHELON CORP OC-COM STK
Equities	5,800.00	113,042.00	ECHO GLOBAL LOGISTICS INC COM
Equities	5,680.00	222,144.80	ECHOSTAR CORPORATION
Equities	30,300.00	1,185,033.00	ECHOSTAR CORPORATION
Equities	4,174.00	163,245.14	ECHOSTAR CORPORATION
Equities	50,000.00	4,259,500.00	ECOLAB INC COM
Equities	17,590.00	1,498,492.10	ECOLAB INC COM
Equities	24,545.00	2,090,988.55	ECOLAB INC COM
Equities	7,150.00	609,108.50	ECOLAB INC COM
Equities	23,300.00	1,984,927.00	ECOLAB INC COM
Equities	24.00	252.00	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38,900.00	160,400.97	ECOSYNTHETIX INC COMMON STOCK
Equities	7,597.00	77,717.31	ED RLTY TR INC COM REIT
Equities	71,610.00	2,187,433.18	EDENRED EUR2
Equities	202.00	860.52	EDGEWATER TECH INC COM
Equities	63,100.00	3,038,896.00	EDISON INTL COM
Equities	21,190.00	1,020,510.40	EDISON INTL COM
Equities	30,836.00	1,485,061.76	EDISON INTL COM
Equities	16,600.00	799,456.00	EDISON INTL COM
Equities	62,983.00	3,033,261.28	EDISON INTL COM
Equities	1.00	1.00	EDISON VENTURE FUND II, LP
Equities	400.00	2,248.00	EDUCATION MGMT CORP NEW COM
Equities	1,688.00	9,486.56	EDUCATION MGMT CORP NEW COM
Equities	800.00	2,440.00	EDUCATIONAL DEV CORP COM
Equities	7,380.00	495,936.00	EDWARDS LIFESCIENCES CORP COM
Equities	10,869.00	730,396.80	EDWARDS LIFESCIENCES CORP COM
Equities	2,900.00	194,880.00	EDWARDS LIFESCIENCES CORP COM
Equities	10,800.00	1,044,293.13	EGIS PHARMACEUTICA HUF1000
Equities	1,835.00	41,691.20	EHEALTH INC COM STK
Equities	400.00	5,680.00	EINSTEIN NOAH RESTAURANT GROUP INC COM STK
Equities	30,100.00	1,225,695.88	EISAI CO NPV
Equities	2,300.00	81,213.00	EL PASO ELEC CO COM NEW
Equities	2,975.00	105,047.25	EL PASO ELEC CO COM NEW
Equities	9,500.00	335,445.00	EL PASO ELEC CO COM NEW
Equities	21,907.00	925,541.94	ELBIT SYSTEMS LTD ILS1
Equities	103,480.00	638,565.62	ELDORADO GOLD CORP COM NPV
Equities	20,750.00	476,627.50	ELECTR ARTS COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	29,861.00	685,907.17	ELECTR ARTS COM
Equities	120,500.00	2,767,885.00	ELECTR ARTS COM
Equities	2,500.00	41,975.00	ELECTRO RENT CORP COM
Equities	1,844.00	30,960.76	ELECTRO RENT CORP COM
Equities	2,500.00	26,900.00	ELECTRO SCIENTIFIC INDS INC COM
Equities	1,626.00	17,495.76	ELECTRO SCIENTIFIC INDS INC COM
Equities	2,800.00	79,212.00	ELECTRONICS FOR IMAGING INC COM
Equities	30,490.00	862,562.10	ELECTRONICS FOR IMAGING INC COM
Equities	2,796.00	79,098.84	ELECTRONICS FOR IMAGING INC COM
Equities	11,800.00	333,822.00	ELECTRONICS FOR IMAGING INC COM
Equities	32,900.00	1,616,048.00	ELI LILLY & CO COM
Equities	76,080.00	3,737,049.60	ELI LILLY & CO COM
Equities	92,814.00	4,559,023.68	ELI LILLY & CO COM
Equities	59,600.00	2,927,552.00	ELI LILLY & CO COM
Equities	66,449.00	3,263,974.88	ELI LILLY & CO COM
Equities	18,900.00	928,368.00	ELI LILLY & CO COM
Equities	2,100.00	94,647.00	ELIZABETH ARDEN INC COM
Equities	22,090.00	995,596.30	ELIZABETH ARDEN INC COM
Equities	2,800.00	126,196.00	ELIZABETH ARDEN INC COM
Equities	300.00	6,093.00	ELLIS PERRY INTL INC COM
Equities	255.00	5,179.05	ELLIS PERRY INTL INC COM
Equities	370.00	8,103.00	ELMIRA SAVINGS BANK ELMIRA NY
Equities	170.00	605.20	EMAGIN CORP COM NEW STK
Equities	120,620.00	2,849,044.40	EMC CORP COM
Equities	35,240.00	832,368.80	EMC CORP COM
Equities	144,700.00	3,417,814.00	EMC CORP COM
Equities	197,999.00	4,676,736.38	EMC CORP COM
Equities	127,953.00	3,022,249.86	EMC CORP COM
Equities	1,400.00	36,764.00	EMC INS GROUP INC COM
Equities	2,400.00	63,024.00	EMC INS GROUP INC COM
Equities	3,200.00	130,080.00	EMCOR GROUP INC COM
Equities	17,500.00	711,375.00	EMCOR GROUP INC COM
Equities	6,237.00	253,534.05	EMCOR GROUP INC COM
Equities	18,500.00	752,025.00	EMCOR GROUP INC COM
Equities	1,600.00	5,760.00	EMCORE CORP COM STK
Equities	1,825.00	6,570.00	EMCORE CORP COM STK
Equities	2,400.00	34,608.00	EMERGENT BIOSOLUTIONS INC COM
Equities	2,484.00	35,819.28	EMERGENT BIOSOLUTIONS INC COM
Equities	6,600.00	95,172.00	EMERGENT BIOSOLUTIONS INC COM
Equities	1,000.00	23,180.00	EMERITUS CORP COM STK
Equities	3,929.00	91,074.22	EMERITUS CORP COM STK
Equities	51,580.00	2,813,173.20	EMERSON ELECTRIC CO COM
Equities	68,849.00	3,755,024.46	EMERSON ELECTRIC CO COM
Equities	5,300.00	8,745.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	5,954.00	12,741.56	EMMIS COMMUNICATIONS CORP
Equities	1,500.00	33,465.00	EMPIRE DIST ELEC CO COM
Equities	39,722.00	886,197.82	EMPIRE DIST ELEC CO COM
Equities	4,723.00	105,370.13	EMPIRE DIST ELEC CO COM
Equities	4,839.00	14,129.88	EMPIRE RESORTS INC COM NEW COM NEW
Equities	2,600.00	63,570.00	EMPLOYERS HLDGS INC COM
Equities	2,677.00	65,452.65	EMPLOYERS HLDGS INC COM
Equities	5,200.00	33,904.00	EMULEX CORP COM NEW
Equities	10,128.00	66,034.56	EMULEX CORP COM NEW
Equities	44,300.00	288,836.00	EMULEX CORP COM NEW
Equities	35,686.00	880,646.74	ENAGAS SA EUR1.50
Equities	83,035.00	-	ENBRIDGE ENERGY MGMT L L C COM FRACTIONAL SHARE CUSIP
Equities	2,277.00	75,391.47	ENCORE CAP GROUP INC COM
Equities	1,300.00	43,043.00	ENCORE CAP GROUP INC COM
Equities	2,389.00	79,099.79	ENCORE CAP GROUP INC COM
Equities	1,300.00	44,330.00	ENCORE WIRE CORP COM
Equities	1,381.00	47,092.10	ENCORE WIRE CORP COM
Equities	33,563.00	1,234,782.77	ENDO HEALTH SOLUTIONS INC
Equities	8,700.00	320,073.00	ENDO HEALTH SOLUTIONS INC
Equities	10,723.00	394,499.17	ENDO HEALTH SOLUTIONS INC
Equities	2,900.00	38,512.00	ENDOLOGIX INC COM
Equities	5,500.00	73,040.00	ENDOLOGIX INC COM
Equities	3,100.00	159,495.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	24,520.00	1,261,554.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	3,513.00	180,743.85	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	13,640.00	701,778.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	488,615.00	1,530,654.23	ENEL SPA EUR1
Equities	5,300.00	276,978.00	ENERGEN CORP COM
Equities	6,875.00	359,287.50	ENERGEN CORP COM
Equities	4,590.00	461,340.90	ENERGIZER HLDGS INC COM
Equities	5,982.00	601,250.82	ENERGIZER HLDGS INC COM
Equities	6,700.00	673,417.00	ENERGIZER HLDGS INC COM
Equities	4,700.00	104,246.00	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	5,600.00	124,208.00	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	7,357.00	163,178.26	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	1,300.00	17,238.00	ENERNOC INC COM
Equities	2,425.00	32,155.50	ENERNOC INC COM
Equities	3,600.00	176,544.00	ENERSYS COM
Equities	19,740.00	968,049.60	ENERSYS COM
Equities	5,037.00	247,014.48	ENERSYS COM
Equities	1,373.00	39,020.66	ENGLITY HLDGS INC COM
Equities	1,440.00	40,924.80	ENGLITY HLDGS INC COM
Equities	1,800.00	1,710.00	ENGLOBAL CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	141,419.00	2,900,734.77	ENI SPA EUR1
Equities	37,500.00	769,186.27	ENI SPA EUR1
Equities	38,400.00	787,646.74	ENI SPA EUR1
Equities	29,550.00	606,118.78	ENI SPA EUR1
Equities	354,000.00	1,887,214.99	ENN ENERGY COMSTK
Equities	38,000.00	202,582.40	ENN ENERGY COMSTK
Equities	2,200.00	38,038.00	ENNIS INC COM
Equities	31,206.00	539,551.74	ENNIS INC COM
Equities	3,200.00	55,328.00	ENNIS INC COM
Equities	2,000.00	101,520.00	ENPRO INDS INC COM
Equities	3,594.00	182,431.44	ENPRO INDS INC COM
Equities	27,804.00	1,615,968.48	ENSCO PLC SHS CLASS A COM
Equities	6,850.00	398,122.00	ENSCO PLC SHS CLASS A COM
Equities	25,346.00	1,473,109.52	ENSCO PLC SHS CLASS A COM
Equities	700.00	24,654.00	ENSIGN GROUP INC COM STK
Equities	1,000.00	132,980.00	ENSTAR GROUP LIMITED COM
Equities	666.00	88,564.68	ENSTAR GROUP LIMITED COM
Equities	5,900.00	55,401.00	ENTEGRIS INC COM
Equities	86,420.00	811,483.80	ENTEGRIS INC COM
Equities	13,089.00	122,905.71	ENTEGRIS INC COM
Equities	1,600.00	15,104.00	ENTERCOMMUNICATIONS CORP CL A
Equities	4,800.00	45,312.00	ENTERCOMMUNICATIONS CORP CL A
Equities	13,070.00	910,717.60	ENTERGY CORP NEW COM
Equities	10,858.00	756,585.44	ENTERGY CORP NEW COM
Equities	17,149.00	1,194,942.32	ENTERGY CORP NEW COM
Equities	20,200.00	1,407,536.00	ENTERGY CORP NEW COM
Equities	33,395.00	2,326,963.60	ENTERGY CORP NEW COM
Equities	17,254.00	1,202,258.72	ENTERGY CORP NEW COM
Equities	3,851,046.00	1,264,721.00	ENTERPRISE PARTNERS VI, LP
Equities	4,200.00	25,830.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	5,000.00	30,750.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	336.00	678.72	ENTREMED INC COM NEW
Equities	1,200.00	5,124.00	ENTROPIC COMMUNICATIONS INC COM STK
Equities	8,421.00	35,957.67	ENTROPIC COMMUNICATIONS INC COM STK
Equities	400.00	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	2,800.00	5,824.00	ENZO BIOCHEM INC COM
Equities	6,212.00	12,920.96	ENZO BIOCHEM INC COM
Equities	4,500.00	9,000.00	ENZON PHARMACEUTICALS INC COM
Equities	22,800.00	3,002,304.00	EOG RESOURCES INC COM
Equities	16,300.00	2,146,384.00	EOG RESOURCES INC COM
Equities	25,584.00	3,368,901.12	EOG RESOURCES INC COM
Equities	20,260.00	2,667,836.80	EOG RESOURCES INC COM
Equities	341.00	262.57	EON COMMUNICATIONS CORP COM NEW STK
Equities	32,770.00	890,688.60	EPAM SYS INC COM STK
Equities	2,250.00	30,307.50	EPIQ SYS INC COM
Equities	1,836.00	24,730.92	EPIQ SYS INC COM
Equities	817.00	23,987.12	EPL OIL & GAS INC COM NEW
Equities	4,107.00	120,581.52	EPL OIL & GAS INC COM NEW
Equities	3,600.00	180,972.00	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	4,270.00	214,652.90	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	10,600.00	841,322.00	EQT CORP COM
Equities	13,703.00	1,087,607.11	EQT CORP COM
Equities	6,300.00	500,031.00	EQT CORP COM
Equities	3,400.00	267,206.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	3,992.00	313,731.28	EQTY LIFESTYLE PPTYS INC REIT
Equities	40,300.00	2,339,818.00	EQTY RESDNTL EFF 5/15/02
Equities	101,400.00	5,887,284.00	EQTY RESDNTL EFF 5/15/02
Equities	19,780.00	1,148,426.80	EQTY RESDNTL EFF 5/15/02
Equities	31,114.00	1,806,478.84	EQTY RESDNTL EFF 5/15/02
Equities	8,481.00	499,785.33	EQUIFAX INC COM
Equities	11,327.00	667,500.11	EQUIFAX INC COM
Equities	2,467.00	455,704.24	EQUINIX INC COM NEW COM NEW
Equities	4,522.00	835,303.84	EQUINIX INC COM NEW COM NEW
Equities	28,400.00	966,991.80	EQUITABLE GP INC COM NPV
Equities	1,900.00	42,997.00	EQUITY ONE INC COM
Equities	4,333.00	98,055.79	EQUITY ONE INC COM
Equities	1,980.00	51,777.00	ERA GROUP INC COM USD0.01
Equities	4,575.00	119,636.25	ERA GROUP INC COM USD0.01
Equities	5,800.00	4,930.00	ERBA DIAGNOSTICS COM
Equities	3,000.00	239,070.00	ERIE INDTY CO CL A
Equities	1,953.00	155,634.57	ERIE INDTY CO CL A
Equities	3,052.00	37,020.76	ESB FINL CORP COM
Equities	7,400.00	-	ESC ADOLOR CORP COM
Equities	4,703.00	-	ESC GERBER SCIENTIFIC INC
Equities	6,500.00	-	ESC INDEVUS PHARMACEUTICALS INC COM STK
Equities	18,700.00	-	ESC INDEVUS PHARMACEUTICALS INC COM STK
Equities	800,000.00	197,000.00	ESC MNLEHMAN BRTHRS HLDGRR 6.200 D092607M092614GL ESCROW
Equities	900,000.00	218,250.00	ESC MNLEHMAN BRTHRS HLDGRR VAR D052507M052510GL ESCROW DEFAULT
Equities	2,100.00	-	ESC MOSSIMO, INC.
Equities	2,400.00	14,856.00	ESCALADE INC COM
Equities	567.00	686.07	ESCALON MED CORP
Equities	1,900.00	61,522.00	ESCO TECHNOLOGIES INC
Equities	3,000.00	97,140.00	ESCO TECHNOLOGIES INC
Equities	3,200.00	-	ESCROW BROOKLYN FED BANC ESCROW
Equities	1,400.00	-	ESCROW FOR IGO CORP
Equities	1,200.00	-	ESCROW MISSION WEST PROPERTIES
Equities	1,600.00	-	ESCROW PETROCORP INC

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	900.00	900.00	ESCROW SEAHAWK DRILLING INC ESC CONTRA
Equities	400.00	10,208.00	ESPEY MFG & ELECTRS CORP COM
Equities	128,462.00	191,458.70	ESPRIT HOLDINGS HKD0.10
Equities	2,500.00	397,300.00	ESSEX PPTY TR REIT
Equities	8,180.00	1,299,965.60	ESSEX PPTY TR REIT
Equities	3,490.00	554,630.80	ESSEX PPTY TR REIT
Equities	4,231.00	672,390.52	ESSEX PPTY TR REIT
Equities	4,831,423.39	3,254,798.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Equities	8,295,103.71	4,897,804.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Equities	3,401,812.62	2,586,723.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Equities	1,397,735.22	1,248,003.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Equities	11,358.00	1,206,784.59	ESSILOR INTL EUR0.18
Equities	11,240.00	739,254.80	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	14,860.00	977,342.20	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	22,745.00	1,495,938.65	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	1,400.00	101,206.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	16,220.00	1,172,543.80	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	2,420.00	174,941.80	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,500.00	43,200.00	ETHAN ALLEN INTERIORS INC COM
Equities	3,175.00	91,440.00	ETHAN ALLEN INTERIORS INC COM
Equities	49,400.00	870,451.92	EUROCASH SA PLN1
Equities	9,080.00	332,834.41	EUROCOMMERCIAL EUR0.50
Equities	3,100.00	653,993.56	EUROFINS SCIENTIFI EUR0.10
Equities	59,000.00	915,434.58	EUROMONEY INST INV ORD GBP0.0025
Equities	1,600.00	50,976.00	EURONET WORLDWIDE INC COM
Equities	4,900.00	156,114.00	EURONET WORLDWIDE INC COM
Equities	34,211.00	1,089,962.46	EURONET WORLDWIDE INC COM
Equities	35,100.00	1,873,579.83	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1
Equities	5,850.00	312,263.31	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1
Equities	6,840.00	365,107.86	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1
Equities	14,830.00	791,600.82	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1
Equities	110,226.00	1,825,342.56	EVERBANK FINL CORP COM STK
Equities	900.00	35,352.00	EVERCORE PARTNERS INC CL A CL A
Equities	21,090.00	828,415.20	EVERCORE PARTNERS INC CL A CL A
Equities	2,873.00	112,851.44	EVERCORE PARTNERS INC CL A CL A
Equities	2,745.00	352,073.70	EVEREST RE GROUP COM
Equities	4,125.00	529,072.50	EVEREST RE GROUP COM
Equities	9,500.00	1,218,470.00	EVEREST RE GROUP COM
Equities	2,238.00	49,168.86	EVERTEC INC COM
Equities	1,550.00	10,276.50	EVOLVING SYSTEMS INC COM NEW
Equities	3,500.00	48,685.00	EXACT SCIENCES CORP COM
Equities	4,000.00	55,640.00	EXACT SCIENCES CORP COM
Equities	2,100.00	41,475.00	EXACTECH INC COM
Equities	3,400.00	36,618.00	EXAR CORP COM
Equities	2,033.00	21,895.41	EXAR CORP COM
Equities	11,200.00	85,568.00	EXCO RES INC COM
Equities	14,236.00	108,763.04	EXCO RES INC COM
Equities	13,670.00	188,509.30	EXELIS INC
Equities	13,166.00	181,559.14	EXELIS INC
Equities	45,300.00	624,687.00	EXELIS INC
Equities	5,600.00	25,424.00	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	9,847.00	44,705.38	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	64,751.00	1,999,510.88	EXELON CORP COM
Equities	81,406.00	2,513,817.28	EXELON CORP COM
Equities	15,300.00	472,464.00	EXELON CORP COM
Equities	1,600.00	47,296.00	EXLSERVICE COM INC COM STK
Equities	531.00	15,696.36	EXLSERVICE COM INC COM STK
Equities	28,200.00	832,819.13	EXOR SPA EUR1
Equities	7,700.00	463,155.00	EXPEDIA INC DEL COM NEW
Equities	8,804.00	529,560.60	EXPEDIA INC DEL COM NEW
Equities	15,000.00	570,150.00	EXPEDITORS INTL WASH INC COM
Equities	19,100.00	725,991.00	EXPEDITORS INTL WASH INC COM
Equities	18,729.00	711,889.29	EXPEDITORS INTL WASH INC COM
Equities	4,042.00	153,636.42	EXPEDITORS INTL WASH INC COM
Equities	50,500.00	875,461.95	EXPERIAN ORD USD0.10
Equities	1,396.00	82,517.56	EXPONENT INC COM STK
Equities	100.00	5,911.00	EXPONENT INC COM STK
Equities	2,200.00	46,134.00	EXPRESS INC COM
Equities	6,320.00	132,530.40	EXPRESS INC COM
Equities	12,840.00	792,099.60	EXPRESS SCRIPTS HLDG CO COM
Equities	5,760.00	355,334.40	EXPRESS SCRIPTS HLDG CO COM
Equities	56,267.00	3,471,111.23	EXPRESS SCRIPTS HLDG CO COM
Equities	26,500.00	1,634,785.00	EXPRESS SCRIPTS HLDG CO COM
Equities	76,033.00	4,690,475.77	EXPRESS SCRIPTS HLDG CO COM
Equities	22,223.00	1,370,936.87	EXPRESS SCRIPTS HLDG CO COM
Equities	6,790.00	190,934.80	EXTERRAN HLDGS INC COM STK
Equities	9,596.00	269,839.52	EXTERRAN HLDGS INC COM STK
Equities	109.00	3,065.08	EXTERRAN HLDGS INC COM STK
Equities	5,100.00	213,843.00	EXTRA SPACE STORAGE INC COM
Equities	9,193.00	385,462.49	EXTRA SPACE STORAGE INC COM
Equities	14,100.00	591,213.00	EXTRA SPACE STORAGE INC COM
Equities	13,100.00	45,195.00	EXTREME NETWORKS INC COM
Equities	6,912.00	624,499.20	EXXON MOBIL CORP COM
Equities	6,466.00	584,203.10	EXXON MOBIL CORP COM
Equities	269,257.00	24,327,369.95	EXXON MOBIL CORP COM
Equities	61,120.00	5,522,192.00	EXXON MOBIL CORP COM
Equities	154,604.00	13,968,471.40	EXXON MOBIL CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	262,265.00	23,695,642.75	EXXON MOBIL CORP COM
Equities	99,800.00	9,016,930.00	EXXON MOBIL CORP COM
Equities	42,700.00	3,857,945.00	EXXON MOBIL CORP COM
Equities	53,910.00	4,870,768.50	EXXON MOBIL CORP COM
Equities	93,654.00	8,461,638.90	EXXON MOBIL CORP COM
Equities	3,200.00	54,016.00	EZCORP INC CL A NON VTG
Equities	4,393.00	74,153.84	EZCORP INC CL A NON VTG
Equities	5,500.00	66,440.00	F N B CORP PA COM
Equities	81,359.00	982,816.72	F N B CORP PA COM
Equities	12,683.00	153,210.64	F N B CORP PA COM
Equities	4,620.00	317,856.00	F5 NETWORKS INC COM STK
Equities	7,284.00	501,139.20	F5 NETWORKS INC COM STK
Equities	27,820.00	691,605.20	FACEBOOK INC CL A CL A
Equities	83,300.00	2,070,838.00	FACEBOOK INC CL A CL A
Equities	51,300.00	1,275,318.00	FACEBOOK INC CL A CL A
Equities	5,700.00	141,702.00	FACEBOOK INC CL A CL A
Equities	2,790.00	284,412.60	FACTSET RESH SYS INC COM STK
Equities	14,290.00	1,456,722.60	FACTSET RESH SYS INC COM STK
Equities	3,817.00	389,104.98	FACTSET RESH SYS INC COM STK
Equities	2,900.00	132,907.00	FAIR ISAAC CORPORATION COM
Equities	78,695.00	3,606,591.85	FAIR ISAAC CORPORATION COM
Equities	3,266.00	149,680.78	FAIR ISAAC CORPORATION COM
Equities	6,900.00	95,220.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	64,860.00	895,068.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	10,856.00	149,812.80	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	855.00	3.84	FAIRPOINT COMMUNICATIONS INC COM
Equities	2,900.00	3,973.00	FALCONSTOR SOFTWARE INC COM
Equities	4,000.00	5,480.00	FALCONSTOR SOFTWARE INC COM
Equities	13,980.00	871,093.80	FAMILY DLR STORES INC COM
Equities	8,400.00	523,404.00	FAMILY DLR STORES INC COM
Equities	8,456.00	526,893.36	FAMILY DLR STORES INC COM
Equities	1,200.00	18,708.00	FAMOUS DAVES AMER INC COM
Equities	2,100.00	304,001.61	FANUC CORP NPV
Equities	31,800.00	4,603,452.96	FANUC CORP NPV
Equities	1,000.00	21,690.00	FARMERS CAP BK CORP COM
Equities	5,815.00	196,663.30	FARO TECHNOLOGIES INC COM
Equities	1,100.00	37,202.00	FARO TECHNOLOGIES INC COM
Equities	1,480.00	50,053.60	FARO TECHNOLOGIES INC COM
Equities	600.00	202,043.59	FAST RETAILING CO LTD NPV
Equities	19,340.00	886,739.00	FASTENAL CO COM
Equities	26,229.00	1,202,599.65	FASTENAL CO COM
Equities	7,300.00	334,705.00	FASTENAL CO COM
Equities	800.00	34,808.00	FBL FINL GROUP INC CL A CL A
Equities	10,188.00	443,279.88	FBL FINL GROUP INC CL A CL A
Equities	784.00	34,111.84	FBL FINL GROUP INC CL A CL A
Equities	56,400.00	76,140.00	FED HOME LN MTG CORP COM STK
Equities	4,800.00	49,008.00	FEDERAL MOGUL CORP COM STK
Equities	2,574.00	26,280.54	FEDERAL MOGUL CORP COM STK
Equities	14,350.00	6,457.50	FEDERAL MOGUL CORP COM
Equities	2,600.00	269,568.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	6,700.00	694,656.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	5,380.00	557,798.40	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	7,244.00	751,057.92	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,300.00	28,875.00	FEDERAL SIGNAL CORP COM
Equities	5,487.00	48,011.25	FEDERAL SIGNAL CORP COM
Equities	278,800.00	604,823.00	FEDERATION LIMITED
Equities	8,045.00	793,076.10	FEDEX CORP COM
Equities	18,754.00	1,848,769.32	FEDEX CORP COM
Equities	27,346.00	2,695,768.68	FEDEX CORP COM
Equities	27,200.00	2,681,376.00	FEDEX CORP COM
Equities	12,600.00	1,242,108.00	FEDEX CORP COM
Equities	22,854.00	626,428.14	FEDT INVESTORS INC CL B
Equities	5,900.00	161,719.00	FEDT INVESTORS INC CL B
Equities	8,487.00	232,628.67	FEDT INVESTORS INC CL B
Equities	1,700.00	124,083.00	FEI CO COM
Equities	4,100.00	299,259.00	FEI CO COM
Equities	3,100.00	18,321.00	FELCOR LODGING TR INC COM
Equities	7,840.00	46,334.40	FELCOR LODGING TR INC COM
Equities	2,100.00	14,595.00	FERRO CORP COM
Equities	11,707.00	81,363.65	FERRO CORP COM
Equities	1,400.00	4.20	FIBERMARK INC COM
Equities	1,246.00	15,413.02	FID SOUTHN CORP NEW COM STK
Equities	1.00	1.00	FIDELITY BELMONT II, LP
Equities	13,100.00	311,911.00	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	21,586.00	513,962.66	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	16,164.00	692,465.76	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	27,093.00	1,160,664.12	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	14,600.00	625,464.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	27,825.00	956,901.75	FIESTA RESTAURANT GROUP INC COM
Equities	6,000.00	134,040.00	FIFTH & PAC COS INC COM
Equities	51,900.00	1,159,446.00	FIFTH & PAC COS INC COM
Equities	8,279.00	184,952.86	FIFTH & PAC COS INC COM
Equities	5,581.00	58,321.45	FIFTH ST FIN CORP COM STK
Equities	61,207.00	639,613.15	FIFTH ST FIN CORP COM STK
Equities	2,949.00	134,444.91	FINANCIAL ENGINES INC COM
Equities	1,100.00	20,251.00	FINANCIAL INSTNS INC COM
Equities	5,608.00	95,055.60	FINISAR CORPORATION COMMON STOCK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,572.00	162,245.40	FINISAR CORPORATION COMMON STOCK
Equities	2,173.00	47,501.78	FINISH LINE INC CL A
Equities	23,982.00	524,246.52	FINISH LINE INC CL A
Equities	5,355.00	117,060.30	FINISH LINE INC CL A
Equities	111,800.00	559,203.82	FINMECCANICA SPA EUR 4.40
Equities	12,750.00	102.00	FINOVA GROUP INC COM
Equities	4,200.00	6,888.00	FIRST ACCEP CORP COM STK
Equities	8,040.00	177,201.60	FIRST AMERN FINL CORP COM STK
Equities	6,112.00	134,708.48	FIRST AMERN FINL CORP COM STK
Equities	10,824.00	238,560.96	FIRST AMERN FINL CORP COM STK
Equities	2,400.00	33,840.00	FIRST BANCORP N C COM
Equities	1,758.00	24,787.80	FIRST BANCORP N C COM
Equities	586.00	4,148.88	FIRST BANCORP P R COM NEW COM NEW
Equities	1,600.00	7,200.00	FIRST BUSEY CORP COM
Equities	4,200.00	18,900.00	FIRST BUSEY CORP COM
Equities	2,300.00	113,183.00	FIRST CASH FINANCIAL SERVICES INC
Equities	37,660.00	1,853,248.60	FIRST CASH FINANCIAL SERVICES INC
Equities	3,000.00	147,630.00	FIRST CASH FINANCIAL SERVICES INC
Equities	1,600.00	36,080.00	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	856.00	6,762.40	FIRST FED BANCSHARES ARK COM NEW
Equities	4,600.00	68,540.00	FIRST FINL BANCORP OHIO COM
Equities	1,887.00	28,116.30	FIRST FINL BANCORP OHIO COM
Equities	2,250.00	125,235.00	FIRST FINL BANKSHARES INC COM
Equities	3,314.00	184,457.24	FIRST FINL BANKSHARES INC COM
Equities	1,500.00	46,485.00	FIRST FINL CORP IND COM
Equities	3,000.00	92,970.00	FIRST FINL CORP IND COM
Equities	1,170.00	4,130.10	FIRST FINL SVC CORP COM
Equities	1,800.00	59,742.00	FIRST LONG IS CORP COM
Equities	93.00	1,470.33	FIRST M&F CORP COM
Equities	4,000.00	4,720.00	FIRST MARBLEHEAD CORP COM
Equities	7,800.00	9,204.00	FIRST MARBLEHEAD CORP COM
Equities	2,200.00	37,730.00	FIRST MERCHANTS CORP COM
Equities	2,597.00	44,538.55	FIRST MERCHANTS CORP COM
Equities	3,000.00	41,160.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	5,525.00	75,803.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	7,417.00	285,406.16	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	32,891.00	1,265,645.68	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	1,990,717.63	1,339,749.00	FIRST RESERVE FUND X, LP 6-008654
Equities	4,382,707.00	2,159,178.00	FIRST RESERVE FUND X, LP 6-008656
Equities	8,526,169.84	8,030,619.00	FIRST RESERVE FUND XI, LP 6-014733
Equities	15,938,011.40	14,671,956.00	FIRST RESERVE FUND XI, LP 6-014764
Equities	4,190.00	187,418.70	FIRST SOLAR INC COM
Equities	5,898.00	263,817.54	FIRST SOLAR INC COM
Equities	217.00	1,377.95	FIRST SOUTH BANCORP INC VA COM
Equities	297,000.00	163,503.45	FIRST TRACTOR CO H'CN'Y1
Equities	400.00	2,984.00	FIRST UTD CORP COM
Equities	27,254.00	1,017,664.36	FIRSTENERGY CORP COM
Equities	40,638.00	1,517,422.92	FIRSTENERGY CORP COM
Equities	33,800.00	1,262,092.00	FIRSTENERGY CORP COM
Equities	10,871.00	405,923.14	FIRSTENERGY CORP COM
Equities	8,609.00	172,438.27	FIRSTMERIT CORP COM
Equities	79,063.00	1,583,631.89	FIRSTMERIT CORP COM
Equities	15,930.00	319,077.90	FIRSTMERIT CORP COM
Equities	10,250.00	895,952.50	FISERV INC COM
Equities	19,275.00	1,684,827.75	FISERV INC COM
Equities	20,700.00	1,809,387.00	FISERV INC COM
Equities	12,626.00	1,103,638.66	FISERV INC COM
Equities	700.00	28,756.00	FISHER COMMUNICATIONS INC COM
Equities	873.00	32,091.48	FIVE BELOW INC COM USD0.01
Equities	2,300.00	8,809.00	FL TECH INC COM
Equities	41.00	572.36	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	3,767.00	52,587.32	FLAGSTAR BANCORP INC COM PAR\$.001
Equities	2,600.00	211,380.00	FLEETCOR TECHNOLOGIES INC COM
Equities	6,055.00	492,271.50	FLEETCOR TECHNOLOGIES INC COM
Equities	1,300.00	31,694.00	FLEXSTEEL INDS INC COM
Equities	22,300.00	802,815.95	FLIGHT CENTRE LTD NPV
Equities	9,600.00	258,912.00	FLIR SYS INC COM
Equities	13,649.00	368,113.53	FLIR SYS INC COM
Equities	1,800.00	32,292.00	FLOTEK INDS INC DEL COM
Equities	47,110.00	845,153.40	FLOTEK INDS INC DEL COM
Equities	3,101.00	55,631.94	FLOTEK INDS INC DEL COM
Equities	17,108.00	63,128.52	FLOW INTL CORP COM
Equities	3,000.00	11,070.00	FLOW INTL CORP COM
Equities	12,375.00	272,868.75	FLOWERS FOODS INC COM
Equities	13,150.50	289,968.52	FLOWERS FOODS INC COM
Equities	11,550.00	254,677.50	FLOWERS FOODS INC COM
Equities	4,500.00	243,045.00	FLOWSERVE CORP COM
Equities	15,117.00	816,469.17	FLOWSERVE CORP COM
Equities	6,385.00	378,694.35	FLUOR CORP NEW COM
Equities	12,598.00	747,187.38	FLUOR CORP NEW COM
Equities	16,384.00	971,735.04	FLUOR CORP NEW COM
Equities	4,475.00	73,613.75	FLUSHING FINL CORP COM
Equities	9,180.00	560,530.80	FMC CORP COM (NEW)
Equities	12,903.00	787,857.18	FMC CORP COM (NEW)
Equities	15,260.00	849,676.80	FMC TECHNOLOGIES INC COM
Equities	26,579.00	1,479,918.72	FMC TECHNOLOGIES INC COM
Equities	9,126.00	508,135.68	FMC TECHNOLOGIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,000.00	28,120.00	FMR BROS CO DEL
Equities	2,760.00	38,805.60	FMR BROS CO DEL
Equities	63,500.00	89,535.00	FNMA COM STK
Equities	55,980.00	577,211.76	FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)
Equities	156.00	1,023.36	FONAR CORP COM NEW STK
Equities	3,698.00	277,066.58	FONCIERE DES REIT EUR
Equities	350.00	1,739.50	FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01
Equities	8,700.00	305,631.00	FOOT LOCKER INC COM
Equities	13,840.00	486,199.20	FOOT LOCKER INC COM
Equities	15,000.00	526,950.00	FOOT LOCKER INC COM
Equities	101,600.00	1,571,752.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	27,730.00	428,983.10	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	255,200.00	3,947,944.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	366,279.00	5,666,336.13	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	124,250.00	1,922,147.50	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	57,900.00	1,036,989.00	FOREST CY ENTERPRISES INC CL A
Equities	53,800.00	963,558.00	FOREST CY ENTERPRISES INC CL A
Equities	9,400.00	168,354.00	FOREST CY ENTERPRISES INC CL A
Equities	16,532.00	296,088.12	FOREST CY ENTERPRISES INC CL A
Equities	2,250.00	-	FOREST LABORATORIES INC CVR
Equities	940.00	-	FOREST LABORATORIES INC CVR
Equities	41,700.00	1,709,700.00	FOREST LABORATORIES INC
Equities	20,300.00	832,300.00	FOREST LABORATORIES INC
Equities	21,319.00	874,079.00	FOREST LABORATORIES INC
Equities	62,500.00	2,562,500.00	FOREST LABORATORIES INC
Equities	60,105.00	245,829.45	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	6,400.00	26,176.00	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	9,471.00	38,736.39	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	2,066.00	41,443.96	FORESTAR GROUP INC
Equities	4,160.00	83,449.60	FORESTAR GROUP INC
Equities	3,200.00	21,600.00	FORMFACTOR INC COM STK
Equities	4,800.00	32,400.00	FORMFACTOR INC COM STK
Equities	9,100.00	61,425.00	FORMFACTOR INC COM STK
Equities	1,200.00	44,028.00	FORRESTER RESH INC COM
Equities	1,513.00	55,511.97	FORRESTER RESH INC COM
Equities	181,529.00	505,134.21	FORTESCUE METALS GRP LTD NPV
Equities	8,100.00	141,750.00	FORTINET INC COM
Equities	11,520.00	201,600.00	FORTINET INC COM
Equities	1,042,654.00	1,153,708.00	FORTRESS INVESTMENT FUND II, LLC
Equities	8,703,289.17	12,380,288.00	FORTRESS INVESTMENT FUND III, LP
Equities	1.00	1.00	FORTRESS INVESTMENT FUND, LP
Equities	12,190.00	472,240.60	FORTUNE BRANDS HOME & SEC INC COM
Equities	69,610.00	2,696,691.40	FORTUNE BRANDS HOME & SEC INC COM
Equities	14,495.00	561,536.30	FORTUNE BRANDS HOME & SEC INC COM
Equities	27,710.00	843,215.30	FORUM ENERGY TECH COM USD0.01
Equities	7,192.00	218,852.56	FORUM ENERGY TECH COM USD0.01
Equities	1,500.00	57,420.00	FORWARD AIR CORP COM
Equities	67,120.00	2,569,353.60	FORWARD AIR CORP COM
Equities	2,131.00	81,574.68	FORWARD AIR CORP COM
Equities	3,300.00	340,923.00	FOSSIL GROUP INC COM
Equities	4,992.00	515,723.52	FOSSIL GROUP INC COM
Equities	3,500.00	361,585.00	FOSSIL GROUP INC COM
Equities	1,300.00	56,121.00	FOSTER L B CO CL A
Equities	11,766.00	255,439.86	FOSTER WHEELER LTD (BM) COM STK
Equities	4,136,800.00	3,569,572.00	FP GP SLITTER, LLC
Equities	75,000.00	-	FR CUSIP NATL PENN BANCSHARES INC
Equities	50,000.00	-	FRAC CUSIP COMWLTH REIT
Equities	61,813.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	59,224.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	330,075.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	6,514.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	1,799.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	56,134.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	2,951.00	82,008.29	FRANCESCAS HLDGS CORP COM M STOCK
Equities	7,486,015.00	10,677,479.00	FRANCISCO PARTNERS II, LP
Equities	4,121,574.00	2,440,146.00	FRANCISCO PARTNERS, LP
Equities	15,000.00	535,333.43	FRANCO NEVADA CORP COM NPV
Equities	4,023.00	54,149.58	FRANKLIN COVEY CO COM
Equities	3,400.00	114,410.00	FRANKLIN ELEC INC COM
Equities	17,558.00	590,826.70	FRANKLIN ELEC INC COM
Equities	2,854.00	96,037.10	FRANKLIN ELEC INC COM
Equities	5,200.00	174,980.00	FRANKLIN ELEC INC COM
Equities	3,200.00	42,240.00	FRANKLIN STR PPTYS CORP COM
Equities	8,380.00	110,616.00	FRANKLIN STR PPTYS CORP COM
Equities	19,400.00	762,522.42	FRED OLSEN ENERGY NOK20
Equities	3,400.00	52,666.00	FREDS INC CL A
Equities	1,186.00	18,371.14	FREDS INC CL A
Equities	1,800.00	27,882.00	FREDS INC CL A
Equities	44,600.00	972,792.19	FREENET AG - ORD SHS
Equities	31,140.00	859,775.40	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	85,575.00	2,362,725.75	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	96,166.99	2,655,170.59	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	37,110.00	1,024,607.10	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	22,486.00	620,838.46	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	3,200.00	43,360.00	FREESCALE SEMICONDUCTOR LTD
Equities	53,500.00	724,925.00	FREESCALE SEMICONDUCTOR LTD
Equities	1,000.00	16,990.00	FREIGHTCAR AMER INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,700.00	28,883.00	FREIGHTCAR AMER INC COM
Equities	1,700.00	18,105.00	FREQUENCY ELECTRS INC COM
Equities	27,639.00	1,959,075.09	FRESENIUS MEDICAL CARE NPV
Equities	7,000.00	496,165.77	FRESENIUS MEDICAL CARE NPV
Equities	11,900.00	1,464,994.71	FRESENIUS SE&KGAA NPV
Equities	5,600.00	689,409.28	FRESENIUS SE&KGAA NPV
Equities	1,400.00	172,352.32	FRESENIUS SE&KGAA NPV
Equities	3,070.00	377,944.01	FRESENIUS SE&KGAA NPV
Equities	7,400.00	911,005.12	FRESENIUS SE&KGAA NPV
Equities	2,500.00	69,700.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,116.00	31,114.08	FRESH DEL MONTE PRODUCE INC COM STK
Equities	6,900.00	192,372.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	900.00	44,748.00	FRESH MKT INC COM
Equities	4,662.00	231,794.64	FRESH MKT INC COM
Equities	24,100.00	322,392.77	FRESNILLO PLC ORD USD0.50
Equities	1,102.00	10,854.70	FRIEDMAN IND INC COM
Equities	1,200.00	22,392.00	FRISCHS RESTAURANTS INC COM
Equities	37,890.00	5,153,797.80	FRKLN RES INC COM
Equities	13,890.00	1,889,317.80	FRKLN RES INC COM
Equities	13,217.00	1,797,776.34	FRKLN RES INC COM
Equities	18,240.00	2,481,004.80	FRKLN RES INC COM
Equities	5,945.00	808,638.90	FRKLN RES INC COM
Equities	3,300.00	448,866.00	FRKLN RES INC COM
Equities	72,181.00	292,333.05	FRONTIER COMMUNICATIONS CORP COM
Equities	94,272.00	381,801.60	FRONTIER COMMUNICATIONS CORP COM
Equities	2,300.00	3,703.00	FROZEN FOOD EXPRESS INDS INC COM
Equities	3,500.00	115,115.00	FTI CONSULTING INC COM
Equities	33,909.00	1,115,267.01	FTI CONSULTING INC COM
Equities	3,600.00	118,404.00	FTI CONSULTING INC COM
Equities	551,000.00	751,004.30	FUBON FINANCIAL HL TWD10
Equities	1,668.00	29,840.52	FUEL SYS SOLUTIONS INC COM STK
Equities	1,000.00	17,890.00	FUEL SYS SOLUTIONS INC COM STK
Equities	1,062.00	18,999.18	FUEL SYS SOLUTIONS INC COM STK
Equities	27,147.00	34,476.69	FUELCELL ENERGY INC COM
Equities	6,500.00	8,255.00	FUELCELL ENERGY INC COM
Equities	17,435.00	22,142.45	FUELCELL ENERGY INC COM
Equities	91,000.00	2,239,844.97	FUJI HEAVY INDUSTRIES NPV
Equities	70.00	140,796.30	FUJI MEDIA HOLDINGS INC NPV
Equities	150.00	301,706.35	FUJI MEDIA HOLDINGS INC NPV
Equities	1,400.00	3,780.00	FULL HOUSE RESORTS INC COM
Equities	3,000.00	113,430.00	FULLER H B CO COM
Equities	24,060.00	909,708.60	FULLER H B CO COM
Equities	3,843.00	145,303.83	FULLER H B CO COM
Equities	9,900.00	113,652.00	FULTON FINL CORP PA COM
Equities	89,770.00	1,030,559.60	FULTON FINL CORP PA COM
Equities	19,629.00	225,340.92	FULTON FINL CORP PA COM
Equities	575.00	19,590.25	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	1,142.00	38,907.94	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	6,500.00	43,485.00	FURMANITE CORP COM STK
Equities	442.00	1,768.00	FURNITURE BRANDS INTL INC COM NEW COM USD1 (POST REV SPLIT)
Equities	592.00	2,368.00	FURNITURE BRANDS INTL INC COM NEW COM USD1 (POST REV SPLIT)
Equities	5,222.00	74,361.28	FUSION-IO INC
Equities	235.00	22,905,450.00	FUT RUSSELL 2000 MINI SEP13
Equities	23.00	2,241,810.00	FUT RUSSELL 2000 MINI SEP13
Equities	(235.00)	(22,905,450.00)	FUT RUSSELL 2000 MINI SEP13
Equities	(72.00)	(5,757,480.00)	FUT SEP 13 EMINI S&P 500
Equities	250.00	19,991,250.00	FUT SEP 13 EMINI S&P 500
Equities	72.00	5,757,480.00	FUT SEP 13 EMINI S&P 500
Equities	2,169.00	192,390,300.00	FUT SEP 13 ICEUS MINRUS1K
Equities	(2,169.00)	(192,390,300.00)	FUT SEP 13 ICEUS MINRUS1K
Equities	18.00	2,084,220.00	FUT SEP 13 IMM EMINI MDCP
Equities	4,800.00	8,880.00	FWD INDS INC N Y COM NEW
Equities	3,883.00	12,464.43	FX ENERGY INC COM
Equities	24,700.00	405,327.00	FXCM INC
Equities	2,000.00	95,200.00	G & K SVCS INC CL A CL A
Equities	506.00	24,085.60	G & K SVCS INC CL A CL A
Equities	600.00	28,560.00	G & K SVCS INC CL A CL A
Equities	53,020.00	185,277.15	G4S PLC ORD 25P
Equities	124,948.00	436,627.86	G4S PLC ORD 25P
Equities	2,200.00	9,812.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	1,800.00	8,028.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	219,000.00	1,072,927.34	GALAXY ENTERTAINME HKD0.10
Equities	198,000.00	970,043.90	GALAXY ENTERTAINME HKD0.10
Equities	113,000.00	553,610.91	GALAXY ENTERTAINME HKD0.10
Equities	5,700.00	249,033.00	GALLAGHER ARTHUR J & CO COM
Equities	11,789.00	515,061.41	GALLAGHER ARTHUR J & CO COM
Equities	60,274.00	891,198.98	GALP ENERGIA EUR1
Equities	2,389.00	132,374.49	GAMCO INVS INC COM
Equities	700.00	38,787.00	GAMCO INVS INC COM
Equities	160.00	8,865.60	GAMCO INVS INC COM
Equities	11,280.00	474,098.40	GAMESTOP CORP NEW CL A
Equities	10,254.00	430,975.62	GAMESTOP CORP NEW CL A
Equities	36,700.00	1,542,501.00	GAMESTOP CORP NEW CL A
Equities	500.00	3,950.00	GAMING PARTNERS INTL CORP COM
Equities	16,600.00	406,036.00	GANNETT INC COM
Equities	20,911.00	511,483.06	GANNETT INC COM
Equities	37,522.00	917,788.12	GANNETT INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	33,100.00	1,381,263.00	GAP INC COM
Equities	27,205.00	1,135,264.65	GAP INC COM
Equities	65,400.00	2,729,142.00	GAP INC COM
Equities	39,020.00	1,628,304.60	GAP INC COM
Equities	10,148.00	366,951.68	GARMIN LTD COMMON STOCK
Equities	5,700.00	324,843.00	GARTNER INC COM
Equities	8,871.00	505,558.29	GARTNER INC COM
Equities	45.00	463.50	GAS NAT INC COM
Equities	51,800.00	1,042,976.29	GAS NATURAL SDG EUR1
Equities	1.00	1.00	GATEWAY VENTURE PARTNERS III, LP
Equities	4,100.00	194,463.00	GATX CORP COM
Equities	23,600.00	1,119,348.00	GATX CORP COM
Equities	5,542.00	262,857.06	GATX CORP COM
Equities	78,109.00	1,527,518.68	GDF SUEZ EUR1
Equities	42,750.00	1,513,132.71	GEA GROUP AG NPV
Equities	72,033.00	2,549,602.07	GEA GROUP AG NPV
Equities	11,307.00	1,248,985.45	GECINA EUR7.50
Equities	1,070.00	14,830.20	GEEKNET INC COM NEW COM NEW
Equities	2,300.00	18,009.00	GEN COMMUNICATION INC CL A
Equities	4,400.00	34,452.00	GEN COMMUNICATION INC CL A
Equities	54,300.00	1,808,733.00	GEN MTRS CO COM
Equities	71,473.00	2,380,765.63	GEN MTRS CO COM
Equities	94,800.00	3,157,788.00	GEN MTRS CO COM
Equities	41,500.00	1,382,365.00	GEN MTRS CO COM
Equities	2,000.00	3,260.00	GENCO SHIPPING & TRADING LTD COM STK
Equities	2,866.00	4,671.58	GENCO SHIPPING & TRADING LTD COM STK
Equities	3,500.00	56,910.00	GENCORP INC COM
Equities	8,729.00	141,933.54	GENCORP INC COM
Equities	13,655.00	190,019.19	GENEL ENERGY PLC ORD GBP0.10
Equities	4,101.00	151,778.01	GENERAC HLDGS INC COM STK
Equities	3,782.00	139,971.82	GENERAC HLDGS INC COM STK
Equities	4,100.00	126,075.00	GENERAL CABLE CORP DEL NEW COM
Equities	5,774.00	177,550.50	GENERAL CABLE CORP DEL NEW COM
Equities	35,861.00	1,102,725.75	GENERAL CABLE CORP DEL NEW COM
Equities	23,046.00	1,805,193.18	GENERAL DYNAMICS CORP COM
Equities	14,000.00	1,096,620.00	GENERAL DYNAMICS CORP COM
Equities	31,319.00	2,453,217.27	GENERAL DYNAMICS CORP COM
Equities	245,900.00	5,702,421.00	GENERAL ELECTRIC CO
Equities	88,870.00	2,060,895.30	GENERAL ELECTRIC CO
Equities	772,800.00	17,921,232.00	GENERAL ELECTRIC CO
Equities	958,396.00	22,225,203.24	GENERAL ELECTRIC CO
Equities	118,300.00	2,743,377.00	GENERAL ELECTRIC CO
Equities	149,576.00	3,468,667.44	GENERAL ELECTRIC CO
Equities	153,016.00	3,548,441.04	GENERAL ELECTRIC CO
Equities	462.00	143.22	GENERAL EMPLOYMENT ENTERPRISES INC COM
Equities	97,020.00	1,927,787.40	GENERAL GROWTH PPTYS INC NEW COM
Equities	190,502.00	3,785,274.74	GENERAL GROWTH PPTYS INC NEW COM
Equities	41,759.00	829,751.33	GENERAL GROWTH PPTYS INC NEW COM
Equities	42,717.00	848,786.79	GENERAL GROWTH PPTYS INC NEW COM
Equities	7,600.00	151,012.00	GENERAL GROWTH PPTYS INC NEW COM
Equities	42,300.00	2,052,819.00	GENERAL MILLS INC COM
Equities	45,720.00	2,218,791.60	GENERAL MILLS INC COM
Equities	59,959.00	2,909,810.27	GENERAL MILLS INC COM
Equities	15,688.00	761,338.64	GENERAL MILLS INC COM
Equities	30,000.00	1,455,900.00	GENERAL MILLS INC COM
Equities	12,072.00	22,574.64	GENERAL MOLY INC COM STK
Equities	600.00	40,194.00	GENESCO INC COM
Equities	24,106.00	1,614,860.94	GENESCO INC COM
Equities	2,200.00	147,378.00	GENESCO INC COM
Equities	1,300.00	110,292.00	GENESE & WYO INC CL A CL A
Equities	4,365.00	370,326.60	GENESE & WYO INC CL A CL A
Equities	6,500.00	771,225.00	GENESE & WYO INC TANGIBLE EQUITY UNIT
Equities	1,500.00	13,725.00	GENIE ENERGY LTD CL B CL B
Equities	1,900.00	60,249.00	GENOMIC HEALTH INC COM
Equities	38,400.00	75,085.16	GENOMMA LAB INTERN SER'B' MXN3.722
Equities	58,890.00	1,133,043.60	GENPACT LIMITED COM STK USD0.01
Equities	6,900.00	132,756.00	GENPACT LIMITED COM STK USD0.01
Equities	9,850.00	189,514.00	GENPACT LIMITED COM STK USD0.01
Equities	2,665,308.46	1,883,556.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	5,116,465.22	3,546,129.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	8,000.00	184,400.00	GENTEX CORP COM
Equities	13,926.00	320,994.30	GENTEX CORP COM
Equities	65,125.00	1,209,371.25	GENTHERM INC COM NPV
Equities	900.00	16,713.00	GENTHERM INC COM NPV
Equities	2,600.00	25,896.00	GENTIVA HEALTH SVCS INC COM
Equities	4,452.00	44,341.92	GENTIVA HEALTH SVCS INC COM
Equities	10,480.00	818,173.60	GENUINE PARTS CO COM
Equities	14,815.00	1,156,607.05	GENUINE PARTS CO COM
Equities	759.00	280.83	GENVEC INC COM NEW
Equities	79,785.00	910,346.85	GENWORTH FINL INC COM CL A COM CL A
Equities	31,100.00	354,851.00	GENWORTH FINL INC COM CL A COM CL A
Equities	47,658.00	543,777.78	GENWORTH FINL INC COM CL A COM CL A
Equities	77,470.00	883,932.70	GENWORTH FINL INC COM CL A COM CL A
Equities	32,600.00	758,333.57	GENWORTH MI CANADA COM NPV
Equities	2,881.00	97,809.95	GEO GROUP INC COM STK
Equities	5,893.00	200,067.35	GEO GROUP INC COM STK
Equities	15,200.00	-	GEO GROUP INC

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	246.00	221,643.93	GEO HOLDINGS CORP
Equities	400.00	27,632.00	GEOSPACE TECHNOLOGIES CORP COM
Equities	1,200.00	82,896.00	GEOSPACE TECHNOLOGIES CORP COM
Equities	18,900.00	28,350.00	GERON CORP COM
Equities	1,100.00	22,715.00	GETTY RLTY CORP NEW COM
Equities	4,400.00	90,860.00	GETTY RLTY CORP NEW COM
Equities	3,200.00	12,512.00	GFI GROUP INC COM STK
Equities	7,400.00	28,934.00	GFI GROUP INC COM STK
Equities	14,401,562.91	6,917,483.00	GGC INVESTMENT FUND II, LP
Equities	479.00	10,787.08	GGERMAN AMERN BANCORP INC COM STK
Equities	2,400.00	34,944.00	GIBRALTAR INDS INC COM
Equities	3,150.00	45,864.00	GIBRALTAR INDS INC COM
Equities	159.00	238.50	GIGA TRONICS INC COM
Equities	600.00	28,872.00	G-III APPAREL GROUP LTD COM
Equities	68,600.00	3,301,032.00	G-III APPAREL GROUP LTD COM
Equities	21,000.00	1,010,520.00	G-III APPAREL GROUP LTD COM
Equities	1,950.00	93,834.00	G-III APPAREL GROUP LTD COM
Equities	5,400.00	218,313.66	GILDAN ACTIVEWEAR COM NPV
Equities	11,800.00	477,055.78	GILDAN ACTIVEWEAR COM NPV
Equities	128,500.00	6,580,485.00	GILEAD SCIENCES INC
Equities	14,840.00	759,956.40	GILEAD SCIENCES INC
Equities	9,630.00	493,152.30	GILEAD SCIENCES INC
Equities	97,340.00	4,984,781.40	GILEAD SCIENCES INC
Equities	141,140.00	7,227,779.40	GILEAD SCIENCES INC
Equities	16,050.00	821,920.50	GILEAD SCIENCES INC
Equities	42,702.00	2,186,769.42	GILEAD SCIENCES INC
Equities	170.00	219,024.47	GIVAUDAN AG CHF10.00
Equities	3,500.00	77,665.00	GLACIER BANCORP INC NEW COM
Equities	2,207.00	48,973.33	GLACIER BANCORP INC NEW COM
Equities	1,400.00	26,096.00	GLADSTONE COML CORP COM STK
Equities	3,300.00	82,830.00	GLATFELTER
Equities	20,803.00	522,155.30	GLATFELTER
Equities	5,081.00	127,533.10	GLATFELTER
Equities	140,940.00	3,522,825.58	GLAXOSMITHKLINE ORD GBP0.25
Equities	245,004.00	6,123,927.61	GLAXOSMITHKLINE ORD GBP0.25
Equities	36,100.00	902,327.25	GLAXOSMITHKLINE ORD GBP0.25
Equities	84,831.00	2,120,369.07	GLAXOSMITHKLINE ORD GBP0.25
Equities	-	-	GLAXOSMITHKLINE ORD GBP0.25
Equities	16,910.00	422,669.08	GLAXOSMITHKLINE ORD GBP0.25
Equities	111.00	1,540.68	GLEACHER & CO INC COM NEW COM NEW
Equities	135,589.00	559,670.55	GLENCORE XSTRATA PLC ORD USD0.01
Equities	381,004.00	1,572,669.78	GLENCORE XSTRATA PLC ORD USD0.01
Equities	19,700.00	10,270.63	GLG LIFE TECH CORP COM NEW
Equities	8,000.00	87,360.00	GLIMCHER RLTY TR SH BEN INT SHS OF
Equities	87,700.00	957,684.00	GLIMCHER RLTY TR SH BEN INT SHS OF
Equities	13,228.00	144,449.76	GLIMCHER RLTY TR SH BEN INT SHS OF
Equities	2,300.00	14,398.00	GLOBAL CASH ACCESS HLDGS INC COM
Equities	4,436.00	27,769.36	GLOBAL CASH ACCESS HLDGS INC COM
Equities	5,000.00	23,600.00	GLOBAL GEOPHYSICAL SERVICES COM
Equities	5,738.00	27,083.36	GLOBAL GEOPHYSICAL SERVICES COM
Equities	308,000.00	667,823.07	GLOBAL LOGISTIC PR NPV
Equities	500,900.00	1,086,079.79	GLOBAL LOGISTIC PR NPV
Equities	4,400.00	203,808.00	GLOBAL PMTS INC COM
Equities	21,050.00	975,036.00	GLOBAL PMTS INC COM
Equities	22,800.00	1,056,096.00	GLOBAL PMTS INC COM
Equities	7,541.00	349,299.12	GLOBAL PMTS INC COM
Equities	3,200.00	1,760.00	GLOBALSTAR INC COM
Equities	5,782.00	62,850.34	GLOBE SPECIALTY METALS INC COM STK
Equities	2,100.00	22,827.00	GLOBE SPECIALTY METALS INC COM STK
Equities	6,375.00	69,296.25	GLOBE SPECIALTY METALS INC COM STK
Equities	2,600.00	32,864.00	GLOBECOMM SYS INC COM
Equities	5,501.00	12,102.20	GLU MOBILE INC COM
Equities	79,800.00	1,472,020.47	GLUSKIN SHEFF & AS SUB-VTG COM NPV
Equities	1,600.00	70,736.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	36,200.00	1,600,402.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	7,516.00	332,282.36	GNC HLDGS INC GNC HOLDINGS INC
Equities	14,400.00	636,624.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	26,800.00	663,553.72	GOLDCORP INC COM NPV
Equities	13,140.00	324,952.20	GOLDCORP INC NEW COM
Equities	4,238,964.00	1,871,654.85	GOLDEN AGRI-RESOURCES LTD USD0.025
Equities	2,432,400.00	1,073,991.96	GOLDEN AGRI-RESOURCES LTD USD0.025
Equities	54.00	189.00	GOLDEN ENTERPRISES INC COM
Equities	22,400.00	3,388,000.00	GOLDMAN SACHS GROUP INC COM
Equities	34,399.00	5,202,848.75	GOLDMAN SACHS GROUP INC COM
Equities	41,127.00	6,220,458.75	GOLDMAN SACHS GROUP INC COM
Equities	14,748.00	2,230,635.00	GOLDMAN SACHS GROUP INC COM
Equities	62,669.00	279,936.65	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	268,619.00	1,199,896.35	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	263,000.00	325,561.78	GOODPACK NPV
Equities	2,200.00	28,160.00	GOODRICH PETE CORP COM NEW COM NEW
Equities	3,885.00	49,728.00	GOODRICH PETE CORP COM NEW COM NEW
Equities	18,100.00	276,749.00	GOODYEAR TIRE & RUBBER CO COM
Equities	22,419.00	342,786.51	GOODYEAR TIRE & RUBBER CO COM
Equities	1,421.00	1,251,005.77	GOOGLE INC CL A CL A
Equities	4,000.00	3,521,480.00	GOOGLE INC CL A CL A
Equities	970.00	853,958.90	GOOGLE INC CL A CL A
Equities	1,215.00	1,069,649.55	GOOGLE INC CL A CL A

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	18,680.00	16,445,311.60	GOOGLE INC CL A CL A
Equities	24,908.00	21,928,255.96	GOOGLE INC CL A CL A
Equities	1,690.00	1,487,825.30	GOOGLE INC CL A CL A
Equities	6,690.00	5,889,675.30	GOOGLE INC CL A CL A
Equities	5,532.00	4,870,206.84	GOOGLE INC CL A CL A
Equities	6,030.00	5,308,631.10	GOOGLE INC CL A CL A
Equities	10,301.00	140,196.61	GORDMANS STORES INC COM STK
Equities	4,150.00	132,136.00	GORMAN RUPP CO COM
Equities	1,500.00	37,830.00	GOVERNMENT PPTY'S INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	3,078.00	77,627.16	GOVERNMENT PPTY'S INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933.00	22,224.06	GP STRATEGIES CORP COM STK
Equities	184,300.00	2,040,679.80	GPO AERO SURESTE SER'B'NPV
Equities	225,100.00	647,692.70	GPO MEXICO SA SER'B'COM NPV
Equities	54,816.00	157,725.11	GPO MEXICO SA SER'B'COM NPV
Equities	118,376.00	340,609.82	GPO MEXICO SA SER'B'COM NPV
Equities	2,215.00	7,785.60	GPT GROUP NPV (STAPLED SECURITIES)
Equities	4,200.00	352,968.00	GRACE W R & CO DEL NEW COM STK
Equities	6,323.00	531,384.92	GRACE W R & CO DEL NEW COM STK
Equities	9,100.00	575,211.00	GRACO INC COM
Equities	7,139.00	451,256.19	GRACO INC COM
Equities	8,500.00	61,880.00	GRAFTECH INTL LTD COM
Equities	101,135.00	736,262.80	GRAFTECH INTL LTD COM
Equities	14,800.00	107,744.00	GRAFTECH INTL LTD COM
Equities	1,500.00	45,045.00	GRAHAM CORP COM STK
Equities	4,280.00	1,079,330.40	GRAINGER W W INC COM
Equities	5,658.00	1,426,834.44	GRAINGER W W INC COM
Equities	1,600.00	403,488.00	GRAINGER W W INC COM
Equities	2,674.00	12,033.00	GRAMERCY PROPERTY TRUST INC COM USD0.001
Equities	2,104.00	9,468.00	GRAMERCY PROPERTY TRUST INC COM USD0.001
Equities	1,300.00	41,899.00	GRAND CANYON ED INC COM STK
Equities	4,405.00	141,973.15	GRAND CANYON ED INC COM STK
Equities	2,000.00	59,520.00	GRANITE CONST INC COM
Equities	2,777.00	82,643.52	GRANITE CONST INC COM
Equities	9,900.00	294,624.00	GRANITE CONST INC COM
Equities	3,745,284.07	4,424,865.00	GRANITE GLOBAL VENTURES III, L.P.
Equities	6,196,459.81	5,610,287.00	GRANITE VENTURES II, LP
Equities	16,461.00	127,408.14	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2,500.00	18,000.00	GRAY T.V INC COM CL B
Equities	9,000.00	64,800.00	GRAY T.V INC COM CL B
Equities	7,916.00	61,903.12	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4,900.00	110,446.00	GREAT PLAINS ENERGY INC COM
Equities	11,232.00	253,169.28	GREAT PLAINS ENERGY INC COM
Equities	90,070.00	726,077.70	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	1,200.00	32,352.00	GREAT SOUTHN BANCORP INC COM
Equities	1,800.00	48,528.00	GREAT SOUTHN BANCORP INC COM
Equities	210,000.00	905,645.05	GREAT WALL MOTOR 'H'CN'Y1
Equities	104,500.00	450,666.23	GREAT WALL MOTOR 'H'CN'Y1
Equities	203,000.00	875,456.88	GREAT WALL MOTOR 'H'CN'Y1
Equities	2,100.00	68,859.00	GREATBATCH INC COM
Equities	2,600.00	85,254.00	GREATBATCH INC COM
Equities	1,336.00	26,653.20	GREEN DOT CORP COM STK
Equities	13,600.00	271,320.00	GREEN DOT CORP COM STK
Equities	4,700,984.85	8,695,085.00	GREEN EQUITY INVESTORS IV, LP
Equities	4,860,172.50	4,807,426.00	GREEN EQUITY INVESTORS V, LP
Equities	10,896,070.59	11,441,673.00	GREEN EQUITY INVESTORS V, LP
Equities	1.00	1.00	GREEN MOUNTAIN PARTNERS II, LP
Equities	1.00	1.00	GREEN MOUNTAIN PARTNERS, LP
Equities	64,200.00	4,818,852.00	GREEN MTN COFFEE ROASTERS
Equities	7,650.00	574,209.00	GREEN MTN COFFEE ROASTERS
Equities	25,400.00	1,906,524.00	GREEN MTN COFFEE ROASTERS
Equities	11,571.00	868,519.26	GREEN MTN COFFEE ROASTERS
Equities	4,600.00	345,276.00	GREEN MTN COFFEE ROASTERS
Equities	500.00	6,660.00	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	5,800.00	77,256.00	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	4,300.00	104,791.00	GREENBRIER COS INC COM STK
Equities	1,000.00	24,370.00	GREENBRIER COS INC COM STK
Equities	1,600.00	73,184.00	GREENHILL & CO INC COM
Equities	35,050.00	1,603,187.00	GREENHILL & CO INC COM
Equities	3,366.00	153,960.84	GREENHILL & CO INC COM
Equities	10,030.00	458,772.20	GREENHILL & CO INC COM
Equities	2,324.00	57,007.72	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	62,000.00	101,356.95	GREENTOWN CHINA HO HKD0.10
Equities	135,000.00	220,696.59	GREENTOWN CHINA HO HKD0.10
Equities	482,000.00	787,968.57	GREENTOWN CHINA HO HKD0.10
Equities	2,190.00	115,347.30	GREIF INC.
Equities	18,397.00	968,969.99	GREIF INC.
Equities	3,940.00	207,519.80	GREIF INC.
Equities	100,000.00	917,136.33	GRENDENE SA COM NPV
Equities	900.00	25,668.00	GRIFFIN LD & NURSERIES INC COM
Equities	1,400.00	15,750.00	GRIFFON CORP COM
Equities	6,519.00	73,338.75	GRIFFON CORP COM
Equities	33,600.00	948,183.43	GRIFOLS SA EUR0.10 (CLASS B)
Equities	539.00	15,210.44	GRIFOLS SA EUR0.10 (CLASS B)
Equities	11,630.00	426,306.63	GRIFOLS SA EUR0.5 (CLASS A)
Equities	10,797.00	395,772.37	GRIFOLS SA EUR0.5 (CLASS A)
Equities	419,700.00	887,833.43	GRINDROD LIMITED ZAR0.00002
Equities	1,100.00	70,763.00	GROUP 1 AUTOMOTIVE INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,511.00	97,202.63	GROUP 1 AUTOMOTIVE INC COM
Equities	3,000.00	192,990.00	GROUP 1 AUTOMOTIVE INC COM
Equities	899.00	19,047.61	GROUPE FNAC EUR1
Equities	142.00	3,008.63	GROUPE FNAC EUR1
Equities	311.00	6,589.33	GROUPE FNAC EUR1
Equities	31,469.00	267,486.50	GROUPOIN INC
Equities	225,900.00	1,330,511.87	GRUPO FINANCIERIO BANORTE S.A.B DE C.A
Equities	376,400.00	2,216,930.80	GRUPO FINANCIERIO BANORTE S.A.B DE C.A
Equities	19,110.00	860,079.68	GS HOLDINGS CORP KRW5000
Equities	905.00	1,366.55	GSE SYS INC COM STK
Equities	5,050.00	195,122.12	GSW IMMOBILIEN AG NPV (BR)
Equities	12,700.00	52,705.00	GT ADVANCED TECHNOLOGIES INC COM USD0.01
Equities	10,200.00	42,330.00	GT ADVANCED TECHNOLOGIES INC COM USD0.01
Equities	987,582.88	23,250.00	GTCR FUND VII, LP
Equities	27,087.25	7,437.00	GTCR FUND VIII/A, LP
Equities	30,500.00	762,381.56	GTECH EUR1
Equities	1,400.00	9,240.00	GTX INC DEL COM
Equities	436,000.00	175,943.58	GUANGSHEN RAILWAY 'H'CNV1
Equities	1,120.00	12,712.00	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	4,990.00	154,839.70	GUESS INC COM
Equities	5,891.00	182,797.73	GUESS INC COM
Equities	2,604.00	109,498.20	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3,100.00	59,365.00	GULF IS FABRICATION INC COM
Equities	3,537.00	67,733.55	GULF IS FABRICATION INC COM
Equities	7,390.00	333,215.10	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	14,087.00	635,182.83	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	21,010.00	947,340.90	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	5,010.00	225,900.90	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	2,400.00	112,968.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	20,720.00	975,290.40	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	6,510.00	306,425.70	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	2,300.00	48,461.00	H & E EQUIP SVCS INC COM
Equities	35,290.00	743,560.30	H & E EQUIP SVCS INC COM
Equities	3,403.00	71,701.21	H & E EQUIP SVCS INC COM
Equities	10,547.00	54,738.93	HACKETT GROUP INC COM STK
Equities	1,862.00	9,663.78	HACKETT GROUP INC COM STK
Equities	3,000.00	124,050.00	HAEMONETICS CORP MASS COM
Equities	4,502.00	186,157.70	HAEMONETICS CORP MASS COM
Equities	134,000.00	213,533.43	HAIER ELECTRONICS HKD0.1 (POST CONS)
Equities	2,100.00	136,437.00	HAIN CELESTIAL GROUP INC COM
Equities	4,569.00	296,847.93	HAIN CELESTIAL GROUP INC COM
Equities	20,122.00	114,091.74	HALCON RES CORP COM STK
Equities	136,759.00	775,423.53	HALCON RES CORP COM STK
Equities	18,526.00	105,042.42	HALCON RES CORP COM STK
Equities	22,620.00	943,706.40	HALLIBURTON CO COM
Equities	69,040.00	2,880,348.80	HALLIBURTON CO COM
Equities	97,823.00	4,081,175.56	HALLIBURTON CO COM
Equities	21,800.00	909,496.00	HALLIBURTON CO COM
Equities	78,460.00	3,273,351.20	HALLIBURTON CO COM
Equities	2,900.00	26,506.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	9,357.00	74,294.58	HALOZYME THERAPEUTICS INC COM
Equities	4,400.00	34,936.00	HALOZYME THERAPEUTICS INC COM
Equities	10,376.00	82,385.44	HALOZYME THERAPEUTICS INC COM
Equities	2,100.00	0.21	HAMILTON BANCORP INC FLA COM
Equities	105,909.00	782,760.58	HAMMERSON ORD GBP0.25
Equities	96,190.00	710,928.63	HAMMERSON ORD GBP0.25
Equities	68,880.00	2,005,393.81	HANA FINANCIAL GRP KRW5000
Equities	4,179.00	125,662.53	HANCOCK HLDG CO COM
Equities	30,076.00	904,385.32	HANCOCK HLDG CO COM
Equities	8,067.00	242,574.69	HANCOCK HLDG CO COM
Equities	2,139.00	38,245.32	HANDY & HARMAN LTD COM STOCK
Equities	6,200.00	318,804.00	HANESBRANDS INC COM STK
Equities	73,633.00	3,786,208.86	HANESBRANDS INC COM STK
Equities	9,078.00	466,790.76	HANESBRANDS INC COM STK
Equities	73,099.00	254,930.21	HANG LUNG PROPERTIES HKD1
Equities	400.00	12,652.00	HANGER INC COM
Equities	3,800.00	120,194.00	HANGER INC COM
Equities	300.00	5,301.00	HANMI FINL CORP COM NEW COM NEW
Equities	1,336.00	23,607.12	HANMI FINL CORP COM NEW COM NEW
Equities	10,900.00	783,793.99	HANNOVER RUCK SE ORD NPV(REGD)
Equities	13,000.00	934,800.17	HANNOVER RUCK SE ORD NPV(REGD)
Equities	3,690.00	180,551.70	HANOVER INS GROUP INC COM
Equities	18,174.00	889,253.82	HANOVER INS GROUP INC COM
Equities	24,170.00	1,182,638.10	HANOVER INS GROUP INC COM
Equities	3,521.00	172,282.53	HANOVER INS GROUP INC COM
Equities	13,500.00	660,555.00	HANOVER INS GROUP INC COM
Equities	3,920.00	29,556.80	HARBINGER GROUP INC COM
Equities	1,700.00	25,126.00	HARDINGE INC COM
Equities	79,200.00	1,066,688.99	HARGREAVES LANSDOW ORD GBP0.004
Equities	13,880.00	760,901.60	HARLEY DAVIDSON COM USD0.01
Equities	21,555.00	1,181,645.10	HARLEY DAVIDSON COM USD0.01
Equities	11,698.00	641,284.36	HARLEY DAVIDSON COM USD0.01
Equities	5,300.00	287,260.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	14,661.00	794,626.20	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	6,578.00	356,527.60	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	21,400.00	1,159,880.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	4,900.00	265,580.00	HARMAN INTL INDS INC NEW COM STK USD0.01

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	5,600.00	35,560.00	HARMONIC INC COM	
Equities	13,988.00	88,823.80	HARMONIC INC COM	
Equities	31,400.00	199,390.00	HARMONIC INC COM	
Equities	8,180.00	402,865.00	HARRIS CORP COM	
Equities	10,510.00	517,617.50	HARRIS CORP COM	
Equities	10,955.00	19,828.55	HARRIS INTERACTIVE INC COM STCK	
Equities	2,700.00	126,522.00	HARRIS TEETER SUPERMARKETS INC COM	
Equities	3,769.00	176,615.34	HARRIS TEETER SUPERMARKETS INC COM	
Equities	5,890.00	136,589.10	HARSCO CORP COM	
Equities	32,400.00	751,356.00	HARSCO CORP COM	
Equities	8,903.00	206,460.57	HARSCO CORP COM	
Equities	30,600.00	709,614.00	HARSCO CORP COM	
Equities	58,600.00	44,327.90	HARTELEGA HOLDINGS WTS 29/05/15(SUB FOR ORD)	
Equities	2,500.00	21,500.00	HARTE-HANKS INC COM (NEW)	
Equities	4,405.00	37,883.00	HARTE-HANKS INC COM (NEW)	
Equities	60,290.00	1,864,166.80	HARTFORD FINL SVCS GROUP INC COM	
Equities	33,400.00	1,032,728.00	HARTFORD FINL SVCS GROUP INC COM	
Equities	32,180.00	995,005.60	HARTFORD FINL SVCS GROUP INC COM	
Equities	39,607.00	1,224,648.44	HARTFORD FINL SVCS GROUP INC COM	
Equities	-	-	HARTFORD FINL SVCS GROUP INC COM	
Equities	13,497.00	63,840.81	HARVARD BIOSCIENCE INC COM	
Equities	6,177.00	29,217.21	HARVARD BIOSCIENCE INC COM	
Equities	4,000.00	12,400.00	HARVEST NAT RES INC COM	
Equities	268,400.00	626,483.84	HARVEY NORMAN HLDG NPV	
Equities	8,880.00	398,090.40	HASBRO INC COM	
Equities	11,281.00	505,727.23	HASBRO INC COM	
Equities	10,300.00	461,749.00	HASBRO INC COM	
Equities	5,700.00	140,448.00	HATTERAS FINL CORP COM REIT	
Equities	9,222.00	227,230.08	HATTERAS FINL CORP COM REIT	
Equities	293.00	202.17	HAUPPAUGE DIGITAL INC COM	
Equities	4,300.00	98,943.00	HAVERTY FURNITURE COS INC COM STK	
Equities	5,000.00	126,550.00	HAWAIIAN ELEC INDS INC COM	
Equities	7,482.00	189,369.42	HAWAIIAN ELEC INDS INC COM	
Equities	9,258.00	56,566.38	HAWAIIAN HOLDINGS INC COM	
Equities	13,200.00	80,652.00	HAWAIIAN HOLDINGS INC COM	
Equities	3,900.00	23,829.00	HAWAIIAN HOLDINGS INC COM	
Equities	757.00	29,818.23	HAWKINS INC COM	
Equities	472.16	5,618.70	HAWTHORN BANCSHARES INC COM STK	
Equities	400.00	19,148.00	HAYNES INTL INC COM NEW COM NEW	
Equities	1,400.00	67,018.00	HAYNES INTL INC COM NEW COM NEW	
Equities	8,300.00	299,298.00	HCA HLDGS INC COM	
Equities	21,402.00	771,756.12	HCA HLDGS INC COM	
Equities	8,600.00	310,116.00	HCA HLDGS INC COM	
Equities	7,400.00	319,014.00	HCC INS HLDGS INC COM	
Equities	30,539.00	1,316,536.29	HCC INS HLDGS INC COM	
Equities	9,306.00	401,181.66	HCC INS HLDGS INC COM	
Equities	54,197.00	2,336,432.67	HCC INS HLDGS INC COM	
Equities	25,500.00	1,158,720.00	HCP INC COM REIT	
Equities	91,200.00	4,144,128.00	HCP INC COM REIT	
Equities	31,990.00	1,453,625.60	HCP INC COM REIT	
Equities	42,859.00	1,947,512.96	HCP INC COM REIT	
Equities	2,581.00	48,496.99	HD SUPPLY HLDGS INC. COM	
Equities	2,100.00	18,564.00	HEADWATERS INC COM	
Equities	4,800.00	42,432.00	HEADWATERS INC COM	
Equities	27,800.00	1,863,434.00	HEALTH CARE REIT INC COM	
Equities	73,600.00	4,933,408.00	HEALTH CARE REIT INC COM	
Equities	17,370.00	1,164,311.10	HEALTH CARE REIT INC COM	
Equities	26,019.00	1,744,053.57	HEALTH CARE REIT INC COM	
Equities	6,700.00	213,194.00	HEALTH NET INC COM	
Equities	8,584.00	273,142.88	HEALTH NET INC COM	
Equities	19,100.00	607,762.00	HEALTH NET INC COM	
Equities	8,600.00	219,300.00	HEALTHCARE RLTY TR	
Equities	61,483.00	1,567,816.50	HEALTHCARE RLTY TR	
Equities	2,400.00	61,200.00	HEALTHCARE RLTY TR	
Equities	6,612.00	168,606.00	HEALTHCARE RLTY TR	
Equities	2,700.00	66,204.00	HEALTHCARE SVCS GROUP INC COM	
Equities	62,975.00	1,544,147.00	HEALTHCARE SVCS GROUP INC COM	
Equities	6,450.00	158,154.00	HEALTHCARE SVCS GROUP INC COM	
Equities	24,600.00	276,258.00	HEALTHCARE TR AMER INC CL A	
Equities	42,900.00	481,767.00	HEALTHCARE TR AMER INC CL A	
Equities	5,454.00	61,248.42	HEALTHCARE TR AMER INC CL A	
Equities	6,300.00	181,440.00	HEALTHSOUTH CORP COM NEW STK	
Equities	9,557.00	275,241.60	HEALTHSOUTH CORP COM NEW STK	
Equities	158.00	4,000.56	HEALTHSTREAM INC COM STK ISIN#	US42222N1037
Equities	2,200.00	38,236.00	HEALTHWAYS INC COM STK	
Equities	4,000.00	69,520.00	HEALTHWAYS INC COM STK	
Equities	3,000.00	41,610.00	HEARTLAND EXPRESS INC COM	
Equities	4,442.00	61,610.54	HEARTLAND EXPRESS INC COM	
Equities	2,200.00	60,478.00	HEARTLAND FINL USA INC COM STK	
Equities	14,050.00	523,362.50	HEARTLAND PMT SYS INC COM STK	
Equities	1,300.00	48,425.00	HEARTLAND PMT SYS INC COM STK	
Equities	1,812.00	67,497.00	HEARTLAND PMT SYS INC COM STK	
Equities	15,500.00	577,375.00	HEARTLAND PMT SYS INC COM STK	
Equities	600.00	57,066.00	HEARTWARE INTL INC COM COM	
Equities	1,227.00	116,699.97	HEARTWARE INTL INC COM COM	
Equities	19,500.00	58,110.00	HECLA MNG CO COM	
Equities	27,757.00	82,715.86	HECLA MNG CO COM	

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Equities	3,906.00	144,170.46	HEICO CORP NEW CL A CL A
Equities	3,988.00	200,875.56	HEICO CORP NEW COM
Equities	13,500.00	906,703.91	HEIDELBERGCEMENT NPV
Equities	66,335.00	4,455,274.37	HEIDELBERGCEMENT NPV
Equities	900.00	15,048.00	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	1,983.00	33,155.76	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	14,500.00	812,435.54	HEINEKEN HOLDING EUR1.6 A
Equities	16,500.00	924,495.61	HEINEKEN HOLDING EUR1.6 A
Equities	2,300.00	88,251.00	HELEN TROY LTD COM STK
Equities	2,398.00	92,011.26	HELEN TROY LTD COM STK
Equities	6,000.00	138,240.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	86,200.00	1,986,048.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	35,279.00	812,828.16	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	15,049.00	346,728.96	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	3,929,530.10	5,575,150.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	9,721,496.81	10,457,577.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Equities	13,280.00	829,336.00	HELMERICH & PAYNE INC COM
Equities	15,190.00	948,615.50	HELMERICH & PAYNE INC COM
Equities	12,235.00	764,075.75	HELMERICH & PAYNE INC COM
Equities	39,747.00	2,482,200.15	HELMERICH & PAYNE INC COM
Equities	23,200.00	5,164.32	HEMISPHERX BIOPHARMA INC COM
Equities	8,792.00	825,693.36	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	12,089.00	946,761.72	HENKEL AG & CO KGAA NPV(BR)
Equities	7,620.00	596,767.66	HENKEL AG & CO KGAA NPV(BR)
Equities	11,806.00	385,519.18	HENNES & MAURITZ SER'B/NPV
Equities	60,800.00	1,985,394.37	HENNES & MAURITZ SER'B/NPV
Equities	5,100.00	240,363.00	HENRY JACK & ASSOC INC COM
Equities	6,993.00	329,580.09	HENRY JACK & ASSOC INC COM
Equities	6,280.00	283,479.20	HERBALIFE LTD COM STK
Equities	9,592.00	432,982.88	HERBALIFE LTD COM STK
Equities	5,879.00	41,388.16	HERCULES OFFSHORE INC COM STK
Equities	25,770.00	181,420.80	HERCULES OFFSHORE INC COM STK
Equities	800.00	5,600.00	HERITAGE COMM CORP COM STK
Equities	1,155.00	16,920.75	HERITAGE FINL CORP WASH COM
Equities	4,634.00	68,351.50	HERITAGE FINL GROUP INC COM
Equities	1.00	1.00	HERITAGE FUND II, LP
Equities	2,800.00	902,615.88	HERMES INTL NPV
Equities	249,957.00	1,409,757.48	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	18,186.00	102,569.04	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	13,065.00	1,166,443.20	HERSHEY COMPANY COM STK USD1
Equities	10,800.00	964,224.00	HERSHEY COMPANY COM STK USD1
Equities	13,643.00	1,218,047.04	HERSHEY COMPANY COM STK USD1
Equities	53,500.00	1,326,800.00	HERTZ GLOBAL HLDGS INC COM
Equities	24,305.00	602,764.00	HERTZ GLOBAL HLDGS INC COM
Equities	5,800.00	143,840.00	HERTZ GLOBAL HLDGS INC COM
Equities	37,021.00	918,120.80	HERTZ GLOBAL HLDGS INC COM
Equities	292.00	2,011.88	HESKA CORP COM RESTRICTED NEW STOCK
Equities	23,378.00	1,554,403.22	HESS CORP COM STK
Equities	27,489.00	1,827,743.61	HESS CORP COM STK
Equities	11,089.00	737,307.61	HESS CORP COM STK
Equities	17,200.00	1,143,628.00	HESS CORP COM STK
Equities	153,940.00	3,817,712.00	HEWLETT PACKARD CO COM
Equities	181,423.00	4,499,290.40	HEWLETT PACKARD CO COM
Equities	-	-	HEWLETT PACKARD CO COM
Equities	117,458.00	3,120,286.75	HEXAGON AB SER'B/NPV
Equities	8,298.00	282,546.90	HEXCEL CORP NEW COM
Equities	5,400.00	183,870.00	HEXCEL CORP NEW COM
Equities	29,060.00	989,493.00	HEXCEL CORP NEW COM
Equities	9,487.00	323,032.35	HEXCEL CORP NEW COM
Equities	67,641.00	2,303,176.05	HEXCEL CORP NEW COM
Equities	14,100.00	912,918.83	HEXPOL AB CLS'B/NPV
Equities	847.00	11,027.94	HF FINL CORP COM
Equities	4,338.00	77,086.26	HFF INC CL A CL A
Equities	500.00	7,985.00	HGREGG INC COM STK
Equities	3,487.00	55,687.39	HGREGG INC COM STK
Equities	1,600.00	88,800.00	HIBBETT SPORTS INC COM STK
Equities	2,213.00	122,821.50	HIBBETT SPORTS INC COM STK
Equities	2,900.00	30,827.00	HICKORY TECH CORP COM
Equities	2,700.00	31,428.00	HIGHER ONE HLDGS INC COM
Equities	3,654.00	42,532.56	HIGHER ONE HLDGS INC COM
Equities	15,600.00	555,516.00	HIGHWOODS PPTYS INC COM
Equities	48,200.00	1,716,402.00	HIGHWOODS PPTYS INC COM
Equities	4,800.00	170,928.00	HIGHWOODS PPTYS INC COM
Equities	6,462.00	230,111.82	HIGHWOODS PPTYS INC COM
Equities	34,407.00	496,280.25	HIKMA PHARMACEUTIC ORD GBP0.10
Equities	3,900.00	131,352.00	HILL ROM HLDGS INC COM STK
Equities	41,393.00	1,394,116.24	HILL ROM HLDGS INC COM STK
Equities	5,604.00	188,742.72	HILL ROM HLDGS INC COM STK
Equities	3,400.00	80,614.00	HILLENBRAND INC COM STK
Equities	5,187.00	122,983.77	HILLENBRAND INC COM STK
Equities	8,800.00	291,104.00	HILLSHIRE BRANDS CO COM
Equities	17,730.00	586,508.40	HILLSHIRE BRANDS CO COM
Equities	8,420.00	278,533.60	HILLSHIRE BRANDS CO COM
Equities	10,531.00	348,365.48	HILLSHIRE BRANDS CO COM
Equities	4,100.00	67,240.00	HILLTOP HLDGS INC COM STK
Equities	3,348.00	54,907.20	HILLTOP HLDGS INC COM STK
Equities	13,000.00	146,051.24	HITACHI METALS NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	28,000.00	314,571.90	HITACHI METALS NPV
Equities	400.00	13,280.00	HI-TECH PHARMACAL INC COM
Equities	621.00	20,617.20	HI-TECH PHARMACAL INC COM
Equities	1,700.00	98,600.00	HITTITE MICROWAVE CORP COM STK
Equities	2,956.00	171,448.00	HITTITE MICROWAVE CORP COM STK
Equities	18,800.00	295,536.00	HLTH MGMT ASSOC INC NEW CL A COM
Equities	28,030.00	440,631.60	HLTH MGMT ASSOC INC NEW CL A COM
Equities	800.00	5,688.00	HMN FINL INC COM
Equities	5,100.00	118,830.00	HMS HLDGS CORP COM
Equities	8,520.00	198,516.00	HMS HLDGS CORP COM
Equities	2,000.00	72,140.00	HNI CORP COM
Equities	3,900.00	140,673.00	HNI CORP COM
Equities	27,463.00	1,174,867.14	HOLLYFRONTIER CORP COM
Equities	10,158.00	434,559.24	HOLLYFRONTIER CORP COM
Equities	18,301.00	782,916.78	HOLLYFRONTIER CORP COM
Equities	2,700.00	3,618.00	HOLLYWOOD MEDIA CORP COM
Equities	5,320.00	102,676.00	HOLOGIC INC COM
Equities	19,664.00	379,515.20	HOLOGIC INC COM
Equities	25,897.00	499,812.10	HOLOGIC INC COM
Equities	660.00	17,140.20	HOME BANCSHARES INC COM
Equities	5,572.00	144,704.84	HOME BANCSHARES INC COM
Equities	10,600.00	557,958.20	HOME CAPITAL GROUP COM
Equities	7,055.00	546,550.85	HOME DEPOT INC COM
Equities	91,700.00	7,103,999.00	HOME DEPOT INC COM
Equities	138,099.00	10,698,529.53	HOME DEPOT INC COM
Equities	6,200.00	480,314.00	HOME DEPOT INC COM
Equities	54,414.00	4,215,452.58	HOME DEPOT INC COM
Equities	23,616.00	1,829,531.52	HOME DEPOT INC COM
Equities	3,408.00	43,417.92	HOME FED BANCORP INC MD COM STK
Equities	5,006.00	119,993.82	HOME LOAN SERVICING SOLUTIONS COM STK
Equities	22,200.00	532,134.00	HOME LOAN SERVICING SOLUTIONS COM STK
Equities	3,290.00	215,067.30	HOME PROPS INC COM
Equities	4,051.00	264,813.87	HOME PROPS INC COM
Equities	3,014.00	97,472.76	HOMEAWAY INC
Equities	1.00	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	800.00	1,975.24	HON HAI PRECISION TWD10
Equities	56,500.00	2,095,963.15	HONDA MOTOR CO NPV
Equities	15,890.00	1,260,712.60	HONEYWELL INTL INC COM STK
Equities	8,700.00	690,258.00	HONEYWELL INTL INC COM STK
Equities	50,230.00	3,985,248.20	HONEYWELL INTL INC COM STK
Equities	72,568.00	5,757,545.12	HONEYWELL INTL INC COM STK
Equities	13,960.00	1,107,586.40	HONEYWELL INTL INC COM STK
Equities	14,349.00	1,138,449.66	HONEYWELL INTL INC COM STK
Equities	96,000.00	659,520.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	160,607.00	1,103,370.09	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	13,400.00	4,824.00	HOOPER HOLMES INC COM
Equities	146.00	1,562.20	HOPFED BANCORP INC COM
Equities	2,100.00	51,198.00	HORACE MANN EDUCATORS CORP COM
Equities	296.00	7,216.48	HORACE MANN EDUCATORS CORP COM
Equities	16,870.00	41,500.20	HORIZON PHARMA INC COM
Equities	8,800.00	339,504.00	HORMEL FOODS CORP COM
Equities	13,962.00	538,653.96	HORMEL FOODS CORP COM
Equities	18,953.00	731,206.74	HORMEL FOODS CORP COM
Equities	6,900.00	369,150.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	5,598.00	299,493.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3,771.00	48,306.51	HORSEHEAD HLDG CORP COM STK
Equities	2,700,000.00	1,072,153.78	HOSA INTERNATIONAL SHS
Equities	85,200.00	3,264,012.00	HOSPIRA INC COM
Equities	9,600.00	367,776.00	HOSPIRA INC COM
Equities	15,419.00	590,701.89	HOSPIRA INC COM
Equities	7,900.00	207,612.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	13,992.00	367,709.76	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	136,138.00	2,296,648.06	HOST HOTELS & RESORTS INC REIT
Equities	325,824.00	5,496,650.88	HOST HOTELS & RESORTS INC REIT
Equities	52,907.00	892,541.09	HOST HOTELS & RESORTS INC REIT
Equities	70,488.00	1,189,132.56	HOST HOTELS & RESORTS INC REIT
Equities	118,873.00	2,005,387.51	HOST HOTELS & RESORTS INC REIT
Equities	189,865.00	3,203,022.55	HOST HOTELS & RESORTS INC REIT
Equities	2,000.00	27,680.00	HOUSTON WIRE & CABLE CO COM STK
Equities	2,200.00	12,342.00	HOVNIANIAN ENTERPRISES INC CL A
Equities	16,262.00	91,229.82	HOVNIANIAN ENTERPRISES INC CL A
Equities	1,864.00	208,935.76	HOWARD HUGHES CORP COM STOCK
Equities	1,974.00	221,265.66	HOWARD HUGHES CORP COM STOCK
Equities	16,900.00	348,599.18	HOYA CORP NPV
Equities	438,186.00	4,532,549.32	HSBC HLDGS ORD USD0.50(UK REG)
Equities	319,137.00	3,301,119.14	HSBC HLDGS ORD USD0.50(UK REG)
Equities	454,679.00	4,703,151.16	HSBC HLDGS ORD USD0.50(UK REG)
Equities	456,582.00	4,722,835.59	HSBC HLDGS ORD USD0.50(UK REG)
Equities	73,644.00	761,765.69	HSBC HLDGS ORD USD0.50(UK REG)
Equities	195,500.00	2,022,231.18	HSBC HLDGS ORD USD0.50(UK REG)
Equities	159,920.00	1,654,195.45	HSBC HLDGS ORD USD0.50(UK REG)
Equities	49,000.00	506,850.78	HSBC HLDGS ORD USD0.50(UK REG)
Equities	48,900.00	505,816.39	HSBC HLDGS ORD USD0.50(UK REG)
Equities	75,200.00	787,741.66	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)
Equities	2,360.00	126,779.20	HSN INC NEW COM
Equities	4,476.00	240,450.72	HSN INC NEW COM
Equities	343,840.00	91,320.07	HUA HAN BIO-PHARMA HKD0.1

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	752,000.00	332,548.17	HUABAO INTL HLDG COMSTK
Equities	868,000.00	859,455.80	HUANENG POWER 'H'CN1
Equities	2,000.00	72,840.00	HUB GROUP INC CL A
Equities	4,177.00	152,126.34	HUB GROUP INC CL A
Equities	2,600.00	257,400.00	HUBBELL INC CL B COM
Equities	4,291.00	424,809.00	HUBBELL INC CL B COM
Equities	3,000.00	297,000.00	HUBBELL INC CL B COM
Equities	35,100.00	321,516.00	HUDSON CITY BANCORP INC COM STK
Equities	47,694.00	436,877.04	HUDSON CITY BANCORP INC COM STK
Equities	3,400.00	8,432.00	HUDSON GLOBAL INC COM
Equities	17,335.00	205,982.27	HUFVUDSTADEN AB SER'A'NPV
Equities	8,400.00	923,725.45	HUGO BOSS AG
Equities	2,000.00	17,240.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	33,900.00	363,110.69	HULIC COMPANY LTD
Equities	9,390.00	792,328.20	HUMANA INC COM
Equities	14,471.00	1,221,062.98	HUMANA INC COM
Equities	29,800.00	2,514,524.00	HUMANA INC COM
Equities	19,627.00	1,656,126.26	HUMANA INC COM
Equities	1,700.00	143,446.00	HUMANA INC COM
Equities	8,598.00	621,119.52	HUNT J B TRANS SVCS INC COM
Equities	6,200.00	447,888.00	HUNT J B TRANS SVCS INC COM
Equities	9,729.00	702,822.96	HUNT J B TRANS SVCS INC COM
Equities	57,356.00	451,965.28	HUNTINGTON BANCSHARES INC COM
Equities	82,231.00	647,980.28	HUNTINGTON BANCSHARES INC COM
Equities	153,894.00	1,212,684.72	HUNTINGTON BANCSHARES INC COM
Equities	3,569.00	201,577.12	HUNTINGTON INGALLS INDS INC COM
Equities	3,436.00	194,065.28	HUNTINGTON INGALLS INDS INC COM
Equities	17,800.00	1,005,344.00	HUNTINGTON INGALLS INDS INC COM
Equities	14,500.00	240,120.00	HUNTSMAN CORP COM STK
Equities	19,059.00	315,617.04	HUNTSMAN CORP COM STK
Equities	2,500.00	71,925.00	HURCO CO COM
Equities	900.00	25,893.00	HURCO CO COM
Equities	800.00	36,992.00	HURON CONSULTING GROUP INC COM STK
Equities	2,635.00	121,842.40	HURON CONSULTING GROUP INC COM STK
Equities	48,600.00	1,290,840.32	HUSKY ENERGY INC COM NPV
Equities	2,600.00	12,298.00	HUTCHINSON TECH INC COM
Equities	3,500.00	16,555.00	HUTCHINSON TECH INC COM
Equities	130,594.00	1,373,060.87	HUTCHINSON WHAMPOA HKD0.25
Equities	3,500.00	141,260.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	4,950.00	199,782.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	103,000.00	446,853.22	HYSAN DEVELOPMENT HKD5
Equities	1,000.00	62,790.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1,660.00	104,231.40	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1,400.00	7,042.00	I D SYS INC DEL COM
Equities	5,900.00	280,604.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	6,249.00	297,202.44	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	1,100.00	52,316.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	760,424.00	4,009,101.21	IBERDROLA SA EURO.75
Equities	3,500.00	187,635.00	IBERIABANK CORP COM
Equities	23,780.00	1,274,845.80	IBERIABANK CORP COM
Equities	3,252.00	174,339.72	IBERIABANK CORP COM
Equities	107.00	642.00	ICAD INC COM NEW
Equities	2,712.00	223,638.27	ICADE NPV (POST MERGER)
Equities	500.00	15,755.00	ICF INTL INC COM STK
Equities	4,100.00	46,740.00	ICG GROUP INC COM
Equities	80,949.00	922,818.60	ICG GROUP INC COM
Equities	2,898.00	33,037.20	ICG GROUP INC COM
Equities	2,100.00	24,861.33	ICHIYOSHI SECS CO NPV
Equities	18,632.00	660,131.76	ICON PLC COM
Equities	31,900.00	1,130,217.00	ICON PLC COM
Equities	3,300.00	97,053.00	ICONIX BRAND GROUP INC COM
Equities	44,779.00	1,316,950.39	ICONIX BRAND GROUP INC COM
Equities	30,800.00	905,828.00	ICONIX BRAND GROUP INC COM
Equities	7,862.00	231,221.42	ICONIX BRAND GROUP INC COM
Equities	800.00	57,648.00	ICU MED INC COM
Equities	399.00	28,751.94	ICU MED INC COM
Equities	354,627.32	1.00	ICV PARTNERS, LP
Equities	3,000.00	143,280.00	IDACORP INC COM
Equities	2,916.00	139,268.16	IDACORP INC COM
Equities	3,300.00	253,475.61	IDEMITSU KOSAN CO NPV
Equities	7,100.00	545,356.62	IDEMITSU KOSAN CO NPV
Equities	4,600.00	16,606.00	IDENIX PHARMACEUTICALS INC COM
Equities	5,827.00	21,035.47	IDENIX PHARMACEUTICALS INC COM
Equities	2,943.00	2,127.78	IDENTIVE GROUP INC COM
Equities	5,750.00	309,407.50	IDEX CORP COM
Equities	11,819.00	635,980.39	IDEX CORP COM
Equities	26,545.00	1,428,386.45	IDEX CORP COM
Equities	2,900.00	260,362.00	IDEXX LABS INC
Equities	5,420.00	486,607.60	IDEXX LABS INC
Equities	1,500.00	28,035.00	IDT CORP CL B NEW CL B NEW
Equities	4,700.00	77,174.00	IGATE CORP COM STK ISIN# US45169U1051
Equities	4,264.00	70,014.88	IGATE CORP COM STK ISIN# US45169U1051
Equities	445.00	636.35	IGI LAB INC
Equities	463.00	1,078.79	IGO INC COM
Equities	3,100.00	323,578.00	IHS INC COM CL A COM CL A
Equities	28,100.00	2,933,078.00	IHS INC COM CL A COM CL A
Equities	5,147.00	537,243.86	IHS INC COM CL A COM CL A

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	8,850.00	923,763.00	IHS INC COM CL A COM CL A
Equities	2,400.00	39,024.00	II-VI INC COM
Equities	5,800.00	94,308.00	II-VI INC COM
Equities	17,247.00	3,724,836.11	ILIAD NPV
Equities	27,100.00	1,874,507.00	ILL TOOL WKS INC COM
Equities	31,390.00	2,171,246.30	ILL TOOL WKS INC COM
Equities	41,166.00	2,847,452.22	ILL TOOL WKS INC COM
Equities	16,073,323.39	12,456,171.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Equities	8,100.00	606,204.00	ILLUMINA INC COM
Equities	11,703.00	875,852.52	ILLUMINA INC COM
Equities	45,932.00	420,018.12	ILUKA RESOURCES NPV
Equities	700.00	4,788.00	IMAGE SENSING SYS INC COM
Equities	1,700.00	7,191.00	IMATION CORP COM
Equities	3,671.00	15,528.33	IMATION CORP COM
Equities	1,910.00	116,873.74	IMERYS EUR2
Equities	4,140.00	253,328.43	IMERYS EUR2
Equities	44,000.00	827,511.48	IMI ORD GBP0.25
Equities	4,200.00	55,650.00	IMMERSON CORP COM
Equities	30,000.00	-	IMMOFINANZ COMSTK
Equities	301.00	1,131.76	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	3,800.00	63,042.00	IMMUNOGEN INC COM
Equities	7,900.00	131,061.00	IMMUNOGEN INC COM
Equities	10,200.00	55,488.00	IMMUNOMEDICS INC COM
Equities	3,000.00	59,850.00	IMPAX LABORATORIES INC COM
Equities	5,702.00	113,754.90	IMPAX LABORATORIES INC COM
Equities	2,000.00	76,117.35	IMPERIAL OIL COM NPV
Equities	4,400.00	167,458.17	IMPERIAL OIL COM NPV
Equities	60,210.00	2,300,624.10	IMPERIAL OIL LTD COM NEW COM NEW
Equities	31,225.00	1,079,784.18	IMPERIAL TOBACCO GBP0.10
Equities	58,639.00	2,027,781.09	IMPERIAL TOBACCO GBP0.10
Equities	40,500.00	1,400,520.71	IMPERIAL TOBACCO GBP0.10
Equities	7,600.00	262,813.76	IMPERIAL TOBACCO GBP0.10
Equities	20,000.00	151,973.33	INCHCAPE ORD GBP0.10
Equities	43,410.00	329,858.12	INCHCAPE ORD GBP0.10
Equities	147,491.00	386,116.83	INCITEC PIVOT NPV
Equities	106,025.00	871,525.50	INCONTACT INC COM
Equities	7,800.00	171,600.00	INCYTE CORP COM
Equities	14,134.00	310,948.00	INCYTE CORP COM
Equities	1,760.00	20,803.20	INDEPENDENCE HLDG CO NEW COM NEW
Equities	4,397.00	51,972.54	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2,000.00	69,000.00	INDEPENDENT BK CORP MASS COM
Equities	3,445.00	118,852.50	INDEPENDENT BK CORP MASS COM
Equities	496.00	3,119.84	INDEPENDENT BK CORPORATION
Equities	16,025.00	1,975,526.42	INDITEX EUR0.15
Equities	24,544.00	3,025,729.83	INDITEX EUR0.15
Equities	1,972,975.00	1,243,864.41	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	214,000.00	134,916.55	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	1,400,000.00	882,631.65	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	44,800.00	374,440.01	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	378,155.00	3,160,633.07	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	6,700.00	71,489.00	INFINERA CORP COM STK USD0.001
Equities	76,900.00	820,523.00	INFINERA CORP COM STK USD0.001
Equities	10,100.00	107,767.00	INFINERA CORP COM STK USD0.001
Equities	1.00	-	INFINITY MNG CORP COM NEW STK
Equities	3,285.00	53,381.25	INFINITY PHARMACEUTICALS INC COM STK
Equities	3,801.00	61,766.25	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,000.00	59,760.00	INFINITY PPTY & CAS CORP COM
Equities	521.00	31,134.96	INFINITY PPTY & CAS CORP COM
Equities	33,950.00	993,377.00	INFOBLOX INC COM USD0.01
Equities	3,225.00	94,363.50	INFOBLOX INC COM USD0.01
Equities	6,560.00	229,468.80	INFORMATICA CORP COM
Equities	5,700.00	199,386.00	INFORMATICA CORP COM
Equities	10,023.00	350,604.54	INFORMATICA CORP COM
Equities	210,572.00	210,572.00	INFORMED MED COMMUNICATIONS INC / PEER GCOM STK
Equities	12,600.00	5,670.00	INFOSONICS CORP COM
Equities	155,102.00	1,411,265.41	ING GROEP NV CVA EUR0.24
Equities	6,040.00	163,442.40	ING U S INC COM
Equities	5,850.00	389,331.09	INGENICO EUR1
Equities	27,520.00	1,527,910.40	INGERSOLL-RAND PLC COM STK
Equities	18,400.00	1,021,568.00	INGERSOLL-RAND PLC COM STK
Equities	5,600.00	310,912.00	INGERSOLL-RAND PLC COM STK
Equities	900.00	22,725.00	INGLES MKTS INC CL A
Equities	2,100.00	53,025.00	INGLES MKTS INC CL A
Equities	9,900.00	188,001.00	INGRAM MICRO INC CL A
Equities	24,051.00	456,728.49	INGRAM MICRO INC CL A
Equities	14,033.00	266,486.67	INGRAM MICRO INC CL A
Equities	6,465.00	424,233.30	INGREDION INC COM
Equities	5,700.00	374,034.00	INGREDION INC COM
Equities	7,158.00	469,707.96	INGREDION INC COM
Equities	13,551.00	138,491.22	INLAND REAL ESTATE CORP COM NEW STK
Equities	3,900.00	39,858.00	INLAND REAL ESTATE CORP COM NEW STK
Equities	8,651.00	88,413.22	INLAND REAL ESTATE CORP COM NEW STK
Equities	203,517.00	2,078,920.87	INMARSAT ORD EUR0.0005
Equities	21,671.00	69,347.20	INNODATA INC COM
Equities	2,800.00	8,960.00	INNODATA INC COM
Equities	1,000.00	47,170.00	INNOPHOS HLDGS INC COM STK
Equities	1,709.00	80,613.53	INNOPHOS HLDGS INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300.00	8,320.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3,900.00	24,960.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	144.00	600,151.00	INPEX CORPORATION NPV
Equities	456.00	1,900,478.18	INPEX CORPORATION NPV
Equities	145.00	604,318.72	INPEX CORPORATION NPV
Equities	13,489.00	148,379.00	INPHI CORP
Equities	141,100.00	702,608.01	INS AUSTRALIA NPV
Equities	2,400.00	42,576.00	INSIGHT ENTERPRISES INC COM
Equities	3,661.00	64,946.14	INSIGHT ENTERPRISES INC COM
Equities	2,897,141.30	4,376,489.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	200.00	420.00	INSIGNIA SYS INC COM
Equities	657.00	7,857.72	INSMED INC COM PAR \$.01
Equities	1,200.00	36,360.00	INSPERITY INC COM
Equities	75,654.00	2,292,316.20	INSPERITY INC COM
Equities	2,612.00	79,143.60	INSPERITY INC COM
Equities	4,200.00	127,260.00	INSPERITY INC COM
Equities	92,350.00	1,617,972.00	INSTEEL INDS INC COM
Equities	165,813.19	1.00	INSTITUTIONAL VENTURE PTRS VI, LP
Equities	661,345.43	39,079.00	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	3,077,601.21	36,992.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	3,100.00	97,371.00	INSULET CORP COM STK
Equities	5,710.00	179,351.10	INSULET CORP COM STK
Equities	900.00	32,967.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	2,100.00	76,923.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	11,300.00	89,722.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	64,600.00	512,924.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	9,860.00	78,288.40	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	38,600.00	306,484.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	2,100.00	9,345.00	INTEGRATED ELECTRICAL SVCS INC COM NEW STK
Equities	47,136.00	516,610.56	INTEGRATED SILICON SOLUTION INC COM
Equities	3,345.00	36,661.20	INTEGRATED SILICON SOLUTION INC COM
Equities	5,190.00	303,770.70	INTEGRYS ENERGY GROUP INC COM STK
Equities	25,500.00	1,492,515.00	INTEGRYS ENERGY GROUP INC COM STK
Equities	6,628.00	387,936.84	INTEGRYS ENERGY GROUP INC COM STK
Equities	86,570.00	2,096,725.40	INTEL CORP COM
Equities	228,100.00	5,524,582.00	INTEL CORP COM
Equities	16,725.00	405,079.50	INTEL CORP COM
Equities	379,800.00	9,198,756.00	INTEL CORP COM
Equities	460,042.00	11,142,217.24	INTEL CORP COM
Equities	63,069.00	1,527,531.18	INTEL CORP COM
Equities	32,926.00	797,467.72	INTEL CORP COM
Equities	1,800.00	540.00	INTELLICHECK MOBILISA INC
Equities	3,300.00	94,116.00	INTER PARFUMS INC COM
Equities	975.00	27,807.00	INTER PARFUMS INC COM
Equities	3,700.00	105,524.00	INTER PARFUMS INC COM
Equities	600.00	9,582.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	931.00	14,868.07	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,200.00	61,920.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	1,100.00	56,760.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	5,420.00	963,459.20	INTERCONTINENTALEXCHANGE INC COM
Equities	4,517.00	802,941.92	INTERCONTINENTALEXCHANGE INC COM
Equities	11,400.00	2,026,464.00	INTERCONTINENTALEXCHANGE INC COM
Equities	6,302.00	1,120,243.52	INTERCONTINENTALEXCHANGE INC COM
Equities	3,500.00	622,160.00	INTERCONTINENTALEXCHANGE INC COM
Equities	16,400.00	449,719.73	INTERCONTL HOTELS ORD GBP0.14589665
Equities	2,600.00	116,090.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	4,834.00	215,838.10	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	7,225.00	122,608.25	INTERFACE INC COM
Equities	2,400.00	23,592.00	INTERMEC INC COM
Equities	6,753.00	66,381.99	INTERMEC INC COM
Equities	2,900.00	27,898.00	INTERMUNE INC COM
Equities	5,349.00	51,457.38	INTERMUNE INC COM
Equities	3,400.00	28,118.00	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	71,725.00	593,165.75	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	3,216.00	26,596.32	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	1,190.00	227,420.90	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	21,800.00	4,166,198.00	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	3,910.00	747,240.10	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	1,190.00	227,420.90	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	5,264.00	1,006,003.04	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	78,311.00	14,966,015.21	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	97,442.00	18,622,140.62	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	5,980.00	1,142,837.80	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	6,920.00	1,322,481.20	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	14,330.00	2,738,606.30	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	12,767.00	2,439,901.37	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	900.00	20,997.00	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW
Equities	1,700.00	53,499.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	874.00	27,504.78	INTERNATIONAL SPEEDWAY CORP CL A
Equities	883.00	3,116.99	INTERNET PATENTS CORP COM USD0.001
Equities	204.00	544.68	INTERPHASE CORP COM
Equities	43,050.00	626,377.50	INTERPUBLIC GROUP COMPANIES INC COM
Equities	213,900.00	3,112,245.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	30,500.00	443,775.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	185,757.00	2,702,764.35	INTERPUBLIC GROUP COMPANIES INC COM
Equities	41,040.00	597,132.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	20,300.00	295,365.00	INTERPUBLIC GROUP COMPANIES INC COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	7,700.00	60,214.00	INTERSIL CORP
Equities	11,918.00	93,198.76	INTERSIL CORP
Equities	53,200.00	416,024.00	INTERSIL CORP
Equities	2,360.00	47,011.20	INTERVAL LEISURE GROUP INC COM STK
Equities	4,476.00	89,161.92	INTERVAL LEISURE GROUP INC COM STK
Equities	4,236,034.77	4,320,955.00	INTERWEST PARTNERS IX LP 6-011384
Equities	5,741,583.77	5,856,668.00	INTERWEST PARTNERS IX LP 6-011385
Equities	639,099.41	9,150.00	INTERWEST PARTNERS VI, LP
Equities	1,364,559.07	398,386.00	INTERWEST PARTNERS VII, LP
Equities	1,393,316.11	473,235.00	INTERWEST PARTNERS VIII, LP
Equities	36,725.00	959,624.25	INTERXION HLDG NV COM
Equities	67,609.00	90,518.01	INTESA SANPAOLO DI RISP EUR0.52(NON CNV)
Equities	90,400.00	144,650.43	INTESA SANPAOLO EUR0.52
Equities	1,800.00	6,768.00	INTEST CORP COM
Equities	1,400.00	7,924.00	INTEVAC INC COM
Equities	2,400.00	13,584.00	INTEVAC INC COM
Equities	520,500.00	507,994.74	INTIME DEPARTMENT COMSTK
Equities	4,150.00	93,707.00	INTL BANCSHARES CORP COM
Equities	6,672.00	150,653.76	INTL BANCSHARES CORP COM
Equities	1,854.00	32,352.30	INTL FCSTONE INC COM
Equities	1,637.00	28,565.65	INTL FCSTONE INC COM
Equities	5,100.00	383,316.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	7,401.00	556,259.16	INTL FLAVORS & FRAGRANCES INC COM
Equities	19,300.00	322,503.00	INTL GAME TECH COM
Equities	94,819.00	1,584,425.49	INTL GAME TECH COM
Equities	61,500.00	1,027,665.00	INTL GAME TECH COM
Equities	23,480.00	392,350.80	INTL GAME TECH COM
Equities	91,641.00	1,531,321.11	INTL GAME TECH COM
Equities	20,200.00	895,062.00	INTL PAPER CO COM
Equities	23,540.00	1,043,057.40	INTL PAPER CO COM
Equities	30,090.00	1,333,287.90	INTL PAPER CO COM
Equities	40,306.00	1,785,958.86	INTL PAPER CO COM
Equities	21,445.00	950,227.95	INTL PAPER CO COM
Equities	16,851.00	746,667.81	INTL PAPER CO COM
Equities	4,500.00	94,230.00	INTL RECTIFIER CORP COM
Equities	41,500.00	869,010.00	INTL RECTIFIER CORP COM
Equities	7,122.00	149,134.68	INTL RECTIFIER CORP COM
Equities	2,977.00	21,613.02	INTRALINKS HLDGS INC COMMON STOCK
Equities	2,900.00	55,245.00	INTREPID POTASH INC COM
Equities	5,018.00	95,592.90	INTREPID POTASH INC COM
Equities	700.00	2,457.00	INTRICON CORP COM
Equities	19,690.00	1,201,680.70	INTUIT COM
Equities	21,000.00	1,281,630.00	INTUIT COM
Equities	36,300.00	2,215,389.00	INTUIT COM
Equities	26,024.00	1,588,244.72	INTUIT COM
Equities	8,700.00	530,961.00	INTUIT COM
Equities	1,590.00	805,462.20	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,500.00	1,266,450.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	3,718.00	1,883,464.44	INTUITIVE SURGICAL INC COM NEW STK
Equities	500.00	253,290.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298.00	1,038.40	INUVO INC COM NEW COM NEW
Equities	2,700.00	38,772.00	INVACARE CORP COM
Equities	3,697.00	53,088.92	INVACARE CORP COM
Equities	67,210.00	1,033,689.80	INVENSENSE INC
Equities	7,465.00	114,811.70	INVENSENSE INC
Equities	16,749.00	532,618.20	INVESCO LTD COM STK USD0.20
Equities	11,579.00	368,212.20	INVESCO LTD COM STK USD0.20
Equities	32,600.00	1,036,680.00	INVESCO LTD COM STK USD0.20
Equities	90,661.00	2,883,019.80	INVESCO LTD COM STK USD0.20
Equities	41,324.00	1,314,103.20	INVESCO LTD COM STK USD0.20
Equities	40,500.00	1,287,900.00	INVESCO LTD COM STK USD0.20
Equities	8,300.00	137,448.00	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	11,562.00	191,466.72	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	56,975.00	151,762.51	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	17,470.00	109,617.05	INVESTEC ORD GBP0.0002
Equities	38,010.00	238,497.07	INVESTEC ORD GBP0.0002
Equities	500.00	10,540.00	INVESTORS BANCORP INC COM STK
Equities	5,029.00	106,011.32	INVESTORS BANCORP INC COM STK
Equities	1,100.00	5,500.00	INVESTORS CAP HLDGS LTD COM
Equities	4,400.00	37,840.00	INVESTORS REAL ESTATE TR COM STK
Equities	7,600.00	65,360.00	INVESTORS REAL ESTATE TR COM STK
Equities	400.00	28,376.00	INVESTORS TITLE CO NC COM
Equities	2,200.00	30,756.00	INVT TECH GROUP INC NEW COM
Equities	3,689.00	51,572.22	INVT TECH GROUP INC NEW COM
Equities	1,734.00	24,241.32	INVT TECH GROUP INC NEW COM
Equities	11,200.00	156,576.00	INVT TECH GROUP INC NEW COM
Equities	12,353.00	74,365.06	ION GEOPHYSICAL CORP COM STK
Equities	14,600.00	87,892.00	ION GEOPHYSICAL CORP COM STK
Equities	29,211.00	175,850.22	ION GEOPHYSICAL CORP COM STK
Equities	1,400.00	2,646.00	IPASS INC COM
Equities	37,812.00	1,942,024.32	IPC THE HOSPITALIST CO INC STK
Equities	1,781.00	91,472.16	IPC THE HOSPITALIST CO INC STK
Equities	63,900.00	3,880,647.00	IPG PHOTONICS CORP COM
Equities	1,300.00	78,949.00	IPG PHOTONICS CORP COM
Equities	13,550.00	822,891.50	IPG PHOTONICS CORP COM
Equities	2,525.00	153,343.25	IPG PHOTONICS CORP COM
Equities	1,400.00	8,274.00	IRIDEX CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,200.00	87,494.00	IROBOT CORP COM
Equities	1,500.00	59,655.00	IROBOT CORP COM
Equities	13,735.00	365,488.35	IRON MTN INC COM STK
Equities	10,888.00	289,729.68	IRON MTN INC COM STK
Equities	15,612.00	415,435.32	IRON MTN INC COM STK
Equities	15,000.00	399,150.00	IRON MTN INC COM STK
Equities	10,759.00	107,052.05	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	5,700.00	153,159.00	ISIS PHARMACEUTICALS CALIF COM
Equities	11,102.00	298,310.74	ISIS PHARMACEUTICALS CALIF COM
Equities	1,300.00	9,750.00	ISLE CAPRI CASINOS INC COM
Equities	3,100.00	23,250.00	ISLE CAPRI CASINOS INC COM
Equities	1,195.00	718,900.66	ISRAEL CORP ILS1
Equities	500.00	46,590.00	ISRAMCO INC COM NEW
Equities	8,700.00	98,223.00	ISTAR FINL INC COM
Equities	6,431.00	72,605.99	ISTAR FINL INC COM
Equities	3,790.00	346,027.00	ITC HLDGS CORP COM STK
Equities	4,852.00	442,987.60	ITC HLDGS CORP COM STK
Equities	203.00	363.37	ITERIS INC NEW COM
Equities	79,400.00	915,216.19	ITOCU CORP NPV
Equities	56,300.00	648,950.52	ITOCU CORP NPV
Equities	238,475.00	2,748,818.39	ITOCU CORP NPV
Equities	77,000.00	887,552.22	ITOCU CORP NPV
Equities	3,200.00	135,776.00	ITRON INC COM STK NPV
Equities	3,413.00	144,813.59	ITRON INC COM STK NPV
Equities	6,835.00	201,017.35	ITT CORPORATION W/I
Equities	33,200.00	976,412.00	ITT CORPORATION W/I
Equities	9,835.00	289,247.35	ITT CORPORATION W/I
Equities	2,090.00	50,996.00	ITT EDL SVCS INC COM
Equities	2,561.00	62,488.40	ITT EDL SVCS INC COM
Equities	408,200.00	867,382.79	ITV ORD GBP0.10
Equities	106,000.00	225,239.04	ITV ORD GBP0.10
Equities	230,000.00	488,726.22	ITV ORD GBP0.10
Equities	3,700.00	68,080.00	IXIA COM
Equities	53,216.00	979,174.40	IXIA COM
Equities	5,000.00	92,000.00	IXIA COM
Equities	2,882.00	31,874.92	IXYS CORP DEL COM
Equities	1,800.00	140,040.00	J & J SNACK FOODS CORP COM STK NPV
Equities	619.00	48,158.20	J & J SNACK FOODS CORP COM STK NPV
Equities	3,031,224.50	590,926.00	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	4,735,833.00	5,636,985.00	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	2,500.00	106,275.00	J2 GLOBAL INC COM
Equities	4,850.00	206,173.50	J2 GLOBAL INC COM
Equities	13,700.00	279,206.00	JABIL CIRCUIT INC COM
Equities	18,950.00	386,201.00	JABIL CIRCUIT INC COM
Equities	4,000.00	157,160.00	JACK IN THE BOX INC COM
Equities	25,100.00	986,179.00	JACK IN THE BOX INC COM
Equities	3,795.00	149,105.55	JACK IN THE BOX INC COM
Equities	16,000.00	628,640.00	JACK IN THE BOX INC COM
Equities	9,990.00	550,748.70	JACOBS ENGR GROUP INC COM
Equities	12,523.00	690,392.99	JACOBS ENGR GROUP INC COM
Equities	32,610.00	1,797,789.30	JACOBS ENGR GROUP INC COM
Equities	2,300.00	25,875.00	JAKKS PAC INC COM
Equities	3,188.00	35,865.00	JAKKS PAC INC COM
Equities	41,872.00	359,895.55	JAMES HARDIE INDUSTRIES PLC
Equities	407,006.00	3,498,272.08	JAMES HARDIE INDUSTRIES PLC
Equities	600.00	1,092.00	JAMES RIV COAL CO COM NEW STK
Equities	4,300.00	7,826.00	JAMES RIV COAL CO COM NEW STK
Equities	11,400.00	97,014.00	JANUS CAP GROUP INC COM
Equities	190,275.00	1,619,240.25	JANUS CAP GROUP INC COM
Equities	16,381.00	139,402.31	JANUS CAP GROUP INC COM
Equities	5,800.00	297,780.24	JAPAN AIRLINES CO NPV
Equities	8,500.00	857,401.72	JAPAN EXCHANGE GROUP INC NPV
Equities	15,000.00	607,791.82	JAPAN PETROLEUM EX NPV
Equities	25,400.00	1,029,194.14	JAPAN PETROLEUM EX NPV
Equities	122.00	1,359,581.22	JAPAN REAL ESTATE INVESTMENT CO
Equities	528.00	1,101,339.91	JAPAN RETAIL FUND REIT
Equities	13,000.00	458,700.36	JAPAN TOBACCO INC NPV
Equities	6,252.00	273,525.00	JARDEN CORP COM
Equities	8,875.00	388,281.25	JARDEN CORP COM
Equities	12,200.00	838,506.00	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	4,994.00	343,237.62	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	70,700.00	1,016,666.00	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	11,560.00	166,232.80	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	14,900.00	214,262.00	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	21,837.00	314,016.06	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	23,659.00	149,051.70	JETBLUE AWYS CORP COM
Equities	23,600.00	517,211.46	JFE HOLDINGS INC NPV
Equities	7,100.00	155,601.75	JFE HOLDINGS INC NPV
Equities	15,300.00	335,310.82	JFE HOLDINGS INC NPV
Equities	31,400.00	688,154.23	JFE HOLDINGS INC NPV
Equities	4,000.00	143,755.98	JGC CORP NPV
Equities	9,000.00	323,450.95	JGC CORP NPV
Equities	16,000.00	575,023.91	JGC CORP NPV
Equities	35,200.00	639,584.00	JIVE SOFTWARE INC
Equities	1.00	1.00	JLL PARTNERS FUND II, LP
Equities	3,562,784.00	5,461,687.00	JLL PARTNERS FUND IV, LP
Equities	5,135,089.00	8,229,122.00	JLL PARTNERS FUND V LP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,857.00	39,015.57	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	3,883.00	81,581.83	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	85,700.00	7,358,202.00	JOHNSON & JOHNSON COM USD1
Equities	59,835.00	5,137,433.10	JOHNSON & JOHNSON COM USD1
Equities	194,410.00	16,692,042.60	JOHNSON & JOHNSON COM USD1
Equities	260,416.00	22,359,317.76	JOHNSON & JOHNSON COM USD1
Equities	47,700.00	4,095,522.00	JOHNSON & JOHNSON COM USD1
Equities	60,090.00	5,159,327.40	JOHNSON & JOHNSON COM USD1
Equities	50,027.00	4,295,318.22	JOHNSON & JOHNSON COM USD1
Equities	49,680.00	1,778,047.20	JOHNSON CTL INC COM
Equities	64,891.00	2,322,448.89	JOHNSON CTL INC COM
Equities	15,700.00	561,903.00	JOHNSON CTL INC COM
Equities	58,286.00	2,323,214.34	JOHNSON MATTHEY ORD GBP 1.047619
Equities	21,815.00	869,521.34	JOHNSON MATTHEY ORD GBP 1.047619
Equities	73,759.00	2,939,950.70	JOHNSON MATTHEY ORD GBP 1.047619
Equities	1,100.00	27,390.00	JOHNSON OUTDOORS INC CL A
Equities	4,900.00	446,586.00	JONES LANG LASALLE INC COM STK
Equities	22,631.00	2,062,589.34	JONES LANG LASALLE INC COM STK
Equities	4,352.00	396,641.28	JONES LANG LASALLE INC COM STK
Equities	2,100.00	1,323.00	JONES SODA CO COM
Equities	3,712.00	153,379.84	JOS A BK CLOTHIERS INC COM
Equities	1,850.00	76,442.00	JOS A BK CLOTHIERS INC COM
Equities	10,637.00	439,520.84	JOS A BK CLOTHIERS INC COM
Equities	2,283.00	94,333.56	JOS A BK CLOTHIERS INC COM
Equities	2,600.00	19,474.00	JOURNAL COMMUNICATIONS INC COM
Equities	4,197.00	31,435.53	JOURNAL COMMUNICATIONS INC COM
Equities	19,952.00	968,270.56	JOY GLOBAL INC COM
Equities	9,160.00	444,534.80	JOY GLOBAL INC COM
Equities	28,400.00	1,378,252.00	JOY GLOBAL INC COM
Equities	10,916.00	529,753.48	JOY GLOBAL INC COM
Equities	73,400.00	3,874,786.00	JPMORGAN CHASE & CO COM
Equities	33,300.00	1,757,907.00	JPMORGAN CHASE & CO COM
Equities	83,400.00	4,402,686.00	JPMORGAN CHASE & CO COM
Equities	42,370.00	2,236,712.30	JPMORGAN CHASE & CO COM
Equities	282,888.00	14,933,657.52	JPMORGAN CHASE & CO COM
Equities	350,327.00	18,493,762.33	JPMORGAN CHASE & CO COM
Equities	47,600.00	2,512,804.00	JPMORGAN CHASE & CO COM
Equities	97,114.00	5,126,648.06	JPMORGAN CHASE & CO COM
Equities	111,464.00	5,884,184.56	JPMORGAN CHASE & CO COM
Equities	50,100.00	1,011,734.03	JSR CORP NPV
Equities	17,600.00	355,419.54	JSR CORP NPV
Equities	43,400.00	487,586.45	JTEKT CORPORATION NPV
Equities	18,445.00	719,162.98	JULIUS BAER GRUPPE
Equities	115,335.00	2,227,118.85	JUNIPER NETWORKS INC COM
Equities	479,300.00	9,255,283.00	JUNIPER NETWORKS INC COM
Equities	39,300.00	758,883.00	JUNIPER NETWORKS INC COM
Equities	49,170.00	949,472.70	JUNIPER NETWORKS INC COM
Equities	143,200.00	2,765,192.00	JUNIPER NETWORKS INC COM
Equities	20,282.00	391,645.42	JUNIPER NETWORKS INC COM
Equities	213,300.00	1,032,841.40	JX HOLDINGS INC NPV
Equities	94,300.00	456,619.52	JX HOLDINGS INC NPV
Equities	186,500.00	903,070.42	JX HOLDINGS INC NPV
Equities	47,100.00	228,067.65	JX HOLDINGS INC NPV
Equities	102,100.00	494,388.68	JX HOLDINGS INC NPV
Equities	800.00	21,016.00	K12 INC COM STOCK USD.0001
Equities	3,164.00	83,118.28	K12 INC COM STOCK USD.0001
Equities	2,100.00	63,357.00	KADANT INC COM
Equities	2,589.00	78,110.13	KADANT INC COM
Equities	800.00	49,552.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	23,181.00	1,435,831.14	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	1,221.00	75,628.74	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	24,700.00	752,176.98	KAKAKU.COM. INC NPV
Equities	2,300.00	79,488.00	KAMAN CORP COM
Equities	2,900.00	100,224.00	KAMAN CORP COM
Equities	142,200.00	1,945,435.14	KANSAI ELECTRIC POWER CO NPV
Equities	20,000.00	679,518.80	KAO CORP NPV
Equities	42,000.00	1,426,989.48	KAO CORP NPV
Equities	1,400.00	56,252.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	24,265.00	974,967.70	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	4,902.00	196,962.36	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	400.00	9,148.00	KAR AUCTION SVCS INC COM STK
Equities	41,200.00	942,244.00	KAR AUCTION SVCS INC COM STK
Equities	7,014.00	160,410.18	KAR AUCTION SVCS INC COM STK
Equities	272,057.00	1,267,549.32	KAROON GAS AUSTRALIA NPV
Equities	135,000.00	414,506.47	KAWASAKI HEAVY IND NPV
Equities	61,000.00	187,295.52	KAWASAKI HEAVY IND NPV
Equities	7,200.00	198,360.00	KAYDON CORP COM
Equities	3,159.00	87,030.45	KAYDON CORP COM
Equities	7,700.00	151,151.00	KB HOME COM
Equities	7,400.00	145,262.00	KB HOME COM
Equities	40,094.00	1,490,783.57	KBC GROEP NV NPV
Equities	9,300.00	302,250.00	KBR INC COM
Equities	14,142.00	459,615.00	KBR INC COM
Equities	118,000.00	145,861.03	KCOM GROUP PLC
Equities	259,000.00	320,152.60	KCOM GROUP PLC
Equities	25,300.00	1,314,219.56	KDDI CORP NPV
Equities	24,400.00	1,267,468.67	KDDI CORP NPV

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	42,500.00	2,207,681.08	KDDI CORP NPV
Equities	8,300.00	431,147.13	KDDI CORP NPV
Equities	18,000.00	935,017.87	KDDI CORP NPV
Equities	17,300.00	898,656.06	KDDI CORP NPV
Equities	10,600.00	550,621.63	KDDI CORP NPV
Equities	2,400.00	25,176.00	KEARNY FINL CORP COM
Equities	18,900.00	288,061.61	KEIHIN CORP NPV
Equities	17,690.00	1,136,228.70	KELLOGG CO COM USD0.25
Equities	23,497.00	1,509,212.31	KELLOGG CO COM USD0.25
Equities	25,100.00	1,612,173.00	KELLOGG CO COM USD0.25
Equities	1,100.00	19,217.00	KELLY SERVICES INC CL A COM
Equities	3,556.00	62,123.32	KELLY SERVICES INC CL A COM
Equities	2,400.00	41,928.00	KELLY SERVICES INC CL A COM
Equities	5,252,007.00	4,626,579.00	KELSO INVESTMENT ASSOCIATES VII, LP
Equities	3,800.00	15,618.00	KEMET CORP COM NEW
Equities	4,468.00	18,363.48	KEMET CORP COM NEW
Equities	2,700.00	92,475.00	KEMPER CORP DEL COM
Equities	4,178.00	143,096.50	KEMPER CORP DEL COM
Equities	62.00	246,539.49	KENEDIX REALTY INV REIT
Equities	5,100.00	198,033.00	KENNAMETAL INC CAP
Equities	8,460.00	328,501.80	KENNAMETAL INC CAP
Equities	305,465.00	2,504,798.55	KEPPEL CORP NPV
Equities	48,000.00	126,783.88	KEPPEL LAND LTD NPV
Equities	105,000.00	277,339.75	KEPPEL LAND LTD NPV
Equities	7,200.00	1,461,395.43	KERING
Equities	1,140.00	231,387.61	KERING
Equities	2,490.00	505,399.25	KERING
Equities	2,754.00	151,782.97	KERRY GROUP 'A' ORD EUR0.125
Equities	5,980.00	329,579.58	KERRY GROUP 'A' ORD EUR0.125
Equities	44,500.00	174,411.93	KERRY PROPERTIES HKD1
Equities	5,715.00	42,691.05	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	500.00	6,325.00	KEWAUNEE SCIENTIFIC CORP COM
Equities	22,700.00	135,065.00	KEY ENERGY SVCS INC
Equities	20,738.00	123,391.10	KEY ENERGY SVCS INC
Equities	900.00	12,897.00	KEY TECH INC COM
Equities	1,300.00	13,455.00	KEY TRONIC CORP COM
Equities	56,215.00	620,613.60	KEYCORP NEW COM
Equities	67,782.00	748,313.28	KEYCORP NEW COM
Equities	121,500.00	1,341,360.00	KEYCORP NEW COM
Equities	88,154.00	973,220.16	KEYCORP NEW COM
Equities	90,710.00	1,001,438.40	KEYCORP NEW COM
Equities	1,200.00	382,342.58	KEYENCE CORP NPV
Equities	1,093.00	348,250.36	KEYENCE CORP NPV
Equities	13,100.00	702,342.29	KEYERA CORP COM
Equities	1,700.00	33,592.00	KEYNOTE SYS INC COM ISIN US4933081006
Equities	3,500.00	51,100.00	KFORCE INC
Equities	2,982.00	43,537.20	KFORCE INC
Equities	14,300.00	519,399.04	KGHM POLSKA MIEDZ PLN10 BR
Equities	3,000.00	4,620.00	KID BRANDS INC COM
Equities	1,999.00	3,078.46	KID BRANDS INC COM
Equities	22,400.00	1,187,424.00	KILROY RLTY CORP COM
Equities	42,700.00	2,263,527.00	KILROY RLTY CORP COM
Equities	5,300.00	280,953.00	KILROY RLTY CORP COM
Equities	6,202.00	328,768.02	KILROY RLTY CORP COM
Equities	1,800.00	17,478.00	KIMBALL INTL INC CL B
Equities	3,975.00	38,597.25	KIMBALL INTL INC CL B
Equities	1,000.00	9,710.00	KIMBALL INTL INC CL B
Equities	26,040.00	2,529,525.60	KIMBERLY-CLARK CORP COM
Equities	35,948.00	3,491,988.72	KIMBERLY-CLARK CORP COM
Equities	12,995.00	1,262,334.30	KIMBERLY-CLARK CORP COM
Equities	65,400.00	1,401,522.00	KIMCO RLTY CORP COM
Equities	166,311.00	3,564,044.73	KIMCO RLTY CORP COM
Equities	26,580.00	569,609.40	KIMCO RLTY CORP COM
Equities	38,931.00	834,291.33	KIMCO RLTY CORP COM
Equities	10,705.00	408,395.75	KINDER MORGAN INC DEL COM
Equities	5,880.00	224,322.00	KINDER MORGAN INC DEL COM
Equities	74,091.00	2,826,571.65	KINDER MORGAN INC DEL COM
Equities	59,971.00	2,287,893.65	KINDER MORGAN INC DEL COM
Equities	77,539.00	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP
Equities	27,462.00	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP
Equities	916,366.00	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP
Equities	22,628.00	1,891,474.52	KINDER MORGAN MGMT LLC SHS COM STK
Equities	1,888.00	24,789.44	KINDRED HEALTHCARE INC COM STK
Equities	103,609.00	1,360,386.17	KINDRED HEALTHCARE INC COM STK
Equities	7,460.00	97,949.80	KINDRED HEALTHCARE INC COM STK
Equities	683,000.00	126,801.91	KINGDEE INTL SOFTW HKD0.025
Equities	152,600.00	793,868.04	KINGFISHER ORD GBP0.157142857
Equities	354,000.00	585,105.11	KINGSOFT CORP LTD USD.0005
Equities	2,900.00	230,666.00	KIRBY CORP COM
Equities	5,339.00	424,664.06	KIRBY CORP COM
Equities	500.00	8,625.00	KIRKLANDS INC COM
Equities	1,192.00	20,562.00	KIRKLANDS INC COM
Equities	1.00	1.00	KIRTLAND CAPITAL PARTNERS II, LP
Equities	1,929,634.00	117,333.00	KIRTLAND CAPITAL PARTNERS III, LP
Equities	2,400.00	14,472.00	KITE RLTY GROUP TR COM
Equities	1.00	1.00	KKR 1996 FUND, LP
Equities	8,060.00	449,183.80	KLA-TENCOR CORP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,550.00	476,491.50	KLA-TENCOR CORP
Equities	15,516.00	864,706.68	KLA-TENCOR CORP
Equities	1.00	573,473.00	KLEE ASIA FUND I, LP
Equities	1.00	490,572.51	KLEE EUROPE FUND I, LP
Equities	1.00	424,874.19	KLEE EUROPE FUND II, LP
Equities	369,187.24	1,582,757.00	KLEE USA FUND I, LP
Equities	1.00	10,458.00	KLEE USA FUND II, LP
Equities	25,121.00	988,748.99	KLEPIERRE EUR1.40
Equities	5,300.00	208,605.14	KLEPIERRE EUR1.40
Equities	11,490.00	452,240.19	KLEPIERRE EUR1.40
Equities	2,800.00	47,096.00	KNIGHT TRANSN INC COM
Equities	3,137.00	52,764.34	KNIGHT TRANSN INC COM
Equities	22,800.00	383,496.00	KNIGHT TRANSN INC COM
Equities	2,100.00	29,841.00	KNOLL INC COM NEW COM
Equities	3,196.00	45,415.16	KNOLL INC COM NEW COM
Equities	160,000.00	767,887.22	KOC HLDG TRY1
Equities	12,400.00	110,236.00	KODIAK OIL & GAS CORP COM
Equities	70,327.00	625,207.03	KODIAK OIL & GAS CORP COM
Equities	24,929.00	221,618.81	KODIAK OIL & GAS CORP COM
Equities	4,332,224.00	2,094,830.00	KODIAK VENTURE PARTNERS III, LP
Equities	15,520.00	783,915.20	KOHL'S CORP COM
Equities	19,423.00	981,055.73	KOHL'S CORP COM
Equities	17,032.00	860,286.32	KOHL'S CORP COM
Equities	4,072.00	323,137.01	KONE CORPORATION NPV ORD 'B'
Equities	43,000.00	324,226.10	KONICA MINOLTA INC NPV
Equities	79,000.00	595,671.21	KONICA MINOLTA INC NPV
Equities	47,206.00	701,659.86	KONINKLIJKE AHOLD EUR 0.3
Equities	340,611.00	5,062,768.84	KONINKLIJKE AHOLD EUR 0.3
Equities	45,200.00	671,843.10	KONINKLIJKE AHOLD EUR 0.3
Equities	135,322.00	2,011,397.18	KONINKLIJKE AHOLD EUR 0.3
Equities	6,300.00	229,416.39	KONINKLIJKE BOSKAL EUR0.80
Equities	12,100.00	787,352.98	KONINKLIJKE DSM NV EUR1.50
Equities	61,964.00	1,686,992.18	KONINKLIJKE PHILIP EUR0.20
Equities	46,500.00	1,265,979.22	KONINKLIJKE PHILIP EUR0.20
Equities	13,600.00	50,456.00	KOPIN CORP COM
Equities	1,300.00	49,634.00	KOPPERS HLDGS INC COM
Equities	1,910.00	72,923.80	KOPPERS HLDGS INC COM
Equities	24,200.00	561,534.08	KOREA ELEC POWER KRW5000
Equities	84,890.00	780,478.09	KOREAN REINSURANCE KRW500
Equities	2,100.00	39,354.00	KORN / FERRY INTL COM NEW
Equities	83,844.00	1,571,236.56	KORN / FERRY INTL COM NEW
Equities	33,020.00	618,794.80	KORN / FERRY INTL COM NEW
Equities	5,300.00	99,322.00	KORN / FERRY INTL COM NEW
Equities	15,100.00	282,974.00	KORN / FERRY INTL COM NEW
Equities	27,726.00	1,549,051.62	KRAFT FOODS GROUP INC COM
Equities	81,400.00	4,547,818.00	KRAFT FOODS GROUP INC COM
Equities	41,100.00	2,296,257.00	KRAFT FOODS GROUP INC COM
Equities	55,379.00	3,094,024.73	KRAFT FOODS GROUP INC COM
Equities	28,706.00	1,603,804.22	KRAFT FOODS GROUP INC COM
Equities	2,100.00	44,520.00	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	3,778.00	80,093.60	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	1,991.00	12,901.68	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	4,200.00	73,290.00	KRISPY KREME DOUGHNUTS INC COM STK
Equities	5,112.00	89,204.40	KRISPY KREME DOUGHNUTS INC COM STK
Equities	41,200.00	1,423,048.00	KROGER CO COM
Equities	47,524.00	1,641,478.96	KROGER CO COM
Equities	67,444.00	2,329,515.76	KROGER CO COM
Equities	65,955.00	2,278,085.70	KROGER CO COM
Equities	30,700.00	1,060,378.00	KROGER CO COM
Equities	2,000.00	32,480.00	KRONOS WORLDWIDE INC COM STK
Equities	1,100.00	17,864.00	KRONOS WORLDWIDE INC COM STK
Equities	700.00	26,789.00	KS CY LIFE INS CO COM
Equities	772.00	29,544.44	KS CY LIFE INS CO COM
Equities	2,550.00	270,198.00	KS CY SOUTHN
Equities	8,080.00	856,156.80	KS CY SOUTHN
Equities	10,138.00	1,074,222.48	KS CY SOUTHN
Equities	22,630.00	709,385.75	KT CORPORATION KRW5000
Equities	31,324.00	2,035,148.02	KT&G CORPORATION KRW5000
Equities	29,000.00	422,731.16	KUBOTA CORP NPV
Equities	93,000.00	1,355,655.11	KUBOTA CORP NPV
Equities	4,700.00	51,982.00	KULICKE & SOFFA INDS INC COM
Equities	6,404.00	70,828.24	KULICKE & SOFFA INDS INC COM
Equities	15,800.00	733,084.86	KUMBA IRON ORE LTD ZAR0.01
Equities	888,000.00	1,575,338.92	KUNLUN ENERGY CO COMSTK
Equities	440,000.00	780,573.34	KUNLUN ENERGY CO COMSTK
Equities	96,600.00	1,353,673.93	KURARAY CO NPV
Equities	6,500.00	137,479.24	KURITA WATER INDS NPV
Equities	3,400.00	45,254.00	KVH INDS INC COM STK
Equities	5,600.00	569,386.42	KYOCERA CORP NPV
Equities	15,500.00	763,375.00	L BRANDS INC COM
Equities	22,607.00	1,113,394.75	L BRANDS INC COM
Equities	13,800.00	679,650.00	L BRANDS INC COM
Equities	8,242.00	706,669.08	L-3 COMMUNICATIONS HLDG CORP COM
Equities	8,643.00	741,050.82	L-3 COMMUNICATIONS HLDG CORP COM
Equities	6,600.00	565,884.00	L-3 COMMUNICATIONS HLDG CORP COM
Equities	33,276.00	2,853,084.24	L-3 COMMUNICATIONS HLDG CORP COM
Equities	4,000.00	81,080.00	LA Z BOY INC COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	4,616.00	93,566.32	LA Z BOY INC COM
Equities	7,060.00	706,706.00	LAB CORP AMER HLDGS COM NEW
Equities	8,450.00	845,845.00	LAB CORP AMER HLDGS COM NEW
Equities	8,873.00	888,187.30	LAB CORP AMER HLDGS COM NEW
Equities	2,390.00	109,127.40	LACLEDE GROUP INC COM
Equities	2,694.00	123,008.04	LACLEDE GROUP INC COM
Equities	2,639.00	4,354.35	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	5,651,555.17	5,235,851.00	LAKE CAPITAL PARTNERS II, LP
Equities	7,506,505.18	2,398,441.00	LAKE CAPITAL PARTNERS, LP
Equities	800.00	22,200.00	LAKELAND FINL CORP COM STK
Equities	827.00	3,903.44	LAKELAND INDS INC COM
Equities	10,417.00	461,889.78	LAM RESH CORP COM
Equities	15,870.00	703,675.80	LAM RESH CORP COM
Equities	6,300.00	273,420.00	LAMAR ADVERTISING CO CL A COM
Equities	5,510.00	239,134.00	LAMAR ADVERTISING CO CL A COM
Equities	1,100.00	85,789.00	LANCASTER COLONY CORP COM
Equities	1,166.00	90,936.34	LANCASTER COLONY CORP COM
Equities	124,552.00	1,669,946.80	LAND SECURITIES GP ORD GBP0.10
Equities	700.00	33,817.00	LANDAUER INC COM
Equities	1,000.00	48,310.00	LANDAUER INC COM
Equities	7,617.00	100,620.57	LANDEC CORP COM
Equities	3,500.00	46,235.00	LANDEC CORP COM
Equities	3,600.00	185,400.00	LANDSTAR SYS INC COM
Equities	3,400.00	175,100.00	LANDSTAR SYS INC COM
Equities	4,410.00	227,115.00	LANDSTAR SYS INC COM
Equities	193,000.00	100,402.25	LANGHAM HOSPITALIT HKD0.0005 (UNITS)
Equities	1,333.00	2,106.14	LANTRONIX INC COM NEW COM NEW
Equities	21,500.00	1,293,376.81	LANXESS AG NPV
Equities	3,651.00	75,064.56	LAREDO PETROLEUM HOLDINGS IN
Equities	1,821.00	37,439.76	LAREDO PETROLEUM HOLDINGS IN
Equities	110,300.00	5,838,179.00	LAS VEGAS SANDS CORP COM STK
Equities	14,960.00	791,832.80	LAS VEGAS SANDS CORP COM STK
Equities	32,851.00	1,738,803.43	LAS VEGAS SANDS CORP COM STK
Equities	33,434.00	1,769,661.62	LAS VEGAS SANDS CORP COM STK
Equities	16,200.00	857,466.00	LAS VEGAS SANDS CORP COM STK
Equities	7,300.00	180,310.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	34,203.00	844,814.10	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	10,899.00	269,205.30	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	4,286,840.52	2,451,554.00	LATTERELL VENTURE PARTNERS II, LP
Equities	4,875.00	24,716.25	LATTICE SEMICONDUCTOR CORP COM
Equities	42,800.00	216,996.00	LATTICE SEMICONDUCTOR CORP COM
Equities	31,200.00	2,377,651.38	LAWSON INC NPV
Equities	6,100.00	464,861.33	LAWSON INC NPV
Equities	1,100.00	14,124.00	LAWSON PRODS INC COM
Equities	1,440.00	18,489.60	LAWSON PRODS INC COM
Equities	900.00	17,559.00	LAYNE CHRISTENSEN CO COM
Equities	2,360.00	46,043.60	LAYNE CHRISTENSEN CO COM
Equities	69,826.00	2,244,905.90	LAZARD LTD CL A
Equities	1,000.00	3,020.00	LCA-VISION INC COM PAR \$.001
Equities	2,712.00	8,190.24	LCA-VISION INC COM PAR \$.001
Equities	4,190.00	28,198.70	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	5,500.00	37,015.00	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	4,000.00	39,360.00	LEAPFROG ENTERPRISES INC CL A
Equities	54,416.00	535,453.44	LEAPFROG ENTERPRISES INC CL A
Equities	5,100.00	50,184.00	LEAPFROG ENTERPRISES INC CL A
Equities	6,937,932.74	4,713,374.00	LEAPFROG VENTURES II, LP
Equities	7,600.00	459,496.00	LEAR CORP COM NEW COM NEW
Equities	8,345.00	504,538.70	LEAR CORP COM NEW COM NEW
Equities	4,200.00	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2,900.00	8,845.00	LEARNING TREE INTL INC COM
Equities	3,300.00	10,065.00	LEARNING TREE INTL INC COM
Equities	159,000.00	94,706.92	LEE & MAN PAPER MA HKD0.025
Equities	2,000.00	4,080.00	LEE ENTERPRISES INC COM
Equities	7,800.00	405,553.22	LEG IMMOBILIEN AG NPV
Equities	402,973.00	1,047,578.15	LEGAL & GENERAL GP ORD GBP0.025
Equities	12,790.00	396,617.90	LEGG MASON INC COM
Equities	11,933.00	370,042.33	LEGG MASON INC COM
Equities	10,200.00	317,118.00	LEGGETT & PLATT INC COM
Equities	12,883.00	400,532.47	LEGGETT & PLATT INC COM
Equities	27,190.00	845,337.10	LEGGETT & PLATT INC COM
Equities	20,000.00	926,533.12	LEGRAND SA EUR4
Equities	37,188.00	1,722,795.69	LEGRAND SA EUR4
Equities	7,300.00	236,155.00	LENDER PROCESSING SVCS INC COM STK
Equities	8,142.00	263,393.70	LENDER PROCESSING SVCS INC COM STK
Equities	26,310.00	948,212.40	LENNAR CORP CL A CL A
Equities	7,700.00	277,508.00	LENNAR CORP CL A CL A
Equities	14,994.00	540,383.76	LENNAR CORP CL A CL A
Equities	8,667.00	312,358.68	LENNAR CORP CL A CL A
Equities	2,600.00	167,804.00	LENNOX INTL INC COM
Equities	4,541.00	293,076.14	LENNOX INTL INC COM
Equities	19,084.00	500,382.48	LEUCADIA NATL CORP COM
Equities	27,873.00	730,830.06	LEUCADIA NATL CORP COM
Equities	6,566.00	138,411.28	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	14,939.00	314,914.12	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	43,065.00	93,451.05	LEXICON PHARMACEUTICALS INC COM STK
Equities	30,900.00	360,912.00	LEXINGTON RLTY TR COM
Equities	20,300.00	237,104.00	LEXINGTON RLTY TR COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,626.00	54,031.68	LEXINGTON RLTY TR COM
Equities	15,608.00	182,301.44	LEXINGTON RLTY TR COM
Equities	4,490.00	137,259.30	LEXMARK INTL INC NEW CL A
Equities	7,023.00	214,693.11	LEXMARK INTL INC NEW CL A
Equities	30,100.00	920,157.00	LEXMARK INTL INC NEW CL A
Equities	30,200.00	725,878.90	LG DISPLAY CO LTD KRW5000
Equities	300.00	1,959.00	LGL GROUP INC COM STK
Equities	1,200.00	23,496.00	LHC GROUP INC COM
Equities	1,932.00	37,828.56	LHC GROUP INC COM
Equities	286,000.00	393,066.33	LI & FUNG HKD0.0125
Equities	300.00	7,191.00	LIBBEY INC COM
Equities	2,986.00	71,574.42	LIBBEY INC COM
Equities	0.08	5.43	LIBERTY GLOBAL PLC -SERIES C COM
Equities	63,100.00	4,674,448.00	LIBERTY GLOBAL PLC USD0.01 A
Equities	11,911.52	882,405.40	LIBERTY GLOBAL PLC USD0.01 A
Equities	33,004.00	2,444,936.32	LIBERTY GLOBAL PLC USD0.01 A
Equities	69,800.00	843,320.57	LIBERTY HLDGS ZAR0.0833
Equities	19,630.00	451,686.30	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	33,600.00	773,136.00	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	45,031.00	1,036,163.31	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	1,680.00	142,816.80	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	2,818.00	239,558.18	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	7,603.00	963,756.28	LIBERTY MEDIA CORP CL A CL A
Equities	10,611.00	1,345,050.36	LIBERTY MEDIA CORP CL A CL A
Equities	29,300.00	1,082,928.00	LIBERTY PPTY TR SH BEN INT
Equities	60,200.00	2,224,992.00	LIBERTY PPTY TR SH BEN INT
Equities	7,200.00	266,112.00	LIBERTY PPTY TR SH BEN INT
Equities	12,156.00	449,285.76	LIBERTY PPTY TR SH BEN INT
Equities	3,250.00	9,977.50	LIFE PARTNERS HLDGS INC COM STK
Equities	13,615.00	1,007,646.15	LIFE TECHNOLOGIES CORP COM STK
Equities	15,756.00	1,166,101.56	LIFE TECHNOLOGIES CORP COM STK
Equities	2,500.00	125,275.00	LIFE TIME FITNESS INC COM
Equities	3,900.00	195,429.00	LIFE TIME FITNESS INC COM
Equities	3,800.00	185,592.00	LIFEPPOINT HOSPS INC COM ISIN US53219L1098
Equities	54,252.00	2,649,667.68	LIFEPPOINT HOSPS INC COM ISIN US53219L1098
Equities	4,189.00	204,590.76	LIFEPPOINT HOSPS INC COM ISIN US53219L1098
Equities	12,700.00	620,268.00	LIFEPPOINT HOSPS INC COM ISIN US53219L1098
Equities	234,500.00	490,988.67	LIFESTYLE INTERNAT HKD0.005
Equities	71,500.00	149,704.44	LIFESTYLE INTERNAT HKD0.005
Equities	2,500.00	33,950.00	LIFETIME BRANDS INC COM
Equities	4,210.00	73,085.60	LIFEWAY FOODS INC COM
Equities	3,200.00	55,552.00	LIFEWAY FOODS INC COM
Equities	2,100.00	0.21	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100.00	2.10	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100.00	29.19	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100.00	2.10	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	40,825.00	1,527,671.50	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	271.00	10,140.82	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	475.00	589.00	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	2,613,307.14	1,075,559.00	LIGHTSPEED VENT PTRS VI, LP
Equities	4,372.00	9,837.00	LIMELIGHT NETWORKS INC COM
Equities	1,010.00	5,322.70	LINCOLN EDL SVCS CORP COM STK
Equities	12,300.00	704,421.00	LINCOLN ELEC HLDGS INC COM
Equities	9,961.00	570,466.47	LINCOLN ELEC HLDGS INC COM
Equities	28,630.00	1,044,136.10	LINCOLN NATL CORP COM
Equities	19,640.00	716,270.80	LINCOLN NATL CORP COM
Equities	25,588.00	933,194.36	LINCOLN NATL CORP COM
Equities	10,206.00	1,901,719.77	LINDE AG NPV
Equities	5,200.00	968,934.23	LINDE AG NPV
Equities	5,100.00	950,300.88	LINDE AG NPV
Equities	800.00	149,066.81	LINDE AG NPV
Equities	2,900.00	540,367.17	LINDE AG NPV
Equities	2,500.00	187,450.00	LINDSAY CORPORATION COM
Equities	1,546.00	115,919.08	LINDSAY CORPORATION COM
Equities	173.00	648,738.57	LINDT & SPRUENGLI CHF10.00 (PTG CERT)
Equities	1.00	43,502.62	LINDT & SPRUENGLI CHF100.00 (REGD)
Equities	11,200.00	412,608.00	LINEAR TECH CORP DEL
Equities	21,269.00	783,549.96	LINEAR TECH CORP DEL
Equities	200,398.00	985,667.70	LINK R/EST INVEST NPV
Equities	245,800.00	1,208,979.74	LINK R/EST INVEST NPV
Equities	40,000.00	196,742.02	LINK R/EST INVEST NPV
Equities	87,000.00	427,913.90	LINK R/EST INVEST NPV
Equities	183,833.00	904,191.91	LINK R/EST INVEST NPV
Equities	4,155.00	740,836.50	LINKEDIN CORP CL A
Equities	20,500.00	3,655,150.00	LINKEDIN CORP CL A
Equities	6,400.00	1,141,120.00	LINKEDIN CORP CL A
Equities	6,405.00	1,142,011.50	LINKEDIN CORP CL A
Equities	6,270.00	1,117,941.00	LINKEDIN CORP CL A
Equities	6,900.00	124,406.30	LINTEC CORP NPV
Equities	14,900.00	268,645.49	LINTEC CORP NPV
Equities	8,962.00	25,989.80	LIONBRIDGE TECHNOLOGIES INC COM
Equities	8,823.00	242,367.81	LIONS GATE ENTMT CORP COM NEW
Equities	42,700.00	1,172,969.00	LIONS GATE ENTMT CORP COM NEW
Equities	1,900.00	65,873.00	LIQUIDITY SVCS INC COM STK
Equities	1,887.00	65,422.29	LIQUIDITY SVCS INC COM STK
Equities	2,100.00	111,951.00	LITHIA MTRS INC CL A
Equities	16,200.00	863,622.00	LITHIA MTRS INC CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,500.00	79,965.00	LITHIA MTRS INC CL A
Equities	1,300.00	96,993.00	LITTELFUSE INC COM
Equities	1,915.00	142,878.15	LITTELFUSE INC COM
Equities	46,105.00	714,627.50	LIVE NATION ENTERTAINMENT INC
Equities	8,379.00	129,874.50	LIVE NATION ENTERTAINMENT INC
Equities	16,132.00	250,046.00	LIVE NATION ENTERTAINMENT INC
Equities	4,590.00	41,103.45	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	40,500.00	985,438.16	LIXIL GROUP CORPORATION
Equities	17,600.00	453,200.00	LKQ CORP COM LKQ CORP
Equities	26,702.00	687,576.50	LKQ CORP COM LKQ CORP
Equities	1,337,700.00	1,281,446.60	LLOYDS BANKING GP ORD GBP0.1
Equities	881,800.00	844,718.26	LLOYDS BANKING GP ORD GBP0.1
Equities	1,700.00	31,858.00	LMI AEROSPACE INC COM
Equities	1,200.00	22,488.00	LMI AEROSPACE INC COM
Equities	2,900.00	9,135.00	LO JACK CORP COM
Equities	632,250.00	1,703,639.60	L'OCCITANE INTL EUR0.03
Equities	7,020.00	761,389.20	LOCKHEED MARTIN CORP COM
Equities	13,104.00	1,421,259.84	LOCKHEED MARTIN CORP COM
Equities	20,617.00	2,236,119.82	LOCKHEED MARTIN CORP COM
Equities	25,085.00	2,720,719.10	LOCKHEED MARTIN CORP COM
Equities	22,700.00	1,007,880.00	LOEWS CORP COM
Equities	30,558.00	1,356,775.20	LOEWS CORP COM
Equities	10,528.00	467,443.20	LOEWS CORP COM
Equities	1,000.00	24,460.00	LOGMEIN INC COM
Equities	1,705.00	41,704.30	LOGMEIN INC COM
Equities	10,400.00	210,894.09	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	22,620.00	458,694.65	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	890,300.00	1,324,600.10	LONGFOR PROPERTIES HKD0.10
Equities	440,000.00	654,637.81	LONGFOR PROPERTIES HKD0.10
Equities	1,042.00	729.40	LOOKSMART LTD COM NEW COM STK
Equities	1,400.00	83,972.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	818.00	49,063.64	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719.00	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	7,000.00	1,148,742.49	L'OREAL EURO.20
Equities	5,400.00	886,172.78	L'OREAL EURO.20
Equities	89,646.00	3,915,737.28	LORILLARD INC COM STK
Equities	19,560.00	854,380.80	LORILLARD INC COM STK
Equities	34,503.00	1,507,091.04	LORILLARD INC COM STK
Equities	49,390.00	2,157,355.20	LORILLARD INC COM STK
Equities	62,373.00	2,724,452.64	LORILLARD INC COM STK
Equities	6,100.00	90,219.00	LOUISIANA-PACIFIC CORP COM
Equities	8,361.00	123,659.19	LOUISIANA-PACIFIC CORP COM
Equities	88,831.00	3,633,187.90	LOWES COS INC COM
Equities	90,400.00	3,697,360.00	LOWES COS INC COM
Equities	102,821.00	4,205,378.90	LOWES COS INC COM
Equities	23,530.00	962,377.00	LOWES COS INC COM
Equities	14,566.00	595,749.40	LOWES COS INC COM
Equities	11,100.00	419,136.00	LPL FINL HLDGS INC COM
Equities	1,200.00	45,312.00	LPL FINL HLDGS INC COM
Equities	5,215.00	196,918.40	LPL FINL HLDGS INC COM
Equities	1,800.00	54,738.00	LSB INDS INC COM
Equities	1,505.00	45,767.05	LSB INDS INC COM
Equities	45,900.00	327,726.00	LSI CORP COM STK
Equities	52,122.00	372,151.08	LSI CORP COM STK
Equities	237,300.00	1,694,322.00	LSI CORP COM STK
Equities	3,737.00	30,232.33	LSI INDS INC OHIO COM
Equities	1,300.00	50,765.00	LTC PPTYS INC COM
Equities	2,435.00	95,086.75	LTC PPTYS INC COM
Equities	5,970.00	35,760.30	LTX-CREDENCE CORPORATION COMMON STOCK
Equities	22,900.00	694,283.10	LUBELSKI WEGIEL PLN5.00
Equities	4,732.00	39,985.40	LUBYS INC COM
Equities	1,826.00	2,355.54	LUCAS ENERGY INC COM NEW STK
Equities	2,090.00	119,966.00	LUKOIL OIL COMPANY SPON ADR
Equities	5,570.00	319,718.00	LUKOIL OIL COMPANY SPON ADR
Equities	52,600.00	3,446,352.00	LULULEMON ATHLETICA INC COM
Equities	4,900.00	321,048.00	LULULEMON ATHLETICA INC COM
Equities	700.00	54,509.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	2,532.00	197,166.84	LUMBER LIQUIDATORS HLDGS INC COM
Equities	7,697.00	158,635.17	LUMINEX CORP DEL COM
Equities	4,600.00	94,806.00	LUMINEX CORP DEL COM
Equities	800.00	13,680.00	LUMOS NETWORKS CORP COM
Equities	1,632.00	27,907.20	LUMOS NETWORKS CORP COM
Equities	4,192.00	678,396.95	LVMH MOET HENNESSY LOUIS VUITTON EUR0.30
Equities	11,288.00	1,826,752.08	LVMH MOET HENNESSY LOUIS VUITTON EUR0.30
Equities	3,100.00	45,260.00	LYDALL INC COM
Equities	48,300.00	3,200,358.00	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	18,730.00	1,241,049.80	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	8,872.00	587,858.72	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	35,010.00	2,319,762.60	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	36,167.00	2,396,425.42	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	14,500.00	960,770.00	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	9,036.00	1,009,773.00	M & T BK CORP COM
Equities	12,015.00	1,342,676.25	M & T BK CORP COM
Equities	2,800.00	64,288.00	M / I HOMES INC
Equities	2,890.00	93,953.90	M D C HLDGS INC COM
Equities	4,484.00	145,774.84	M D C HLDGS INC COM
Equities	6,700.00	217,817.00	M D C HLDGS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	114,500.00	541,752.66	M UFJ LEASE
Equities	18,089,186.26	20,224,534.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Equities	318.00	713,247.09	M3 INC NPV
Equities	24,223.00	1,476,876.31	MACERICH CO REIT
Equities	50,180.00	3,059,474.60	MACERICH CO REIT
Equities	16,951.00	1,033,502.47	MACERICH CO REIT
Equities	13,462.00	820,778.14	MACERICH CO REIT
Equities	1,900.00	26,980.00	MAC-GRAY CORP COM
Equities	6,600.00	161,634.00	MACK CALI RLTY CORP COM REIT
Equities	7,507.00	183,846.43	MACK CALI RLTY CORP COM REIT
Equities	35,283,928.22	50,061,938.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Equities	22,150.00	1,063,200.00	MACYS INC COM STK
Equities	29,300.00	1,406,400.00	MACYS INC COM STK
Equities	35,893.00	1,722,864.00	MACYS INC COM STK
Equities	66,461.00	3,190,128.00	MACYS INC COM STK
Equities	14,700.00	705,600.00	MACYS INC COM STK
Equities	2,400.00	116,112.00	MADDEN STEVEN LTD COM
Equities	17,050.00	824,879.00	MADDEN STEVEN LTD COM
Equities	3,285.00	158,928.30	MADDEN STEVEN LTD COM
Equities	2,626,475.59	10,167.00	MADISON DEARBORN CAP PTRS III, LP
Equities	3,696,458.22	2,941,639.00	MADISON DEARBORN CAP PTRS IV, LP
Equities	2,600.00	145,808.00	MAGELLAN HLTH SVCS INC COM NEW
Equities	1,811.00	101,560.88	MAGELLAN HLTH SVCS INC COM NEW
Equities	9,700.00	543,976.00	MAGELLAN HLTH SVCS INC COM NEW
Equities	3,931.00	55,780.89	MAGICJACK VOCALTEC LTD COM STK
Equities	20,300.00	1,440,502.39	MAGNA INTL INC COM NPV
Equities	531.00	9,573.93	MAGNETEK INC COM NEW
Equities	7,500.00	27,375.00	MAGNUM HUNTER RES CORP DEL COM
Equities	8,781.00	32,050.65	MAGNUM HUNTER RES CORP DEL COM
Equities	2,400.00	26,928.00	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK
Equities	400.00	6,932.00	MAIDENFORM BRANDS INC COM
Equities	91,762.00	1,590,235.46	MAIDENFORM BRANDS INC COM
Equities	2,809.00	48,679.97	MAIDENFORM BRANDS INC COM
Equities	3,000.00	40,290.00	MAINSOURCE FINL GROUP INC COM
Equities	1,841.00	24,724.63	MAINSOURCE FINL GROUP INC COM
Equities	5,936.00	3,383.52	MAJESCO ENTERTAINMENT CO COM NEW COM NEW
Equities	10,400.00	561,171.79	MAKITA CORP NPV
Equities	1,900.00	22,895.00	MAKO SURGICAL CORP STK
Equities	3,989.00	48,067.45	MAKO SURGICAL CORP STK
Equities	960,000.00	932,805.82	MALAY BUILDING SOC MYR1
Equities	0.50	22.71	MALLINCKRODT PLC COMMON STOCK
Equities	133,741.00	168,767.01	MAN GROUP PLC ORD USD0.03428571428
Equities	2,200.00	169,752.00	MANHATTAN ASSOCS INC COM
Equities	13,670.00	1,054,777.20	MANHATTAN ASSOCS INC COM
Equities	1,101.00	84,953.16	MANHATTAN ASSOCS INC COM
Equities	21,600.00	386,856.00	MANITOWOC INC COM
Equities	46,030.00	824,397.30	MANITOWOC INC COM
Equities	43,040.00	770,846.40	MANITOWOC INC COM
Equities	14,936.00	267,503.76	MANITOWOC INC COM
Equities	230.00	2,527.70	MANNATECH INC COM NEW .
Equities	96.00	1,055.04	MANNATECH INC COM NEW .
Equities	3,300.00	21,450.00	MANNKIND CORP COM
Equities	12,780.00	83,070.00	MANNKIND CORP COM
Equities	5,265.00	288,522.00	MANPOWERGROUP INC
Equities	5,990.00	328,252.00	MANPOWERGROUP INC
Equities	33,889.00	1,857,117.20	MANPOWERGROUP INC
Equities	8,217.00	450,291.60	MANPOWERGROUP INC
Equities	18,900.00	1,035,720.00	MANPOWERGROUP INC
Equities	1,400.00	36,568.00	MANTECH INTL CORP CL A CL A
Equities	1,668.00	43,568.16	MANTECH INTL CORP CL A CL A
Equities	101,500.00	1,619,266.32	MANULIFE FINL CORP COM NPV
Equities	35,163.00	114,357.99	MAPFRE EUR0.10
Equities	590,000.00	439,604.19	MAPLETREE GTR REIT
Equities	27,530.00	951,987.40	MARATHON OIL CORP COM
Equities	50,960.00	1,762,196.80	MARATHON OIL CORP COM
Equities	66,228.00	2,290,164.24	MARATHON OIL CORP COM
Equities	26,090.00	902,192.20	MARATHON OIL CORP COM
Equities	20,259.00	1,439,604.54	MARATHON PETE CORP COM
Equities	25,680.00	1,824,820.80	MARATHON PETE CORP COM
Equities	30,588.00	2,173,583.28	MARATHON PETE CORP COM
Equities	31,400.00	2,231,284.00	MARATHON PETE CORP COM
Equities	9,479.00	673,577.74	MARATHON PETE CORP COM
Equities	2,500.00	15,050.00	MARCHEX INC CL B CL B
Equities	3,803.00	22,894.06	MARCHEX INC CL B CL B
Equities	2,300.00	29,256.00	MARCUS CORP DEL COM
Equities	2,700.00	34,344.00	MARCUS CORP DEL COM
Equities	5,500.00	44,110.00	MARINE PRODS CORP COM
Equities	2,850.00	22,857.00	MARINE PRODS CORP COM
Equities	2,600.00	29,458.00	MARINEMAX INC COM
Equities	3,000.00	33,990.00	MARINEMAX INC COM
Equities	910.00	479,524.50	MARKEL CORP HOLDING CO COM
Equities	1,145.00	603,357.75	MARKEL CORP HOLDING CO COM
Equities	2,900.00	135,575.00	MARKETAXESS HLDGS INC COM STK
Equities	2,853.00	133,377.75	MARKETAXESS HLDGS INC COM STK
Equities	251,655.00	1,643,917.82	MARKS & SPENCER GP ORD GBP0.25
Equities	2,400.00	54,672.00	MARLIN BUSINESS SVCS CORP COM
Equities	86,050.00	-	MARRIOTT INTL CL A COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,232.00	-	MARRIOT INTL CL A COM
Equities	82,034.00	-	MARRIOT INTL CL A COM
Equities	9,035.00	-	MARRIOT INTL CL A COM
Equities	37,732.00	-	MARRIOT INTL CL A COM
Equities	19,422.00	784,066.14	MARRIOTT INTL INC NEW COM STK CL A
Equities	24,623.00	994,030.51	MARRIOTT INTL INC NEW COM STK CL A
Equities	10,900.00	440,033.00	MARRIOTT INTL INC NEW COM STK CL A
Equities	1,962.00	84,836.88	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	3,204.00	138,540.96	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	9,400.00	406,456.00	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	31,500.00	1,257,480.00	MARSH & MCLENNAN CO'S INC COM
Equities	32,880.00	1,312,569.60	MARSH & MCLENNAN CO'S INC COM
Equities	53,264.00	2,126,298.88	MARSH & MCLENNAN CO'S INC COM
Equities	37,215.00	1,485,622.80	MARSH & MCLENNAN CO'S INC COM
Equities	2,550.00	39,958.50	MARTEN TRANS LTD COM
Equities	1,518.00	23,787.06	MARTEN TRANS LTD COM
Equities	1,800.00	4,338.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	120.00	289.20	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	6,438,346.10	29,680,775.54	MARTIN CURRIE BUSINESS TRUST GLOBAL EMERGING MARKETS FUND SHS NPV - IG03
Equities	1,200.00	-	MARTIN INDS INC DEL COM
Equities	43,500.00	4,281,270.00	MARTIN MARIETTA MATLS INC COM
Equities	2,479.00	243,983.18	MARTIN MARIETTA MATLS INC COM
Equities	4,455.00	438,461.10	MARTIN MARIETTA MATLS INC COM
Equities	6,000.00	590,520.00	MARTIN MARIETTA MATLS INC COM
Equities	1.00	1.00	MATRIX PARTNERS IV, LP
Equities	389,659.00	2,600,734.05	MARUBENI CORP NPV
Equities	130,000.00	867,670.01	MARUBENI CORP NPV
Equities	18,300.00	182,198.62	MARUI GROUP CO LTD
Equities	39,600.00	394,265.87	MARUI GROUP CO LTD
Equities	36,000.00	421,560.00	MARVELL TECH GROUP COM USD0.002
Equities	44,633.00	522,652.43	MARVELL TECH GROUP COM USD0.002
Equities	135,300.00	1,584,363.00	MARVELL TECH GROUP COM USD0.002
Equities	22,800.00	444,372.00	MASCO CORP COM
Equities	32,410.00	631,670.90	MASCO CORP COM
Equities	2,870.00	60,844.00	MASIMO CORP COM STK
Equities	40,580.00	860,296.00	MASIMO CORP COM STK
Equities	4,933.00	104,579.60	MASIMO CORP COM STK
Equities	4,853.00	159,663.70	MASTEC INC COM
Equities	4,100.00	134,890.00	MASTEC INC COM
Equities	60,917.00	2,004,169.30	MASTEC INC COM
Equities	41,540.00	1,366,666.00	MASTEC INC COM
Equities	36,000.00	1,184,400.00	MASTEC INC COM
Equities	5,167.00	169,994.30	MASTEC INC COM
Equities	313.00	2,394.45	MASTECH HLDGS INC COM STK
Equities	236.00	1,805.40	MASTECH HLDGS INC COM STK
Equities	5,500.00	3,159,750.00	MASTERCARD INC CL A
Equities	510.00	292,995.00	MASTERCARD INC CL A
Equities	7,500.00	4,308,750.00	MASTERCARD INC CL A
Equities	9,978.00	5,732,361.00	MASTERCARD INC CL A
Equities	6,290.00	3,613,605.00	MASTERCARD INC CL A
Equities	3,100.00	1,780,950.00	MASTERCARD INC CL A
Equities	11,226.00	134,487.48	MATADOR RES CO COM
Equities	1,500.00	40,635.00	MATERION CORP COM
Equities	2,004.00	54,288.36	MATERION CORP COM
Equities	1.00	1.00	MATRIX PARTNERS V, LP
Equities	3,635,123.95	594,395.00	MATRIX PARTNERS VI, LP
Equities	1,911,283.40	840,283.00	MATRIX PARTNERS VII, LP
Equities	2,200.00	34,276.00	MATRIX SVC CO COM
Equities	2,946.00	45,898.68	MATRIX SVC CO COM
Equities	1,700.00	26,486.00	MATRIX SVC CO COM
Equities	2,000.00	50,000.00	MATSON INC COM
Equities	4,025.00	100,625.00	MATSON INC COM
Equities	8,900.00	222,500.00	MATSON INC COM
Equities	24,200.00	1,096,502.00	MATTEL INC COM
Equities	30,908.00	1,400,441.48	MATTEL INC COM
Equities	27,070.00	1,226,541.70	MATTEL INC COM
Equities	6,700.00	303,577.00	MATTEL INC COM
Equities	1,400.00	3,920.00	MATTERSIGHT CORP COM
Equities	1,402.00	3,925.60	MATTERSIGHT CORP COM
Equities	1,600.00	60,320.00	MATTHEWS INTL CORP CL A
Equities	264.00	9,952.80	MATTHEWS INTL CORP CL A
Equities	4,700.00	10,246.00	MATTSON TECH INC COM
Equities	507.00	1,105.26	MATTSON TECH INC COM
Equities	1,220.00	4,953.20	MAUI LD & PINEAPPLE INC COM
Equities	14,000.00	388,920.00	MAXIM INTEGRATED PRODS INC COM
Equities	27,447.00	762,477.66	MAXIM INTEGRATED PRODS INC COM
Equities	3,800.00	283,024.00	MAXIMUS INC COM
Equities	2,841.00	211,597.68	MAXIMUS INC COM
Equities	7,800.00	580,944.00	MAXIMUS INC COM
Equities	13,221.00	92,547.00	MAXLINEAR INC-CLASS A
Equities	5.00	-	MAXUS TECH CORP COM
Equities	2,800.00	20,020.00	MAXWELL TECHNOLOGIES INC COM
Equities	3,000.00	7,440.00	MXYGEN INC COM STK ISIN# US5777761074
Equities	260.00	644.80	MXYGEN INC COM STK ISIN# US5777761074
Equities	7,200.00	773,046.83	MAYR-MELNHOF KARTO NPV
Equities	495,000.00	1,948,406.91	MAZDA MOTOR CORP NPV
Equities	3,200.00	85,760.00	MB FINL INC NEW COM

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	4,825.00	129,310.00	MB FINL INC NEW COM	
Equities	8,300.00	110,473.00	MBIA INC COM	
Equities	15,515.00	206,504.65	MBIA INC COM	
Equities	4,000.00	281,440.00	MC CORMICK & CO INC COM NON-VTG	
Equities	11,600.00	816,176.00	MC CORMICK & CO INC COM NON-VTG	
Equities	11,692.00	822,649.12	MC CORMICK & CO INC COM NON-VTG	
Equities	3,480.00	344,520.00	MC DONALDS CORP COM	
Equities	69,950.00	6,925,050.00	MC DONALDS CORP COM	
Equities	93,675.00	9,273,825.00	MC DONALDS CORP COM	
Equities	7,982.00	790,218.00	MC DONALDS CORP COM	
Equities	2,700.00	6,156.00	MCCLATCHY CO CL A CL A	
Equities	9,092.00	20,729.76	MCCLATCHY CO CL A CL A	
Equities	16,200.00	132,516.00	MCDERMOTT INTL INC COM	
Equities	32,743.00	267,837.74	MCDERMOTT INTL INC COM	
Equities	7,300.00	59,714.00	MCDERMOTT INTL INC COM	
Equities	31,199.00	52,414.32	MCEWEN MNG INC COM	
Equities	2,000.00	68,320.00	MCGRATH RENTCORP COM	
Equities	2,702.00	92,300.32	MCGRATH RENTCORP COM	
Equities	16,879.00	897,794.01	MCGRAW HILL FINANCIAL INC	
Equities	18,090.00	962,207.10	MCGRAW HILL FINANCIAL INC	
Equities	25,862.00	1,375,599.78	MCGRAW HILL FINANCIAL INC	
Equities	3,300.00	175,527.00	MCGRAW HILL FINANCIAL INC	
Equities	24,260.00	2,777,770.00	MCKESSON CORP	
Equities	17,080.00	1,955,660.00	MCKESSON CORP	
Equities	21,541.00	2,466,444.50	MCKESSON CORP	
Equities	7,781.00	890,924.50	MCKESSON CORP	
Equities	9,500.00	246,145.00	MDU RES GROUP INC COM	
Equities	20,335.00	526,879.85	MDU RES GROUP INC COM	
Equities	9,910.00	785,169.30	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	15,200.00	1,204,296.00	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	20,050.00	1,588,561.50	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	19,135.00	1,516,066.05	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	12,460.00	987,205.80	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	89.00	331.08	MEADE INSTRUMENTS CORP COM NEW COM NEW	
Equities	1,200.00	9,636.00	MEADOWBROOK INS GROUP INC COM	
Equities	15,615.00	532,627.65	MEADWESTVACO CORP COM	
Equities	11,200.00	382,032.00	MEADWESTVACO CORP COM	
Equities	16,346.00	557,562.06	MEADWESTVACO CORP COM	
Equities	1,600.00	74,448.00	MEASUREMENT SPECIALTIES INC COM	
Equities	2,850.00	21,945.00	MED ACTION INDS INC COM	
Equities	3,000.00	41,730.00	MEDALLION FINL CORP COM	
Equities	2,300.00	40,802.00	MEDASSETS INC COM STK	
Equities	4,574.00	81,142.76	MEDASSETS INC COM STK	
Equities	1,100.00	1,573.00	MEDCATH CORP COM STK	
Equities	1,000.00	1,430.00	MEDCATH CORP COM STK	
Equities	1,100.00	12,133.00	MEDIA GEN INC CL A	
Equities	3,767.00	41,550.01	MEDIA GEN INC CL A	
Equities	344.00	540.08	MEDIABISTRO INC COM	
Equities	3,300.00	47,256.00	MEDICAL PPTYS TR INC COM REIT	
Equities	98,014.00	1,403,560.48	MEDICAL PPTYS TR INC COM REIT	
Equities	69,550.00	995,956.00	MEDICAL PPTYS TR INC COM REIT	
Equities	11,900.00	170,408.00	MEDICAL PPTYS TR INC COM REIT	
Equities	2,500.00	76,900.00	MEDICINES COMPANY COM	
Equities	5,900.00	181,484.00	MEDICINES COMPANY COM	
Equities	59.00	155.17	MEDICINOVA INC COM NEW STK	
Equities	700.00	54,215.00	MEDIDATA SOLUTIONS INC COM	
Equities	17,950.00	1,390,227.50	MEDIDATA SOLUTIONS INC COM	
Equities	2,369.00	183,479.05	MEDIDATA SOLUTIONS INC COM	
Equities	800.00	20,608.00	MEDIFAST INC COM	
Equities	3,400.00	87,584.00	MEDIFAST INC COM	
Equities	89,269.00	464,145.26	MEDIOBANCA SPA EUR0.5	
Equities	172,400.00	1,066,688.16	MEDIOLANUM EUR0.1	
Equities	5,100.00	250,920.00	MEDIVATION INC COM STK	
Equities	7,737.00	380,660.40	MEDIVATION INC COM STK	
Equities	2,790.00	255,508.20	MEDNAX INC COM	
Equities	11,500.00	1,053,170.00	MEDNAX INC COM	
Equities	4,473.00	409,637.34	MEDNAX INC COM	
Equities	22,700.00	1,168,369.00	MEDTRONIC INC COM	
Equities	80,550.00	4,145,908.50	MEDTRONIC INC COM	
Equities	95,226.00	4,901,282.22	MEDTRONIC INC COM	
Equities	7,200.00	370,584.00	MEDTRONIC INC COM	
Equities	23,760.00	1,222,927.20	MEDTRONIC INC COM	
Equities	4,094,820.78	2,094,271.00	MEDVENTURE ASSOCIATES V, LP	
Equities	64,900.00	509,395.05	MEGGITT ORD GBP0.05	
Equities	2,200.00	83,270.00	MEN S WEARHOUSE INC COMMOM	
Equities	5,435.00	205,714.75	MEN S WEARHOUSE INC COMMOM	
Equities	2,402,246.41	791,505.00	MENLO VENTURES IX, LP	
Equities	2,830,246.29	324,108.00	MENLO VENTURES VIII, LP	
Equities	1,923,155.79	1,406,825.00	MENLO VENTURES X, LP	
Equities	5,723.00	111,884.65	MENTOR GRAPHICS CORP COM	
Equities	5,000.00	97,750.00	MENTOR GRAPHICS CORP COM	
Equities	42,770.00	836,153.50	MENTOR GRAPHICS CORP COM	
Equities	10,265.00	200,680.75	MENTOR GRAPHICS CORP COM	
Equities	41,800.00	817,190.00	MENTOR GRAPHICS CORP COM	
Equities	21,300.00	2,295,288.00	MERCADOLIBRE INC COM STK	
Equities	1,350.00	39,919.50	MERCHANTS BANCSHARES INC COM	
Equities	4,140.00	79,725.13	MERCIALYS EUR1	

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	37,400.00	1,737,230.00	MERCK & CO INC NEW COM
Equities	113,500.00	5,272,075.00	MERCK & CO INC NEW COM
Equities	209,462.00	9,729,509.90	MERCK & CO INC NEW COM
Equities	281,145.00	13,059,185.25	MERCK & CO INC NEW COM
Equities	63,950.00	2,970,477.50	MERCK & CO INC NEW COM
Equities	69,349.00	3,221,261.05	MERCK & CO INC NEW COM
Equities	7,886.00	1,199,834.79	MERCK KGAA NPV
Equities	1,590.00	69,896.40	MERCURY GEN CORP NEW COM
Equities	3,779.00	166,124.84	MERCURY GEN CORP NEW COM
Equities	4,300.00	39,646.00	MERCURY SYSTEMS INC
Equities	3,100.00	147,870.00	MEREDITH CORP COM
Equities	3,059.00	145,914.30	MEREDITH CORP COM
Equities	41,803.00	150,490.80	MERGE HEALTHCARE INC COM STK
Equities	3,500.00	12,600.00	MERGE HEALTHCARE INC COM STK
Equities	2,600.00	9,360.00	MERGE HEALTHCARE INC COM STK
Equities	3,150.00	67,725.00	MERIDIAN BIOSCIENCE INC COM
Equities	5,027.00	108,080.50	MERIDIAN BIOSCIENCE INC COM
Equities	3,932.00	43,841.80	MERIT MED SYS INC COM
Equities	3,000.00	130,080.00	MERITAGE HOMES CORP COM
Equities	18,270.00	792,187.20	MERITAGE HOMES CORP COM
Equities	3,258.00	141,266.88	MERITAGE HOMES CORP COM
Equities	3,200.00	138,752.00	MERITAGE HOMES CORP COM
Equities	8,325.00	58,691.25	MERITOR INC COM
Equities	6,500.00	45,825.00	MERITOR INC COM
Equities	10,300.00	72,615.00	MERITOR INC COM
Equities	600.00	32,478.00	MESA LABS INC COM
Equities	1,500.00	2,130.00	METABOLIX INC COM STK
Equities	7,229.00	10,265.18	METABOLIX INC COM STK
Equities	48,320.00	2,063,430.49	METHANEX CORP COM NPV
Equities	2,800.00	119,569.65	METHANEX CORP COM NPV
Equities	6,000.00	256,220.67	METHANEX CORP COM NPV
Equities	3,100.00	52,731.00	METHODE ELECTRS INC COM
Equities	4,307.00	73,262.07	METHODE ELECTRS INC COM
Equities	27,500.00	1,506,725.00	METLIFE INC COM EQUITY UNIT CONV PFD STKUNIT
Equities	57,950.00	2,651,792.00	METLIFE INC COM
Equities	102,263.00	4,679,554.88	METLIFE INC COM
Equities	47,500.00	2,173,600.00	METLIFE INC COM
Equities	43,119.00	1,973,125.44	METLIFE INC COM
Equities	3,317.00	44,580.48	MET-PRO CORP COM
Equities	508.00	10,175.24	METRO BANCORP INC PA COM STK
Equities	14,000.00	935,323.95	METRO INC COM NPV
Equities	2,300.00	22,448.00	METROCORP BANCSHARES INC COM
Equities	1,500.00	14,640.00	METROCORP BANCSHARES INC COM
Equities	1,390.00	279,668.00	METTLER-TOLEDO INTL INC COM
Equities	3,057.00	615,068.40	METTLER-TOLEDO INTL INC COM
Equities	12,200.00	103,090.00	MFA FINL INC
Equities	26,511.00	224,017.95	MFA FINL INC
Equities	2,411.00	137,692.21	MFC ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY ETF
Equities	8,919.00	138,690.45	MFC ISHARES INC MSCI MALAYSIA FREE ETF
Equities	3,705.00	197,106.00	MFC ISHARES INC MSCI S KOREA CAPPED ETF
Equities	32,625.00	417,273.75	MFC ISHARES INC MSCI SINGAPORE ETF
Equities	117,068.00	1,557,004.40	MFC ISHARES INC MSCI TAIWAN ETF MSCI TAIWAN ETF
Equities	26,267.00	1,073,269.62	MFC ISHARES MSCI CHINA ETF
Equities	42,530.00	998,604.40	MFC ISHARES MSCI INDIA ETF
Equities	17,040.00	977,755.20	MFC ISHARES TR MSCI EAFE ETF
Equities	5,939.00	114,088.19	MFC ISHARES TRUST MSCI RUSSIA CAPPED IDXETF
Equities	159,300.00	2,574,288.00	MFC WISDOMTREE TR INDIA EARNINGS FD
Equities	5,606,196.60	54,436,168.95	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	500.00	5,685.00	MFRI INC COM STK
Equities	1,000.00	54,760.00	MGE ENERGY INC COM
Equities	1,251.00	68,504.76	MGE ENERGY INC COM
Equities	7,800.00	47,346.00	MGIC INVT CORP WIS COM
Equities	29,885.00	181,401.95	MGIC INVT CORP WIS COM
Equities	216,800.00	578,591.73	MGM CHINA HLDGS LT HKD1
Equities	362,000.00	966,098.74	MGM CHINA HLDGS LT HKD1
Equities	382,000.00	1,019,474.37	MGM CHINA HLDGS LT HKD1
Equities	23,900.00	353,242.00	MGM RESORTS INTERNATIONAL COM
Equities	31,254.00	461,934.12	MGM RESORTS INTERNATIONAL COM
Equities	1,300.00	3,952.00	MGMT NETWORK GROUP INC COM NEW
Equities	1,700.00	10,132.00	MGP INGREDIENTS INC NEW COM
Equities	3,200.00	19,072.00	MGP INGREDIENTS INC NEW COM
Equities	679,140.00	293,564.70	MGT CONSULTING GP ORD GBP0.01
Equities	5,800.00	359,716.00	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	16,897.00	1,047,951.94	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	8,100.00	723,327.56	MICHELIN (CGDE) EUR2
Equities	5,050.00	450,963.48	MICHELIN (CGDE) EUR2
Equities	3,371.00	301,029.29	MICHELIN (CGDE) EUR2
Equities	14,801.00	146,233.88	MICREL INC COM
Equities	3,700.00	36,556.00	MICREL INC COM
Equities	3,282.00	32,426.16	MICREL INC COM
Equities	12,490.00	465,252.50	MICROCHIP TECHNOLOGY INC COM
Equities	17,272.00	643,382.00	MICROCHIP TECHNOLOGY INC COM
Equities	100.00	785.00	MICROFINANCIAL INC COM STK
Equities	1.00	-	MICROMINT INC COM STK
Equities	61,100.00	875,563.00	MICRON TECH INC COM
Equities	92,767.00	1,329,351.11	MICRON TECH INC COM
Equities	5,400.00	233,010.00	MICROS SYS INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	43,300.00	1,868,395.00	MICROS SYS INC COM
Equities	7,695.00	332,039.25	MICROS SYS INC COM
Equities	12,170.00	525,135.50	MICROS SYS INC COM
Equities	4,690.00	106,697.50	MICROSEMI CORP COM
Equities	8,910.00	202,702.50	MICROSEMI CORP COM
Equities	44,185.00	1,525,708.05	MICROSOFT CORP COM
Equities	222,300.00	7,676,019.00	MICROSOFT CORP COM
Equities	24,740.00	854,272.20	MICROSOFT CORP COM
Equities	14,580.00	503,447.40	MICROSOFT CORP COM
Equities	37,147.00	1,282,685.91	MICROSOFT CORP COM
Equities	577,220.00	19,931,406.60	MICROSOFT CORP COM
Equities	699,874.00	24,166,649.22	MICROSOFT CORP COM
Equities	13,140.00	453,724.20	MICROSOFT CORP COM
Equities	102,300.00	3,532,419.00	MICROSOFT CORP COM
Equities	229,060.00	7,909,441.80	MICROSOFT CORP COM
Equities	172,800.00	5,966,784.00	MICROSOFT CORP COM
Equities	490.00	42,610.40	MICROSTRATEGY INC CL A NEW
Equities	863.00	75,046.48	MICROSTRATEGY INC CL A NEW
Equities	513.00	1,292.76	MICROVISION INC
Equities	1,600.00	108,432.00	MID-AMER APT CMNTYS INC COM
Equities	3,637.00	246,479.49	MID-AMER APT CMNTYS INC COM
Equities	1,116.00	189,820.44	MIDDLEBY CORP COM
Equities	5,200.00	884,468.00	MIDDLEBY CORP COM
Equities	2,069.00	351,916.21	MIDDLEBY CORP COM
Equities	2,000.00	39,840.00	MIDDLESEX WTR CO COM
Equities	594.00	9,224.82	MIDSOUTH BANCORP INC COM
Equities	12,370.00	66,921.70	MIDSTATES PETE CO INC COM
Equities	2,900.00	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	75.00	1,804.50	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	21,192.00	184,582.32	MILLENNIAL MEDIA INC COM USD0.001
Equities	4,100.00	110,987.00	MILLER HERMAN INC COM
Equities	5,346.00	144,716.22	MILLER HERMAN INC COM
Equities	1,940.00	29,837.20	MILLER INDS INC TENN COM NEW
Equities	4,179.00	299,116.95	MILICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	400.00	1,296.00	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	3,430.00	11,113.20	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	1,900.00	88,445.00	MINE SAFETY APPLIANCES CO COM
Equities	2,542.00	118,330.10	MINE SAFETY APPLIANCES CO COM
Equities	2,000.00	82,680.00	MINERALS TECHNOLOGIES INC COM
Equities	19,700.00	814,398.00	MINERALS TECHNOLOGIES INC COM
Equities	3,310.00	136,835.40	MINERALS TECHNOLOGIES INC COM
Equities	5,700.00	235,638.00	MINERALS TECHNOLOGIES INC COM
Equities	274,015.00	402,565.51	MIRVAC GROUP STAPLED SECURITIES
Equities	634,512.00	932,184.89	MIRVAC GROUP STAPLED SECURITIES
Equities	228.00	1,162.80	MISONIX INC COM
Equities	3,509.00	58,881.02	MITCHAM INDS INC COM
Equities	51,700.00	884,263.35	MITSUBISHI CORP NPV
Equities	21,000.00	359,178.54	MITSUBISHI CORP NPV
Equities	144,000.00	1,346,715.66	MITSUBISHI ELEC CP NPV
Equities	96,000.00	2,552,333.01	MITSUBISHI ESTATE CO LTD
Equities	131,733.00	3,502,359.22	MITSUBISHI ESTATE CO LTD
Equities	32,000.00	850,777.67	MITSUBISHI ESTATE CO LTD
Equities	54,000.00	396,295.36	MITSUBISHI GAS CHM NPV
Equities	60,000.00	332,813.21	MITSUBISHI HVY IND NPV
Equities	130,000.00	721,095.28	MITSUBISHI HVY IND NPV
Equities	566,000.00	3,487,109.28	MITSUBISHI UFJ FIN NPV
Equities	459,000.00	2,827,885.44	MITSUBISHI UFJ FIN NPV
Equities	331,900.00	2,044,826.09	MITSUBISHI UFJ FIN NPV
Equities	109,300.00	673,394.07	MITSUBISHI UFJ FIN NPV
Equities	89,100.00	548,942.47	MITSUBISHI UFJ FIN NPV
Equities	193,300.00	1,190,915.59	MITSUBISHI UFJ FIN NPV
Equities	69,500.00	871,767.25	MITSUBISHI UFJ FIN NPV
Equities	393,200.00	886,664.32	MITSUBISHI UFJ FIN NPV
Equities	58,300.00	1,711,995.77	MITSUBISHI UFJ FIN NPV
Equities	22,000.00	646,036.14	MITSUBISHI UFJ FIN NPV
Equities	107,997.00	3,171,362.05	MITSUBISHI UFJ FIN NPV
Equities	6,790.00	68,079.99	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	14,720.00	147,590.20	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	391,000.00	810,852.17	MIZUHO FINANCIAL GROUP NPV
Equities	1,900.00	50,426.00	MKS INSTRS INC COM
Equities	5,024.00	133,336.96	MKS INSTRS INC COM
Equities	4,600.00	297.16	MMRGLOBAL INC COM
Equities	1,800.00	59,670.00	MOBILE MINI INC COM
Equities	35,675.00	1,182,626.25	MOBILE MINI INC COM
Equities	2,900.00	96,135.00	MOBILE MINI INC COM
Equities	2,016,821.93	622,298.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Equities	1,100.00	14,905.00	MOCON INC COM
Equities	14,800.00	431,179.34	MODEC INC(JAPAN) NPV
Equities	42,472.00	1,798,442.48	MODERN TIMES GROUP SER'B/NPV
Equities	2,500.00	27,200.00	MODINE MFG CO COM STK
Equities	3,426.00	37,274.88	MODINE MFG CO COM STK
Equities	18.00	149.40	MOD-PAC CORP COM
Equities	2,650.00	8,427.00	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	6,252.00	19,881.36	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	4,690.00	527,578.10	MOHAWK INDS INC COM
Equities	5,104.00	574,148.96	MOHAWK INDS INC COM
Equities	9,000.00	264,060.00	MOLEX INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	13,269.00	389,312.46	MOLEX INC COM
Equities	28,720.00	842,644.80	MOLEX INC COM
Equities	1,500.00	55,770.00	MOLINA HEALTHCARE INC COM
Equities	2,419.00	89,938.42	MOLINA HEALTHCARE INC COM
Equities	12,000.00	446,160.00	MOLINA HEALTHCARE INC COM
Equities	9,880.00	472,856.80	MOLSON COORS BREWING CO CL B CL B
Equities	13,769.00	658,984.34	MOLSON COORS BREWING CO CL B CL B
Equities	50,326.00	2,408,602.36	MOLSON COORS BREWING CO CL B CL B
Equities	4,500.00	27,900.00	MOLYCORP INC COMMON STOCK
Equities	19,310.00	119,722.00	MOLYCORP INC COMMON STOCK
Equities	2,600.00	39,156.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	3,400.00	51,204.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	2,200.00	37,092.00	MONARCH CASINO & RESORT INC COM
Equities	2,600.00	43,836.00	MONARCH CASINO & RESORT INC COM
Equities	17,900.00	510,687.00	MONDELEZ INTL INC COM
Equities	126,000.00	3,594,780.00	MONDELEZ INTL INC COM
Equities	113,400.00	3,235,302.00	MONDELEZ INTL INC COM
Equities	166,231.00	4,742,570.43	MONDELEZ INTL INC COM
Equities	27,130.00	774,018.90	MONDELEZ INTL INC COM
Equities	17,355.00	495,138.15	MONDELEZ INTL INC COM
Equities	88,700.00	1,100,465.90	MONDI PLC GBP
Equities	5,802.00	131,415.30	MONEYGRAM INTL INC COM NEW COM NEW
Equities	2,875.00	65,118.75	MONEYGRAM INTL INC COM NEW COM NEW
Equities	1,558.00	35,288.70	MONEYGRAM INTL INC COM NEW COM NEW
Equities	3,393.00	33,488.91	MONMOUTH REAL ESTATE CORP MD
Equities	2,500.00	60,275.00	MONOLITHIC PWR SYS INC COM
Equities	4,343.00	104,709.73	MONOLITHIC PWR SYS INC COM
Equities	3,807.00	96,735.87	MONOTYPE IMAGING HLDGS INC COM STK
Equities	2,050.00	98,502.50	MONRO MUFFLER BRAKE INC COM
Equities	3,402.00	163,466.10	MONRO MUFFLER BRAKE INC COM
Equities	8,910.00	880,308.00	MONSANTO CO NEW COM
Equities	3,530.00	348,764.00	MONSANTO CO NEW COM
Equities	38,500.00	3,803,800.00	MONSANTO CO NEW COM
Equities	49,772.00	4,917,473.60	MONSANTO CO NEW COM
Equities	32,640.00	3,224,832.00	MONSANTO CO NEW COM
Equities	13,859.00	1,369,269.20	MONSANTO CO NEW COM
Equities	8,800.00	534,776.00	MONSTER BEVERAGE CORP COM
Equities	28,650.00	1,741,060.50	MONSTER BEVERAGE CORP COM
Equities	13,046.00	792,805.42	MONSTER BEVERAGE CORP COM
Equities	15,980.00	971,104.60	MONSTER BEVERAGE CORP COM
Equities	10,100.00	613,777.00	MONSTER BEVERAGE CORP COM
Equities	6,600.00	32,406.00	MONSTER WORLDWIDE INC COM
Equities	9,642.00	47,342.22	MONSTER WORLDWIDE INC COM
Equities	6,000.00	150,060.00	MONTPELIER RE HOLDINGS LTD COM
Equities	4,575.00	114,420.75	MONTPELIER RE HOLDINGS LTD COM
Equities	11,980.00	729,941.40	MOODYS CORP COM
Equities	17,615.00	1,073,281.95	MOODYS CORP COM
Equities	1,900.00	97,907.00	MOOG INC CL A
Equities	4,400.00	226,732.00	MOOG INC CL A
Equities	9,480.00	231,596.40	MORGAN STANLEY COM STK USD0.01
Equities	112,440.00	2,746,909.20	MORGAN STANLEY COM STK USD0.01
Equities	128,358.00	3,135,785.94	MORGAN STANLEY COM STK USD0.01
Equities	32,961.00	805,237.23	MORGAN STANLEY COM STK USD0.01
Equities	55,684.00	1,360,360.12	MORGAN STANLEY COM STK USD0.01
Equities	1,927,359.00	390,763.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Equities	338,388.39	131,474.00	MORGAN STANLEY VENTURE PTRS III, LP
Equities	1,500.00	12,090.00	MORGANS HOTEL GROUP CO COM STK
Equities	7,273.00	58,620.38	MORGANS HOTEL GROUP CO COM STK
Equities	44,700.00	501,741.58	MORI SEIKI CO NPV
Equities	1,200.00	93,096.00	MORNINGSTAR INC COM STK
Equities	1,762.00	136,695.96	MORNINGSTAR INC COM STK
Equities	16,600.00	893,246.00	MOSAIC CO/THE
Equities	26,289.00	1,414,611.09	MOSAIC CO/THE
Equities	24,211.00	1,302,793.91	MOSAIC CO/THE
Equities	6,000.00	24,120.00	MOSYS INC COM STK
Equities	21,514.00	1,242,003.22	MOTOROLA SOLUTIONS INC
Equities	25,336.00	1,462,647.28	MOTOROLA SOLUTIONS INC
Equities	48,557.00	2,803,195.61	MOTOROLA SOLUTIONS INC
Equities	8,800.00	508,024.00	MOTOROLA SOLUTIONS INC
Equities	1,000.00	33,830.00	MOVADO GROUP INC COM
Equities	30,220.00	1,022,342.60	MOVADO GROUP INC COM
Equities	924.00	31,258.92	MOVADO GROUP INC COM
Equities	1,995.00	25,575.90	MOVE INC COM NEW COM NEW
Equities	6,700.00	85,894.00	MOVE INC COM NEW COM NEW
Equities	50,000.00	-	MOVE INC FRAC SHS
Equities	1,800.00	5,652.00	MPG OFFICE TRUST INC COM
Equities	4,200.00	13,188.00	MPG OFFICE TRUST INC COM
Equities	9,408.00	259,848.96	MRC GLOBAL INC COM
Equities	11,400.00	314,868.00	MRC GLOBAL INC COM
Equities	45,300.00	1,150,114.26	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	3,190.00	247,097.40	MSC INDL DIRECT INC CL A COM
Equities	20,100.00	1,556,946.00	MSC INDL DIRECT INC CL A COM
Equities	4,289.00	332,225.94	MSC INDL DIRECT INC CL A COM
Equities	8,762.00	291,511.74	MSCI INC COMMON
Equities	11,335.00	377,115.45	MSCI INC COMMON
Equities	4,400.00	14,740.00	MTR GAMING GROUP INC COM
Equities	1,800.00	101,880.00	MTS SYS CORP COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,261.00	71,372.60	MTS SYS CORP COM
Equities	2,500.00	126,075.00	MUELLER INDS INC COM
Equities	2,455.00	123,805.65	MUELLER INDS INC COM
Equities	18,020.00	124,518.20	MUELLER WTR PRODS INC COM SER A STK
Equities	106,475.00	735,742.25	MUELLER WTR PRODS INC COM SER A STK
Equities	18,950.00	130,944.50	MUELLER WTR PRODS INC COM SER A STK
Equities	5,300.00	974,133.63	MUENCHENER RUECKVE NPV(REGD)
Equities	17,357.00	3,190,195.75	MUENCHENER RUECKVE NPV(REGD)
Equities	4,700.00	863,854.35	MUENCHENER RUECKVE NPV(REGD)
Equities	914.00	167,992.10	MUENCHENER RUECKVE NPV(REGD)
Equities	3,815.00	115,747.10	MULTI-COLOR CORP COM
Equities	2,100.00	31,101.00	MULTI-FINELINE ELECTRONIX INC COM
Equities	41,030.00	1,069,652.10	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	1,688.00	44,006.16	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	9,600.00	250,272.00	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	12,300.00	934,866.86	MURATA MANUFACTURING CO. NPV
Equities	49,900.00	3,038,411.00	MURPHY OIL CORP COM
Equities	14,160.00	862,202.40	MURPHY OIL CORP COM
Equities	15,270.00	929,790.30	MURPHY OIL CORP COM
Equities	16,600.00	1,010,774.00	MURPHY OIL CORP COM
Equities	16,326.00	994,090.14	MURPHY OIL CORP COM
Equities	21,472.00	1,307,430.08	MURPHY OIL CORP COM
Equities	372.00	5,245.20	MUTUALFIRST FINL INC COM
Equities	900.00	110,916.00	MWI VETERINARY SUPPLY INC COM STK
Equities	786.00	96,866.64	MWI VETERINARY SUPPLY INC COM STK
Equities	2,400.00	36,024.00	MYERS INDS INC COM
Equities	3,718.00	55,807.18	MYERS INDS INC COM
Equities	18,100.00	561,643.00	MYLAN INC
Equities	30,800.00	955,724.00	MYLAN INC
Equities	35,809.00	1,111,153.27	MYLAN INC
Equities	96,893.00	3,006,589.79	MYLAN INC
Equities	4,336.00	84,335.20	MYR GROUP INC DEL COM STK
Equities	2,499.00	48,605.55	MYR GROUP INC DEL COM STK
Equities	2,100.00	40,845.00	MYR GROUP INC DEL COM STK
Equities	1,890.00	141.75	MYREXIS INC COM
Equities	7,560.00	203,137.20	MYRIAD GENETICS INC COM
Equities	8,042.00	216,088.54	MYRIAD GENETICS INC COM
Equities	200.00	184,400.00	N V R INC COM
Equities	447.00	412,134.00	N V R INC COM
Equities	1,300.00	36,270.00	N W PIPE CO COM
Equities	147.00	1,421.49	N.E BANCORP COM NEW
Equities	28,755.00	440,239.05	NABORS INDUSTRIES COM USD0.10
Equities	23,600.00	361,316.00	NABORS INDUSTRIES COM USD0.10
Equities	67,400.00	1,031,894.00	NABORS INDUSTRIES COM USD0.10
Equities	34,774.00	532,389.94	NABORS INDUSTRIES COM USD0.10
Equities	116,500.00	2,419,484.57	NABTESCO CORP NPV
Equities	500.00	28,640.00	NACCO IND INC CL A COM
Equities	830.00	47,542.40	NACCO IND INC CL A COM
Equities	900.00	13,203.00	NANOMETRICS INC COM DELAWARE
Equities	2,500.00	36,675.00	NANOMETRICS INC COM DELAWARE
Equities	3,780.00	18,068.40	NAPCO SECURITY TECHNOLOGIES INC
Equities	1,400.00	36,638.00	NASB FINL INC COM
Equities	1,700.00	44,489.00	NASB FINL INC COM
Equities	10,360.00	339,704.40	NASDAQ OMX GROUP
Equities	12,525.00	410,694.75	NASDAQ OMX GROUP
Equities	1,900.00	41,819.00	NASH FINCH CO COM
Equities	31,196.00	686,623.96	NASH FINCH CO COM
Equities	1,500.00	33,015.00	NASH FINCH CO COM
Equities	13,156.00	49,203.44	NATIONAL AMERN UNIV HLDGS INC COM
Equities	2,280.00	39,831.60	NATIONAL BEVERAGE CORP COM
Equities	4,200.00	73,374.00	NATIONAL BEVERAGE CORP COM
Equities	3,900.00	76,830.00	NATIONAL BK HLDGS CORP CL A COM STK
Equities	1,900.00	32,091.00	NATIONAL CINEMEDIA INC COM
Equities	3,599.00	60,787.11	NATIONAL CINEMEDIA INC COM
Equities	327,228.00	3,702,447.86	NATIONAL GRID ORD GBP0.113953
Equities	-	-	NATIONAL GRID ORD GBP0.113953
Equities	13,200.00	149,352.48	NATIONAL GRID ORD GBP0.113953
Equities	1,200.00	71,832.00	NATIONAL HEALTH INVS INC COM
Equities	2,229.00	133,427.94	NATIONAL HEALTH INVS INC COM
Equities	4,650.00	129,921.00	NATIONAL INSTRS CORP COM
Equities	9,814.00	274,203.16	NATIONAL INSTRS CORP COM
Equities	33,562.00	2,312,421.80	NATIONAL OILWELL VARCO COM STK
Equities	43,352.00	2,986,952.80	NATIONAL OILWELL VARCO COM STK
Equities	12,780.00	880,542.00	NATIONAL OILWELL VARCO COM STK
Equities	5,163.00	52,456.08	NATIONAL PENN BANCSHARES INC COM
Equities	1,293.00	13,136.88	NATIONAL PENN BANCSHARES INC COM
Equities	4,700.00	161,680.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	8,629.00	296,837.60	NATIONAL RETAIL PPTYS INC COM STK
Equities	1,700.00	23,783.00	NATIONAL TECHNICAL SYS INC COM
Equities	300.00	56,955.00	NATIONAL WESTN LIFE INS CO CL A
Equities	234.00	44,424.90	NATIONAL WESTN LIFE INS CO CL A
Equities	1,651.00	61,813.44	NATIONSTAR MTG HLDGS INC COM STK
Equities	2,065.00	77,313.60	NATIONSTAR MTG HLDGS INC COM STK
Equities	23,500.00	1,671,586.33	NATL BK OF CANADA COM NPV
Equities	6,390.00	370,300.50	NATL FUEL GAS CO COM
Equities	7,648.00	443,201.60	NATL FUEL GAS CO COM
Equities	600.00	28,680.00	NATL HEALTHCARE CORP COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	898.00	42,924.40	NATL HEALTHCARE CORP COM
Equities	1,300.00	38,025.00	NATL INTST CORP COM STK
Equities	900.00	64,827.00	NATL PRESTO INDS INC COM
Equities	500.00	36,015.00	NATL PRESTO INDS INC COM
Equities	1,200.00	5,532.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	900.00	21,141.00	NATURAL GAS SVCS GROUP INC COM
Equities	2,719.00	84,289.00	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	4,300.00	133,300.00	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	1,800.00	24,570.00	NATUS MED INC DEL COM
Equities	3,000.00	40,950.00	NATUS MED INC DEL COM
Equities	6,400.00	55,616.00	NAUTILUS INC COM
Equities	4,200.00	11,592.00	NAVARRRE CORP COM
Equities	6,820.00	18,209.40	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	2,700.00	32,400.00	NAVIGANT CONSULTING INC COM
Equities	5,924.00	71,088.00	NAVIGANT CONSULTING INC COM
Equities	700.00	39,928.00	NAVIGATORS GROUP INC COM
Equities	831.00	47,400.24	NAVIGATORS GROUP INC COM
Equities	5,090.00	141,298.40	NAVISTAR INTL CORP NEW COM
Equities	7,532.00	209,088.32	NAVISTAR INTL CORP NEW COM
Equities	1,700.00	35,989.00	NBT BANCORP INC COM
Equities	3,725.00	78,858.25	NBT BANCORP INC COM
Equities	200.00	3,058.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	30,825.00	471,314.25	NCI BUILDING SYSTEMS INC COM NEW
Equities	1,617.00	24,723.93	NCI BUILDING SYSTEMS INC COM NEW
Equities	2,000.00	8,280.00	NCI INC CL A CL A
Equities	11,600.00	382,684.00	NCR CORP COM
Equities	14,300.00	471,757.00	NCR CORP COM
Equities	367,900.00	803,687.52	NEC CORP NPV
Equities	11,850.00	209,528.42	NEDBANK GROUP LTD ZAR1
Equities	25,730.00	454,950.73	NEDBANK GROUP LTD ZAR1
Equities	800.00	25,416.00	NEENAH PAPER INC COM
Equities	1,172.00	37,234.44	NEENAH PAPER INC COM
Equities	2,000.00	63,540.00	NEENAH PAPER INC COM
Equities	30,000.00	346,500.00	NEKTAR THERAPEUTICS COM
Equities	5,800.00	66,990.00	NEKTAR THERAPEUTICS COM
Equities	10,526.00	121,575.30	NEKTAR THERAPEUTICS COM
Equities	1,700.00	61,353.00	NELNET INC CL A CL A
Equities	1,907.00	68,823.63	NELNET INC CL A CL A
Equities	1,806.00	100,341.36	NEOGEN CORP COM
Equities	3,300.00	-	NEON COMMUNICATIONS INC COM
Equities	12,380.00	180,875.70	NESTE OIL OYJ NPV
Equities	26,850.00	392,286.95	NESTE OIL OYJ NPV
Equities	72,654.00	4,757,084.29	NESTLE SA CHF0.10(REGD)
Equities	50,377.00	3,298,478.20	NESTLE SA CHF0.10(REGD)
Equities	76,715.00	5,022,981.82	NESTLE SA CHF0.10(REGD)
Equities	7,659.00	501,479.73	NESTLE SA CHF0.10(REGD)
Equities	4,417.00	289,206.94	NESTLE SA CHF0.10(REGD)
Equities	81,807.00	5,356,384.98	NESTLE SA CHF0.10(REGD)
Equities	9,590.00	627,913.65	NESTLE SA CHF0.10(REGD)
Equities	13,000.00	851,186.39	NESTLE SA CHF0.10(REGD)
Equities	15,550.00	1,018,149.87	NESTLE SA CHF0.10(REGD)
Equities	8,700.00	569,640.12	NESTLE SA CHF0.10(REGD)
Equities	9,185.00	347,009.30	NETAPP INC COM STK
Equities	23,740.00	896,897.20	NETAPP INC COM STK
Equities	34,110.00	1,288,675.80	NETAPP INC COM STK
Equities	31,100.00	1,174,958.00	NETAPP INC COM STK
Equities	77,780.00	2,938,528.40	NETAPP INC COM STK
Equities	9,600.00	362,688.00	NETAPP INC COM STK
Equities	50,432.00	3,185,789.44	NETEASE INC
Equities	2,600.00	164,242.00	NETEASE INC
Equities	5,700.00	360,069.00	NETEASE INC
Equities	5,230.00	1,104,000.70	NETFLIX INC COM STK
Equities	19,200.00	4,052,928.00	NETFLIX INC COM STK
Equities	3,900.00	823,251.00	NETFLIX INC COM STK
Equities	5,345.00	1,128,276.05	NETFLIX INC COM STK
Equities	3,200.00	675,488.00	NETFLIX INC COM STK
Equities	2,100.00	64,134.00	NETGEAR INC COM
Equities	3,124.00	95,406.96	NETGEAR INC COM
Equities	1,682.00	1,480.16	NETLIST INC COM STK
Equities	3,900.00	91,026.00	NETSCOUT SYS INC COM
Equities	3,289.00	76,765.26	NETSCOUT SYS INC COM
Equities	42.00	422.52	NETSOL TECHNOLOGIES INC COM
Equities	2,200.00	201,828.00	NETSUITE INC COM STK
Equities	2,796.00	256,505.04	NETSUITE INC COM STK
Equities	3,600.00	48,168.00	NEUROCRINE BIOSCIENCES INC COM
Equities	6,000.00	80,280.00	NEUROCRINE BIOSCIENCES INC COM
Equities	19.00	38.00	NEUROMETRIX INC COM
Equities	4,700.00	228,796.00	NEUSTAR INC CL A
Equities	35,400.00	1,723,272.00	NEUSTAR INC CL A
Equities	5,595.00	272,364.60	NEUSTAR INC CL A
Equities	13,900.00	676,652.00	NEUSTAR INC CL A
Equities	47,516.00	2,313,078.88	NEUSTAR INC CL A
Equities	34,393.00	258,211.11	NEW BRITAIN PALM O ORD NPV
Equities	1,375,838.12	388,470.00	NEW ENTERPRISE ASSOC 8A, LP
Equities	6,098,226.66	1,507,997.00	NEW ENTERPRISE ASSOC IX, LP
Equities	514,431.58	13,071.00	NEW ENTERPRISE ASSOC VII, LP
Equities	5,216,214.76	786,188.00	NEW ENTERPRISE ASSOC VIII, LP

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	1,475,152.52	604,519.00	NEW ENTERPRISE ASSOC X, LP
Equities	6,536,240.69	6,840,167.00	NEW ENTERPRISE ASSOC XI, LP
Equities	5,261,116.61	4,261,911.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Equities	1,296,144.00	1,954,174.00	NEW MOUNTAIN PARTNERS II, LP
Equities	7,500.00	50,550.00	NEW RESIDENTIAL INVT CORP COM
Equities	350,500.00	485,327.51	NEW WORLD DEVELOPMENT CO HKD1
Equities	25,500.00	357,000.00	NEW YORK CMNTY BANCORP INC COM
Equities	42,744.00	598,416.00	NEW YORK CMNTY BANCORP INC COM
Equities	8,200.00	90,692.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	13,300.00	147,098.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	2,635.00	15,783.65	NEWBRIDGE BANCOR CL A COMMON STOCK
Equities	7,500.00	39,225.00	NEWCASTLE INVT CORP NEW COM
Equities	15,800.00	414,750.00	NEWELL RUBBERMAID INC COM
Equities	24,082.00	632,152.50	NEWELL RUBBERMAID INC COM
Equities	32,445.00	775,111.05	NEWFIELD EXPLORATION
Equities	8,400.00	200,676.00	NEWFIELD EXPLORATION
Equities	31,000.00	740,590.00	NEWFIELD EXPLORATION
Equities	13,047.00	311,692.83	NEWFIELD EXPLORATION
Equities	3,631.00	953,355.36	NEWMARKET CORP COM
Equities	800.00	210,048.00	NEWMARKET CORP COM
Equities	966.00	253,632.96	NEWMARKET CORP COM
Equities	33,370.00	999,431.50	NEWMONT MINING CORP NEW COM
Equities	46,727.00	1,399,473.65	NEWMONT MINING CORP NEW COM
Equities	9,800.00	293,510.00	NEWMONT MINING CORP NEW COM
Equities	1,168,000.00	701,732.13	NEWOCEAN ENERGY HL HKD0.10(POST CON)
Equities	4,900.00	53,851.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	19,803.00	217,634.97	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3,100.00	43,183.00	NEWPORT CORP COM
Equities	1,496.00	20,839.28	NEWPORT CORP COM
Equities	3,000.00	39,960.00	NEWSTAR FINL INC COMSTK
Equities	5,300.00	11,183.00	NEWTEK BUSINESS SVCS INC
Equities	2,800.00	99,288.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	21,800.00	773,028.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	5,155.00	356,371.25	NEXT ORD GBP0.10
Equities	3,258.00	225,229.39	NEXT ORD GBP0.10
Equities	7,070.00	488,757.46	NEXT ORD GBP0.10
Equities	42,700.00	3,479,196.00	NEXTERA ENERGY INC COM
Equities	29,205.00	2,379,623.40	NEXTERA ENERGY INC COM
Equities	40,487.00	3,298,880.76	NEXTERA ENERGY INC COM
Equities	64,000.00	3,609,600.00	NEXTERA ENERGY INC CORP UNIT
Equities	600.00	8,586.00	NH THRIFT BANCSHARES INC COM
Equities	3,400.00	864,848.30	NHN CORP KRW500
Equities	5,800.00	95,874.00	NIC INC COM
Equities	5,609.00	92,716.77	NIC INC COM
Equities	13,100.00	440,029.00	NIELSEN HOLDINGS B.V EUR0.07
Equities	19,359.00	650,268.81	NIELSEN HOLDINGS B.V EUR0.07
Equities	30,600.00	1,027,854.00	NIELSEN HOLDINGS B.V EUR0.07
Equities	12,690.00	84,642.30	NII HLDGS INC COM NEW CL B NEW
Equities	16,672.00	111,202.24	NII HLDGS INC COM NEW CL B NEW
Equities	11,800.00	751,424.00	NIKE INC CL B
Equities	4,730.00	301,206.40	NIKE INC CL B
Equities	47,520.00	3,026,073.60	NIKE INC CL B
Equities	67,052.00	4,269,871.36	NIKE INC CL B
Equities	11,350.00	722,768.00	NIKE INC CL B
Equities	46,377.00	2,953,287.36	NIKE INC CL B
Equities	16,062.00	1,022,828.16	NIKE INC CL B
Equities	92,600.00	2,157,108.77	NIKON CORP JPY50
Equities	1.00	6,533.45	NIPPON ACCOMMODATI REIT
Equities	21.00	242,693.91	NIPPON BUILDING FD REIT
Equities	11,000.00	132,440.73	NIPPON PAINT CO NPV
Equities	24,000.00	288,961.59	NIPPON PAINT CO NPV
Equities	19.00	165,067.70	NIPPON PROLOGIS RE REIT
Equities	151,000.00	407,389.14	NIPPON STEEL AND SUMITOMO METAL CORPORATION
Equities	46,846.00	2,424,004.03	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	34,200.00	1,769,648.16	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	4,594.00	237,712.39	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	10,040.00	519,510.75	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	3,900.00	201,801.98	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	11,200.00	579,533.90	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	4,600.00	84,002.62	NIPPON TELEVISION HOLDINGS,INC
Equities	10,000.00	182,614.39	NIPPON TELEVISION HOLDINGS,INC
Equities	15,500.00	443,920.00	NISOURCE INC COM
Equities	27,792.00	795,962.88	NISOURCE INC COM
Equities	9,000.00	121,044.95	NISSAN CHEMICAL IN NPV
Equities	20,000.00	268,988.78	NISSAN CHEMICAL IN NPV
Equities	7,200.00	579,856.04	NITORI HOLDINGS NPV
Equities	30,768.00	2,477,918.16	NITORI HOLDINGS NPV
Equities	35,200.00	2,260,794.28	NITTO DENKO CORP NPV
Equities	19,300.00	1,239,583.23	NITTO DENKO CORP NPV
Equities	4,800.00	308,290.13	NITTO DENKO CORP NPV
Equities	5,600.00	359,671.82	NITTO DENKO CORP NPV
Equities	12,200.00	783,570.75	NITTO DENKO CORP NPV
Equities	2,300.00	95,519.00	NJ RES CORP COM
Equities	3,744.00	155,488.32	NJ RES CORP COM
Equities	33,400.00	795,198.07	NKSJ HOLDINGS INC NPV
Equities	2,600.00	29,380.00	NL INDS INC COM NEW
Equities	1,355.00	15,311.50	NL INDS INC COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,200.00	36,512.00	NN INC COM
Equities	37,321.00	453,618.88	NOBEL BIOCARE HOLD CHF.4
Equities	27,950.00	1,050,361.00	NOBLE CORPORATION (SWITZERLAND) COM USD0.10
Equities	27,215.00	1,022,739.70	NOBLE CORPORATION (SWITZERLAND) COM USD0.10
Equities	19,980.00	1,199,599.20	NOBLE ENERGY INC COM
Equities	33,832.00	2,031,273.28	NOBLE ENERGY INC COM
Equities	26,040.00	1,563,441.60	NOBLE ENERGY INC COM
Equities	550,000.00	420,641.80	NOBLE GROUP HKD0.25
Equities	36,200.00	133,917.31	NOKIA OYJ EURO.06
Equities	15,400.00	626,753.90	NOKIAN RENKAAT OYJ NPV
Equities	59,800.00	440,064.43	NOMURA HOLDINGS NPV
Equities	42,600.00	313,490.71	NOMURA HOLDINGS NPV
Equities	162,000.00	1,800,146.68	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	18,000.00	200,016.30	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	39,000.00	433,368.64	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	5,000.00	346,550.00	NORDSON CORP COM
Equities	5,916.00	410,037.96	NORDSON CORP COM
Equities	19,168.00	1,148,929.92	NORDSTROM INC COM
Equities	10,980.00	658,141.20	NORDSTROM INC COM
Equities	15,077.00	903,715.38	NORDSTROM INC COM
Equities	4,100.00	297,865.00	NORFOLK SOUTHN CORP COM
Equities	23,810.00	1,729,796.50	NORFOLK SOUTHN CORP COM
Equities	29,783.00	2,163,734.95	NORFOLK SOUTHN CORP COM
Equities	700.00	45,101.00	NORTEK INC COM NEW COM NEW
Equities	60.00	993.00	NORTH VY BANCORP COM NEW
Equities	19,140.00	804,262.80	NORTHEAST UTILITIES COM
Equities	30,445.00	1,279,298.90	NORTHEAST UTILITIES COM
Equities	7,800.00	104,052.00	NORTHERN OIL & GAS INC NEV COM STK
Equities	4,300.00	57,362.00	NORTHERN OIL & GAS INC NEV COM STK
Equities	7,369.00	98,302.46	NORTHERN OIL & GAS INC NEV COM STK
Equities	8,495.00	491,860.50	NORTHERN TR CORP COM
Equities	110,300.00	6,386,370.00	NORTHERN TR CORP COM
Equities	20,227.00	1,171,143.30	NORTHERN TR CORP COM
Equities	19,542.00	1,131,481.80	NORTHERN TR CORP COM
Equities	18,697.00	1,082,556.30	NORTHERN TR CORP COM
Equities	1,600.00	18,752.00	NORTHFIELD BANCORP INC DEL COM USD0.01
Equities	28.00	677.32	NORTHTRIM BANCORP INC COM
Equities	15,618.00	1,293,170.40	NORTHROP GRUMMAN CORP COM
Equities	22,255.00	1,842,714.00	NORTHROP GRUMMAN CORP COM
Equities	40,355.00	3,341,394.00	NORTHROP GRUMMAN CORP COM
Equities	3,029.00	27,563.90	NORTHSTAR RLTY FIN CORP COM
Equities	16,567.00	150,759.70	NORTHSTAR RLTY FIN CORP COM
Equities	2,700.00	36,477.00	NORTHWEST BANCSHARES INC MD COM
Equities	8,688.00	117,374.88	NORTHWEST BANCSHARES INC MD COM
Equities	1,600.00	67,968.00	NORTHWEST NAT GAS CO COM
Equities	1,937.00	82,283.76	NORTHWEST NAT GAS CO COM
Equities	1,800.00	71,820.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	3,511.00	140,088.90	NORTHWESTERN CORP COM NEW COM NEW
Equities	10,500.00	418,950.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	5,300.00	160,643.00	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	2,119.00	64,226.89	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	346.00	10,034.00	NORWOOD FINL CORP COM
Equities	73,839.00	5,236,587.12	NOVARTIS AG CHF0.50 (REGD)
Equities	63,976.00	4,537,113.14	NOVARTIS AG CHF0.50 (REGD)
Equities	6,757.00	479,199.60	NOVARTIS AG CHF0.50 (REGD)
Equities	48,000.00	3,404,111.40	NOVARTIS AG CHF0.50 (REGD)
Equities	14,669.00	1,040,310.63	NOVARTIS AG CHF0.50 (REGD)
Equities	13,000.00	921,946.84	NOVARTIS AG CHF0.50 (REGD)
Equities	8,005.00	567,706.49	NOVARTIS AG CHF0.50 (REGD)
Equities	21,895.00	1,552,771.23	NOVARTIS AG CHF0.50 (REGD)
Equities	1,900.00	7,505.00	NOVATEL WIRELESS INC COM NEW
Equities	3,699.00	14,611.05	NOVATEL WIRELESS INC COM NEW
Equities	23,508.00	48,191.40	NOVAVAX INC COM
Equities	24,700.00	50,635.00	NOVAVAX INC COM
Equities	23,202.00	3,610,812.89	NOVO-NORDISK AS DKK1 SER'B'
Equities	16,502.00	2,568,124.92	NOVO-NORDISK AS DKK1 SER'B'
Equities	1,384.00	215,385.10	NOVO-NORDISK AS DKK1 SER'B'
Equities	5,865.00	912,741.04	NOVO-NORDISK AS DKK1 SER'B'
Equities	80,580.00	12,540,268.20	NOVO-NORDISK AS DKK1 SER'B'
Equities	12,740.00	1,982,663.40	NOVO-NORDISK AS DKK1 SER'B'
Equities	4,700.00	70,970.00	NPS PHARMACEUTICALS INC COM
Equities	10,443.00	157,689.30	NPS PHARMACEUTICALS INC COM
Equities	23,438.00	625,794.60	NRG ENERGY INC COM NEW
Equities	30,365.00	810,745.50	NRG ENERGY INC COM NEW
Equities	37,300.00	995,910.00	NRG ENERGY INC COM NEW
Equities	5,284.00	86,974.64	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	800.00	13,168.00	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	1,632.00	26,862.72	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	776.00	318.16	NTN BUZZTIME INC
Equities	500.00	775,658.13	NTT DOCOMO NPV
Equities	89.00	138,067.15	NTT DOCOMO NPV
Equities	2,600.00	158,912.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	32,632.00	1,994,467.84	NU SKIN ENTERPRISES INC CL A CL A
Equities	5,572.00	340,560.64	NU SKIN ENTERPRISES INC CL A CL A
Equities	24,200.00	444,796.00	NUANCE COMMUNICATIONS INC COM
Equities	15,700.00	288,566.00	NUANCE COMMUNICATIONS INC COM
Equities	22,344.00	410,682.72	NUANCE COMMUNICATIONS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,300.00	142,956.00	NUCOR CORP COM
Equities	20,270.00	878,096.40	NUCOR CORP COM
Equities	30,117.00	1,304,668.44	NUCOR CORP COM
Equities	12,100.00	524,172.00	NUCOR CORP COM
Equities	2,200.00	24,552.00	NUMEREX CORP N Y COM
Equities	2,100.00	42,924.00	NUTRACEUTICAL INTL CORP COM
Equities	1,700.00	20,026.00	NUTRI SYS INC NEW COM
Equities	4,400.00	51,832.00	NUTRI SYS INC NEW COM
Equities	2,100.00	52,059.00	NUVASIVE INC COM
Equities	44,280.00	1,097,701.20	NUVASIVE INC COM
Equities	4,645.00	115,149.55	NUVASIVE INC COM
Equities	11,300.00	280,127.00	NUVASIVE INC COM
Equities	12,700.00	297,942.00	NV ENERGY INC COM
Equities	21,932.00	514,524.72	NV ENERGY INC COM
Equities	1,445.00	67,654.90	NVE CORP COM NEW COM NEW
Equities	100.00	4,682.00	NVE CORP COM NEW COM NEW
Equities	36,100.00	506,483.00	NVIDIA CORP COM
Equities	58,025.00	814,090.75	NVIDIA CORP COM
Equities	54,800.00	768,844.00	NVIDIA CORP COM
Equities	185,067.00	2,596,490.01	NVIDIA CORP COM
Equities	59,250.00	1,835,565.00	NXP SEMICONDUCTORS N V COM STK
Equities	14,840.00	459,743.20	NXP SEMICONDUCTORS N V COM STK
Equities	32,080.00	993,838.40	NXP SEMICONDUCTORS N V COM STK
Equities	2,400.00	34,272.00	NXSTAGE MED INC COM STK
Equities	62,800.00	896,784.00	NXSTAGE MED INC COM STK
Equities	4,876.00	69,629.28	NXSTAGE MED INC COM STK
Equities	19,780.00	818,892.00	NYSE EURONEXT COM STK
Equities	21,601.00	894,281.40	NYSE EURONEXT COM STK
Equities	8,628.00	971,685.36	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	10,204.00	1,149,174.48	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	12,184,288.76	8,072,837.00	OAK INVESTMENT PARTNERS XI, LP
Equities	638,858.34	3,884.00	OAK INVESTMENT PTRS VI, LP
Equities	1,123,986.39	34,271.00	OAK INVESTMENT PTRS VII, LP
Equities	1.00	57,793.00	OAK INVESTMENT PTRS VIII, LP
Equities	1.00	833,935.00	OAKTREE PPIP PRIVATE FUND (CAYMAN)
Equities	3,000.00	116,610.00	OASIS PETE INC NEW COM STK
Equities	45,029.00	1,750,277.23	OASIS PETE INC NEW COM STK
Equities	6,210.00	241,382.70	OASIS PETE INC NEW COM STK
Equities	28,410.00	336,301.85	OC OERLIKON CORP CHF1.00(REGD)
Equities	61,690.00	730,252.07	OC OERLIKON CORP CHF1.00(REGD)
Equities	32,600.00	2,908,898.00	OCCIDENTAL PETROLEUM CORP
Equities	60,580.00	5,405,553.40	OCCIDENTAL PETROLEUM CORP
Equities	75,061.00	6,697,693.03	OCCIDENTAL PETROLEUM CORP
Equities	8,850.00	789,685.50	OCCIDENTAL PETROLEUM CORP
Equities	12,729.00	1,135,808.67	OCCIDENTAL PETROLEUM CORP
Equities	5,174.00	373,562.80	OCEANEERING INTL INC COM
Equities	16,982.00	1,226,100.40	OCEANEERING INTL INC COM
Equities	2,800.00	43,540.00	OCEANFIRST FINL CORP COM
Equities	3,150.00	48,982.50	OCEANFIRST FINL CORP COM
Equities	2,800.00	3,304.00	OCLARO INC COM NEW
Equities	23,265.00	27,452.70	OCLARO INC COM NEW
Equities	4,642,359.00	9,503,400.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	711,043.81	828.00	OCM OPPORTUNITIES FUND II, LP
Equities	13,374.43	55,225.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	1.00	15,271.00	OCM OPPORTUNITIES FUND IV, LP
Equities	2.00	418,019.00	OCM OPPORTUNITIES FUND V, LP
Equities	1.00	1.00	OCM OPPORTUNITIES FUND, LP
Equities	2,874,148.00	5,316,300.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	120.00	309.60	OCULUS INNOVATIVE SCIENCES INC COM NEW COM NEW
Equities	3,100.00	127,782.00	OCWEN FINL CORP COM NEW COM NEW
Equities	9,970.00	410,963.40	OCWEN FINL CORP COM NEW COM NEW
Equities	4,300.00	6,235.00	OCZ TECHNOLOGY GROUP INC COM USD0.0025
Equities	6,253,987.66	5,807,494.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	5,520.00	16,339.20	ODYSSEY MARINE EXPL INC COM
Equities	2,740.00	106,847.68	OESTERREICHISCHE POST NPV
Equities	5,960.00	232,413.19	OESTERREICHISCHE POST NPV
Equities	17,700.00	68,499.00	OFFICE DEPOT INC COM
Equities	25,125.00	97,233.75	OFFICE DEPOT INC COM
Equities	4,600.00	47,058.00	OFFICEMAX INC DEL COM
Equities	7,000.00	71,610.00	OFFICEMAX INC DEL COM
Equities	2,100.00	38,031.00	OFG BANCORP COM
Equities	47,725.00	864,299.75	OFG BANCORP COM
Equities	2,558.00	46,325.38	OFG BANCORP COM
Equities	8,600.00	586,520.00	OGE ENERGY CORP COM
Equities	9,212.00	628,258.40	OGE ENERGY CORP COM
Equities	875.00	18,882.50	OHIO VY BANC CORP COM
Equities	3,980.00	368,707.20	OIL STS INTL INC COM ISIN US6780261052
Equities	6,690.00	619,761.60	OIL STS INTL INC COM ISIN US6780261052
Equities	19,661.00	1,821,395.04	OIL STS INTL INC COM ISIN US6780261052
Equities	7,549.00	699,339.36	OIL STS INTL INC COM ISIN US6780261052
Equities	3,200.00	17,664.00	OLD 2ND BANCORP INC DEL COM
Equities	4,500.00	187,290.00	OLD DOMINION FGHT LINE INC COM
Equities	7,179.00	298,789.98	OLD DOMINION FGHT LINE INC COM
Equities	72,000.00	197,328.73	OLD MUTUAL PLC ORD GBP0.114285714
Equities	156,125.00	427,888.17	OLD MUTUAL PLC ORD GBP0.114285714
Equities	4,200.00	58,086.00	OLD NATL BANCORP IND COM
Equities	9,537.00	131,896.71	OLD NATL BANCORP IND COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15,100.00	194,337.00	OLD REP INTL CORP COM
Equities	22,094.00	284,349.78	OLD REP INTL CORP COM
Equities	7,018.00	167,870.56	OLIN CORP COM
Equities	4,100.00	98,072.00	OLIN CORP COM
Equities	6,015.00	143,878.80	OLIN CORP COM
Equities	1,500.00	36,750.00	OLYMPIC STL INC COM
Equities	13,300.00	403,679.47	OLYMPUS CORP NPV
Equities	166,100.00	5,041,440.58	OLYMPUS CORP NPV
Equities	958,654.10	19,405.00	OLYMPUS GROWTH FUND III, LP
Equities	5,912,606.00	5,854,283.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Equities	6,835,765.00	6,205,541.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Equities	1,700.00	52,584.00	OM GROUP INC COM
Equities	2,413.00	74,609.96	OM GROUP INC COM
Equities	9,800.00	303,016.00	OM GROUP INC COM
Equities	1,000.00	14,870.00	OMEGA FLEX INC COM
Equities	600.00	8,922.00	OMEGA FLEX INC COM
Equities	14,060.00	436,141.20	OMEGA HEALTHCARE INVS INC REIT
Equities	4,100.00	127,182.00	OMEGA HEALTHCARE INVS INC REIT
Equities	51,997.00	1,612,946.94	OMEGA HEALTHCARE INVS INC REIT
Equities	11,334.00	351,580.68	OMEGA HEALTHCARE INVS INC REIT
Equities	1,400.00	12,572.00	OMEGA PROTEIN CORP COM
Equities	8,590.00	409,828.90	OMNICARE INC COM
Equities	10,655.00	508,350.05	OMNICARE INC COM
Equities	2,400.00	49,320.00	OMNICELL INC COM
Equities	4,500.00	92,475.00	OMNICELL INC COM
Equities	10,600.00	666,422.00	OMNICOM GROUP INC COM
Equities	10,287.67	646,785.81	OMNICOM GROUP INC COM
Equities	17,800.00	1,119,086.00	OMNICOM GROUP INC COM
Equities	20,746.00	1,304,301.02	OMNICOM GROUP INC COM
Equities	25,443.00	1,599,601.41	OMNICOM GROUP INC COM
Equities	3,500.00	65,275.00	OMNIVISION TECHNOLOGIES INC COM
Equities	158,119.00	2,948,919.35	OMNIVISION TECHNOLOGIES INC COM
Equities	5,743.00	107,106.95	OMNIVISION TECHNOLOGIES INC COM
Equities	2,607.00	20,882.07	OMNOVA SOLUTIONS INC COM
Equities	18,300.00	543,832.49	OMRON CORP NPV
Equities	26,800.00	1,208,808.56	OMV AG NPV(VAR)
Equities	20,400.00	920,137.86	OMV AG NPV(VAR)
Equities	30,910.00	825,915.20	ON ASSIGNMENT INC COM
Equities	42,200.00	1,127,584.00	ON ASSIGNMENT INC COM
Equities	4,914.00	131,302.08	ON ASSIGNMENT INC COM
Equities	29,030.00	234,562.40	ON SEMICONDUCTOR CORP COM
Equities	41,689.00	336,847.12	ON SEMICONDUCTOR CORP COM
Equities	7,552.00	74,009.60	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	1,600.00	15,680.00	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	5,100.00	73,848.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	56.00	810.88	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	15,980.00	660,133.80	ONEOK INC COM STK
Equities	14,000.00	578,340.00	ONEOK INC COM STK
Equities	34,200.00	1,412,802.00	ONEOK INC COM STK
Equities	20,193.00	834,172.83	ONEOK INC COM STK
Equities	6,789,122.41	8,607,192.00	ONEX PARTNERS II, LP
Equities	4,842,732.00	5,538,428.00	ONEX PARTNERS, LP
Equities	5,100.00	345,527.76	ONO PHARMACEUTICAL NPV
Equities	1,490.00	6,734.80	ONVIA INC COM NEW
Equities	3,275.00	284,335.50	ONYX PHARMACEUTICALS INC DEL COM
Equities	3,700.00	321,234.00	ONYX PHARMACEUTICALS INC DEL COM
Equities	6,979.00	605,916.78	ONYX PHARMACEUTICALS INC DEL COM
Equities	14,400.00	981,430.40	OPEN TEXT CO COM NPV
Equities	1,700.00	108,715.00	OPENTABLE INC COM
Equities	1,685.00	107,755.75	OPENTABLE INC COM
Equities	60,961.00	330,080.57	OPHIR ENERGY PLC ORD GBP0.0025
Equities	46,237.00	328,282.70	OPKO HEALTH INC COM STK
Equities	9,600.00	68,160.00	OPKO HEALTH INC COM STK
Equities	13,900.00	98,690.00	OPKO HEALTH INC COM STK
Equities	500.00	8,685.00	OPLINK COMMUNICATIONS INC COM NEW
Equities	60,388.00	1,048,939.56	OPLINK COMMUNICATIONS INC COM NEW
Equities	757.00	13,149.09	OPLINK COMMUNICATIONS INC COM NEW
Equities	1,014.00	4,492.02	OPTICAL CABLE CORP COM NEW STK
Equities	2,700.00	39,069.00	OPTIMER PHARMACEUTICALS INC COM STK
Equities	4,194.00	60,687.18	OPTIMER PHARMACEUTICALS INC COM STK
Equities	24,640.00	756,940.80	ORACLE CORP COM
Equities	280,100.00	8,604,672.00	ORACLE CORP COM
Equities	343,438.00	10,550,415.36	ORACLE CORP COM
Equities	124,890.00	3,836,620.80	ORACLE CORP COM
Equities	71,900.00	2,208,768.00	ORACLE CORP COM
Equities	338,521.00	3,198,112.92	ORANGE EUR4
Equities	33,946.00	95,388.26	ORASCOM TEL HLDG GDR EA REP 5 EGP1 REG'S
Equities	6,900.00	26,772.00	ORASURE TECHNOLOGIES INC COM
Equities	3,000.00	52,110.00	ORBITAL SCI CORP COM
Equities	56,330.00	978,452.10	ORBITAL SCI CORP COM
Equities	6,699.00	116,361.63	ORBITAL SCI CORP COM
Equities	11,100.00	192,807.00	ORBITAL SCI CORP COM
Equities	1,700.00	13,651.00	ORBITZ WORLDWIDE INC COM
Equities	4,800.00	38,544.00	ORBITZ WORLDWIDE INC COM
Equities	311.00	93.30	ORCHARD SUPPLY HARDWARE STORES CORP CL ACL A
Equities	12,384.00	72,446.40	OREXIGEN THERAPEUTICS INC COM
Equities	72,500.00	468,293.72	ORIENT O/SEAS INTL USD0.10

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,808.00	131,425.28	ORIENT-EXPRESS HOTELS COM
Equities	5,500.00	66,495.00	ORION MARINE GROUP INC COM STK
Equities	3,300.00	51,744.00	ORITANI FINL CORP NEW COM STK
Equities	2,666.00	41,802.88	ORITANI FINL CORP NEW COM STK
Equities	158,300.00	2,159,324.51	ORIX CORP NPV
Equities	150,900.00	2,058,383.25	ORIX CORP NPV
Equities	16,400.00	223,707.66	ORIX CORP NPV
Equities	35,500.00	484,245.23	ORIX CORP NPV
Equities	36,800.00	501,978.15	ORIX CORP NPV
Equities	2,900.00	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	1,200.00	28,224.00	ORMAT TECHNOLOGIES INC COM
Equities	823.00	19,356.96	ORMAT TECHNOLOGIES INC COM
Equities	6,403.00	172,240.70	ORTHOFIX INTL N.V COM STK USD0.10
Equities	1,200.00	32,280.00	ORTHOFIX INTL N.V COM STK USD0.10
Equities	2,488.00	66,927.20	ORTHOFIX INTL N.V COM STK USD0.10
Equities	163,000.00	687,542.16	OSAKA GAS CO LTD NPV
Equities	7,200.00	273,384.00	OSHKOSH CORPORATION
Equities	7,402.00	281,053.94	OSHKOSH CORPORATION
Equities	2,100.00	135,282.00	OSI SYS INC COM
Equities	13,130.00	845,834.60	OSI SYS INC COM
Equities	1,740.00	112,090.80	OSI SYS INC COM
Equities	1,900.00	210,781.70	OTSUKA CORP NPV
Equities	4,100.00	454,844.72	OTSUKA CORP NPV
Equities	27,000.00	890,169.63	OTSUKA HOLDINGS CO LTD
Equities	1,300.00	36,920.00	OTTER TAIL CORP
Equities	3,606.00	102,410.40	OTTER TAIL CORP
Equities	866.00	987.24	OVERLAND STORAGE INC COM NEW
Equities	334,000.00	2,633,446.35	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	235,417.00	1,856,161.79	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	370,492.00	2,921,170.07	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	74,000.00	583,458.17	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	2,000.00	56,400.00	OVERSTOCK COM INC DEL COM
Equities	2,000.00	56,400.00	OVERSTOCK COM INC DEL COM
Equities	4,200.00	142,086.00	OWENS & MINOR INC NEW COM
Equities	5,451.00	184,407.33	OWENS & MINOR INC NEW COM
Equities	5,800.00	226,664.00	OWENS CORNING NEW COM STK
Equities	11,031.00	431,091.48	OWENS CORNING NEW COM STK
Equities	14,000.00	389,060.00	OWENS ILL INC COM NEW
Equities	28,485.00	791,598.15	OWENS ILL INC COM NEW
Equities	11,900.00	330,701.00	OWENS ILL INC COM NEW
Equities	16,243.00	451,392.97	OWENS ILL INC COM NEW
Equities	500.00	31,200.00	OXFORD INDS INC COM
Equities	17,590.00	1,097,616.00	OXFORD INDS INC COM
Equities	6,500.00	405,600.00	OXFORD INDS INC COM
Equities	1,600.00	99,840.00	OXFORD INDS INC COM
Equities	2,109.00	5,778.66	OXIGENE INC COM PAR\$.001 COM PAR\$.001
Equities	170.00	1,375.30	P & F INDS INC CL A NEW
Equities	1,800.00	18,306.00	P A M TRANSN SVCS INC COM
Equities	980.00	11,975.60	PAC PREMIER BANCORP COM
Equities	29,440.00	1,579,750.40	PACCAR INC COM
Equities	35,292.00	1,893,768.72	PACCAR INC COM
Equities	1,800.00	11,358.00	PACER INTL INC TENN COM
Equities	5,100.00	32,181.00	PACER INTL INC TENN COM
Equities	1,346,290.57	1.00	PACESETTER GROWTH FUND L.P.
Equities	32.00	127.36	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	45.00	179.10	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	4,200.00	15,330.00	PACIFIC SUNWEAR CALIF INC COM
Equities	9,954.00	36,332.10	PACIFIC SUNWEAR CALIF INC COM
Equities	27,650.00	801,850.00	PACIRA PHARMACEUTICALS INC COM
Equities	5,400.00	264,384.00	PACKAGING CORP AMER COM ISIN US6951561090
Equities	7,779.00	380,859.84	PACKAGING CORP AMER COM ISIN US6951561090
Equities	2,500.00	76,625.00	PACWEST BANCORP DEL COM
Equities	33,675.00	1,032,138.75	PACWEST BANCORP DEL COM
Equities	2,774.00	85,023.10	PACWEST BANCORP DEL COM
Equities	5,246.00	449,509.37	PADDY POWER PLC ORD EURO.10
Equities	4,100.00	9,061.00	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	141.00	311.61	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	397.00	238.20	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	8,500.00	564,655.00	PALL CORP COM
Equities	12,264.00	814,697.52	PALL CORP COM
Equities	3,100.00	6.82	PALM HBR HOMES INC COM
Equities	2,998.00	126,395.68	PALO ALTO NETWORKS INC COM USD0.0001
Equities	33,100.00	265,573.06	PANASONIC CORP
Equities	5,400.00	182,755.77	PANDORA A/S DKK1
Equities	11,710.00	396,309.26	PANDORA A/S DKK1
Equities	11,790.00	216,936.00	PANDORA MEDIA INC
Equities	6,356.00	116,950.40	PANDORA MEDIA INC
Equities	1,200.00	223,128.00	PANERA BREAD CO CL A
Equities	2,742.00	509,847.48	PANERA BREAD CO CL A
Equities	2,210.00	410,927.40	PANERA BREAD CO CL A
Equities	1,600.00	297,504.00	PANERA BREAD CO CL A
Equities	1,600.00	45,600.00	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	16,129,050.00	25,270,909.73	PANTHEON EUROPE FUND VI L.P.
Equities	6,862,500.00	9,213,046.93	PANTHEON EUROPE FUND VII
Equities	34,978,701.96	43,235,448.74	PANTHEON EUROPE
Equities	9,951,673.00	7,791,325.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Equities	17,000,000.00	17,702,479.00	PANTHEON USA FUND IX LP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	62,024,568.00	73,148,387.00	PANTHEON USA FUND VIII, LP
Equities	1,100.00	13,398.00	PANTRY INC COM ISIN #US6986571031
Equities	665.00	8,099.70	PANTRY INC COM ISIN #US6986571031
Equities	1,100.00	71,907.00	PAPA JOHNS INTL INC COM
Equities	1,130.00	73,868.10	PAPA JOHNS INTL INC COM
Equities	4,100.00	268,017.00	PAPA JOHNS INTL INC COM
Equities	2,550.00	10,276.50	PAR TECH CORP COM
Equities	2,800.00	128,632.00	PAREXEL INTL CORP COM
Equities	27,667.00	1,271,021.98	PAREXEL INTL CORP COM
Equities	5,007.00	230,021.58	PAREXEL INTL CORP COM
Equities	2,100.00	50,421.00	PARK ELECTROCHEMICAL CORP COM
Equities	35,214.00	845,488.14	PARK ELECTROCHEMICAL CORP COM
Equities	2,500.00	60,025.00	PARK ELECTROCHEMICAL CORP COM
Equities	2,143.00	12,665.13	PARK STERLING CORP COM STOCK
Equities	5,400.00	26,892.00	PARKER DRILLING CO COM
Equities	26,951.00	134,215.98	PARKER DRILLING CO COM
Equities	14,560.00	1,389,024.00	PARKER-HANNIFIN CORP COM
Equities	14,671.00	1,399,613.40	PARKER-HANNIFIN CORP COM
Equities	13,280.00	1,266,912.00	PARKER-HANNIFIN CORP COM
Equities	7,500.00	715,500.00	PARKER-HANNIFIN CORP COM
Equities	3,200.00	14,560.00	PARKERVISION INC COM
Equities	383.00	12,631.34	PARK-OHIO HLDGS CORP COM
Equities	5,070.00	459,139.20	PARTNERRE HLDG LTD COM STK
Equities	5,007.00	453,433.92	PARTNERRE HLDG LTD COM STK
Equities	21,130.00	1,913,532.80	PARTNERRE HLDG LTD COM STK
Equities	24,770.00	2,243,171.20	PARTNERRE HLDG LTD COM STK
Equities	1,418.00	383,293.88	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	2,114.00	571,426.84	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	43,000.00	700,319.60	PARTRON CO LTD KRW500
Equities	800.00	16,632.00	PATRICK INDS INC COM
Equities	2,100.00	63,084.00	PATRIOT TRANSN HLDG INC COM
Equities	8,400.00	315,840.00	PATTERSON COS INC COM
Equities	7,149.00	268,802.40	PATTERSON COS INC COM
Equities	55,863.00	1,081,228.36	PATTERSON-UTI ENERGY INC COM
Equities	21,000.00	406,455.00	PATTERSON-UTI ENERGY INC COM
Equities	18,564.00	359,306.22	PATTERSON-UTI ENERGY INC COM
Equities	20,580.00	751,581.60	PAYCHEX INC COM
Equities	30,129.00	1,100,311.08	PAYCHEX INC COM
Equities	3,668.00	95,001.20	PBF ENERGY INC CL A CL A
Equities	4,900.00	75,705.00	PC CONNECTION INC COM
Equities	2,100.00	20,160.00	PCM INC COM
Equities	4,000.00	33,920.00	PC-TEL INC COM
Equities	42,225.00	778,206.75	PDF SOLUTIONS INC COM
Equities	4,500.00	82,935.00	PDF SOLUTIONS INC COM
Equities	2,800.00	13,160.00	PDI INC COM
Equities	6,600.00	50,952.00	PDL BIOPHARMA INC COM
Equities	16,743.00	129,255.96	PDL BIOPHARMA INC COM
Equities	19,360.00	283,430.40	PEABODY ENERGY CORP COM STK
Equities	26,465.00	387,447.60	PEABODY ENERGY CORP COM STK
Equities	1,651.00	28,892.50	PEAPACK-GLADSTONE FINL CORP COM
Equities	13,500.00	348,975.00	PEBBLEBROOK HOTEL TR COM STK
Equities	3,500.00	90,475.00	PEBBLEBROOK HOTEL TR COM STK
Equities	6,440.00	166,474.00	PEBBLEBROOK HOTEL TR COM STK
Equities	1,500.00	5,550.00	PEERLESS SYS CORP COM
Equities	1,200.00	39,744.00	PEGASYSTEMS INC COM
Equities	1,823.00	60,377.76	PEGASYSTEMS INC COM
Equities	3,100.00	102,672.00	PEGASYSTEMS INC COM
Equities	11,500.00	30,130.00	PENDRELL CORP COM
Equities	1,500.00	20,085.00	PENFORD CORP COM
Equities	4,600.00	243,156.00	PENN NATL GAMING INC COM
Equities	6,185.00	326,939.10	PENN NATL GAMING INC COM
Equities	2,500.00	11,750.00	PENN VA CORP COM
Equities	4,800.00	22,560.00	PENN VA CORP COM
Equities	13,470.00	230,067.60	PENNEY J.C CO INC COM
Equities	13,776.00	235,294.08	PENNEY J.C CO INC COM
Equities	1,521.00	63,669.06	PENNS WOODS BANCORP INC COM
Equities	2,700.00	50,976.00	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	6,870.00	129,705.60	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	6,445.00	135,667.25	PENNYMAC MTG INVT TR COM REIT
Equities	8,955.00	273,485.70	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	2,000.00	61,080.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	4,700.00	143,538.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	17,300.00	528,342.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	2,000.00	9.00	PENSON WORLDWIDE INC COM
Equities	8,590.00	495,557.10	PENTAIR LTD SHS
Equities	19,736.00	1,138,569.84	PENTAIR LTD SHS
Equities	1,736.00	36,594.88	PEOPLES BANCORP INC COM STK
Equities	30,100.00	448,490.00	PEOPLES UTD FINL INC COM
Equities	33,343.00	496,810.70	PEOPLES UTD FINL INC COM
Equities	2,900.00	33,582.00	PEP BOYS-MANNY MOE & JACK COM
Equities	5,196.00	60,169.68	PEP BOYS-MANNY MOE & JACK COM
Equities	10,800.00	217,728.00	PEPCO HLDGS INC COM
Equities	20,619.00	415,679.04	PEPCO HLDGS INC COM
Equities	35,260.00	2,883,915.40	PEPSICO INC COM
Equities	31,600.00	2,584,564.00	PEPSICO INC COM
Equities	5,950.00	486,650.50	PEPSICO INC COM
Equities	105,966.00	8,666,959.14	PEPSICO INC COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	143,636.00	11,747,988.44	PEPSICO INC COM
Equities	11,320.00	925,862.80	PEPSICO INC COM
Equities	46,255.00	3,783,196.45	PEPSICO INC COM
Equities	1,800.00	14,202.00	PERCEPTRON INC COM
Equities	4,140.00	5,340.60	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	1,500.00	20,010.00	PERFICIENT INC COM STK
Equities	4,000.00	53,360.00	PERFICIENT INC COM STK
Equities	2,700.00	3,186.00	PERFORMANCE TECHNOLOGIES INC COM
Equities	132.00	686.40	PERFUMANIA HLDGS INC COM STK
Equities	5,100.00	36,312.00	PERICOM SEMICONDUCTOR CORP COM
Equities	7,000.00	227,500.00	PERKINELMER INC COM
Equities	9,615.00	312,487.50	PERKINELMER INC COM
Equities	200.00	72.00	PERMA-FIX ENVIRONMENTAL SVCS INC COM
Equities	850.00	3,068.50	PERNIX THERAPEUTICS HLDGS INC COM
Equities	6,700.00	741,919.32	PERNOD RICARD NPV EUR 1.55
Equities	5,670.00	627,863.07	PERNOD RICARD NPV EUR 1.55
Equities	4,600.00	556,600.00	PERRIGO CO COM
Equities	7,798.00	943,558.00	PERRIGO CO COM
Equities	74,000.00	84,176.85	PERSIMMON DUMMY C SHARE LINE
Equities	74,000.00	1,325,504.73	PERSIMMON ORD GBP0.10
Equities	1,600,000.00	926,952.14	PERUSAHAAN GAS COMSTK
Equities	3,588.00	45,208.80	PETMED EXPRESS INC COM STK
Equities	102,000.00	747,090.38	PETROL BRASILEIROS PRF NPV
Equities	81,700.00	990,132.74	PETROLEUM GEO SVS NOK3
Equities	4,200.00	16,632.00	PETROQUEST ENERGY INC COM
Equities	4,177.00	16,540.92	PETROQUEST ENERGY INC COM
Equities	6,500.00	435,435.00	PETSMART INC COM
Equities	9,228.00	618,183.72	PETSMART INC COM
Equities	2,300.00	154,077.00	PETSMART INC COM
Equities	16,294.00	1,091,535.06	PETSMART INC COM
Equities	19,200.00	553,277.41	PEYTO EXPL & DEV CORP NEW COM
Equities	180.00	2,966.40	PFD BK L A CAL COM
Equities	4,923,434.11	2,911,298.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Equities	255,500.00	7,156,555.00	PFIZER INC COM
Equities	84,240.00	2,359,562.40	PFIZER INC COM
Equities	538,233.00	15,075,906.33	PFIZER INC COM
Equities	620,056.00	17,367,768.56	PFIZER INC COM
Equities	71,980.00	2,016,159.80	PFIZER INC COM
Equities	156,160.00	4,374,041.60	PFIZER INC COM
Equities	162,591.00	4,554,173.91	PFIZER INC COM
Equities	307.00	1,228.00	PFSWEB INC COM NEW STK
Equities	27,870.00	1,274,495.10	PG& E CORP COM
Equities	30,280.00	1,384,704.40	PG& E CORP COM
Equities	42,945.00	1,963,874.85	PG& E CORP COM
Equities	23,800.00	1,088,374.00	PG& E CORP COM
Equities	149,600.00	691,563.48	PGE POLSKA GRUPA PLN10.00
Equities	38,700.00	3,075,489.00	PHARMACYCLICS INC COM
Equities	3,600.00	286,092.00	PHARMACYCLICS INC COM
Equities	4,308.00	342,356.76	PHARMACYCLICS INC COM
Equities	1,522.00	21,094.92	PHARMERICA CORP COM STK
Equities	4,014.00	55,634.04	PHARMERICA CORP COM STK
Equities	1,565,423.96	368,238.00	PHAROS CAPITAL PARTNERS, LP
Equities	2,600.00	52,988.00	PHH CORP COM NEW COM NEW
Equities	4,800.00	97,824.00	PHH CORP COM NEW COM NEW
Equities	800.00	27,440.00	PHI INC COM NON VTG
Equities	28,930.00	2,505,916.60	PHILIP MORRIS INTL COM STK NPV
Equities	30,500.00	2,641,910.00	PHILIP MORRIS INTL COM STK NPV
Equities	9,780.00	847,143.60	PHILIP MORRIS INTL COM STK NPV
Equities	3,170.00	274,585.40	PHILIP MORRIS INTL COM STK NPV
Equities	13,667.00	1,183,835.54	PHILIP MORRIS INTL COM STK NPV
Equities	112,150.00	9,714,433.00	PHILIP MORRIS INTL COM STK NPV
Equities	151,591.00	13,130,812.42	PHILIP MORRIS INTL COM STK NPV
Equities	42,744.00	3,702,485.28	PHILIP MORRIS INTL COM STK NPV
Equities	49,520.00	2,917,223.20	PHILLIPS 66 COM
Equities	48,915.00	2,881,582.65	PHILLIPS 66 COM
Equities	57,236.00	3,371,772.76	PHILLIPS 66 COM
Equities	33,500.00	1,973,485.00	PHILLIPS 66 COM
Equities	23,792.00	1,401,586.72	PHILLIPS 66 COM
Equities	20,393.00	1,201,351.63	PHILLIPS 66 COM
Equities	325.00	13,975.00	PHOENIX COS INC NEW COM NEW
Equities	620.00	26,660.00	PHOENIX COS INC NEW COM NEW
Equities	3,100.00	24,986.00	PHOTRONICS INC COM
Equities	6,317.00	50,915.02	PHOTRONICS INC COM
Equities	700.00	14,672.00	PICO HLDGS INC COM NEW STK
Equities	2,300.00	48,208.00	PICO HLDGS INC COM NEW STK
Equities	4,300.00	145,082.00	PIEDMONT NAT GAS INC COM
Equities	6,521.00	220,018.54	PIEDMONT NAT GAS INC COM
Equities	12,700.00	227,076.00	PIEDMONT OFFICE REALTY TRU-A
Equities	14,517.00	259,563.96	PIEDMONT OFFICE REALTY TRU-A
Equities	6,300.00	147,987.00	PIER 1 IMPORTS INC COM
Equities	35,410.00	831,780.90	PIER 1 IMPORTS INC COM
Equities	9,897.00	232,480.53	PIER 1 IMPORTS INC COM
Equities	1,600.00	19,680.00	PIKE ELEC CORP COM STK
Equities	7,500.00	92,250.00	PIKE ELEC CORP COM STK
Equities	7,374.00	110,167.56	PILGRIMS PRIDE CORP
Equities	41,500.00	279,293.74	PING AN INSURANCE GROUP 'H' CNY1
Equities	2,900.00	57,043.00	PINNACLE ENTMT INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,400.00	106,218.00	PINNACLE ENTMT INC COM
Equities	2,000.00	51,420.00	PINNACLE FINL PARTNERS INC COM
Equities	2,868.00	73,736.28	PINNACLE FINL PARTNERS INC COM
Equities	2,594.00	62,645.10	PINNACLE FOODS INC DEL COM
Equities	4,490.00	249,060.30	PINNACLE W. CAP CORP COM
Equities	10,111.00	560,857.17	PINNACLE W. CAP CORP COM
Equities	16,859.00	935,168.73	PINNACLE W. CAP CORP COM
Equities	15,000.00	99,300.00	PIONEER ENERGY SVCS CORP COM
Equities	11,824.00	78,274.88	PIONEER ENERGY SVCS CORP COM
Equities	8,064.00	1,167,264.00	PIONEER NAT RES CO COM STK
Equities	22,300.00	3,227,925.00	PIONEER NAT RES CO COM STK
Equities	3,480.00	503,730.00	PIONEER NAT RES CO COM STK
Equities	9,700.00	1,404,075.00	PIONEER NAT RES CO COM STK
Equities	12,648.00	1,830,798.00	PIONEER NAT RES CO COM STK
Equities	14,626.00	2,117,113.50	PIONEER NAT RES CO COM STK
Equities	6,100.00	882,975.00	PIONEER NAT RES CO COM STK
Equities	1,500.00	47,415.00	PIPER JAFFRAY COS COM
Equities	2,548.00	80,542.28	PIPER JAFFRAY COS COM
Equities	12,700.00	186,436.00	PITNEY BOWES INC COM
Equities	19,833.00	291,148.44	PITNEY BOWES INC COM
Equities	2,933.00	10,030.86	PIXELWORKS INC COM NEW STK
Equities	200.00	1,146.00	PIZZA INN HLDGS INC COM
Equities	1,400.00	96,306.00	PK NATL CORP COM
Equities	1,241.00	85,368.39	PK NATL CORP COM
Equities	800.00	13,408.00	PKWY PPTYS INC REIT
Equities	2,100.00	35,196.00	PKWY PPTYS INC REIT
Equities	2,900.00	4,727.00	PLANAR SYS INC
Equities	2,900.00	127,368.00	PLANTRONICS INC NEW COM
Equities	12,523.00	550,010.16	PLANTRONICS INC NEW COM
Equities	4,356.00	191,315.52	PLANTRONICS INC NEW COM
Equities	16,600.00	898,919.11	PLASTIC OMNIUM EURO.17
Equities	3,800.00	217,436.00	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	3,112.00	178,068.64	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	12,300.00	703,806.00	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	2,300.00	68,747.00	PLEXUS CORP COM
Equities	11,041.00	330,015.49	PLEXUS CORP COM
Equities	2,552.00	76,279.28	PLEXUS CORP COM
Equities	1,367.00	519.46	PLUG PWR INC COM NEW
Equities	12,180.00	568,440.60	PLUM CREEK TIMBER CO INC COM
Equities	15,708.00	733,092.36	PLUM CREEK TIMBER CO INC COM
Equities	4,700.00	22,372.00	PLX TECH INC COM
Equities	2,225.00	18,289.50	PMC COML TR SH BEN INT SHS OF BEN INT USD0.01
Equities	14,100.00	89,535.00	PMC SIERRA INC COM
Equities	19,026.00	120,815.10	PMC SIERRA INC COM
Equities	103,100.00	654,685.00	PMC SIERRA INC COM
Equities	39,698.00	2,894,778.16	PNC FINANCIAL SERVICES GROUP COM STK
Equities	38,264.00	2,790,210.88	PNC FINANCIAL SERVICES GROUP COM STK
Equities	50,709.00	3,697,700.28	PNC FINANCIAL SERVICES GROUP COM STK
Equities	8,600.00	627,112.00	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4,300.00	95,417.00	PNM RES INC COM
Equities	4,646.00	103,094.74	PNM RES INC COM
Equities	22,100.00	490,399.00	PNM RES INC COM
Equities	4,600.00	437,000.00	POLARIS INDS INC COM
Equities	6,346.00	602,870.00	POLARIS INDS INC COM
Equities	13,000.00	137,020.00	POLYCOM INC COM
Equities	17,242.00	181,730.68	POLYCOM INC COM
Equities	5,806.00	143,872.68	POLYONE CORP COM
Equities	33,890.00	839,794.20	POLYONE CORP COM
Equities	9,394.00	232,783.32	POLYONE CORP COM
Equities	2,300.00	92,690.00	POLYPORE INTL INC COM
Equities	19,400.00	781,820.00	POLYPORE INTL INC COM
Equities	3,829.00	154,308.70	POLYPORE INTL INC COM
Equities	2,500.00	131,025.00	POOL CORP COM STK
Equities	19,610.00	1,027,760.10	POOL CORP COM STK
Equities	3,933.00	206,128.53	POOL CORP COM STK
Equities	14,466.00	438,753.78	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	7,070.00	214,433.10	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	8,181.00	248,129.73	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	884.00	135,808.92	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	800.00	122,904.00	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	14,750.00	2,266,042.50	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	14,660.00	2,252,215.80	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	1,752.00	269,159.76	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	4,100.00	125,419.00	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	40,717.00	1,245,533.03	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	29,790.00	911,276.10	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	7,014.00	214,558.26	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	268,301.00	1,042,765.70	PORTUGAL TELECOM SGPS EURO.03
Equities	1,240.00	54,138.40	POST HLDGS INC COM STK
Equities	2,540.00	110,896.40	POST HLDGS INC COM STK
Equities	19,100.00	945,259.00	POST PPTYS INC REIT
Equities	42,000.00	2,078,580.00	POST PPTYS INC REIT
Equities	2,900.00	143,521.00	POST PPTYS INC REIT
Equities	4,468.00	221,121.32	POST PPTYS INC REIT
Equities	21,700.00	825,256.17	POTASH CORP SASK COM NPV
Equities	17,300.00	659,649.00	POTASH CORP SASK INC COM
Equities	10,500.00	400,365.00	POTASH CORP SASK INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,700.00	109,188.00	POTLATCH CORP NEW REIT
Equities	3,382.00	136,768.08	POTLATCH CORP NEW REIT
Equities	2,693.00	139,093.45	POWELL INDS INC COM
Equities	1,000.00	51,650.00	POWELL INDS INC COM
Equities	862.00	44,522.30	POWELL INDS INC COM
Equities	50,500.00	435,572.14	POWER ASSETS HLDGS HKD1
Equities	109,500.00	944,458.41	POWER ASSETS HLDGS HKD1
Equities	1,400.00	56,784.00	POWER INTEGRATIONS INC COM
Equities	2,725.00	110,526.00	POWER INTEGRATIONS INC COM
Equities	500.00	7,515.00	POWERSECURE INTL INC COM STK
Equities	2,700.00	13,527.00	POZEN INC COM
Equities	1,500.00	77,220.00	PPDC ENERGY INC COM
Equities	16,300.00	839,124.00	PPDC ENERGY INC COM
Equities	3,341.00	171,994.68	PPDC ENERGY INC COM
Equities	12,660.00	1,853,550.60	PPG IND INC COM
Equities	13,105.00	1,918,703.05	PPG IND INC COM
Equities	4,000.00	585,640.00	PPG IND INC COM
Equities	30,170.00	912,944.20	PPL CORP COM ISIN US69351T1060
Equities	43,490.00	1,316,007.40	PPL CORP COM ISIN US69351T1060
Equities	55,867.00	1,690,535.42	PPL CORP COM ISIN US69351T1060
Equities	40,250.00	2,174,305.00	PPL CORP CORP UNIT CONSISTING OF PUR CONTRACT JR SUB NTS CONV PFD STK
Equities	8.00	20.82	PPR EUR4 (STK DIV 15/05/15)
Equities	4.00	10.41	PPR EUR4 (STK DIV 15/05/15)
Equities	2.00	5.21	PPR EUR4 (STK DIV 15/05/15)
Equities	22,380.00	2,577,280.80	PRAXAIR INC COM
Equities	28,120.00	3,238,299.20	PRAXAIR INC COM
Equities	7,390.00	851,032.40	PRAXAIR INC COM
Equities	10,446.00	1,202,961.36	PRAXAIR INC COM
Equities	31,000.00	7,006,310.00	PRECISION CASTPARTS CORP COM
Equities	11,123.00	2,513,909.23	PRECISION CASTPARTS CORP COM
Equities	13,964.00	3,156,003.64	PRECISION CASTPARTS CORP COM
Equities	3,523.00	796,233.23	PRECISION CASTPARTS CORP COM
Equities	7,476.00	1,689,650.76	PRECISION CASTPARTS CORP COM
Equities	1,300.00	86,203.00	PREFORMED LINE PRODS CO COM
Equities	1,100.00	72,941.00	PREFORMED LINE PRODS CO COM
Equities	902.00	10,860.08	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	4,400.00	53,108.00	PREMIERE GLOBAL SVCS INC COM
Equities	6,490.00	78,334.30	PREMIERE GLOBAL SVCS INC COM
Equities	2,500.00	72,850.00	PRESTIGE BRANDS HLDGS INC COM
Equities	5,042.00	146,923.88	PRESTIGE BRANDS HLDGS INC COM
Equities	1,196.00	6,566.04	PRGX GLOBAL INC
Equities	1,336.00	1,105,045.68	PRICELINE COM INC COM NEW STK
Equities	535.00	442,514.55	PRICELINE COM INC COM NEW STK
Equities	3,500.00	2,894,955.00	PRICELINE COM INC COM NEW STK
Equities	4,666.00	3,859,388.58	PRICELINE COM INC COM NEW STK
Equities	1,620.00	1,339,950.60	PRICELINE COM INC COM NEW STK
Equities	1,500.00	1,240,695.00	PRICELINE COM INC COM NEW STK
Equities	1,300.00	113,919.00	PRICESMART INC COM STK
Equities	1,400.00	122,682.00	PRICESMART INC COM STK
Equities	800.00	29,624.00	PRIMEENERGY CORP COM
Equities	2,000.00	74,880.00	PRIMERICA INC COM
Equities	2,423.00	90,717.12	PRIMERICA INC COM
Equities	2,600.00	51,272.00	PRIMORIS SVCS CORP COM
Equities	72,200.00	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	20,400.00	763,980.00	PRINCIPAL FINL GROUP INC COM STK
Equities	25,543.00	956,585.35	PRINCIPAL FINL GROUP INC COM STK
Equities	23,215.00	869,401.75	PRINCIPAL FINL GROUP INC COM STK
Equities	4,800.00	101,808.00	PRIVATEBANCORP INC COM
Equities	6,526.00	138,416.46	PRIVATEBANCORP INC COM
Equities	4,960.00	258,713.60	PROASSURANCE CORP COM
Equities	2,780.00	145,004.80	PROASSURANCE CORP COM
Equities	5,558.00	289,905.28	PROASSURANCE CORP COM
Equities	10,200.00	532,032.00	PROASSURANCE CORP COM
Equities	76,900.00	5,920,531.00	PROCTER & GAMBLE COM NPV
Equities	81,900.00	6,305,481.00	PROCTER & GAMBLE COM NPV
Equities	192,350.00	14,809,026.50	PROCTER & GAMBLE COM NPV
Equities	254,642.00	19,604,887.58	PROCTER & GAMBLE COM NPV
Equities	4,850.00	373,401.50	PROCTER & GAMBLE COM NPV
Equities	4,100.00	315,659.00	PROCTER & GAMBLE COM NPV
Equities	61,480.00	4,733,345.20	PROCTER & GAMBLE COM NPV
Equities	70,597.00	5,435,263.03	PROCTER & GAMBLE COM NPV
Equities	2,200.00	9,812.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,300.00	14,718.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,000.00	69,030.00	PROGRESS SOFTWARE CORP COM
Equities	5,313.00	122,252.13	PROGRESS SOFTWARE CORP COM
Equities	40,300.00	1,024,426.00	PROGRESSIVE CORP OH COM
Equities	53,100.00	1,349,802.00	PROGRESSIVE CORP OH COM
Equities	50,928.00	1,294,589.76	PROGRESSIVE CORP OH COM
Equities	38,500.00	978,670.00	PROGRESSIVE CORP OH COM
Equities	57,124.00	2,154,717.28	PROLOGIS INC COM
Equities	151,742.00	5,723,708.24	PROLOGIS INC COM
Equities	35,675.00	1,345,661.00	PROLOGIS INC COM
Equities	47,102.00	1,776,687.44	PROLOGIS INC COM
Equities	96,400.00	880,605.57	PROMOTORA Y OPERADORA DE INFRACOM NPV
Equities	57,675.00	1,397,465.25	PROOFPOINT INC COM
Equities	4,000.00	207,160.00	PROSPERITY BANCSHARES INC COM
Equities	4,714.00	244,138.06	PROSPERITY BANCSHARES INC COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	1,500.00	7,365.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	4,900.00	188,209.00	PROTECTIVE LIFE CORP COM
Equities	7,007.00	269,138.87	PROTECTIVE LIFE CORP COM
Equities	1,468.00	95,375.96	PROTO LABS INC COM
Equities	600.00	9,210.00	PROVIDENCE & WORCESTER RR CO COM STK
Equities	5,246,341.00	3,344,369.00	PROVIDENCE EQUITY PARTNERS V, LP
Equities	11,946,326.00	7,876,497.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	1,382,082.00	423,329.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Equities	15,532,091.00	16,444,302.00	PROVIDENCE EQUITY PTRS VI LP
Equities	100.00	1,588.00	PROVIDENT FINL HLDGS INC COM
Equities	3,800.00	59,964.00	PROVIDENT FINL SVCS INC COM
Equities	6,391.00	100,849.98	PROVIDENT FINL SVCS INC COM
Equities	3,500.00	32,690.00	PROVIDENT NY BANCORP COM
Equities	3,545.00	33,110.30	PROVIDENT NY BANCORP COM
Equities	10,700.00	781,421.00	PRUDENTIAL FINL INC COM
Equities	34,560.00	2,523,916.80	PRUDENTIAL FINL INC COM
Equities	43,513.00	3,177,754.39	PRUDENTIAL FINL INC COM
Equities	205,174.00	3,345,264.45	PRUDENTIAL GBP0.05
Equities	67,182.00	1,095,370.55	PRUDENTIAL GBP0.05
Equities	53,700.00	875,552.95	PRUDENTIAL GBP0.05
Equities	34,140.00	556,636.46	PRUDENTIAL GBP0.05
Equities	64,200.00	1,197,512.87	PRYSMIAN SPA EURO.10
Equities	1,100.00	79,387.00	PS BUSINESS PKS INC CALIF COM
Equities	1,177.00	84,944.09	PS BUSINESS PKS INC CALIF COM
Equities	5,417.00	468,330.18	PSP SWISS PROPERTY CHF0.10 (REGD)
Equities	1,025.00	11,008.50	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	22,500,000.00	782,115.87	PT PAKUWON JATI IDR25
Equities	7,000.00	171,710.00	PTC INC COM
Equities	11,153.00	273,583.09	PTC INC COM
Equities	724,400.00	1,611,594.39	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	164,800.00	1,801,296.15	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	34,700.00	1,133,302.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	48,749.00	1,592,142.34	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	84,644.00	2,764,473.04	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	8,900.00	1,364,637.00	PUB STORAGE COM
Equities	26,392.00	4,046,685.36	PUB STORAGE COM
Equities	13,970.00	2,142,020.10	PUB STORAGE COM
Equities	13,766.00	2,110,740.78	PUB STORAGE COM
Equities	11,339.00	1,738,608.87	PUB STORAGE COM
Equities	800.00	122,664.00	PUB STORAGE COM
Equities	8,600.00	611,475.47	PUBLICIS GROUPE SA EUR0.40
Equities	14,000.00	995,425.18	PUBLICIS GROUPE SA EUR0.40
Equities	14,000.00	-	PUBLICIS GROUPE SA SUB RIGHTS/RECEIPTS
Equities	1,800.00	17,190.00	PULASKI FINL CORP COM
Equities	200.00	524.00	PULSE ELECTRONICS CORP COM NEW COM NEW
Equities	571.00	1,496.02	PULSE ELECTRONICS CORP COM NEW COM NEW
Equities	48,680.00	923,459.60	PULTE GROUP INC
Equities	18,630.00	353,411.10	PULTE GROUP INC
Equities	30,676.00	581,923.72	PULTE GROUP INC
Equities	716.00	31,768.92	PUMA BIOTECHNOLOGY INC COM .
Equities	6,144.00	768,307.20	PVH CORP COM USD1
Equities	19,526.00	2,441,726.30	PVH CORP COM USD1
Equities	6,893.00	861,969.65	PVH CORP COM USD1
Equities	14,655.00	1,832,607.75	PVH CORP COM USD1
Equities	2,700.00	337,635.00	PVH CORP COM USD1
Equities	643.00	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	1,526.00	10,796,755.54	PVTPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049
Equities	124.00	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	1,500,000.00	-	PVTPL INFORMED MED COMMUNICATIONS INC / PEER G SER A CONV PFD STK
Equities	7,993.78	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	500,000.00	-	PVTPL TOMSTEN INC COM STK
Equities	358.00	3,730.36	QAD INC COM USD0.001 CLASS 'B'
Equities	219,838.00	3,036,541.25	QBE INS GROUP NPV
Equities	2,875.00	8,165.00	QC HLDGS INC COM
Equities	675.00	10,293.75	QCR HLDGS INC COM
Equities	13,090.00	363,640.20	QEP RES INC COM STK
Equities	17,365.00	482,399.70	QEP RES INC COM STK
Equities	3,800.00	107,426.00	QLIK TECHNOLOGIES INC COM STK
Equities	6,024.00	170,298.48	QLIK TECHNOLOGIES INC COM STK
Equities	9,100.00	86,996.00	QLOGIC CORP COM
Equities	46,449.00	444,052.44	QLOGIC CORP COM
Equities	7,937.00	75,877.72	QLOGIC CORP COM
Equities	67,400.00	644,344.00	QLOGIC CORP COM
Equities	1,600.00	38,560.00	QUAD / GRAPHICS INC COM STK
Equities	2,743.00	66,106.30	QUAD / GRAPHICS INC COM STK
Equities	1,800.00	111,618.00	QUAKER CHEM CORP COM
Equities	4,742.00	41,919.28	QUAL DISTR INC FLA COM
Equities	99,500.00	6,077,460.00	QUALCOMM INC COM
Equities	10,600.00	647,448.00	QUALCOMM INC COM
Equities	12,750.00	778,770.00	QUALCOMM INC COM
Equities	121,800.00	7,439,544.00	QUALCOMM INC COM
Equities	159,906.00	9,767,058.48	QUALCOMM INC COM
Equities	30,190.00	1,844,005.20	QUALCOMM INC COM
Equities	63,300.00	3,866,364.00	QUALCOMM INC COM
Equities	36,046.00	2,201,689.68	QUALCOMM INC COM
Equities	57,350.00	3,502,938.00	QUALCOMM INC COM
Equities	3,000.00	56,130.00	QUALITY SYS INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,702.00	69,264.42	QUALITY SYS INC COM STK
Equities	1,800.00	30,312.00	QUANEX BLDG PRODS CORP COM STK
Equities	5,261.00	88,595.24	QUANEX BLDG PRODS CORP COM STK
Equities	12,346.00	326,675.16	QUANTA SVCS INC COM
Equities	99,041.00	2,620,624.86	QUANTA SVCS INC COM
Equities	19,131.00	506,206.26	QUANTA SVCS INC COM
Equities	8,300.00	219,618.00	QUANTA SVCS INC COM
Equities	31,356.00	42,957.72	QUANTUM CORP DSSG COM
Equities	2,885,201.86	3,027,497.00	QUANTUM ENERGY PARTNERS IV, LP
Equities	445.00	244.75	QUANTUM FUEL SYS TCHNLGIS WRLDWDE INC COM NEW
Equities	10,280.00	623,276.40	QUEST DIAGNOSTICS INC COM
Equities	14,755.00	894,595.65	QUEST DIAGNOSTICS INC COM
Equities	5,500.00	333,465.00	QUEST DIAGNOSTICS INC COM
Equities	13,890.00	331,276.50	QUESTAR CORP COM
Equities	38,150.00	909,877.50	QUESTAR CORP COM
Equities	14,595.00	348,090.75	QUESTAR CORP COM
Equities	5,136.00	233,482.56	QUESTCOR PHARMACEUTICALS INC COM
Equities	3,400.00	154,564.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	56,650.00	2,575,309.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	5,950.00	270,487.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	4,900.00	10,829.00	QUICKLOGIC CORP CDT-COM STK
Equities	6,400.00	10,752.00	QUICKSILVER RES INC COM
Equities	14,368.00	24,138.24	QUICKSILVER RES INC COM
Equities	2,500.00	63,825.00	QUIDEL CORP COM
Equities	39,700.00	1,013,541.00	QUIDEL CORP COM
Equities	3,500.00	89,355.00	QUIDEL CORP COM
Equities	6,900.00	44,436.00	QUIKSILVER INC COM
Equities	17,600.00	113,344.00	QUIKSILVER INC COM
Equities	2,583.00	22,291.29	QUINSTREET INC COM STK
Equities	2,150.00	91,504.00	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	5,100.00	193,239.00	RACKSPACE HOSTING INC COM STK
Equities	11,745.00	445,018.05	RACKSPACE HOSTING INC COM STK
Equities	9,400.00	109,228.00	RADIAN GROUP INC COM
Equities	62,900.00	730,898.00	RADIAN GROUP INC COM
Equities	14,775.00	171,685.50	RADIAN GROUP INC COM
Equities	1,500.00	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	8,200.00	25,912.00	RADIOSHACK CORP COM
Equities	7,188.00	22,714.08	RADIOSHACK CORP COM
Equities	3,523.00	16,945.63	RADISYS CORP COM
Equities	1,950.00	5,167.50	RADNET INC COM STK
Equities	244,000.00	2,391,344.70	RAIA DROGASIL SA COM NPV
Equities	1,033.00	7,768.16	RAIT FINL TR COM NEW
Equities	2,472.00	18,589.44	RAIT FINL TR COM NEW
Equities	12,900.00	152,329.99	RAKUTEN INC NPV
Equities	93,700.00	1,106,458.95	RAKUTEN INC NPV
Equities	28,600.00	337,723.86	RAKUTEN INC NPV
Equities	3,680.00	639,363.20	RALPH LAUREN CORP CL A CL A
Equities	5,731.00	995,703.94	RALPH LAUREN CORP CL A CL A
Equities	2,400.00	416,976.00	RALPH LAUREN CORP CL A CL A
Equities	5,700.00	48,963.00	RAMBUS INC DEL COM
Equities	9,466.00	81,312.94	RAMBUS INC DEL COM
Equities	11,700.00	181,701.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	39,400.00	611,882.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	900.00	13,977.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	41,054.00	637,568.62	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	1,500.00	23,295.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	5,351.00	27,450.63	RAND LOGISTICS INC
Equities	28,400.00	1,162,845.87	RANDSTAD HLDGS NV EUR0.10
Equities	32,200.00	2,489,704.00	RANGE RES CORP COM
Equities	11,780.00	910,829.60	RANGE RES CORP COM
Equities	39,650.00	3,065,738.00	RANGE RES CORP COM
Equities	15,089.00	1,166,681.48	RANGE RES CORP COM
Equities	22,770.00	1,760,576.40	RANGE RES CORP COM
Equities	8,100.00	626,292.00	RANGE RES CORP COM
Equities	47.00	439.45	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	4,000.00	119,920.00	RAVEN INDS INC COM STK
Equities	46,631.00	1,397,997.38	RAVEN INDS INC COM STK
Equities	3,396.00	101,812.08	RAVEN INDS INC COM STK
Equities	7,200.00	309,456.00	RAYMOND JAMES FNCL INC COM STK
Equities	39,400.00	1,693,412.00	RAYMOND JAMES FNCL INC COM STK
Equities	9,640.00	414,327.20	RAYMOND JAMES FNCL INC COM STK
Equities	20,800.00	1,152,112.00	RAYONIER INC REIT
Equities	6,800.00	376,652.00	RAYONIER INC REIT
Equities	11,793.00	653,214.27	RAYONIER INC REIT
Equities	8,400.00	555,408.00	RAYTHEON CO USD0.01
Equities	3,835.00	253,570.20	RAYTHEON CO USD0.01
Equities	24,040.00	1,589,524.80	RAYTHEON CO USD0.01
Equities	30,434.00	2,012,296.08	RAYTHEON CO USD0.01
Equities	3,200.00	211,584.00	RAYTHEON CO USD0.01
Equities	45,097.00	2,981,813.64	RAYTHEON CO USD0.01
Equities	1,800.00	93,510.00	RBC BEARINGS INC COM
Equities	1,543.00	80,158.85	RBC BEARINGS INC COM
Equities	127.00	689.61	RCM TECHNOLOGIES INC COM NEW
Equities	3,835.00	24,390.60	READING INTL INC CL A CL A
Equities	3,722.00	51,735.80	REALD INC COM
Equities	1,600.00	12,096.00	REALNETWORKS INC COM NEW
Equities	2,753.00	20,812.68	REALNETWORKS INC COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,414.00	500,288.56	REALOGY HLDGS CORP COM
Equities	1,900.00	34,846.00	REALPAGE INC COM STK
Equities	3,298.00	60,485.32	REALPAGE INC COM STK
Equities	66,920.88	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	15,773.41	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1,640,913.75	713,797.48	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	607,765.62	-	RECEIVABLE FROM LEHMAN LBI
Equities	323,247.00	363,652.88	RECEIVABLE FROM LEHMAN LBIE - PIMCO
Equities	25,200.00	1,776,504.56	RECKITT BENCK GRP ORD GBP0.10
Equities	11,600.00	817,756.07	RECKITT BENCK GRP ORD GBP0.10
Equities	7,226.00	509,405.63	RECKITT BENCK GRP ORD GBP0.10
Equities	15,683.00	1,105,592.10	RECKITT BENCK GRP ORD GBP0.10
Equities	12,800.00	902,351.52	RECKITT BENCK GRP ORD GBP0.10
Equities	4,104.00	289,316.46	RECKITT BENCK GRP ORD GBP0.10
Equities	3,154.00	173,213.47	RED ELECTRICA CORP EUR2
Equities	6,856.00	376,522.37	RED ELECTRICA CORP EUR2
Equities	11,200.00	535,584.00	RED HAT INC COM
Equities	18,710.00	894,712.20	RED HAT INC COM
Equities	33,709.00	1,611,964.38	RED HAT INC COM
Equities	2,700.00	16,497.00	RED LIONS HOTELS CORP COM
Equities	1,700.00	93,806.00	RED ROBIN GOURMET BURGERS INC COM
Equities	1,303.00	71,899.54	RED ROBIN GOURMET BURGERS INC COM
Equities	5,605,757.50	1,118,206.00	REDPOINT VENTURES I, LP
Equities	829,326.53	389,384.00	REDPOINT VENTURES II, LP
Equities	25,235.00	428,995.00	REDWOOD TR INC COM
Equities	2,400.00	40,800.00	REDWOOD TR INC COM
Equities	7,221.00	122,757.00	REDWOOD TR INC COM
Equities	65,667.00	743,990.59	REED ELSEVIER GBP0.1444
Equities	15,150.00	171,645.69	REED ELSEVIER GBP0.1444
Equities	32,870.00	372,408.83	REED ELSEVIER GBP0.1444
Equities	147,003.00	2,445,847.79	REED ELSEVIER NV EUR0.07
Equities	2,000.00	129,680.00	REGAL BELOIT CORP COM
Equities	24,590.00	1,594,415.60	REGAL BELOIT CORP COM
Equities	4,414.00	286,203.76	REGAL BELOIT CORP COM
Equities	11,200.00	726,208.00	REGAL BELOIT CORP COM
Equities	4,700.00	84,130.00	REGAL ENTMT GROUP CL A CL A
Equities	4,350.00	77,865.00	REGAL ENTMT GROUP CL A CL A
Equities	31,700.00	1,610,677.00	REGENCY CTRS CORP COM
Equities	7,990.00	405,971.90	REGENCY CTRS CORP COM
Equities	8,954.00	454,952.74	REGENCY CTRS CORP COM
Equities	9,450.00	2,125,116.00	REGENERON PHARMACEUTICALS INC COM
Equities	4,300.00	966,984.00	REGENERON PHARMACEUTICALS INC COM
Equities	7,065.00	1,588,777.20	REGENERON PHARMACEUTICALS INC COM
Equities	1,300.00	292,344.00	REGENERON PHARMACEUTICALS INC COM
Equities	77,600.00	739,528.00	REGIONS FINL CORP NEW COM
Equities	133,097.00	1,268,414.41	REGIONS FINL CORP NEW COM
Equities	89,125.00	849,361.25	REGIONS FINL CORP NEW COM
Equities	-	-	REGIONS FINL CORP NEW COM
Equities	2,300.00	37,766.00	REGIS CORP MINN COM
Equities	4,964.00	81,508.88	REGIS CORP MINN COM
Equities	4,500.00	310,995.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	19,900.00	1,375,289.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	6,674.00	461,240.14	REINSURANCE GROUP AMER INC COM NEW STK
Equities	15,000.00	1,036,650.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	1,500.00	27,735.00	REIS INC COM STK
Equities	18,000.00	518,220.00	RELiance INDS GDR REP 2 ORD INR10 (144A)
Equities	9,330.00	611,674.80	RELiance STL & ALUM CO COM
Equities	4,900.00	321,244.00	RELiance STL & ALUM CO COM
Equities	22,585.00	1,480,672.60	RELiance STL & ALUM CO COM
Equities	7,136.00	467,836.16	RELiance STL & ALUM CO COM
Equities	27,998.00	1,835,548.88	RELiance STL & ALUM CO COM
Equities	2,928.00	3,747.84	RELIV INTL INC COM
Equities	2,790.00	242,144.10	RENAISSANCE RE HLDGS LTD COM
Equities	3,913.00	339,609.27	RENAISSANCE RE HLDGS LTD COM
Equities	5,100.00	442,629.00	RENAISSANCE RE HLDGS LTD COM
Equities	1,350.00	32,859.00	RENASANT CORP COM
Equities	7,539.00	506,637.75	RENAULT SA EUR3.81
Equities	310,000.00	887,706.60	REN-REDES ENERGET EUR1(REGD)
Equities	4,300.00	161,465.00	RENT A CTR INC NEW COM
Equities	51,959.00	1,951,060.45	RENT A CTR INC NEW COM
Equities	5,205.00	195,447.75	RENT A CTR INC NEW COM
Equities	4,800.00	10,080.00	RENTECH INC COM STK
Equities	1,500.00	30,105.00	RENTAK CORP COM
Equities	1,191.00	3,394.35	REP 1ST BANCORP INC COM
Equities	2,600.00	29,458.00	REP AWYLS HLDGS INC COM USD0.001
Equities	1,900.00	41,648.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	1,821.00	39,916.32	REP BANCORP INC KY CDT-CL A COM STK
Equities	5,300.00	43,672.00	REPLIGEN CORP COM STK USD0.01
Equities	5,858.00	108,080.10	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	575.00	10,608.75	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	50,359.00	28,016.51	REPSOL SA EUR1 (STK/DIV 04/07/2013)
Equities	50,359.00	1,061,092.81	REPSOL SA EUR1
Equities	27,970.00	949,301.80	REPUBLIC SVCS INC COM
Equities	52,722.00	1,789,384.68	REPUBLIC SVCS INC COM
Equities	58,000.00	1,968,520.00	REPUBLIC SVCS INC COM
Equities	27,072.00	918,823.68	REPUBLIC SVCS INC COM
Equities	2,600.00	10,348.00	RESEARCH FRONTIERS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18,800.00	197,453.91	RESEARCH IN MOTION COM NPV
Equities	130,000.00	703,743.25	RESILIENT PROPERTY LKD UNT (1 ORD & 1 DEB)
Equities	10,800.00	487,404.00	RESMED INC COM
Equities	13,839.00	624,554.07	RESMED INC COM
Equities	5,357.00	42,748.86	RESOLUTE ENERGY CORP COM
Equities	9,729.00	128,130.93	RESOLUTE FST PRODS INC COM
Equities	329,792.00	1,425,557.18	RESOLUTION LTD ORD NPV
Equities	196,000.00	953,017.57	RESONA HOLDINGS NPV
Equities	203.00	1,725.50	RESOURCE AMER INC CL A COM
Equities	3,000.00	18,450.00	RESOURCE CAP CORP COM
Equities	2,300.00	26,680.00	RESOURCES CONNECTION INC COM
Equities	5,200.00	60,320.00	RESOURCES CONNECTION INC COM
Equities	2,200.00	31,482.00	RESPNSYS INC COM
Equities	35,043.00	501,465.33	RESPNSYS INC COM
Equities	1,334.00	100,050.00	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	2,024.00	28,133.60	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	4,120.00	5,891.60	RETRACTABLE TECHNOLOGIES INC COM
Equities	711.00	15,684.66	REVLON INC CL A NEW COM STK
Equities	311.00	8,947.47	REX AMERICAN RESOURCES CORP
Equities	400.00	7,032.00	REX ENERGY CORP COM STK
Equities	3,490.00	61,354.20	REX ENERGY CORP COM STK
Equities	247,201.00	1,790,289.51	REXAM ORD GBP0.714285714
Equities	30,393.00	220,113.47	REXAM ORD GBP0.714285714
Equities	66,114.00	478,813.60	REXAM ORD GBP0.714285714
Equities	42,813.00	-	REXEL EUR5 (STOCK DIVID
Equities	15,600.00	-	REXEL EUR5 (STOCK DIVID
Equities	42,813.00	961,640.31	REXEL EUR5
Equities	15,600.00	350,397.98	REXEL EUR5
Equities	2,309.00	38,906.65	REXNORD CORP COM USD0.01
Equities	35,280.00	1,706,493.60	REYNOLDS AMERICAN INC COM
Equities	29,180.00	1,411,436.60	REYNOLDS AMERICAN INC COM
Equities	60,944.00	2,947,861.28	REYNOLDS AMERICAN INC COM
Equities	1,000.00	5,870.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	16,500.00	88,275.00	RF MICRO DEVICES INC COM
Equities	28,542.00	152,699.70	RF MICRO DEVICES INC COM
Equities	64,400.00	344,540.00	RF MICRO DEVICES INC COM
Equities	600.00	12,156.00	RGC RES INC COM
Equities	2,780.00	129,384.35	RHEINMETALL AG NPV
Equities	27,700.00	963,156.40	RHI AG NPV
Equities	2,500.00	29,350.00	RICHARDSON ELECTRS LTD COM
Equities	3,500.00	11,690.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	4,088.00	13,653.92	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	1,750.00	14,682.50	RIMAGE CORP COM
Equities	2,000.00	142,145.27	RINNAI CORP NPV
Equities	4,200.00	298,505.06	RINNAI CORP NPV
Equities	2.00	0.02	RIO GRANA RES INC COM
Equities	30,011.00	1,438,633.67	RIO TINTO LIMITED NPV
Equities	12,200.00	584,829.92	RIO TINTO LIMITED NPV
Equities	5,060.00	242,560.61	RIO TINTO LIMITED NPV
Equities	10,970.00	525,867.56	RIO TINTO LIMITED NPV
Equities	49,250.00	2,004,133.16	RIO TINTO ORD GBP0.10
Equities	57,200.00	2,327,642.98	RIO TINTO ORD GBP0.10
Equities	15,700.00	638,881.03	RIO TINTO ORD GBP0.10
Equities	41,964.00	1,707,643.53	RIO TINTO ORD GBP0.10
Equities	38,300.00	917,428.31	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	77,001.00	220,222.86	RITE AID CORP COM
Equities	195,000.00	557,700.00	RITE AID CORP COM
Equities	9,466.00	147,290.96	RIVERBED TECHNOLOGY INC COM
Equities	15,924.00	247,777.44	RIVERBED TECHNOLOGY INC COM
Equities	1,600.00	4,016.00	RIVERVIEW BANCORP INC COM STK
Equities	700.00	53,487.00	RLI CORP COM
Equities	1,491.00	113,927.31	RLI CORP COM
Equities	9,289.00	208,909.61	RLJ LODGING TR COM REIT
Equities	5,700.00	238,944.00	RLTY INC CORP COM
Equities	17,771.00	744,960.32	RLTY INC CORP COM
Equities	10,400.00	345,592.00	ROBERT HALF INTL INC COM
Equities	12,153.00	403,844.19	ROBERT HALF INTL INC COM
Equities	9,063.00	301,163.49	ROBERT HALF INTL INC COM
Equities	1,325,300.00	622,768.29	ROBINSONS LAND CP PHP1
Equities	15,848.00	3,936,246.90	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	13,218.00	3,283,020.66	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,900.00	968,662.47	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,091.00	767,727.10	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,260.00	809,702.48	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	7,080.00	1,758,494.95	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,720.00	923,954.98	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	5,400.00	1,341,224.96	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,544.00	880,240.98	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,200.00	32,406.00	ROCHESTER MED CORP COM
Equities	2,690.00	268,677.20	ROCK-TENN CO CL A CL A
Equities	6,475.00	646,723.00	ROCK-TENN CO CL A CL A
Equities	4,398.00	57,525.84	ROCKVILLE FINL INC NEW COM
Equities	11,590.00	963,592.60	ROCKWELL AUTOMATION
Equities	13,803.00	1,147,581.42	ROCKWELL AUTOMATION
Equities	9,990.00	633,465.90	ROCKWELL COLLINS INC COM
Equities	32,695.00	2,073,189.95	ROCKWELL COLLINS INC COM
Equities	12,377.00	784,825.57	ROCKWELL COLLINS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	900.00	3,249.00	ROCKWELL MEDICAL INC COM
Equities	4,900.00	313,747.00	ROCKWOOD HLDGS INC COM
Equities	6,796.00	435,147.88	ROCKWOOD HLDGS INC COM
Equities	800.00	12,096.00	ROCKY BRANDS INC COM STK
Equities	1,214.00	14,677.26	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03
Equities	1,600.00	39,904.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	3,400.00	84,796.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	1,900.00	89,908.00	ROGERS CORP COM
Equities	2,000.00	94,640.00	ROGERS CORP COM
Equities	29,000.00	411,345.45	ROHTO PHARMACEUTICAL CO NPV
Equities	3,825.00	99,067.50	ROLLINS INC COM
Equities	87,094.00	2,255,734.60	ROLLINS INC COM
Equities	7,473.00	193,550.70	ROLLINS INC COM
Equities	5,303,592.00	8,043.95	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)
Equities	8,829,800.00	13,392.16	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)
Equities	6,080,900.00	9,222.90	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)
Equities	20,188,469.00	30,619.85	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)
Equities	7,648,963.00	11,601.18	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)
Equities	39,089.00	672,306.45	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	74,200.00	1,276,193.79	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	51,100.00	878,888.17	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	64,277.00	1,105,524.37	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	1,461.00	26,531.76	ROMA FINL CORP COM STK
Equities	5,790.00	719,233.80	ROPER INDS INC NEW COM
Equities	20,900.00	2,596,198.00	ROPER INDS INC NEW COM
Equities	9,126.00	1,133,631.72	ROPER INDS INC NEW COM
Equities	6,340.00	787,554.80	ROPER INDS INC NEW COM
Equities	9,149.00	1,136,488.78	ROPER INDS INC NEW COM
Equities	2,800.00	119,056.00	ROSETTA RES INC COM
Equities	18,930.00	804,903.60	ROSETTA RES INC COM
Equities	5,679.00	241,471.08	ROSETTA RES INC COM
Equities	500.00	7,370.00	ROSETTA STONE INC COM
Equities	21,609.00	1,400,479.29	ROSS STORES INC COM
Equities	10,380.00	672,727.80	ROSS STORES INC COM
Equities	9,450.00	612,454.50	ROSS STORES INC COM
Equities	20,535.00	1,330,873.35	ROSS STORES INC COM
Equities	31,461.00	2,038,987.41	ROSS STORES INC COM
Equities	35,000.00	2,268,350.00	ROSS STORES INC COM
Equities	12,500.00	810,125.00	ROSS STORES INC COM
Equities	1,188,756.23	1,294,957.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Equities	1,180.00	23,151.60	ROUSE PPTYS INC COM
Equities	1,542.00	30,254.04	ROUSE PPTYS INC COM
Equities	7,144.00	163,168.96	ROVI CORP COM
Equities	37,400.00	854,216.00	ROVI CORP COM
Equities	10,540.00	240,733.60	ROVI CORP COM
Equities	9,390.00	319,917.30	ROWAN COMPANIES PLC
Equities	19,754.00	673,018.78	ROWAN COMPANIES PLC
Equities	43,100.00	1,468,417.00	ROWAN COMPANIES PLC
Equities	1,076.00	1,527.92	ROYAL BANCSHARES PA INC CL A CL A
Equities	53,300.00	3,096,093.65	ROYAL BK OF CANADA COM NPV
Equities	105,400.00	3,514,036.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	9,400.00	313,396.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	63,472.00	2,116,156.48	ROYAL CARIBBEAN CRUISES COM STK
Equities	13,402.00	446,822.68	ROYAL CARIBBEAN CRUISES COM STK
Equities	230,720.00	7,361,080.02	ROYAL DUTCH SHELL 'A'SHS EUR0.07
Equities	18,500.00	590,239.17	ROYAL DUTCH SHELL 'A'SHS EUR0.07
Equities	157,846.00	5,027,505.35	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	22,400.00	713,455.65	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	24,560.00	782,253.15	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	53,310.00	1,697,960.74	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	28,000.00	891,819.56	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	33,280.00	1,059,991.25	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	5,400.00	171,993.77	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)
Equities	37,213.00	1,228,155.17	ROYAL DUTCH SHELL 'B'ORD EUR0.07
Equities	3,800.00	159,904.00	ROYAL GOLD INC COM STK USD0.01
Equities	5,656.00	238,004.48	ROYAL GOLD INC COM STK USD0.01
Equities	689.00	1,729.39	ROYALE ENERGY INC
Equities	82,286.00	1,136,369.66	RPC INC COM
Equities	9,675.00	133,611.75	RPC INC COM
Equities	14,786.00	204,194.66	RPC INC COM
Equities	6,900.00	220,386.00	RPM INTL INC
Equities	15,051.00	480,728.94	RPM INTL INC
Equities	11,943.00	381,459.42	RPM INTL INC
Equities	53,600.00	900,480.00	RPX CORP COM
Equities	1.00	1.00	RSTW PARTNERS III, LP
Equities	1,700.00	47,107.00	RTI INTL METALS INC COM
Equities	20,725.00	574,289.75	RTI INTL METALS INC COM
Equities	3,386.00	93,826.06	RTI INTL METALS INC COM
Equities	5,000.00	18,800.00	RTI SURGICAL INC
Equities	5,300.00	435,259.99	RTL GROUP NPV
Equities	500.00	4,005.00	RUBICON TECHNOLOGY INC COM MON STK
Equities	2,389.00	19,135.89	RUBICON TECHNOLOGY INC COM MON STK
Equities	3,300.00	30,459.00	RUBY TUESDAY INC COM
Equities	56,450.00	521,033.50	RUBY TUESDAY INC COM
Equities	8,556.00	78,971.88	RUBY TUESDAY INC COM
Equities	2,800.00	31,360.00	RUDOPHL TECHNOLOGIES INC COM
Equities	1,722.00	19,286.40	RUDOPHL TECHNOLOGIES INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	300.00	12,483.00	RUE21 INC COM
Equities	978.00	40,694.58	RUE21 INC COM
Equities	3,600.00	89,100.00	RUSH ENTERPRISES INC CL A CL A
Equities	3,238.00	80,140.50	RUSH ENTERPRISES INC CL A CL A
Equities	36,028.00	434,857.96	RUTHS HOSPITALITY GROUP INC
Equities	2,880.00	175,075.20	RYDER SYS INC COM
Equities	4,893.00	297,445.47	RYDER SYS INC COM
Equities	2,160.00	86,616.00	RYLAND GROUP INC COM
Equities	2,600.00	104,260.00	RYLAND GROUP INC COM
Equities	25,310.00	1,014,931.00	RYLAND GROUP INC COM
Equities	3,460.00	138,746.00	RYLAND GROUP INC COM
Equities	3,772.00	147,145.72	RYMAN HOSPITALITY PPTYS INC COM
Equities	3,544.00	138,251.44	RYMAN HOSPITALITY PPTYS INC COM
Equities	15,800.00	1,294,729.95	RYOHIN KEIKAKU CO NPV
Equities	1,300.00	25,480.00	S & T BANCORP INC COM STK
Equities	2,772.00	54,331.20	S & T BANCORP INC COM STK
Equities	2,400.00	31,680.00	S W BANCORP INC OKLA COM
Equities	2,100.00	51,513.00	S Y BANCORP INC COM
Equities	2,100.00	51,513.00	S Y BANCORP INC COM
Equities	49,044.00	632,177.16	S.W. AIRL CO COM
Equities	62,909.00	810,897.01	S.W. AIRL CO COM
Equities	212,809.00	2,743,108.01	S.W. AIRL CO COM
Equities	108,300.00	1,132,981.60	SABESP CIA SANEAME COM NPV
Equities	43,900.00	2,099,033.07	SABMILLER ORD USD0.10
Equities	40,350.00	1,929,293.50	SABMILLER ORD USD0.10
Equities	19,000.00	908,465.34	SABMILLER ORD USD0.10
Equities	13,300.00	635,925.74	SABMILLER ORD USD0.10
Equities	900.00	23,499.00	SABRA HEALTH CARE REIT INC COM
Equities	1,187.00	30,992.57	SABRA HEALTH CARE REIT INC COM
Equities	993,060.21	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Equities	69.00	1,107.45	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	91,700.00	172,808.62	SAFESTORE HLDGS ORD GBP0.01
Equities	1,000.00	48,510.00	SAFETY INS GROUP INC COM
Equities	1,800.00	87,318.00	SAFETY INS GROUP INC COM
Equities	28,700.00	679,042.00	SAFEWAY INC COM NEW
Equities	21,600.00	511,056.00	SAFEWAY INC COM NEW
Equities	79,584.00	4,150,821.60	SAFRAN SA EUR0.20
Equities	10,921.00	569,600.97	SAFRAN SA EUR0.20
Equities	26,000.00	1,356,068.58	SAFRAN SA EUR0.20
Equities	4,020.00	209,669.06	SAFRAN SA EUR0.20
Equities	8,730.00	455,326.10	SAFRAN SA EUR0.20
Equities	18,000.00	938,816.71	SAFRAN SA EUR0.20
Equities	1,250.00	57,387.50	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	89,833.00	463,521.50	SAGE GROUP GBP0.01051948
Equities	161,604.00	833,846.45	SAGE GROUP GBP0.01051948
Equities	3,997.00	119,790.09	SAIA INC COM STK
Equities	11,700.00	350,649.00	SAIA INC COM STK
Equities	22,800.00	317,604.00	SAIC INC COM STK USD0.0001
Equities	34,784.00	484,541.12	SAIC INC COM STK USD0.0001
Equities	24,200.00	392,890.08	SAIPEM EUR1
Equities	7,000.00	95,480.00	SAKS INC COM
Equities	12,945.00	176,569.80	SAKS INC COM
Equities	3,700.00	27,713.00	SALEM COMMUNICATIONS CORP DEL CL A COM STK
Equities	5,985.00	228,507.30	SALESFORCE COM INC COM STK
Equities	31,480.00	1,201,906.40	SALESFORCE COM INC COM STK
Equities	50,213.00	1,917,132.34	SALESFORCE COM INC COM STK
Equities	2,800.00	106,904.00	SALESFORCE COM INC COM STK
Equities	11,800.00	780,570.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	10,340.00	683,991.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	3,000.00	198,450.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	4,675.00	309,251.25	SALIX PHARMACEUTICALS LTD COM DE
Equities	4,100.00	127,510.00	SALLY BEAUTY HLDGS INC COM STK
Equities	14,314.00	445,165.40	SALLY BEAUTY HLDGS INC COM STK
Equities	9,680.00	301,100.39	SALVATORE FERRAGAM SPA
Equities	25,700.00	1,000,180.03	SAMPO OYJ SER'ANPV
Equities	163,800.00	394,487.61	SAMSONITE INTL SA
Equities	134,300.00	323,441.31	SAMSONITE INTL SA
Equities	1,585,500.00	3,818,437.80	SAMSONITE INTL SA
Equities	4,761.00	2,775,663.00	SAMSUNG ELECTRONIC GDR
Equities	610.00	355,630.00	SAMSUNG ELECTRONIC GDR
Equities	470.00	274,010.00	SAMSUNG ELECTRONIC GDR
Equities	1,010.00	588,830.00	SAMSUNG ELECTRONIC GDR
Equities	1,468.00	1,725,017.29	SAMSUNG ELECTRONIC KRW5000
Equities	990.00	1,163,329.10	SAMSUNG ELECTRONIC KRW5000
Equities	2,150.00	2,526,421.79	SAMSUNG ELECTRONIC KRW5000
Equities	700.00	822,555.93	SAMSUNG ELECTRONIC KRW5000
Equities	2,900.00	591,655.36	SAMSUNG FIRE & MARINE
Equities	23,430.00	734,463.46	SAMSUNG HEAVY IND KRW5000
Equities	1,600.00	106,272.00	SANDERSON FARMS INC COM
Equities	1,274.00	84,619.08	SANDERSON FARMS INC COM
Equities	14,100.00	861,510.00	SANDISK CORP COM
Equities	22,223.00	1,357,825.30	SANDISK CORP COM
Equities	20,686.00	98,465.36	SANDRIDGE ENERGY INC COM
Equities	38,939.00	185,349.64	SANDRIDGE ENERGY INC COM
Equities	298,600.00	1,407,083.23	SANDS CHINA LTD USD0.01
Equities	63,600.00	299,700.25	SANDS CHINA LTD USD0.01
Equities	74,000.00	879,301.28	SANDVIK AB NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,000.00	21,620.00	SANDY SPRING BANCORP INC CMT-COM
Equities	3,000.00	64,860.00	SANDY SPRING BANCORP INC CMT-COM
Equities	1,100.00	22,176.00	SANFILIPPO JOHN B & SON INC COM
Equities	5,100.00	39,831.00	SANGAMO BIOSCIENCES INC COM STK
Equities	4,200.00	60,270.00	SANMINA CORP COM
Equities	10,181.00	146,097.35	SANMINA CORP COM
Equities	40,576.00	4,199,375.06	SANOFI EUR2
Equities	64,086.00	6,632,520.45	SANOFI EUR2
Equities	34,826.00	3,604,284.20	SANOFI EUR2
Equities	6,439.00	666,398.26	SANOFI EUR2
Equities	4,773.00	493,977.16	SANOFI EUR2
Equities	10,149.00	1,050,361.23	SANOFI EUR2
Equities	8,500.00	879,699.53	SANOFI EUR2
Equities	11,441.00	1,184,075.56	SANOFI EUR2
Equities	41,225.00	867,786.25	SANTARUS INC COM
Equities	5,488.00	115,522.40	SANTARUS INC COM
Equities	6,200.00	266,512.31	SANTEN PHARM CO NPV
Equities	522,000.00	2,811,395.78	SANWA HOLDINGS\ CORP
Equities	39,000.00	741,495.21	SAO CARLOS EMPREEN COM NPV
Equities	37,952.00	2,775,413.23	SAP AG ORD NPV
Equities	9,182.00	671,475.66	SAP AG ORD NPV
Equities	4,000.00	292,518.26	SAP AG ORD NPV
Equities	6,634.00	485,141.53	SAP AG ORD NPV
Equities	3,460.00	253,028.29	SAP AG ORD NPV
Equities	134,185.00	9,812,890.61	SAP AG ORD NPV
Equities	7,520.00	549,934.33	SAP AG ORD NPV
Equities	7,300.00	533,845.82	SAP AG ORD NPV
Equities	4,700.00	61,382.00	SAPIENT CORP COM
Equities	9,448.00	123,390.88	SAPIENT CORP COM
Equities	88,000.00	322,464.39	SAPPORO HOLDINGS LTD JPY50
Equities	3,610.00	137,360.50	SAREPTA THERAPEUTICS INC COM
Equities	20,200.00	878,103.39	SASOL NPV
Equities	900.00	40,014.00	SAUL CTRS INC COM
Equities	841.00	37,390.86	SAUL CTRS INC COM
Equities	4,600.00	2,576.00	SAVIENT PHARMACEUTICALS INC COM STK
Equities	7,702.00	4,313.12	SAVIENT PHARMACEUTICALS INC COM STK
Equities	8,035.00	595,554.20	SBA COMMUNICATIONS CORP CL A COM
Equities	8,070.00	598,148.40	SBA COMMUNICATIONS CORP CL A COM
Equities	11,134.00	825,252.08	SBA COMMUNICATIONS CORP CL A COM
Equities	102,320.00	1,165,424.80	SBERBANK OF RUSSIA SPON ADR EA REPR 4 ORD SHS
Equities	160,758.00	1,831,033.62	SBERBANK OF RUSSIA SPON ADR EA REPR 4 ORD SHS
Equities	-	-	SBERBANK OF RUSSIA SPON ADR EA REPR 4 ORD SHS
Equities	1,000.00	4.20	SCAN OPTICS INC COM
Equities	8,300.00	407,530.00	SCANA CORP NEW COM
Equities	12,241.00	601,033.10	SCANA CORP NEW COM
Equities	3,800.00	75,612.09	SCANIA AB SER'B'NPV
Equities	8,300.00	165,152.72	SCANIA AB SER'B'NPV
Equities	2,200.00	70,400.00	SCANSOURCE INC COM
Equities	41,820.00	1,338,240.00	SCANSOURCE INC COM
Equities	26,854.00	859,328.00	SCANSOURCE INC COM
Equities	2,236.00	71,552.00	SCANSOURCE INC COM
Equities	4,100.00	131,200.00	SCANSOURCE INC COM
Equities	1,700.00	22,321.00	SCHAWK INC CL A COM STK
Equities	600.00	7,878.00	SCHAWK INC CL A COM STK
Equities	5,680.00	543,860.00	SCHWEIN HENRY INC COM
Equities	8,366.00	801,044.50	SCHWEIN HENRY INC COM
Equities	10,370.00	743,114.20	SCHLUMBERGER LTD COM COM
Equities	1,300.00	30,394.00	SCHNITZER STL INDS INC CL A
Equities	1,803.00	42,154.14	SCHNITZER STL INDS INC CL A
Equities	1,700.00	49,793.00	SCHOLASTIC CORP COM
Equities	3,165.00	92,702.85	SCHOLASTIC CORP COM
Equities	2,200.00	59,004.00	SCHULMAN A INC COM
Equities	2,448.00	65,655.36	SCHULMAN A INC COM
Equities	4,600.00	123,372.00	SCHULMAN A INC COM
Equities	80,552.00	1,710,118.96	SCHWAB CHARLES CORP COM NEW
Equities	103,175.00	2,190,405.25	SCHWAB CHARLES CORP COM NEW
Equities	66,459.00	1,410,924.57	SCHWAB CHARLES CORP COM NEW
Equities	2,200.00	109,736.00	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,638.00	131,583.44	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,779.00	13,783.84	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	26,055.00	293,118.75	SCIENTIFIC GAMES CORP
Equities	4,400.00	49,500.00	SCIENTIFIC GAMES CORP
Equities	5,532.00	62,235.00	SCIENTIFIC GAMES CORP
Equities	94,884.00	2,907,622.00	SCOR SE EUR7.876972
Equities	15,707.00	481,324.77	SCOR SE EUR7.876972
Equities	34,092.00	1,044,714.06	SCOR SE EUR7.876972
Equities	2,400.00	115,944.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	21,000.00	1,014,510.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	3,669.00	177,249.39	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	1,666.00	25,956.28	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,866.00	60,232.28	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	6,300.00	420,588.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	7,687.00	513,184.12	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	8,260.00	551,437.60	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	20.00	54,160.00	SEABOARD CORP DEL COM
Equities	30.00	81,240.00	SEABOARD CORP DEL COM
Equities	42,625.00	499,138.75	SEACHANGE INTL INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	460.00	5,386.60	SEACHANGE INTL INC COM
Equities	3,200.00	37,472.00	SEACHANGE INTL INC COM
Equities	1,600.00	3,520.00	SEACOAST BKG CORP FLA COM
Equities	3,300.00	7,260.00	SEACOAST BKG CORP FLA COM
Equities	1,980.00	164,439.00	SEACOR HLDGS INC COM
Equities	5,894.00	489,496.70	SEACOR HLDGS INC COM
Equities	20,700.00	831,247.70	SEADRILL LTD USD2
Equities	23,000.00	1,031,090.00	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	29,456.00	1,320,512.48	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	10,500.00	251,475.00	SEALED AIR CORP NEW COM STK
Equities	69,567.00	1,666,129.65	SEALED AIR CORP NEW COM STK
Equities	17,340.00	415,293.00	SEALED AIR CORP NEW COM STK
Equities	6,800.00	286,144.00	SEARS HLDGS CORP COM
Equities	2,763.00	116,267.04	SEARS HLDGS CORP COM
Equities	7,000.00	220,220.00	SEATTLE GENETICS INC COM
Equities	10,441.00	328,473.86	SEATTLE GENETICS INC COM
Equities	2,406.00	84,450.60	SEAWORLD ENTMT INC COM
Equities	107,000.00	888,338.01	SEEK LIMITED NPV
Equities	37,900.00	947,356.92	SEGA SAMMY HLDGS I NPV
Equities	50,100.00	212,154.77	SEGRO PLC ORD GBP0.10
Equities	7,040.00	200,147.20	SEI INVTS CO COM
Equities	9,700.00	275,771.00	SEI INVTS CO COM
Equities	13,322.00	378,744.46	SEI INVTS CO COM
Equities	52,448.00	1,491,096.64	SEI INVTS CO COM
Equities	1.00	4,800.00	SEIBELS BRUCE GROUP INC COM PAR \$1000
Equities	16,000.00	169,607.89	SEKISUI CHEMICAL CO LTD NPV
Equities	35,000.00	371,017.26	SEKISUI CHEMICAL CO LTD NPV
Equities	172,000.00	2,482,991.90	SEKISUI HOUSE NPV
Equities	2,600.00	65,156.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	30,673.00	768,665.38	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	5,123.00	128,382.38	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	6,600.00	185,064.00	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT
Equities	18,100.00	148,420.00	SELECT MED HLDGS CORP COM
Equities	167.00	1,487.97	SELECTICA INC DEL COM NEW COM NEW
Equities	3,700.00	85,174.00	SELECTIVE INS GROUP INC COM
Equities	6,108.00	140,606.16	SELECTIVE INS GROUP INC COM
Equities	14,000.00	54,640.07	SEBMCORP INDUSTRIE NPV (POST REORG)
Equities	671,000.00	2,618,820.47	SEBMCORP INDUSTRIE NPV (POST REORG)
Equities	500,000.00	861,460.96	SEMEN INDONESIA PERSERO TBK PT
Equities	4,700.00	253,142.00	SEMGROUP CORP CL A CL A
Equities	2,792.00	150,377.12	SEMGROUP CORP CL A CL A
Equities	18,800.00	1,537,088.00	SEMPRA ENERGY INC COM STK
Equities	20,910.00	1,709,601.60	SEMPRA ENERGY INC COM STK
Equities	1,971.00	161,148.96	SEMPRA ENERGY INC COM STK
Equities	4,500.00	157,635.00	SEMTECH CORP COM
Equities	28,460.00	996,953.80	SEMTECH CORP COM
Equities	5,639.00	197,534.17	SEMTECH CORP COM
Equities	800.00	24,544.00	SENECA FOODS CORP NEW CL A
Equities	27,900.00	723,447.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	77,400.00	2,006,982.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	11,300.00	293,009.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	16,791.00	435,390.63	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	11,847.00	413,460.30	SENSATA TECHNOLOGIES HLDG BV
Equities	2,200.00	89,034.00	SENSIENT TECHNOLOGIES CORP COM
Equities	25,702.00	1,040,159.94	SENSIENT TECHNOLOGIES CORP COM
Equities	3,544.00	143,425.68	SENSIENT TECHNOLOGIES CORP COM
Equities	6,900.00	29,049.00	SEQUENOM INC COM NEW STK
Equities	11,859.00	49,926.39	SEQUENOM INC COM NEW STK
Equities	56,235.00	525,822.85	SERCO GROUP GBP0.02
Equities	16,900.00	304,707.00	SERVICE CORP INTL COM
Equities	17,832.00	321,510.96	SERVICE CORP INTL COM
Equities	6,540.00	264,150.60	SERVICENOW INC COM USD0.001
Equities	1,980.00	79,972.20	SERVICENOW INC COM USD0.001
Equities	79,950.00	745,134.00	SERVICENOW INC COM USD0.001
Equities	2,324.00	21,659.68	SERVICENOW INC COM USD0.001
Equities	30,500.00	1,113,026.63	SEVEN & I HOLDINGS NPV
Equities	65,300.00	2,382,971.76	SEVEN & I HOLDINGS NPV
Equities	97,900.00	3,572,633.01	SEVEN & I HOLDINGS NPV
Equities	55,900.00	2,039,940.61	SEVEN & I HOLDINGS NPV
Equities	12,100.00	441,561.38	SEVEN & I HOLDINGS NPV
Equities	4,200.00	70,056.00	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	6,880.00	1,215,008.00	SHERWIN-WILLIAMS CO COM
Equities	7,960.00	1,405,736.00	SHERWIN-WILLIAMS CO COM
Equities	4,103.00	724,589.80	SHERWIN-WILLIAMS CO COM
Equities	2,600.00	46,046.00	SHFL ENTMT INC COM
Equities	46,850.00	829,713.50	SHFL ENTMT INC COM
Equities	5,612.00	99,388.52	SHFL ENTMT INC COM
Equities	2,800.00	29,232.00	SHILOH INDS INC COM
Equities	297,000.00	589,684.58	SHIMAO PROPERTY HO HKD0.10
Equities	99,000.00	267,330.32	SHIN CORPORATION THB1 (ALIEN MKT)
Equities	215,000.00	580,565.86	SHIN CORPORATION THB1 (ALIEN MKT)
Equities	2,950,000.00	994,127.66	SHIN KONG FINL HLD TWD10
Equities	47,900.00	3,172,919.92	SHIN-ETSU CHEMICAL NPV
Equities	1,000.00	66,240.50	SHIN-ETSU CHEMICAL NPV
Equities	13,600.00	900,870.79	SHIN-ETSU CHEMICAL NPV
Equities	8,000.00	529,923.99	SHIN-ETSU CHEMICAL NPV
Equities	30,300.00	354,443.05	SHINKO ELEC INDS NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	126,000.00	979,231.89	SHINMAYWA INDS NPV
Equities	528,000.00	1,195,953.09	SHINSEI BANK NPV
Equities	65,700.00	1,369,094.48	SHIONOGI & CO LTD NPV
Equities	18,700.00	389,681.38	SHIONOGI & CO LTD NPV
Equities	2,510.00	37,248.40	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	47,800.00	1,511,588.65	SHIRE PLC ORD GBP0.05
Equities	10,180.00	321,924.11	SHIRE PLC ORD GBP0.05
Equities	22,110.00	699,188.81	SHIRE PLC ORD GBP0.05
Equities	40,900.00	608,137.11	SHISEIDO CO LTD NPV
Equities	1,500.00	36,015.00	SHOE CARNIVAL INC COM
Equities	1,188.00	28,523.88	SHOE CARNIVAL INC COM
Equities	147,081.00	2,748,360.62	SHOPRITE HLDGS LTD ZAR0.01134
Equities	1,650.00	12,144.00	SHORE BANCSHARES INC COM
Equities	19,950.00	80,398.50	SHORETEL INC COM
Equities	1,800.00	7,254.00	SHORETEL INC COM
Equities	72,200.00	928,893.14	SHOWA CORP NPV
Equities	84,000.00	110,776.66	SHOWA DENKO KK NPV
Equities	2,300.00	128,317.00	SHUTTERFLY INC COM
Equities	3,339.00	186,282.81	SHUTTERFLY INC COM
Equities	3,610.00	364,369.42	SIEMENS AG NPV(REGD)
Equities	7,830.00	790,308.19	SIEMENS AG NPV(REGD)
Equities	1,310.00	132,222.70	SIEMENS AG NPV(REGD)
Equities	4,100.00	413,826.77	SIEMENS AG NPV(REGD)
Equities	1.00	1.00	SIERRA VENTURES IV, LP
Equities	3,532,664.48	515,926.00	SIERRA VENTURES VII, LP
Equities	700.00	11,326.00	SIFCO INDS INC COM STK
Equities	1,300.00	3,692.00	SIGA TECHNOLOGIES INC COM
Equities	2,000.00	10,100.00	SIGMA DESIGNS INC COM
Equities	7,000.00	35,350.00	SIGMA DESIGNS INC COM
Equities	1,033,800.00	742,836.72	SIGMA PHARMACEUTICALS LTD NPV
Equities	4,700.00	377,692.00	SIGMA-ALDRICH CORP COM
Equities	10,836.00	870,780.96	SIGMA-ALDRICH CORP COM
Equities	27.00	114.48	SIGMATRON INTL INC COM
Equities	2,400.00	199,248.00	SIGNATURE BK NY N Y COM
Equities	4,702.00	390,360.04	SIGNATURE BK NY N Y COM
Equities	4,400.00	296,692.00	SIGNET JEWELERS LTD ORD USD0.18
Equities	8,118.00	547,396.74	SIGNET JEWELERS LTD ORD USD0.18
Equities	272,000.00	178,847.01	SIHUAN PHARM HLDG COMSTK
Equities	297.00	767,808.49	SIKA AG CHF45(BR)
Equities	3,400.00	159,664.00	SILGAN HLDGS INC COM
Equities	5,062.00	237,711.52	SILGAN HLDGS INC COM
Equities	2,340.00	241,294.03	SILIC EUR4
Equities	1,300.00	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	2,178.00	29,141.64	SILICON GRAPHICS INTL CORP COM
Equities	3,400.00	45,492.00	SILICON GRAPHICS INTL CORP COM
Equities	10,100.00	135,138.00	SILICON GRAPHICS INTL CORP COM
Equities	25,884.00	151,421.40	SILICON IMAGE INC COM STK
Equities	8,400.00	49,140.00	SILICON IMAGE INC COM STK
Equities	35,100.00	205,335.00	SILICON IMAGE INC COM STK
Equities	2,890.00	119,674.90	SILICON LABORATORIES INC COM
Equities	19,810.00	820,332.10	SILICON LABORATORIES INC COM
Equities	3,747.00	155,163.27	SILICON LABORATORIES INC COM
Equities	4,800.00	198,768.00	SILICON LABORATORIES INC COM
Equities	1,249.00	20,683.44	SILVER BAY RLTY TR CORP COM
Equities	1,640,000.00	963,336.75	SILVERLAKE AXIS USD0.02
Equities	2,100.00	54,789.00	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	2,600.00	67,834.00	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	15,920.00	2,514,086.40	SIMON PROPERTY GROUP INC COM
Equities	24,098.00	3,805,556.16	SIMON PROPERTY GROUP INC COM
Equities	83,201.00	13,139,101.92	SIMON PROPERTY GROUP INC COM
Equities	26,441.00	4,175,562.72	SIMON PROPERTY GROUP INC COM
Equities	28,811.00	4,549,833.12	SIMON PROPERTY GROUP INC COM
Equities	10,036.00	1,584,885.12	SIMON PROPERTY GROUP INC COM
Equities	1,612.00	23,374.00	SIMPLICITY BANCORP INC COM USD0.01
Equities	1,900.00	55,898.00	SIMPSON MFG INC COM
Equities	4,371.00	128,594.82	SIMPSON MFG INC COM
Equities	40,100.00	2,234,773.00	SINA CORPORATION COM STK USD0.133
Equities	2,300.00	67,574.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	38,500.00	1,131,130.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	5,896.00	173,224.48	SINCLAIR BROADCAST GROUP INC CL A
Equities	712,000.00	2,116,407.79	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	1,122,000.00	3,335,125.76	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	474,000.00	1,412,742.78	SINGAPORE TELECOMMUNICATIONS LTD COM STK
Equities	364,607.00	513,322.43	SINO LAND CO HKD1
Equities	60,850.00	203,847.50	SIRIUS XM RADIO INC COM STK
Equities	270,900.00	907,515.00	SIRIUS XM RADIO INC COM STK
Equities	310,239.00	1,039,300.65	SIRIUS XM RADIO INC COM STK
Equities	1,846.00	121,614.48	SIRONA DENTAL SYS INC COM STK
Equities	3,700.00	243,756.00	SIRONA DENTAL SYS INC COM STK
Equities	5,360.00	353,116.80	SIRONA DENTAL SYS INC COM STK
Equities	5,800.00	203,928.00	SIX FLAGS ENTMT CORP NEW COM
Equities	10,064.00	353,850.24	SIX FLAGS ENTMT CORP NEW COM
Equities	692,000.00	1,682,636.81	SJM HOLDINGS LTD. HKD1.00
Equities	350,000.00	851,044.63	SJM HOLDINGS LTD. HKD1.00
Equities	900.00	23,580.00	SJW CORP COM
Equities	1,800.00	47,160.00	SJW CORP COM
Equities	3,700.00	549,144.08	SK HOLDINGS CO LTD KRW5000

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,000.00	48,020.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	3,700.00	88,837.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	20,800.00	499,408.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	4,402.00	29,405.36	SKILLED HEALTHCARE GROUP INC CL A COM STK USD1
Equities	58,600.00	407,515.99	SKY DEUTSCHLAND AG COMSTK
Equities	1,800.00	7,074.00	SKYLINE CORP COM
Equities	3,200.00	43,328.00	SKYWEST INC COM
Equities	22,943.00	310,648.22	SKYWEST INC COM
Equities	1,043.00	14,122.22	SKYWEST INC COM
Equities	21,500.00	291,110.00	SKYWEST INC COM
Equities	39,320.00	860,714.80	SKYWORKS SOLUTIONS INC COM
Equities	11,900.00	260,491.00	SKYWORKS SOLUTIONS INC COM
Equities	17,079.00	373,859.31	SKYWORKS SOLUTIONS INC COM
Equities	19,200.00	1,693,248.00	SL GREEN RLTY CORP COM STK
Equities	36,000.00	3,174,840.00	SL GREEN RLTY CORP COM STK
Equities	9,339.00	823,606.41	SL GREEN RLTY CORP COM STK
Equities	9,331.00	822,900.89	SL GREEN RLTY CORP COM STK
Equities	3,300.00	291,027.00	SL GREEN RLTY CORP COM STK
Equities	25,616.00	585,581.76	SLM CORP COM
Equities	23,200.00	530,352.00	SLM CORP COM
Equities	28,800.00	658,368.00	SLM CORP COM
Equities	41,897.00	957,765.42	SLM CORP COM
Equities	5,200.00	311,896.00	SM ENERGY CO COM
Equities	6,450.00	386,871.00	SM ENERGY CO COM
Equities	8,000.00	479,840.00	SM ENERGY CO COM
Equities	3,500.00	701,867.42	SMC CORP NPV
Equities	2,900.00	581,547.29	SMC CORP NPV
Equities	81,524.00	908,808.72	SMITH & NEPHEW ORD USD0.20
Equities	4,511.00	45,019.78	SMITH & WESSON HLDG CORP COM
Equities	4,400.00	159,632.00	SMITH A O CORP COM
Equities	41,400.00	1,501,992.00	SMITH A O CORP COM
Equities	6,912.00	250,767.36	SMITH A O CORP COM
Equities	39,404.00	1,429,577.12	SMITH A O CORP COM
Equities	3,200.00	3,392.00	SMITH MICRO SOFTWARE INC COM STK
Equities	10,927.00	357,859.25	SMITHFIELD FOODS INC COM
Equities	11,446.00	374,856.50	SMITHFIELD FOODS INC COM
Equities	21,600.00	428,510.20	SMITHS GROUP ORD GBP0.375
Equities	5,290.00	545,663.50	SMUCKER J M CO COM NEW COM NEW
Equities	9,794.00	1,010,251.10	SMUCKER J M CO COM NEW COM NEW
Equities	47,530.00	775,980.33	SMURFIT KAPPA GROUP PLC ORD EUR0.001
Equities	3,990.00	356,626.20	SNAP-ON INC COM
Equities	29,551.00	2,641,268.38	SNAP-ON INC COM
Equities	23,400.00	2,091,492.00	SNAP-ON INC COM
Equities	6,089.00	544,234.82	SNAP-ON INC COM
Equities	8,485.00	758,389.30	SNAP-ON INC COM
Equities	3,400.00	96,594.00	SNYDERS-LANCE INC COM
Equities	31,830.00	904,290.30	SNYDERS-LANCE INC COM
Equities	3,527.00	100,202.07	SNYDERS-LANCE INC COM
Equities	10,073.00	345,665.49	SOCIETE GENERALE EUR1.25
Equities	3,300.00	113,242.94	SOCIETE GENERALE EUR1.25
Equities	4,000.00	332,761.62	SODEXHO EUR4
Equities	51,800.00	3,019,298.33	SOFTBANK CORP NPV
Equities	31,800.00	1,853,546.08	SOFTBANK CORP NPV
Equities	11,400.00	664,478.78	SOFTBANK CORP NPV
Equities	4,100.00	238,979.21	SOFTBANK CORP NPV
Equities	3,945,709.67	260,884.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	3,400.00	101,626.18	SOFTWARE AG NPV (BR)
Equities	3,600.00	135,903.76	SOGO MEDICAL NPV
Equities	5,100.00	197,931.00	SOLARWINDS INC COM
Equities	5,000.00	194,050.00	SOLARWINDS INC COM
Equities	4,270.00	237,625.50	SOLERA HLDGS INC COM
Equities	6,874.00	382,538.10	SOLERA HLDGS INC COM
Equities	5,300.00	693,742.98	SOLVAY SA NPV
Equities	11,200.00	123,709.29	SONAE SIERRA BRASIL
Equities	1,500.00	31,710.00	SONIC AUTOMOTIVE INC CL A
Equities	67,722.00	1,431,643.08	SONIC AUTOMOTIVE INC CL A
Equities	2,306.00	48,748.84	SONIC AUTOMOTIVE INC CL A
Equities	21,800.00	460,852.00	SONIC AUTOMOTIVE INC CL A
Equities	4,300.00	62,608.00	SONIC CORP COM
Equities	7,437.00	108,282.72	SONIC CORP COM
Equities	440.00	4,664.00	SONIC FDRY INC COM NEW COM NEW
Equities	5,900.00	203,963.00	SONOCO PROD CO COM
Equities	23,155.00	800,468.35	SONOCO PROD CO COM
Equities	9,142.00	316,038.94	SONOCO PROD CO COM
Equities	274,000.00	824,740.00	SONUS NETWORKS INC COM ISIN US8359161077
Equities	16,685.00	50,221.85	SONUS NETWORKS INC COM ISIN US8359161077
Equities	7,036,063.91	2,368,836.00	SORENSEN CAPITAL PARTNERS, LP
Equities	5,700.00	216,087.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	6,272.00	237,771.52	SOTHEBYS HLDGS INC CL A (DE)
Equities	1,300.00	72,215.00	SOURCEFIRE INC COM
Equities	2,789.00	154,928.95	SOURCEFIRE INC COM
Equities	2,000.00	114,820.00	SOUTH JERSEY INDS INC COM
Equities	3,400.00	195,194.00	SOUTH JERSEY INDS INC COM
Equities	63,080.00	2,783,720.40	SOUTHERN CO COM STK
Equities	85,550.00	3,775,321.50	SOUTHERN CO COM STK
Equities	400.00	10,268.00	SOUTHERN MO BANCORP INC COM
Equities	27,843.00	769,023.66	SOUTH COPPER CORP DEL COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	13,443.00	371,295.66	SOUTH COPPER CORP DEL COM
Equities	2,100.00	98,259.00	SOUTHWEST GAS CORP COM
Equities	3,735.00	174,760.65	SOUTHWEST GAS CORP COM
Equities	8,100.00	378,999.00	SOUTHWEST GAS CORP COM
Equities	24,880.00	908,866.40	SOUTHWESTERN ENERGY CO COM
Equities	66,300.00	2,421,939.00	SOUTHWESTERN ENERGY CO COM
Equities	32,811.00	1,198,585.83	SOUTHWESTERN ENERGY CO COM
Equities	13,790.00	503,748.70	SOUTHWESTERN ENERGY CO COM
Equities	15,000.00	547,950.00	SOUTHWESTERN ENERGY CO COM
Equities	1,400.00	90,706.00	SOVRAN SELF STORAGE INC COM
Equities	2,799.00	181,347.21	SOVRAN SELF STORAGE INC COM
Equities	214,278.00	230,463.75	SP AUSNET (AUD QUOTE) NPV
Equities	500.00	9,815.00	SPAN AMER MED SYS INC COM
Equities	765.00	2,593.35	SPANISH BROADCASTING SYS INC CL A NEW
Equities	3,600.00	45,072.00	SPANION INC COM CL A NEW COM CL A NEW
Equities	3,104.00	38,862.08	SPANION INC COM CL A NEW COM CL A NEW
Equities	19,400.00	242,888.00	SPANION INC COM CL A NEW COM CL A NEW
Equities	800.00	2,192.00	SPAR GROUP INC COM
Equities	77,100.00	931,907.18	SPAR GROUP LIMITED ZAR
Equities	283,861.00	450,808.81	SPARK INFR GROUP NPV
Equities	2,850.00	17,442.00	SPARTAN MTRS INC COM
Equities	7,550.00	46,206.00	SPARTAN MTRS INC COM
Equities	2,200.00	40,568.00	SPARTAN STORES INC COM
Equities	900.00	16,596.00	SPARTAN STORES INC COM
Equities	1,980.00	34,135.20	SPARTON CORP COM STK
Equities	3,991,717.66	5,002,509.00	SPC PARTNER III, LP
Equities	6,075.00	972,060.75	SPDR S&P 500 ETF TRUST
Equities	47,100.00	1,623,066.00	SPECTRA ENERGY CORP COM STK
Equities	62,528.00	2,154,714.88	SPECTRA ENERGY CORP COM STK
Equities	23,236.00	800,712.56	SPECTRA ENERGY CORP COM STK
Equities	3,200.00	59,776.00	SPECTRANETICS CORP COM
Equities	61,677.00	1,152,126.36	SPECTRANETICS CORP COM
Equities	4,700.00	87,796.00	SPECTRANETICS CORP COM
Equities	2,183.00	124,147.21	SPECTRUM BRANDS HLDGS INC COM STK
Equities	1,193,462.88	28,353.00	SPECTRUM EQUITY INVESTORS IV, LP
Equities	3,300.00	24,618.00	SPECTRUM PHARMACEUTICALS INC COM
Equities	5,770.00	43,044.20	SPECTRUM PHARMACEUTICALS INC COM
Equities	1,600.00	27,840.00	SPEEDWAY MOTORSPORTS INC COM
Equities	2,500.00	43,500.00	SPEEDWAY MOTORSPORTS INC COM
Equities	11.00	48.29	SPHERIX INC COM
Equities	1,075.00	569.75	SPIRE CORP COM
Equities	3,400.00	73,032.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	10,778.00	231,511.44	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	33,900.00	728,172.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	3,321.00	105,508.17	SPIRIT AIRLS INC COM
Equities	2,724.00	126,284.64	SPLUNK INC COMSTK COM USD0.001
Equities	2,275.00	2,980.25	SPORT CHALET INC CL A
Equities	184,500.00	1,295,190.00	SPRINT NEXTEL CORP
Equities	275,583.00	1,934,592.66	SPRINT NEXTEL CORP
Equities	671,235.12	85,257.00	SPROUT CAPITAL IX, LP
Equities	1.00	1.00	SPROUT CAPITAL VI, LP
Equities	20,364.00	1.00	SPROUT CAPITAL VII, LP
Equities	3,210,350.32	8,862.00	SPROUT CAPITAL VIII, LP
Equities	4,190.00	301,596.20	SPX CORP COM
Equities	4,141.00	298,069.18	SPX CORP COM
Equities	4,523.00	148,806.70	SS&C TECHNOLOGIES HLDGS INC COM
Equities	4,139.00	136,173.10	SS&C TECHNOLOGIES HLDGS INC COM
Equities	76,400.00	1,764,789.57	SSE PLC ORD GBP0.50
Equities	1,100.00	19,987.00	ST AUTO FINL CORP COM
Equities	2,264.00	41,136.88	ST AUTO FINL CORP COM
Equities	6,000.00	126,300.00	ST JOE CO COM
Equities	8,189.00	172,378.45	ST JOE CO COM
Equities	11,970.00	546,191.10	ST JUDE MED INC COM
Equities	21,100.00	962,793.00	ST JUDE MED INC COM
Equities	27,796.00	1,268,331.48	ST JUDE MED INC COM
Equities	42,400.00	1,934,712.00	ST JUDE MED INC COM
Equities	3,300.00	33,495.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	3,622.00	72,258.90	STAG INDL INC COM
Equities	2,200.00	51,700.00	STAGE STORES INC COM NEW COM NEW
Equities	2,610.00	61,335.00	STAGE STORES INC COM NEW COM NEW
Equities	15,226.00	72,813.09	STAGECOACH GROUP PLC ORD SHS
Equities	32,830.00	156,998.14	STAGECOACH GROUP PLC ORD SHS
Equities	1,950.00	76,810.50	STAMPS COM INC COM NEW
Equities	3,100.00	153,171.00	STANCORP FINL GROUP INC COM
Equities	4,722.00	233,314.02	STANCORP FINL GROUP INC COM
Equities	95,512.00	2,067,195.63	STANDARD CHARTERED ORD USD0.50
Equities	85,917.00	1,859,528.09	STANDARD CHARTERED ORD USD0.50
Equities	114,208.00	2,471,838.92	STANDARD CHARTERED ORD USD0.50
Equities	7,400.00	160,160.48	STANDARD CHARTERED ORD USD0.50
Equities	140,600.00	737,198.37	STANDARD LIFE ORD GBP0.10
Equities	2,600.00	89,284.00	STANDARD MTR PRODS INC COM
Equities	2,000.00	42,920.00	STANDARD PKG CORP COM
Equities	500.00	1,440.00	STANDARD REGISTER CO COM NEW
Equities	70.00	201.60	STANDARD REGISTER CO COM NEW
Equities	2,000.00	105,500.00	STANDEX INTL CORP COM
Equities	1,174.00	61,928.50	STANDEX INTL CORP COM
Equities	12,147.00	938,963.10	STANLEY BLACK & DECKER INC COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	16,839.00	1,301,654.70	STANLEY BLACK & DECKER INC COM
Equities	4,400.00	340,120.00	STANLEY BLACK & DECKER INC COM
Equities	32,700.00	635,993.36	STANLEY ELECTRIC NPV
Equities	2,400.00	9,600.00	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	45,800.00	726,388.00	STAPLES INC COM
Equities	64,575.00	1,024,159.50	STAPLES INC COM
Equities	50,498.00	800,898.28	STAPLES INC COM
Equities	17,700.00	24,603.00	STAR SCIENTIFIC INC COM STK
Equities	6,040.00	395,559.60	STARBUCKS CORP COM
Equities	52,900.00	3,464,421.00	STARBUCKS CORP COM
Equities	69,988.00	4,583,514.12	STARBUCKS CORP COM
Equities	15,254.00	998,984.46	STARBUCKS CORP COM
Equities	22,400.00	1,466,976.00	STARBUCKS CORP COM
Equities	1,000.00	10,220.00	STARRETT L S CO CL A
Equities	2,800.00	13,244.00	STARTEK INC COM
Equities	7,300.00	461,287.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	9,200.00	581,348.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	13,130.00	829,684.70	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	3,620.00	228,747.80	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	10,800.00	682,452.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	17,831.00	1,126,740.89	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	11,353.00	717,396.07	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	11,600.00	733,004.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	6,600.00	163,350.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	14,343.00	354,989.25	STARWOOD PROPERTY TRUST INC COM REIT
Equities	5,803.00	128,246.30	STARZ LIBERTY SER A COMMON STOCK
Equities	9,560.00	211,276.00	STARZ LIBERTY SER A COMMON STOCK
Equities	3,717.00	55,866.51	STATE BK FINL CORP COM
Equities	95,400.00	6,221,034.00	STATE STR CORP COM
Equities	35,084.00	2,287,827.64	STATE STR CORP COM
Equities	43,095.00	2,810,224.95	STATE STR CORP COM
Equities	31,000.00	2,021,510.00	STATE STR CORP COM
Equities	28,300.00	1,845,443.00	STATE STR CORP COM
Equities	32,500.00	666,920.51	STATOIL ASA
Equities	14,164.00	117,986.12	STD PAC CORP NEW COM
Equities	4,300.00	28,896.00	STEC INC COM STK
Equities	1,789.00	12,022.08	STEC INC COM STK
Equities	13,600.00	202,776.00	STEEL DYNAMICS INC COM
Equities	21,156.00	315,435.96	STEEL DYNAMICS INC COM
Equities	32,400.00	483,084.00	STEEL DYNAMICS INC COM
Equities	4,000.00	58,320.00	STEELCASE INC CL A COM
Equities	8,682.00	126,583.56	STEELCASE INC CL A COM
Equities	2,000.00	27,300.00	STEIN MART INC COM
Equities	4,911.00	67,035.15	STEIN MART INC COM
Equities	1,700.00	89,862.00	STEINER LEISURE LTD COM STK USD0.01
Equities	1,600.00	48,688.00	STEINWAY MUSICAL INSTRS INC ORD COM
Equities	2,690.00	4,438.50	STEMCELLS INC COM NEW
Equities	1,000.00	55,610.00	STEPAN CO COM
Equities	1,600.00	88,976.00	STEPAN CO COM
Equities	290.00	452.40	STEREOTAXIS INC COM NEW
Equities	7,470.00	824,912.10	STERICYCLE INC COM
Equities	2,240.00	247,363.20	STERICYCLE INC COM
Equities	4,900.00	541,107.00	STERICYCLE INC COM
Equities	7,236.00	799,071.48	STERICYCLE INC COM
Equities	6,000.00	662,580.00	STERICYCLE INC COM
Equities	4,490.00	192,531.20	STERIS CORP COM
Equities	5,055.00	216,758.40	STERIS CORP COM
Equities	2,800.00	32,536.00	STERLING BANCORP COM
Equities	4,252.00	49,408.24	STERLING BANCORP COM
Equities	747.00	6,767.82	STERLING CONSTR INC COM
Equities	1,039.00	24,707.42	STERLING FINL CORP WASH COM NEW COM NEW
Equities	484.00	11,509.52	STERLING FINL CORP WASH COM NEW COM NEW
Equities	10,319,401.21	12,773,808.00	STERLING INVESTMENT PARTNERS II, LP
Equities	6,100.00	79,849.00	STEWART ENTERPRISES INC CL A COM
Equities	10,980.00	143,728.20	STEWART ENTERPRISES INC CL A COM
Equities	1,700.00	44,523.00	STEWART INFORMATION SVCS CORP COM
Equities	2,700.00	70,713.00	STEWART INFORMATION SVCS CORP COM
Equities	3,767.00	134,368.89	STIFEL FINL CORP COM
Equities	5,488.00	195,756.96	STIFEL FINL CORP COM
Equities	20,153.00	718,857.51	STIFEL FINL CORP COM
Equities	6,190.00	220,797.30	STIFEL FINL CORP COM
Equities	7,200.00	77,328.00	STILLWATER MNG CO COM
Equities	10,719.00	115,122.06	STILLWATER MNG CO COM
Equities	-	-	STOCKLAND NPV (STAPLED)
Equities	2,563.00	56,462.89	STONE ENERGY CORP COM
Equities	73,460.00	1,618,323.80	STONE ENERGY CORP COM
Equities	38,238.00	842,383.14	STONE ENERGY CORP COM
Equities	4,553.00	100,302.59	STONE ENERGY CORP COM
Equities	4,000.00	46,560.00	STONERIDGE INC COM
Equities	1,697.00	19,753.08	STONERIDGE INC COM
Equities	1,826,430.68	2,751,054.00	STORM VENTURES FUND III, LP
Equities	6,300.00	14,301.00	STR HLDGS INC COM
Equities	4,638.00	10,528.26	STR HLDGS INC COM
Equities	3,000.00	2,702.10	STRATEGIC DIAGNOSTICS INC COM
Equities	30,400.00	269,344.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	87,100.00	771,706.00	STRATEGIC HOTELS & RESORTS INC COM
Equities	13,500.00	119,610.00	STRATEGIC HOTELS & RESORTS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	19,779.00	175,241.94	STRATEGIC HOTELS & RESORTS INC	COM
Equities	1,000.00	37,360.00	STRATTEC SEC CORP COM	
Equities	700.00	34,181.00	STRAYER ED INC COM	
Equities	954.00	46,583.82	STRAYER ED INC COM	
Equities	1,200.00	7,884.00	STREAMLINE HEALTH SOLUTIONS INC COM STK	
Equities	24,570.00	1,589,187.60	STRYKER CORP	
Equities	27,792.00	1,797,586.56	STRYKER CORP	
Equities	13,718.00	887,280.24	STRYKER CORP	
Equities	1,440.00	69,177.60	STURM RUGER & CO INC COM	
Equities	16,600.00	513,436.88	SUEDZUCKER AG NPV	
Equities	12,260.00	379,200.97	SUEDZUCKER AG NPV	
Equities	26,610.00	823,045.50	SUEDZUCKER AG NPV	
Equities	42,160.00	543,851.86	SUEZ ENVIRONNEMENT EUR4	
Equities	2,300.00	37,582.00	SUFFOLK BANCORP COM	
Equities	5,300.00	201,147.63	SUGI HOLDINGS NPV	
Equities	56,300.00	701,093.27	SUMITOMO CORP NPV	
Equities	86,100.00	1,027,982.08	SUMITOMO ELECTRIC NPV	
Equities	21,000.00	233,814.87	SUMITOMO METAL MINING CO LTD NPV	
Equities	45,000.00	501,031.86	SUMITOMO METAL MINING CO LTD NPV	
Equities	69,800.00	3,197,161.12	SUMITOMO MITSUI FINANCIAL GROUP NPV	
Equities	36,300.00	1,662,707.00	SUMITOMO MITSUI FINANCIAL GROUP NPV	
Equities	21,000.00	961,896.61	SUMITOMO MITSUI FINANCIAL GROUP NPV	
Equities	237,000.00	1,104,655.96	SUMITOMO MITSUI TRUST HOLDINGS INC	
Equities	393,000.00	1,831,771.28	SUMITOMO MITSUI TRUST HOLDINGS INC	
Equities	109,900.00	512,243.42	SUMITOMO MITSUI TRUST HOLDINGS INC	
Equities	48,700.00	1,938,979.21	SUMITOMO REALTY & DEVELOPMENT NPV	
Equities	84,100.00	1,373,234.01	SUMITOMO RUBBER NPV	
Equities	478,415.68	115,715.00	SUMMIT ACCELERATOR FUND, LP	
Equities	59,050.00	558,022.50	SUMMIT HOTEL PROPERTIES INC COM	
Equities	5,606,250.29	5,736,727.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP	VII B, LP
Equities	6,819,439.59	6,966,630.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP	VII-A, LP
Equities	1,257,195.92	1,624,900.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP	
Equities	823,883.00	1,065,094.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP	FUND II-A, LP
Equities	3,046,406.18	3,134,100.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP	
Equities	448,330.26	6,703.00	SUMMIT VENTURES III, LP	
Equities	497,965.68	5,821.00	SUMMIT VENTURES IV, LP	
Equities	949,210.26	13,076.00	SUMMIT VENTURES V, LP	
Equities	3,892,065.57	2,576,537.00	SUMMIT VENTURES VI-A, LP	
Equities	2,618.00	8,875.02	SUN BANCORP INC N J COM	
Equities	4,158,537.00	2,120,055.00	SUN CAPITAL PARTNERS III QP, LP	
Equities	3,610,629.13	4,075,533.00	SUN CAPITAL PARTNERS IV, LP	
Equities	17,100.00	850,896.00	SUN COMMUNITIES INC COM	
Equities	2,000.00	99,520.00	SUN COMMUNITIES INC COM	
Equities	18,820.00	936,483.20	SUN COMMUNITIES INC COM	
Equities	11,875.00	590,900.00	SUN COMMUNITIES INC COM	
Equities	1,932.00	96,136.32	SUN COMMUNITIES INC COM	
Equities	138,000.00	1,780,966.56	SUN HUNG KAI PROP HKD0.50	
Equities	84,600.00	1,091,809.94	SUN HUNG KAI PROP HKD0.50	
Equities	2,475.00	77,418.00	SUN HYDRAULICS CORP COM	
Equities	3,037.00	94,997.36	SUN HYDRAULICS CORP COM	
Equities	149,800.00	1,442,740.95	SUN INTL LTD ZAR0.08	
Equities	44,500.00	1,313,972.23	SUN LIFE FINL INC COM NPV	
Equities	40,160.00	1,267,851.20	SUN TR BANKS INC COM	
Equities	50,656.00	1,599,209.92	SUN TR BANKS INC COM	
Equities	70,070.00	2,212,109.90	SUN TR BANKS INC COM	
Equities	3,973.00	55,701.46	SUNCOKE ENERGY INC COM USD0.01	
Equities	6,027.00	84,498.54	SUNCOKE ENERGY INC COM USD0.01	
Equities	36,300.00	508,926.00	SUNCOKE ENERGY INC COM USD0.01	
Equities	66,600.00	1,957,059.58	SUNCOR ENERGY INC COM NPV 'NEW'	
Equities	70,400.00	2,068,723.64	SUNCOR ENERGY INC COM NPV 'NEW'	
Equities	39,000.00	1,146,025.88	SUNCOR ENERGY INC COM NPV 'NEW'	
Equities	121,048.00	3,557,029.24	SUNCOR ENERGY INC COM NPV 'NEW'	
Equities	34,310.00	1,011,801.90	SUNCOR ENERGY INC NEW COM STK	
Equities	57,833.00	631,014.24	SUNCORP GROUP LTD NPV	
Equities	3,700.00	156,812.81	SUNDRUG CO LTD NPV	
Equities	18,470.00	150,899.90	SUNEDISON INC COM USD0.01	
Equities	25,478.00	208,155.26	SUNEDISON INC COM USD0.01	
Equities	5,044.00	104,410.80	SUNPOWER CORP COM	
Equities	24,200.00	500,940.00	SUNPOWER CORP COM	
Equities	29,900.00	361,192.00	SUNSTONE HOTEL INVS INC NEW COM	
Equities	80,900.00	977,272.00	SUNSTONE HOTEL INVS INC NEW COM	
Equities	4,278.00	51,678.24	SUNSTONE HOTEL INVS INC NEW COM	
Equities	12,402.00	149,816.16	SUNSTONE HOTEL INVS INC NEW COM	
Equities	517,200.00	1,206,098.40	SUPER GROUP EQUITY	
Equities	13,000.00	80,860.00	SUPER VALU INC COM	
Equities	22,203.00	138,102.66	SUPER VALU INC COM	
Equities	105.00	330.75	SUPERCONDUCTOR TECHNOLOGIES INC COM PAR \$0.001 COM PAR \$0.001	
Equities	2,994.00	77,664.36	SUPERIOR ENERGY SVCS INC COM	
Equities	18,585.00	482,094.90	SUPERIOR ENERGY SVCS INC COM	
Equities	84,752.00	2,198,466.88	SUPERIOR ENERGY SVCS INC COM	
Equities	21,059.00	546,270.46	SUPERIOR ENERGY SVCS INC COM	
Equities	38,600.00	1,001,284.00	SUPERIOR ENERGY SVCS INC COM	
Equities	2,300.00	39,583.00	SUPERIOR INDS INTL INC COM	
Equities	730.00	12,563.30	SUPERIOR INDS INTL INC COM	
Equities	500.00	5,395.00	SUPERIOR UNIFORM GROUP INC COM	
Equities	916.00	822.84	SUPERTEL HOSPITALITY INC COM	
Equities	1,000.00	23,910.00	SUPERTEX INC COM	

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,200.00	28,692.00	SUPERTEX INC COM
Equities	15,817.00	72,283.69	SUPPORT COM INC COM
Equities	7,900.00	36,103.00	SUPPORT COM INC COM
Equities	1,493.00	7,465.00	SUPREME INDS INC CL A CL A
Equities	900.00	18,009.00	SURMODICS INC COM
Equities	2,100.00	42,021.00	SURMODICS INC COM
Equities	9,720.00	124,902.00	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	105,660.00	1,357,731.00	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	13,684.00	175,839.40	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	4,554.00	218,045.52	SUSSER HLDGS CORP COM STK
Equities	73,800.00	1,699,105.05	SUZUKI MOTOR CORP NPV
Equities	95,100.00	2,189,497.16	SUZUKI MOTOR CORP NPV
Equities	10,500.00	241,742.59	SUZUKI MOTOR CORP NPV
Equities	22,800.00	524,926.76	SUZUKI MOTOR CORP NPV
Equities	2,900.00	241,628.00	SVB FINL GROUP COM
Equities	4,521.00	376,689.72	SVB FINL GROUP COM
Equities	4,200.00	349,944.00	SVB FINL GROUP COM
Equities	51,100.00	1,274,197.16	SVENSKA CELLULOZA SER'B'NPV
Equities	13,200.00	526,478.45	SVENSKA HANDELSBKN SER'A'SEK4.30
Equities	2,632.00	1,438,190.56	SWATCH GROUP CHF2.25(BR)
Equities	1,187.00	648,606.46	SWATCH GROUP CHF2.25(BR)
Equities	21,000.00	11,474,924.69	SWATCH GROUP CHF2.25(BR)
Equities	55,600.00	1,266,959.53	SWEDBANK AG SEK20 SER'A'
Equities	168,974.00	3,850,417.62	SWEDBANK AG SEK20 SER'A'
Equities	15,000.00	341,805.63	SWEDBANK AG SEK20 SER'A'
Equities	32,500.00	740,578.86	SWEDBANK AG SEK20 SER'A'
Equities	62,500.00	2,204,809.28	SWEDISH MATCH NPV
Equities	131,900.00	785,601.79	SWEDISH ORPHAN BIOVITRUM AB NPV
Equities	1,500.00	17,985.00	SWIFT ENERGY CO COM
Equities	3,336.00	39,998.64	SWIFT ENERGY CO COM
Equities	5,600.00	92,624.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	54,300.00	898,122.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	7,335.00	121,320.90	SWIFT TRANSN CO CL A CL A COM STK
Equities	39,000.00	472,142.18	SWIRE PACIFIC 'A'HKD0.60
Equities	174,000.00	514,842.68	SWIRE PROPERTIES LTD HKD1
Equities	32,851.00	2,440,865.93	SWISS RE AG CHF0.10
Equities	10,950.00	813,597.21	SWISS RE AG CHF0.10
Equities	29,300.00	2,177,022.67	SWISS RE AG CHF0.10
Equities	2,010.00	149,345.24	SWISS RE AG CHF0.10
Equities	4,350.00	323,209.85	SWISS RE AG CHF0.10
Equities	1,900.00	141,172.12	SWISS RE AG CHF0.10
Equities	2,945.00	1,287,377.27	SWISSCOM AG CHF1.00 (REGD)
Equities	2,300.00	12,535.00	SWS GROUP INC COM
Equities	4,644.00	25,309.80	SWS GROUP INC COM
Equities	2,213.00	34,876.88	SYKES ENTERPRISES INC COM
Equities	4,917.00	77,491.92	SYKES ENTERPRISES INC COM
Equities	51,100.00	1,148,217.00	SYMANTEC CORP COM
Equities	71,168.00	1,599,144.96	SYMANTEC CORP COM
Equities	31,100.00	698,817.00	SYMANTEC CORP COM
Equities	62,400.00	1,402,128.00	SYMANTEC CORP COM
Equities	58,700.00	1,318,989.00	SYMANTEC CORP COM
Equities	100,142.00	2,250,190.74	SYMANTEC CORP COM
Equities	5,513.00	88,152.87	SYMETRA FINL CORP COM
Equities	14,000.00	223,860.00	SYMETRA FINL CORP COM
Equities	8,613.00	38,672.37	SYMMETRICOM INC DEL
Equities	13,545.00	114,048.90	SYMMETRY MED INC COM STK
Equities	2,000.00	16,840.00	SYMMETRY MED INC COM STK
Equities	60,173.00	506,656.66	SYMMETRY MED INC COM STK
Equities	3,380.00	136,681.57	SYMRISE AG NPV (BR)
Equities	7,340.00	296,817.38	SYMRISE AG NPV (BR)
Equities	860.00	36,120.00	SYNAGEVA BIOPHARMA CORP
Equities	3,100.00	48,143.00	SYNALLOY CORP COM
Equities	3,300.00	127,248.00	SYNAPTICS INC COM
Equities	2,782.00	107,273.92	SYNAPTICS INC COM
Equities	10,600.00	408,736.00	SYNAPTICS INC COM
Equities	700.00	21,609.00	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	22,975.00	709,238.25	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	2,462.00	76,001.94	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	1,329,508.00	74,625.00	SYNDICATED COMMUNICATIONS VENT PTRS IV
Equities	1,400.00	5,516.00	SYNERGETICS USA INC FORMERLY SYNERGETIC COM
Equities	30,943.00	133,673.76	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	99,141.00	862,526.70	SYNERON MEDICAL LTD COM
Equities	7,889.00	3,081,725.31	SYNGENTA CHF0.10 (REGD)
Equities	2,874.00	1,122,687.10	SYNGENTA CHF0.10 (REGD)
Equities	2,500.00	976,589.34	SYNGENTA CHF0.10 (REGD)
Equities	1,600.00	67,648.00	SYNNEX CORP COM STK
Equities	1,743.00	73,694.04	SYNNEX CORP COM STK
Equities	9,500.00	339,625.00	SYNOPSIS INC COM
Equities	33,858.00	1,210,423.50	SYNOPSIS INC COM
Equities	12,814.00	458,100.50	SYNOPSIS INC COM
Equities	28,625.00	1,023,343.75	SYNOPSIS INC COM
Equities	15,400.00	44,968.00	SYNOVUS FINL CORP COM
Equities	325,400.00	950,168.00	SYNOVUS FINL CORP COM
Equities	70,866.00	206,928.72	SYNOVUS FINL CORP COM
Equities	2,400.00	11,976.00	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP
Equities	1,400.00	88,018.00	SYNTEL INC COM
Equities	979.00	61,549.73	SYNTEL INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	700.00	4,830.00	SYNTROLEUM CORP COM NEW COM NEW	
Equities	2,900.00	9,309.00	SYPRIS SOLUTIONS INC COM STOCK	
Equities	188,900.00	6,452,824.00	SYSCO CORP COM	
Equities	41,600.00	1,421,056.00	SYSCO CORP COM	
Equities	54,358.00	1,856,869.28	SYSCO CORP COM	
Equities	2,000.00	18,820.00	SYSTEMAX INC COM	
Equities	1,566.00	14,736.06	SYSTEMAX INC COM	
Equities	261,400.00	772,230.43	T IS BANKASI SER'C'TRY1	
Equities	71,475.00	5,228,396.25	T ROWE PRICE GROUP INC	
Equities	19,580.00	1,432,277.00	T ROWE PRICE GROUP INC	
Equities	24,552.00	1,795,978.80	T ROWE PRICE GROUP INC	
Equities	18,400.00	1,345,960.00	T ROWE PRICE GROUP INC	
Equities	1,149,452.49	882,687.00	TA ATLANTIC AND PACIFIC V, LP 6-009108	
Equities	3,376,719.60	2,951,792.00	TA ATLANTIC AND PACIFIC V, LP	
Equities	582,890.41	404,372.00	TA IX, LP	
Equities	57,611.55	24,557.00	TA/ADVENT VIII, LP	
Equities	61,410.00	359,732.85	TAEYOUNG ENG&CON KRW500	
Equities	487,000.00	1,803,643.52	TAIWAN SEMICON MAN TWD10	
Equities	261,000.00	966,634.41	TAIWAN SEMICON MAN TWD10	
Equities	1,460,000.00	5,407,226.99	TAIWAN SEMICON MAN TWD10	
Equities	1,377,000.00	5,099,829.84	TAIWAN SEMICON MAN TWD10	
Equities	87,400.00	1,601,168.00	TAIWAN SEMICONDUCTOR MFG CO LTD	SPONSORED ADR
Equities	11,400.00	208,848.00	TAIWAN SEMICONDUCTOR MFG CO LTD	SPONSORED ADR
Equities	49,000.00	897,680.00	TAIWAN SEMICONDUCTOR MFG CO LTD	SPONSORED ADR
Equities	204,000.00	782,443.25	TAKARA LEBEN CO NPV	
Equities	14,900.00	321,144.61	TAKATA CORPORATION NPV	
Equities	4,500.00	67,365.00	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	170,865.00	2,557,849.05	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	25,170.00	376,794.90	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	57,900.00	866,763.00	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	9,457.00	141,571.29	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	1,300.00	56,641.00	TAL INTL GROUP INC COM STK	
Equities	3,672.00	159,989.04	TAL INTL GROUP INC COM STK	
Equities	69,400.00	789,421.30	TALISMAN ENERGY IN COM NPV	
Equities	23,000.00	262,890.00	TALISMAN ENERGY INC COM	
Equities	220,000.00	748,764.42	TALK TALK TELECOM GROUP ORD GBP0.001 (WI)	
Equities	368.00	227.42	TANDY BRANDS ACCESSORIES INC COM STK	
Equities	2,000.00	15,560.00	TANDY LEATHER FACTORY INC COM	
Equities	10,380.00	347,314.80	TANGER FACTORY OUTLET CTRS INC COM	
Equities	14,000.00	468,440.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	4,680.00	156,592.80	TANGER FACTORY OUTLET CTRS INC COM	
Equities	9,400.00	314,524.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	65,170.00	1,005,573.10	TANGOE INC COM STK	
Equities	3,967.00	255,197.11	TARGA RES CORP COM	
Equities	900.00	57,897.00	TARGA RES CORP COM	
Equities	2,540.00	163,398.20	TARGA RES CORP COM	
Equities	800.00	3,416.00	TARGACEPT INC COM	
Equities	3,613.00	15,427.51	TARGACEPT INC COM	
Equities	11,440.00	787,758.40	TARGET CORP COM STK	
Equities	44,390.00	3,056,695.40	TARGET CORP COM STK	
Equities	59,135.00	4,072,036.10	TARGET CORP COM STK	
Equities	13,000.00	895,180.00	TARGET CORP COM STK	
Equities	5,800.00	49,416.00	TASER INTL INC COM	
Equities	8,400.00	71,568.00	TASER INTL INC COM	
Equities	78,133.00	977,068.09	TATE & LYLE ORD GBP0.25	
Equities	128,160.00	371,876.68	TATTS GROUP LTD NPV	
Equities	9,200.00	691,380.00	TAUBMAN CTRS INC COM	
Equities	22,000.00	1,653,300.00	TAUBMAN CTRS INC COM	
Equities	5,300.00	398,295.00	TAUBMAN CTRS INC COM	
Equities	6,400.00	480,960.00	TAUBMAN CTRS INC COM	
Equities	1,900.00	32,091.00	TAYLOR CAP GROUP INC COM STK	
Equities	2,487.00	60,633.06	TAYLOR MORRISON HOME CORP COM USD0.00001	
Equities	7,800.00	110,604.00	TCF FNCL CORP COM	
Equities	14,302.00	202,802.36	TCF FNCL CORP COM	
Equities	213,000.00	5,173,770.00	TD AMERITRADE HLDG CORP COM STK	
Equities	110,000.00	2,671,900.00	TD AMERITRADE HLDG CORP COM STK	
Equities	18,293.00	444,336.97	TD AMERITRADE HLDG CORP COM STK	
Equities	29,700.00	721,413.00	TD AMERITRADE HLDG CORP COM STK	
Equities	21,683.00	526,680.07	TD AMERITRADE HLDG CORP COM STK	
Equities	17,170.00	417,059.30	TD AMERITRADE HLDG CORP COM STK	
Equities	18,700.00	454,223.00	TD AMERITRADE HLDG CORP COM STK	
Equities	149,950.00	1,213,575.46	TDC DKK 1 COMSTK	
Equities	12,100.00	417,199.38	TDK CORP NPV	
Equities	39,451.00	1,796,598.54	TE CONNECTIVITY LTD	
Equities	3,700.00	151,959.00	TEAM HEALTH HLDGS INC COM	
Equities	30,300.00	1,244,421.00	TEAM HEALTH HLDGS INC COM	
Equities	6,366.00	261,451.62	TEAM HEALTH HLDGS INC COM	
Equities	2,200.00	83,270.00	TEAM INC COM STK	
Equities	109,450.00	1,162,359.00	TEARLAB CORP COM	
Equities	3,700.00	174,233.00	TECH DATA CORP COM	
Equities	4,156.00	195,706.04	TECH DATA CORP COM	
Equities	15,500.00	729,895.00	TECH DATA CORP COM	
Equities	2,890.00	199,641.20	TECHNE CORP COM	
Equities	3,201.00	221,125.08	TECHNE CORP COM	
Equities	19,616.00	1,989,087.97	TECHNIP NPV	
Equities	10,300.00	1,044,433.42	TECHNIP NPV	
Equities	6,200.00	628,688.08	TECHNIP NPV	

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,634.00	1,281,104.07	TECHNIP NPV
Equities	2,350.00	238,293.06	TECHNIP NPV
Equities	1,500.00	152,101.96	TECHNIP NPV
Equities	185,500.00	443,878.89	TECHTRONIC INDUSTR HKD0.1
Equities	11,900.00	204,561.00	TECO ENERGY INC COM
Equities	18,858.00	324,169.02	TECO ENERGY INC COM
Equities	13,326.00	229,073.94	TECO ENERGY INC COM
Equities	1,730.00	18,908.90	TECUMSEH PRODS CO CL A
Equities	2,500.00	101,575.00	TEEKAY CORP COM
Equities	3,300.00	134,079.00	TEEKAY CORP COM
Equities	1,500.00	42,735.00	TEJON RANCH CO COM
Equities	472.00	13,447.28	TEJON RANCH CO COM
Equities	51,000.00	88,621.43	TELECOM CORP OF NZ NPV
Equities	111,000.00	192,881.93	TELECOM CORP OF NZ NPV
Equities	242,000.00	167,977.02	TELECOM ITALIA SPA EUR0.55
Equities	526,000.00	365,107.08	TELECOM ITALIA SPA EUR0.55
Equities	944,000.00	655,249.22	TELECOM ITALIA SPA EUR0.55
Equities	10,000.00	23,300.00	TELECOMMUNICATION SYS INC CL A
Equities	1,700.00	131,495.00	TELEDYNE TECHNOLOGIES INC COM
Equities	2,983.00	230,735.05	TELEDYNE TECHNOLOGIES INC COM
Equities	2,890.00	223,946.10	TELEFLEX INC COM
Equities	3,018.00	233,864.82	TELEFLEX INC COM
Equities	132,741.00	1,698,689.75	TELEFONICA SA EUR1
Equities	207,602.00	2,656,687.75	TELEFONICA SA EUR1
Equities	720,500.00	816,687.66	TELEKOMUNIKASI IND SER'B'IDR250
Equities	91,666.00	1,807,483.79	TELENOR ASA ORD NOK6
Equities	56,400.00	1,112,103.57	TELENOR ASA ORD NOK6
Equities	73,000.00	1,439,424.83	TELENOR ASA ORD NOK6
Equities	2,608.00	64,287.20	TELEPHONE & DATA SYS INC COM STK
Equities	7,951.00	195,992.15	TELEPHONE & DATA SYS INC COM STK
Equities	24,935.00	614,647.75	TELEPHONE & DATA SYS INC COM STK
Equities	2,300.00	53,889.00	TELETECH HLDGS INC COM
Equities	781.00	18,298.83	TELETECH HLDGS INC COM
Equities	280.00	378.00	TELIK INC COM NEW
Equities	23,200.00	45,936.00	TELLABS INC COM
Equities	26,589.00	52,646.22	TELLABS INC COM
Equities	158,200.00	313,236.00	TELLABS INC COM
Equities	164,100.00	716,496.61	TELSTRA CORP LTD NPV
Equities	187,000.00	816,483.04	TELSTRA CORP LTD NPV
Equities	28,276.00	823,125.23	TELUS CORPORATION COM NPV(NON CANADIAN)
Equities	4,900.00	215,110.00	TEMPUR-PEDIC INTL INC COM
Equities	6,033.00	264,848.70	TEMPUR-PEDIC INTL INC COM
Equities	361,000.00	947,203.67	TENAGA NASIONL BHD MYR1
Equities	1,551,200.00	4,070,089.57	TENAGA NASIONL BHD MYR1
Equities	39,200.00	785,203.03	TENARIS S.A. USD1
Equities	20,000.00	784,389.56	TENCENT HOLDINGS LTD
Equities	8,700.00	341,209.46	TENCENT HOLDINGS LTD
Equities	42,300.00	1,658,983.93	TENCENT HOLDINGS LTD
Equities	7,650.00	352,665.00	TENET HEALTHCARE CORP COM NEW .
Equities	9,302.00	428,822.20	TENET HEALTHCARE CORP COM NEW .
Equities	2,000.00	96,540.00	TENNANT CO COM
Equities	1,385.00	66,853.95	TENNANT CO COM
Equities	4,500.00	203,760.00	TENNECO INC
Equities	21,020.00	951,785.60	TENNECO INC
Equities	6,071.00	274,894.88	TENNECO INC
Equities	20,375.00	1,023,436.25	TERADATA CORP DEL COM STK
Equities	11,100.00	557,553.00	TERADATA CORP DEL COM STK
Equities	17,838.00	896,002.74	TERADATA CORP DEL COM STK
Equities	16,526.00	830,100.98	TERADATA CORP DEL COM STK
Equities	10,800.00	189,756.00	TERADYNE INC COM
Equities	16,519.00	290,238.83	TERADYNE INC COM
Equities	23,090.00	607,267.00	TEREX CORP NEW COM
Equities	10,476.00	275,518.80	TEREX CORP NEW COM
Equities	5,100.00	67,575.00	TESCO CORP COM
Equities	7,370.00	97,652.50	TESCO CORP COM
Equities	141,324.00	710,342.98	TESCO ORD GBP0.05
Equities	951,812.00	4,784,134.12	TESCO ORD GBP0.05
Equities	203,290.00	1,021,805.38	TESCO ORD GBP0.05
Equities	14,900.00	1,600,707.00	TESLA MTRS INC COM
Equities	2,400.00	257,832.00	TESLA MTRS INC COM
Equities	6,953.00	746,960.79	TESLA MTRS INC COM
Equities	8,300.00	434,256.00	TESORO CORP
Equities	11,766.00	615,597.12	TESORO CORP
Equities	22,500.00	1,177,200.00	TESORO CORP
Equities	149.00	3,933.60	TESSCO TECHNOLOGIES INC COM
Equities	2,300.00	47,840.00	TESSERA TECHNOLOGIES INC COM STK
Equities	3,924.00	81,619.20	TESSERA TECHNOLOGIES INC COM STK
Equities	5,617.00	132,055.67	TETRA TECH INC NEW COM
Equities	2,900.00	68,179.00	TETRA TECH INC NEW COM
Equities	6,114.00	143,740.14	TETRA TECH INC NEW COM
Equities	6,850.00	70,281.00	TETRA TECHNOLOGIES INC DEL COM
Equities	5,400.00	55,404.00	TETRA TECHNOLOGIES INC DEL COM
Equities	14,744.00	151,273.44	TETRA TECHNOLOGIES INC DEL COM
Equities	2,100.00	136,794.00	TEXAS INDS INC COM
Equities	14,850.00	967,329.00	TEXAS INDS INC COM
Equities	2,087.00	135,947.18	TEXAS INDS INC COM
Equities	10,175.00	354,802.25	TEXAS INSTRUMENTS INC COM

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	78,700.00	2,744,269.00	TEXAS INSTRUMENTS INC COM
Equities	102,869.00	3,587,042.03	TEXAS INSTRUMENTS INC COM
Equities	3,600.00	90,072.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	3,748.00	93,774.96	TEXAS ROADHOUSE INC COMMON STOCK
Equities	9,700.00	242,694.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	3,724.00	143,150.56	TEXTAINER GROUP HLDGS LTD COM STK
Equities	500.00	19,220.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	1,727.00	66,385.88	TEXTAINER GROUP HLDGS LTD COM STK
Equities	8,490.00	221,164.50	TEXTRON INC COM
Equities	19,000.00	494,950.00	TEXTRON INC COM
Equities	25,849.00	673,366.45	TEXTRON INC COM
Equities	49,910.00	1,300,155.50	TEXTRON INC COM
Equities	20,700.00	539,235.00	TEXTRON INC COM
Equities	12,937.00	144,894.40	TFS FINL CORP COM STK
Equities	28,100.00	812,251.78	TGS NOPEC GEOPH.CO NOK0.25
Equities	1,637,000.00	761,515.41	THAI BEVERAGE PLC THB1
Equities	37,200.00	69,866.19	THAI UNION FROZEN THB1(ALIEN MKT)
Equities	16,600.00	774,093.21	THALES SA EUR3
Equities	18,400.00	858,031.03	THALES SA EUR3
Equities	6,500.00	89,375.00	THE JONES GROUP INC COMMON STOCK
Equities	7,385.00	101,543.75	THE JONES GROUP INC COMMON STOCK
Equities	5,150.00	305,137.50	THE MADISON SQUARE GARDEN COMPANY
Equities	4,952.00	293,406.00	THE MADISON SQUARE GARDEN COMPANY
Equities	2,341,128.92	2,903,812.00	THE RESOLUTE FUND, LP 6-007894
Equities	3,058,793.02	3,429,898.00	THE RESOLUTE FUND, LP 6-007895
Equities	476.00	985.32	THERAGENICS CORP COM
Equities	5,000.00	192,650.00	THERAVANCE INC COM STK
Equities	7,464.00	287,587.92	THERAVANCE INC COM STK
Equities	28,880.00	2,444,114.40	THERMO FISHER CORP
Equities	27,891.00	2,360,415.33	THERMO FISHER CORP
Equities	32,708.00	2,768,078.04	THERMO FISHER CORP
Equities	12,900.00	1,091,727.00	THERMO FISHER CORP
Equities	349.00	460.68	THERMOGENESIS CORP COM PAR \$0.001
Equities	37.00	68.82	THESTREET INC
Equities	48,800.00	1,024,291.54	THK CO LTD NPV
Equities	2,300.00	113,114.00	THOR INDS INC COM STK
Equities	23,729.00	1,166,992.22	THOR INDS INC COM STK
Equities	4,300.00	211,474.00	THOR INDS INC COM STK
Equities	3,600.00	112,716.00	THORATEC CORP
Equities	5,622.00	176,024.82	THORATEC CORP
Equities	1,531,110.52	574,033.00	THREE ARCH CAPITAL, LP
Equities	3,933,155.00	2,371,813.00	THREE ARCH PARTNERS IV 6-007925
Equities	4,542,847.03	2,734,144.00	THREE ARCH PARTNERS IV
Equities	2,800.00	107,203.83	THROMBOGENICS NPV
Equities	25,800.00	506,227.91	THYSSENKRUPP AG NPV
Equities	11,900.00	254,660.00	TIBCO SOFTWARE INC COM
Equities	16,763.00	358,728.20	TIBCO SOFTWARE INC COM
Equities	8,620.00	491,081.40	TIDEWATER INC COM
Equities	5,890.00	335,553.30	TIDEWATER INC COM
Equities	28,375.00	1,616,523.75	TIDEWATER INC COM
Equities	8,879.00	505,836.63	TIDEWATER INC COM
Equities	7,780.00	566,695.20	TIFFANY & CO COM
Equities	25,633.00	1,867,107.72	TIFFANY & CO COM
Equities	25,750.00	1,875,630.00	TIFFANY & CO COM
Equities	11,114.00	809,543.76	TIFFANY & CO COM
Equities	3,080.00	89,196.80	TILE SHOP HLDGS INC COM COM
Equities	8,500.00	460,105.00	TIM HORTONS INC COM
Equities	1,600.00	13,472.00	TIMBERLAND BANCORP INC COM
Equities	7,680.00	863,846.40	TIME WARNER CABLE INC COM
Equities	17,614.00	1,981,222.72	TIME WARNER CABLE INC COM
Equities	27,132.00	3,051,807.36	TIME WARNER CABLE INC COM
Equities	9,200.00	1,034,816.00	TIME WARNER CABLE INC COM
Equities	13,938.00	1,567,746.24	TIME WARNER CABLE INC COM
Equities	17,610.00	1,018,210.20	TIME WARNER INC USD0.01
Equities	67,466.00	3,900,884.12	TIME WARNER INC USD0.01
Equities	86,546.00	5,004,089.72	TIME WARNER INC USD0.01
Equities	29,033.00	1,678,688.06	TIME WARNER INC USD0.01
Equities	11,061.00	639,547.02	TIME WARNER INC USD0.01
Equities	10,300.00	579,684.00	TIMKEN CO COM
Equities	8,627.00	485,527.56	TIMKEN CO COM
Equities	2,625.00	44,283.75	TITAN INTL INC ILL COM
Equities	5,121.00	86,391.27	TITAN INTL INC ILL COM
Equities	3,541.00	69,509.83	TITAN MACHY INC COM
Equities	1,265.00	24,831.95	TITAN MACHY INC COM
Equities	7,600.00	83,980.00	TIVO INC COM
Equities	13,100.00	144,755.00	TIVO INC COM
Equities	7,820.00	391,469.20	TJX COS INC COM NEW
Equities	30,944.00	1,549,056.64	TJX COS INC COM NEW
Equities	46,400.00	2,322,784.00	TJX COS INC COM NEW
Equities	54,100.00	2,708,246.00	TJX COS INC COM NEW
Equities	67,893.00	3,398,723.58	TJX COS INC COM NEW
Equities	73,079.00	3,658,334.74	TJX COS INC COM NEW
Equities	16,400.00	406,884.00	T-MOBILE US INC COM
Equities	15,142.00	375,673.02	T-MOBILE US INC COM
Equities	4,717.00	665,869.25	TOD'S SPA EUR2
Equities	18,000.00	569,889.77	TOKIO MARINE HOLDINGS INC NPV
Equities	43,100.00	1,364,569.39	TOKIO MARINE HOLDINGS INC NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	101,800.00	3,223,043.24	TOKIO MARINE HOLDINGS INC NPV
Equities	4,500.00	227,412.29	TOKYO ELECTRON NPV
Equities	101,000.00	557,185.28	TOKYO GAS CO LTD NPV
Equities	24,000.00	132,400.46	TOKYO GAS CO LTD NPV
Equities	52,000.00	286,867.67	TOKYO GAS CO LTD NPV
Equities	49,000.00	407,449.54	TOKYO TATEMONO CO NPV
Equities	62,000.00	515,548.40	TOKYO TATEMONO CO NPV
Equities	8,190.00	267,239.70	TOLL BROS INC COM
Equities	13,592.00	443,506.96	TOLL BROS INC COM
Equities	1,870.00	84,505.30	TOMPKINS FINL CORP COM USD0.10
Equities	1,496.00	67,604.24	TOMPKINS FINL CORP COM USD0.10
Equities	1,550.00	49,259.00	TOOTSIE ROLL INDS INC COM
Equities	906.00	28,792.68	TOOTSIE ROLL INDS INC COM
Equities	98,750.00	2,512,569.38	TOPDANMARK AS DKK1
Equities	39,000.00	992,305.88	TOPDANMARK AS DKK1
Equities	280.00	3,082.80	TOR MINERALS INTL INC COM NEW
Equities	83,000.00	536,427.24	TORAY INDS INC NPV
Equities	54,000.00	349,000.86	TORAY INDS INC NPV
Equities	5,285.00	344,264.90	TORCHMARK CORP COM
Equities	22,983.00	1,497,112.62	TORCHMARK CORP COM
Equities	8,333.00	542,811.62	TORCHMARK CORP COM
Equities	3,800.00	172,558.00	TORO CO COM
Equities	6,890.00	312,874.90	TORO CO COM
Equities	35,900.00	2,874,518.22	TORONTO-DOMINION COM NPV
Equities	230,000.00	1,104,444.56	TOSHIBA CORP NPV
Equities	41,200.00	568,235.46	TOTAL ENERGY SVC I COM NPV
Equities	50,752.00	2,474,204.49	TOTAL EUR2.5
Equities	16,800.00	819,014.73	TOTAL EUR2.5
Equities	18,000.00	877,515.78	TOTAL EUR2.5
Equities	15,900.00	775,138.94	TOTAL EUR2.5
Equities	421,613.00	378,143.24	TOTAL PRODUCE ORD EUR0.01
Equities	15,352.00	375,816.96	TOTAL SYS SVCS INC COM
Equities	18,195.00	445,413.60	TOTAL SYS SVCS INC COM
Equities	213,000.00	2,163,557.66	TOTO LTD NPV
Equities	15,900.00	634,975.12	TOURMALINE OIL CP COM NPV
Equities	7,915.00	162,336.65	TOWER GROUP INTL LTD COM
Equities	68,248.00	1,399,766.48	TOWER GROUP INTL LTD COM
Equities	4,324.00	88,685.24	TOWER GROUP INTL LTD COM
Equities	1,834.00	36,294.86	TOWER INTL INC COM STK
Equities	4,790.00	392,492.60	TOWERS WATSON & CO CL A COM STK
Equities	5,182.00	424,613.08	TOWERS WATSON & CO CL A COM STK
Equities	1,400.00	15,078.00	TOWN SPORTS INTL HLDGS INC COM STK
Equities	71,000.00	305,199.58	TOYO ENG CORP NPV
Equities	106,000.00	557,024.21	TOYO TIRE & RUBBER NPV
Equities	5,100.00	124,810.99	TOYODA GOSEI NPV
Equities	11,100.00	271,647.46	TOYODA GOSEI NPV
Equities	37,000.00	952,423.62	TOYOTA TSUSHO CORP NPV
Equities	240.00	0.09	TPC LIQ INC COM
Equities	7,123,192.69	7,968,922.00	TPG PARTNERS IV, LP 6-007897
Equities	7,763,033.61	6,708,308.00	TPG PARTNERS IV, LP 6-007898
Equities	39,000.00	624,603.78	TPK HOLDING CO LTD TWD10
Equities	4,300.00	67,486.48	TRACTEBEL ENERGIA COM NPV
Equities	9,300.00	145,959.12	TRACTEBEL ENERGIA COM NPV
Equities	4,500.00	529,245.00	TRACTOR SUPPLY CO COM
Equities	6,548.00	770,110.28	TRACTOR SUPPLY CO COM
Equities	248,000.00	932,753.06	TRADEME IPO (TIME NZ)
Equities	7,061.00	34,316.46	TRANS WORLD ENTMT CORP COM
Equities	1,200.00	9,804.00	TRANSACT TECHNOLOGIES INC COM
Equities	800.00	5,440.00	TRANSCAT INC COM
Equities	1,600.00	14,080.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	1,510.00	236,722.70	TRANSDIGM GROUP INC COM
Equities	3,600.00	564,372.00	TRANSDIGM GROUP INC COM
Equities	3,765.00	590,239.05	TRANSDIGM GROUP INC COM
Equities	21,940.00	1,054,158.85	TRANSOCEAN LTD COM CHF15
Equities	7,877.00	377,702.15	TRANSOCEAN LTD
Equities	2,600.00	124,670.00	TRANSOCEAN LTD
Equities	36,456.00	1,748,065.20	TRANSOCEAN LTD
Equities	-	-	TRANSURBAN GROUP STAPLED UNITS NPV
Equities	2,813.00	1,012.68	TRANSWITCH CORP COM NEW COM NEW
Equities	12,850.00	1,026,972.00	TRAVELERS COS INC COM STK
Equities	24,470.00	1,955,642.40	TRAVELERS COS INC COM STK
Equities	35,898.00	2,868,968.16	TRAVELERS COS INC COM STK
Equities	33,600.00	2,685,312.00	TRAVELERS COS INC COM STK
Equities	19,420.00	1,552,046.40	TRAVELERS COS INC COM STK
Equities	237,000.00	150,333.60	TRAVELSKY TECHNOLO 'H'CNV1
Equities	1,200.00	32,712.00	TRAVELZOO INC COM STK
Equities	1,000.00	27,260.00	TRAVELZOO INC COM STK
Equities	2,100.00	14,700.00	TRC COS INC COM
Equities	2,300.00	59,110.00	TREDEGAR CORP INC
Equities	2,812.00	72,268.40	TREDEGAR CORP INC
Equities	393.00	6,736.02	TREE COM INC COM
Equities	746.00	12,786.44	TREE COM INC COM
Equities	1,200.00	78,648.00	TREEHOUSE FOODS INC COM
Equities	3,578.00	234,502.12	TREEHOUSE FOODS INC COM
Equities	10,100.00	661,954.00	TREEHOUSE FOODS INC COM
Equities	12,080.00	108,720.00	TREMOR VIDEO INC COM
Equities	18,110.00	860,043.90	TREX CO INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	820.00	38,941.80	TREX CO INC COM	
Equities	3,000.00	63,990.00	TRICO BANCSHARES COM STK	
Equities	3,212.00	119,743.36	TRIMAS CORP COM NEW COM NEW	
Equities	23,100.00	600,831.00	TRIMBLE NAV LTD COM	
Equities	14,200.00	369,342.00	TRIMBLE NAV LTD COM	
Equities	30,350.00	789,403.50	TRIMBLE NAV LTD COM	
Equities	24,478.00	636,672.78	TRIMBLE NAV LTD COM	
Equities	700.00	18,207.00	TRIMBLE NAV LTD COM	
Equities	7,000.00	269,080.00	TRINITY IND INC COM	
Equities	8,494.00	326,509.36	TRINITY IND INC COM	
Equities	7,700.00	468,699.00	TRIPADVISOR INC COM COM STK	
Equities	9,934.00	604,682.58	TRIPADVISOR INC COM COM STK	
Equities	900.00	6,237.00	TRIQUINT SEMICONDUCTOR INC COM	
Equities	16,808.00	116,479.44	TRIQUINT SEMICONDUCTOR INC COM	
Equities	1,625.00	128,618.75	TRIUMPH GROUP INC NEW COM	
Equities	1,800.00	142,470.00	TRIUMPH GROUP INC NEW COM	
Equities	4,710.00	372,796.50	TRIUMPH GROUP INC NEW COM	
Equities	2,600.00	54,730.00	TRUEBLUE INC COM STK	
Equities	2,219.00	46,709.95	TRUEBLUE INC COM STK	
Equities	13,200.00	277,860.00	TRUEBLUE INC COM STK	
Equities	1,681.00	52,262.29	TRULIA INC COM	
Equities	4,900.00	26,656.00	TRUSTCO BK CORP N Y COM	
Equities	10,345.00	56,276.80	TRUSTCO BK CORP N Y COM	
Equities	2,600.00	63,908.00	TRUSTMARK CORP COM	
Equities	35,211.00	865,486.38	TRUSTMARK CORP COM	
Equities	5,219.00	128,283.02	TRUSTMARK CORP COM	
Equities	8,400.00	558,096.00	TRW AUTOMOTIVE HLDGS CORP COM	
Equities	9,692.00	643,936.48	TRW AUTOMOTIVE HLDGS CORP COM	
Equities	8,000.00	531,520.00	TRW AUTOMOTIVE HLDGS CORP COM	
Equities	1.00	1.00	TSG CAPITAL FUND II, LP	
Equities	70.00	134.30	TSRC CORPORATION TWD10	
Equities	4,500.00	37,800.00	TTM TECHNOLOGIES INC COM	
Equities	4,800.00	40,320.00	TTM TECHNOLOGIES INC COM	
Equities	2,400.00	24,888.00	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	4,900.00	50,813.00	TUESDAY MORNING CORP COM NEW	ISIN US8990355054
Equities	160,800.00	870,426.81	TUI TRAVEL PLC ORD GBP0.10	
Equities	150,935.00	2,291,520.27	TULLOW OIL ORD GBP0.10	
Equities	4,142.00	99,408.00	TUMI HOLDINGS INC	
Equities	3,300.00	256,377.00	TUPPERWARE BRANDS CORPORATION	
Equities	30,850.00	2,396,736.50	TUPPERWARE BRANDS CORPORATION	
Equities	4,583.00	356,053.27	TUPPERWARE BRANDS CORPORATION	
Equities	1,000.00	18,090.00	TUTOR PERINI CORP COM	
Equities	9,096.00	164,546.64	TUTOR PERINI CORP COM	
Equities	2,300.00	41,607.00	TUTOR PERINI CORP COM	
Equities	16,200.00	293,058.00	TUTOR PERINI CORP COM	
Equities	9,400.00	264,516.00	TW TELECOM INC CL A STK	
Equities	13,656.00	384,279.84	TW TELECOM INC CL A STK	
Equities	22,100.00	640,679.00	TWENTY-FIRST CENTY FOX INC CL A CL A	
Equities	1,200.00	28,440.00	TWIN DISC INC COM	
Equities	1,600.00	37,920.00	TWIN DISC INC COM	
Equities	30,863.00	316,345.75	TWO HBRS INVT CORP COM	
Equities	3,300.00	146,388.00	TX CAP BANCSHARES INC COM	
Equities	28,191.00	1,250,552.76	TX CAP BANCSHARES INC COM	
Equities	3,721.00	165,063.56	TX CAP BANCSHARES INC COM	
Equities	11,034.00	363,570.30	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	43,059.00	1,418,794.05	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	29,500.00	972,025.00	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	4,100.00	281,055.00	TYLER TECHNOLOGIES INC COM STK	
Equities	3,410.00	233,755.50	TYLER TECHNOLOGIES INC COM STK	
Equities	18,300.00	469,944.00	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	26,315.00	675,769.20	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	58,300.00	1,497,144.00	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	63,437.00	1,629,062.16	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	1,500.00	15,405.00	U M H PPTYS INC COM STK	
Equities	48,085.00	789,555.70	U S AWYS GROUP INC COM	
Equities	6,500.00	106,730.00	U S AWYS GROUP INC COM	
Equities	12,911.00	211,998.62	U S AWYS GROUP INC COM	
Equities	1,100.00	2,277.00	U S ENERGY CORP WYO COM	
Equities	1,500.00	3,165.00	U S GLOBAL INVS INC CL A CL A STK	
Equities	1,950.00	53,898.00	U S PHYSICAL THERAPY COM	
Equities	4,658.00	96,793.24	U S SILICA HLDGS INC	
Equities	-	-	U S SILICA HLDGS INC	
Equities	1,000.00	36,690.00	U.S. CELLULAR CORP COM	
Equities	99.00	3,632.31	U.S. CELLULAR CORP COM	
Equities	325.00	0.65	UAL CORP COM PAR \$0.01 STK	
Equities	64,000.00	118,548.35	UBE INDUSTRIES NPV	
Equities	133,000.00	246,358.28	UBE INDUSTRIES NPV	
Equities	45,827.00	455,958.10	UBM PLC ORD GBP0.1	
Equities	253,689.00	4,311,493.02	UBS AG CHF0.10	
Equities	20,330.00	345,512.23	UBS AG CHF0.10	
Equities	44,100.00	749,487.92	UBS AG CHF0.10	
Equities	14,368.00	243,537.60	UBS AG SHS COM	
Equities	27,091.00	1,457,341.25	UCB NPV	
Equities	22,100.00	1,188,853.92	UCB NPV	
Equities	8,300.00	446,492.65	UCB NPV	
Equities	5,800.00	29.00	UCBH HLDGS INC COM	
Equities	58,088.00	1,480,663.12	UDR INC COM STK	

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	118,524.00	3,021,176.76	UDR INC COM STK
Equities	16,158.00	411,867.42	UDR INC COM STK
Equities	26,014.00	663,096.86	UDR INC COM STK
Equities	28.00	548.24	UFP TECHNOLOGIES INC COM
Equities	6,600.00	258,126.00	UGI CORP NEW COM
Equities	45,809.00	1,791,589.99	UGI CORP NEW COM
Equities	10,635.00	415,934.85	UGI CORP NEW COM
Equities	103,600.00	656,225.39	UGL LTD NPV
Equities	1,100.00	42,075.00	UIL HLDGS CORP COM
Equities	25,930.00	991,822.50	UIL HLDGS CORP COM
Equities	3,158.00	120,793.50	UIL HLDGS CORP COM
Equities	4,600.00	460,736.00	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	11,850.00	1,186,896.00	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	5,377.00	538,560.32	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	2,100.00	246,309.00	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,505.00	293,811.45	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,100.00	12,705.00	ULTRA CLEAN HLDGS INC COM
Equities	78,956.00	1,564,907.92	ULTRA PETE CORP COM NPV
Equities	11,600.00	229,912.00	ULTRA PETE CORP COM NPV
Equities	15,850.00	314,147.00	ULTRA PETE CORP COM NPV
Equities	2,900.00	10,324.00	ULTRALIFE CORPORATION
Equities	2,300.00	84,456.00	ULTRATECH INC EFF 06-10-03
Equities	2,100.00	77,112.00	ULTRATECH INC EFF 06-10-03
Equities	2,600.00	144,742.00	UMB FINL CORP COM STK
Equities	3,566.00	198,519.22	UMB FINL CORP COM STK
Equities	21,291.00	883,666.19	UMICORE NPV
Equities	2,900.00	43,529.00	UMPQUA HLDGS CORP COM
Equities	10,390.00	155,953.90	UMPQUA HLDGS CORP COM
Equities	15,300.00	229,653.00	UMPQUA HLDGS CORP COM
Equities	6,880.00	410,804.80	UNDER ARMOR INC CL A
Equities	34,050.00	2,033,125.50	UNDER ARMOR INC CL A
Equities	6,946.00	414,745.66	UNDER ARMOR INC CL A
Equities	8,950.00	534,404.50	UNDER ARMOR INC CL A
Equities	4,600.00	1,070,296.54	UNIBAIL-RODAMCO SE EUR5
Equities	100.00	23,267.32	UNIBAIL-RODAMCO SE EUR5
Equities	11,856.00	2,758,573.00	UNIBAIL-RODAMCO SE EUR5
Equities	25,200.00	1,423,184.17	UNICHARM CORP NPV
Equities	622,339.00	2,910,592.70	UNICREDIT SPA NPV (POST SPLIT)
Equities	3,520.00	72,758.40	UNIFI INC COM
Equities	1,700.00	155,125.00	UNIFIRST CORP MASS COM
Equities	882.00	80,482.50	UNIFIRST CORP MASS COM
Equities	2,400.00	219,000.00	UNIFIRST CORP MASS COM
Equities	2,300.00	47,357.00	UNION FIRST MKT BANKSHARES CORP COM STK
Equities	6,010.00	927,222.80	UNION PAC CORP COM
Equities	33,744.00	5,206,024.32	UNION PAC CORP COM
Equities	43,817.00	6,760,086.76	UNION PAC CORP COM
Equities	-	-	UNION PAC CORP COM
Equities	22,910.00	3,534,554.80	UNION PAC CORP COM
Equities	9,666.00	1,491,270.48	UNION PAC CORP COM
Equities	3,800.00	83,866.00	UNISYS CORP COM NEW COM NEW
Equities	3,301.00	72,853.07	UNISYS CORP COM NEW COM NEW
Equities	9,090.00	387,052.20	UNIT CORP COM
Equities	12,371.00	526,757.18	UNIT CORP COM
Equities	709.00	5,033.90	UNITED BANCORP INC OHIO COM
Equities	3,100.00	81,995.00	UNITED BANKSHARES INC W VA COM
Equities	5,441.00	143,914.45	UNITED BANKSHARES INC W VA COM
Equities	560.00	6,955.20	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	1,371.00	17,027.82	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,729.00	21,989.85	UNITED CMNTY FINL CORP OHIO COM
Equities	7,410.00	34,456.50	UNITED CMNTY FINL CORP OHIO COM
Equities	101,700.00	3,182,193.00	UNITED CONTL HLDGS INC COM STK
Equities	5,490.00	171,782.10	UNITED CONTL HLDGS INC COM STK
Equities	22,985.00	719,200.65	UNITED CONTL HLDGS INC COM STK
Equities	31,047.00	971,460.63	UNITED CONTL HLDGS INC COM STK
Equities	19,800.00	619,542.00	UNITED CONTL HLDGS INC COM STK
Equities	1,100.00	27,313.00	UNITED FIRE GROUP INC COM USD0.001
Equities	2,574.00	63,912.42	UNITED FIRE GROUP INC COM USD0.001
Equities	900.00	21,960.00	UNITED GUARDIAN INC COM
Equities	34,000.00	958,366.45	UNITED INTERNET AG NPV(REGD)
Equities	1,900.00	102,581.00	UNITED NAT FOODS INC COM
Equities	4,542.00	245,222.58	UNITED NAT FOODS INC COM
Equities	4,500.00	242,955.00	UNITED NAT FOODS INC COM
Equities	4,876.00	36,960.08	UNITED ONLINE INC COM
Equities	9,239.00	70,031.62	UNITED ONLINE INC COM
Equities	20,400.00	154,632.00	UNITED ONLINE INC COM
Equities	49,900.00	4,315,352.00	UNITED PARCEL SVC INC CL B
Equities	3,460.00	299,220.80	UNITED PARCEL SVC INC CL B
Equities	14,445.00	1,249,203.60	UNITED PARCEL SVC INC CL B
Equities	52,630.00	4,551,442.40	UNITED PARCEL SVC INC CL B
Equities	67,481.00	5,835,756.88	UNITED PARCEL SVC INC CL B
Equities	13,000.00	1,124,240.00	UNITED PARCEL SVC INC CL B
Equities	5,700.00	284,487.00	UNITED RENTALS INC COM
Equities	9,287.00	463,514.17	UNITED RENTALS INC COM
Equities	2,566.00	46,791.01	UNITED SPIRITS LTD SPONSORED GDR
Equities	1,000.00	52,250.00	UNITED STS LIME & MINERALS INC COM
Equities	9,390.00	164,606.70	UNITED STS STL CORP NEW COM
Equities	14,244.00	249,697.32	UNITED STS STL CORP NEW COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	16,760.00	1,557,674.40	UNITED TECHNOLOGIES CORP COM
Equities	9,815.00	912,206.10	UNITED TECHNOLOGIES CORP COM
Equities	5,035.00	467,952.90	UNITED TECHNOLOGIES CORP COM
Equities	63,870.00	5,936,077.80	UNITED TECHNOLOGIES CORP COM
Equities	79,499.00	7,388,637.06	UNITED TECHNOLOGIES CORP COM
Equities	5,850.00	543,699.00	UNITED TECHNOLOGIES CORP COM
Equities	21,293.00	1,978,971.42	UNITED TECHNOLOGIES CORP COM
Equities	23,715.00	2,204,072.10	UNITED TECHNOLOGIES CORP COM
Equities	365.00	492,741.73	UNITED URBAN INVES REIT
Equities	41,207.00	2,698,234.36	UNITEDHEALTH GROUP INC COM
Equities	86,600.00	5,670,568.00	UNITEDHEALTH GROUP INC COM
Equities	21,800.00	1,427,464.00	UNITEDHEALTH GROUP INC COM
Equities	12,275.00	803,767.00	UNITEDHEALTH GROUP INC COM
Equities	73,800.00	4,832,424.00	UNITEDHEALTH GROUP INC COM
Equities	95,576.00	6,258,316.48	UNITEDHEALTH GROUP INC COM
Equities	63,720.00	4,172,385.60	UNITEDHEALTH GROUP INC COM
Equities	29,476.00	1,930,088.48	UNITEDHEALTH GROUP INC COM
Equities	900.00	25,992.00	UNITIL CORP COM
Equities	667.00	4,682.34	UNITY BANCORP NJ
Equities	2,300.00	20,447.00	UNIVERSAL AMERICAN CORP COM STK
Equities	1,295.00	11,512.55	UNIVERSAL AMERICAN CORP COM STK
Equities	900.00	35,928.00	UNIVERSAL FST PRODS INC COM
Equities	2,000.00	79,840.00	UNIVERSAL FST PRODS INC COM
Equities	900.00	38,817.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	329.00	14,189.77	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	1,300.00	31,343.00	UNIVERSAL TRUCKLOAD SVCS INC COM STK
Equities	2,200.00	41,954.00	UNIVEST CORP PA COM
Equities	1,700.00	76,041.00	UNS ENERGY CORP COM
Equities	2,142.00	95,811.66	UNS ENERGY CORP COM
Equities	21,800.00	640,266.00	UNUM GROUP
Equities	25,360.00	744,823.20	UNUM GROUP
Equities	26,930.00	790,934.10	UNUM GROUP
Equities	1,690.00	97,766.50	UNVL CORP VA COM
Equities	677.00	39,164.45	UNVL CORP VA COM
Equities	7,886.00	221,675.46	UNVL DISPLAY CORP COM
Equities	2,600.00	73,086.00	UNVL DISPLAY CORP COM
Equities	3,774.00	106,087.14	UNVL DISPLAY CORP COM
Equities	2,700.00	75,951.00	UNVL ELECTRS INC COM
Equities	6,480.00	433,900.80	UNVL HEALTH SERVICES INC CL B COM
Equities	8,076.00	540,768.96	UNVL HEALTH SERVICES INC CL B COM
Equities	900.00	26,532.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100.00	21,693.00	UNVL TECH INST INC COM
Equities	11,581.00	22,582.95	UNWIRED PLANET INC COM STK
Equities	283,033.00	365,981.33	UOB-KAY HIAN HOLDI NPV
Equities	97,000.00	513,947.80	UOL GROUP LIMITED SGD1
Equities	3,300.00	3,960.00	UQM TECHNOLOGIES INC COM
Equities	8,550.00	15,304.50	URANIUM ENERGY CORP COM
Equities	260.00	683.80	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	750.00	1,972.50	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	8,970.00	360,773.40	URBAN OUTFITTERS INC COM
Equities	10,815.00	434,979.30	URBAN OUTFITTERS INC COM
Equities	6,110.00	288,514.20	URS CORP NEW COM
Equities	22,500.00	1,062,450.00	URS CORP NEW COM
Equities	7,290.00	344,233.80	URS CORP NEW COM
Equities	15,400.00	727,188.00	URS CORP NEW COM
Equities	1,576.00	31,787.92	URSTADT BIDDLE PPTYS INC CL A
Equities	1,900.00	-	US AIRWAYS GROUP INC COM
Equities	139.00	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	141,890.00	5,129,323.50	US BANCORP
Equities	176,796.00	6,391,175.40	US BANCORP
Equities	62,400.00	2,255,760.00	US BANCORP
Equities	1,600.00	43,904.00	US ECOLOGY INC COM
Equities	200.00	5,488.00	US ECOLOGY INC COM
Equities	622,012.26	26,356.00	US VENTURE PARTNERS IV, LP
Equities	1.00	1.00	US VENTURE PARTNERS V, LP
Equities	4,213,887.49	23,578.00	US VENTURE PARTNERS VI, LP
Equities	4,795,634.96	459,394.00	US VENTURE PARTNERS VII, LP
Equities	3,930,145.08	788,975.00	US VENTURE PARTNERS VIII, LP
Equities	2,500.00	33,925.00	USA MOBILITY INC COM STK
Equities	1,900.00	12,236.00	USA TRUCK INC COM
Equities	800.00	57,904.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	900.00	65,142.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	5,830.00	134,381.50	USG CORP COM NEW
Equities	5,600.00	129,080.00	USG CORP COM NEW
Equities	6,304.00	145,307.20	USG CORP COM NEW
Equities	140.00	99.50	USI CORPORATION TWD10
Equities	810.00	43,983.00	UTAH MED PRODS INC COM
Equities	3,538.00	53,600.70	UTD FINL BANCORP INC MD COM STK
Equities	107,498.00	1,683,284.93	UTD O/S BANK NPV
Equities	214,082.00	3,352,257.76	UTD O/S BANK NPV
Equities	22,500.00	352,322.01	UTD O/S BANK NPV
Equities	3,132.00	13,279.68	UTD SEC BANCSHARES CAL COM COM STK
Equities	3,200.00	107,360.00	UTD STATIONERS INC COM
Equities	3,810.00	127,825.50	UTD STATIONERS INC COM
Equities	8,384.00	551,834.88	UTD THERAPEUTICS CORP DEL COM STK
Equities	2,780.00	182,979.60	UTD THERAPEUTICS CORP DEL COM STK
Equities	4,542.00	298,954.44	UTD THERAPEUTICS CORP DEL COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,200.00	102,114.00	UTI WORLDWIDE INC ORD NPV
Equities	11,077.00	182,438.19	UTI WORLDWIDE INC ORD NPV
Equities	4,480.00	864,908.80	V F CORP COM
Equities	6,480.00	1,251,028.80	V F CORP COM
Equities	8,082.00	1,560,310.92	V F CORP COM
Equities	4,154.00	801,971.24	V F CORP COM
Equities	2,860.00	39,925.60	VA COMM BANCORP INC COM STK
Equities	3,778.00	21,610.16	VAALCO ENERGY INC COM NEW COM NEW
Equities	2,000.00	123,040.00	VAIL RESORTS INC COM
Equities	13,340.00	820,676.80	VAIL RESORTS INC COM
Equities	3,470.00	213,474.40	VAIL RESORTS INC COM
Equities	9,536.00	90,305.92	VAL NATL BANCORP COM
Equities	19,159.00	181,435.73	VAL NATL BANCORP COM
Equities	3,200.00	78,688.00	VALASSIS COMMUNICATIONS INC COM
Equities	5,167.00	127,056.53	VALASSIS COMMUNICATIONS INC COM
Equities	9,500.00	816,588.46	VALEANT PH INT INC COM NPV
Equities	11,200.00	962,714.82	VALEANT PH INT INC COM NPV
Equities	16,000.00	1,377,280.00	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK
Equities	25,333.00	2,180,664.64	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK
Equities	5,130.00	321,975.53	VALEO EUR3
Equities	11,200.00	702,948.51	VALEO EUR3
Equities	58,300.00	2,027,091.00	VALERO ENERGY CORP COM STK NEW
Equities	23,680.00	823,353.60	VALERO ENERGY CORP COM STK NEW
Equities	39,600.00	1,376,892.00	VALERO ENERGY CORP COM STK NEW
Equities	51,053.00	1,775,112.81	VALERO ENERGY CORP COM STK NEW
Equities	23,349.00	811,844.73	VALERO ENERGY CORP COM STK NEW
Equities	1,500.00	20,610.00	VALHI INC NEW COM
Equities	1,638.00	22,506.12	VALHI INC NEW COM
Equities	4,373.00	157,952.76	VALIDUS HOLDING LTD COM STK USD0.175
Equities	23,185.00	837,442.20	VALIDUS HOLDING LTD COM STK USD0.175
Equities	6,708.00	242,292.96	VALIDUS HOLDING LTD COM STK USD0.175
Equities	51,342.00	2,594,397.06	VALLOUREC SA EUR2.00
Equities	1,690.00	241,822.10	VALMONT INDS INC COM
Equities	2,614.00	374,037.26	VALMONT INDS INC COM
Equities	1,500.00	214,635.00	VALMONT INDS INC COM
Equities	4,600.00	297,482.00	VALSPAR CORP COM
Equities	33,700.00	2,179,379.00	VALSPAR CORP COM
Equities	8,308.00	537,278.36	VALSPAR CORP COM
Equities	700.00	5,950.00	VALUE LINE INC COM
Equities	7.00	59.50	VALUE LINE INC COM
Equities	5,700.00	140,676.00	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	6,739.00	166,318.52	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	7,000.00	35,770.00	VALUEVISION MEDIA
Equities	1,000.00	8,080.00	VANDA PHARMACEUTICALS INC COM
Equities	6,600.00	53,328.00	VANDA PHARMACEUTICALS INC COM
Equities	2,952.00	61,224.48	VANGUARD HEALTH SYS INC COM
Equities	25,075.00	692,070.00	VANTIV INC COM USD0.00001 A
Equities	8,304.00	229,190.40	VANTIV INC COM USD0.00001 A
Equities	1.00	1.00	VARDE SELECT FUND, LP
Equities	6,680.00	450,566.00	VARIAN MEDICAL SYSTEMS INC
Equities	10,814.00	729,404.30	VARIAN MEDICAL SYSTEMS INC
Equities	1,900.00	15,789.00	VASCO DATA SEC INTL INC COM
Equities	3,700.00	30,747.00	VASCO DATA SEC INTL INC COM
Equities	5,100.00	133,059.00	VCA ANTECH INC COM STK
Equities	8,219.00	214,433.71	VCA ANTECH INC COM STK
Equities	3,616.00	58,651.52	VECTOR GROUP LTD COM STK
Equities	510.00	8,272.20	VECTOR GROUP LTD COM STK
Equities	4,800.00	162,384.00	VECTREN CORP COM
Equities	6,998.00	236,742.34	VECTREN CORP COM
Equities	2,700.00	95,634.00	VEECO INSTRS INC DEL COM
Equities	3,451.00	122,234.42	VEECO INSTRS INC DEL COM
Equities	16,767.00	1,164,635.82	VENTAS INC REIT
Equities	57,680.00	4,006,452.80	VENTAS INC REIT
Equities	25,590.00	1,777,481.40	VENTAS INC REIT
Equities	27,869.00	1,935,780.74	VENTAS INC REIT
Equities	1.00	8,892.00	VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP
Equities	33,441.59	1.00	VENTURE STRATEGY PARTNERS III, LP
Equities	14,203.00	307,636.98	VERA BRADLEY INC COM STK
Equities	1,100.00	23,826.00	VERA BRADLEY INC COM STK
Equities	2,764.00	59,868.24	VERA BRADLEY INC COM STK
Equities	7,828.00	108,652.64	VERASTEM INC COM
Equities	716.00	1,603.84	VERENIUM CORP COM NEW COM NEW
Equities	4,700.00	79,007.00	VERIFONE SYSTEMS INC COM
Equities	10,449.00	175,647.69	VERIFONE SYSTEMS INC COM
Equities	1,500.00	53,205.00	VERINT SYS INC COM
Equities	4,043.00	143,405.21	VERINT SYS INC COM
Equities	34.00	1,205.98	VERINT SYS INC COM
Equities	9,600.00	428,736.00	VERISIGN INC COM
Equities	12,629.00	564,011.14	VERISIGN INC COM
Equities	11,100.00	495,726.00	VERISIGN INC COM
Equities	12,805.00	764,458.50	VERISK ANALYTICS INC CL A CL A
Equities	9,400.00	561,180.00	VERISK ANALYTICS INC CL A CL A
Equities	13,735.00	819,979.50	VERISK ANALYTICS INC CL A CL A
Equities	16,060.00	808,460.40	VERIZON COMMUNICATIONS COM
Equities	15,530.00	781,780.20	VERIZON COMMUNICATIONS COM
Equities	205,970.00	10,368,529.80	VERIZON COMMUNICATIONS COM
Equities	265,964.00	13,388,627.76	VERIZON COMMUNICATIONS COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	106,690.00	5,370,774.60	VERIZON COMMUNICATIONS COM
Equities	72,100.00	3,629,514.00	VERIZON COMMUNICATIONS COM
Equities	1,371,715.27	1,601,498.00	VERSANT VENTURE CAPITAL I, LP
Equities	2,743,181.17	2,880,225.00	VERSANT VENTURE CAPITAL II, LP
Equities	12,900.00	1,030,323.00	VERTEX PHARMACEUTICALS INC COM
Equities	28,550.00	2,280,288.50	VERTEX PHARMACEUTICALS INC COM
Equities	20,405.00	1,629,747.35	VERTEX PHARMACEUTICALS INC COM
Equities	9,400.00	750,778.00	VERTEX PHARMACEUTICALS INC COM
Equities	0.24	-	VERTICAL SEARCH WKS INC COM
Equities	1,162,216.02	189,906.00	VESTAR CAPITAL PARTNERS III, LP
Equities	1,897,746.50	1,113,123.00	VESTAR CAPITAL PARTNERS IV, LP
Equities	10,647,204.79	9,824,350.00	VESTAR CAPITAL PARTNERS V LP
Equities	38,600.00	2,626,730.00	VIACOM INC NEW CL B
Equities	42,622.00	2,900,427.10	VIACOM INC NEW CL B
Equities	21,300.00	1,449,465.00	VIACOM INC NEW CL B
Equities	15,800.00	1,075,190.00	VIACOM INC NEW CL B
Equities	1,900.00	46,588.00	VIAD CORP COM NEW
Equities	2,192.00	53,747.84	VIAD CORP COM NEW
Equities	8,200.00	201,064.00	VIAD CORP COM NEW
Equities	1,900.00	135,774.00	VIASAT INC COM
Equities	3,800.00	271,548.00	VIASAT INC COM
Equities	335.00	3,862.55	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01
Equities	4,100.00	12,833.00	VICAL INC COM COM
Equities	3,300.00	22,605.00	VICOR CORP COM
Equities	2,502.00	17,138.70	VICOR CORP COM
Equities	1,200.00	4,740.00	VIDEO DISPLAY CORP COM
Equities	1,137.00	23,660.97	VIEWPOINT FINL GROUP INC MD COM
Equities	2,200.00	72,798.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800.00	26,472.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	24,800.00	1,242,869.83	VINCI EUR2.50
Equities	4,501.00	225,570.86	VINCI EUR2.50
Equities	9,419.00	472,039.97	VINCI EUR2.50
Equities	17,000.00	851,967.23	VINCI EUR2.50
Equities	5,800.00	290,671.17	VINCI EUR2.50
Equities	6,000.00	300,694.31	VINCI EUR2.50
Equities	2,581.00	6,039.54	VIRCO MFG CO COM
Equities	3,100.00	61,969.00	VIRNETX HLDG CORP COM STK
Equities	4,311.00	86,176.89	VIRNETX HLDG CORP COM STK
Equities	4,300.00	123,195.00	VIROPHARMA INC COM STK
Equities	6,287.00	180,122.55	VIROPHARMA INC COM STK
Equities	100.00	17,627.00	VIRTUS INVT PARTNERS INC COM
Equities	325.00	57,287.75	VIRTUS INVT PARTNERS INC COM
Equities	620.00	109,287.40	VIRTUS INVT PARTNERS INC COM
Equities	11,280.00	2,061,420.00	VISA INC COM CL A STK
Equities	3,700.00	676,175.00	VISA INC COM CL A STK
Equities	4,840.00	884,510.00	VISA INC COM CL A STK
Equities	37,080.00	6,776,370.00	VISA INC COM CL A STK
Equities	47,777.00	8,731,246.75	VISA INC COM CL A STK
Equities	10,490.00	1,917,047.50	VISA INC COM CL A STK
Equities	21,190.00	3,872,472.50	VISA INC COM CL A STK
Equities	17,000.00	3,106,750.00	VISA INC COM CL A STK
Equities	9,600.00	133,344.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	14,179.00	196,946.31	VISHAY INTERTECHNOLOGY INC COM STK
Equities	685.00	10,370.90	VISHAY PRECISION GROUP INC COM
Equities	78.00	1,180.92	VISHAY PRECISION GROUP INC COM
Equities	4,700.00	4,794.00	VISION-SCIENCES INC DEL COM STK
Equities	3,700.00	233,544.00	VISTEON CORP COM NEW COM NEW
Equities	4,881.00	308,088.72	VISTEON CORP COM NEW COM NEW
Equities	1,100.00	49,324.00	VITAMIN SHOPPE INC COM
Equities	2,665.00	119,498.60	VITAMIN SHOPPE INC COM
Equities	118,196.00	2,235,419.48	VIVENDI SA EUR5.50
Equities	8,000.00	100,640.00	VIVUS INC COM
Equities	9,213.00	115,899.54	VIVUS INC COM
Equities	18.00	-	VL DISSOLUTION CORP COM STK
Equities	5,400.00	361,746.00	VMWARE INC CL A COM CL A COM
Equities	8,218.00	550,523.82	VMWARE INC CL A COM CL A COM
Equities	16,700.00	1,118,733.00	VMWARE INC CL A COM CL A COM
Equities	9,338.00	98,235.76	VOCUS INC COM
Equities	1,500.00	15,780.00	VOCUS INC COM
Equities	1,900.00	19,988.00	VOCUS INC COM
Equities	321,041.00	914,684.60	VODAFONE GROUP ORD USD0.11428571
Equities	582,084.00	1,658,427.63	VODAFONE GROUP ORD USD0.11428571
Equities	732,927.00	2,088,197.57	VODAFONE GROUP ORD USD0.11428571
Equities	81,000.00	230,778.79	VODAFONE GROUP ORD USD0.11428571
Equities	117,464.00	334,669.12	VODAFONE GROUP ORD USD0.11428571
Equities	132,900.00	378,648.16	VODAFONE GROUP ORD USD0.11428571
Equities	4,970.00	175,266.71	VOESTALPINE AG NPV
Equities	10,790.00	380,508.62	VOESTALPINE AG NPV
Equities	7,400.00	260,960.50	VOESTALPINE AG NPV
Equities	2,200.00	39,886.00	VOLCANO CORP COM STK
Equities	4,979.00	90,269.27	VOLCANO CORP COM STK
Equities	460.00	1,642.20	VOLTARI CORP COM NEW COM NEW
Equities	400.00	5,648.00	VOLTERRA SEMICONDUCTOR CORP COM
Equities	2,295.00	32,405.40	VOLTERRA SEMICONDUCTOR CORP COM
Equities	16,200.00	228,744.00	VOLTERRA SEMICONDUCTOR CORP COM
Equities	9,500.00	26,885.00	VONAGE HLDGS CORP COM
Equities	12,925.00	36,577.75	VONAGE HLDGS CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18,601.00	1,541,092.85	VORNADO RLTY TR COM
Equities	51,108.00	4,234,297.80	VORNADO RLTY TR COM
Equities	16,895.00	1,399,750.75	VORNADO RLTY TR COM
Equities	12,480.00	1,033,968.00	VORNADO RLTY TR COM
Equities	17,107.00	1,417,314.95	VORNADO RLTY TR COM
Equities	11,200.00	927,920.00	VORNADO RLTY TR COM
Equities	3,200.00	39,264.00	VOXX INTL CORP CL A CL A
Equities	1,548.00	18,993.96	VOXX INTL CORP CL A CL A
Equities	800.00	32,856.00	VSE CORP COM
Equities	6,776.00	328,026.16	VULCAN MATERIALS CO COM
Equities	12,725.00	616,017.25	VULCAN MATERIALS CO COM
Equities	6,900.00	334,029.00	VULCAN MATERIALS CO COM
Equities	1,300.00	18,577.00	W & T OFFSHORE INC COM
Equities	2,198.00	31,409.42	W & T OFFSHORE INC COM
Equities	5,248.00	347,260.16	W P CAREY INC COM
Equities	3,000.00	80,730.00	WA REAL ESTATE INV TR SH BEN INT
Equities	7,217.00	194,209.47	WA REAL ESTATE INV TR SH BEN INT
Equities	5,600.00	57,008.00	WABASH NATL CORP COM
Equities	7,213.00	73,428.34	WABASH NATL CORP COM
Equities	4,356.00	325,349.64	WABCO HLDGS INC COM STK
Equities	29,500.00	2,203,355.00	WABCO HLDGS INC COM STK
Equities	6,486.00	484,439.34	WABCO HLDGS INC COM STK
Equities	7,900.00	590,051.00	WABCO HLDGS INC COM STK
Equities	5,480.00	292,796.40	WABTEC CORP COM
Equities	11,400.00	609,102.00	WABTEC CORP COM
Equities	10,838.00	579,074.34	WABTEC CORP COM
Equities	35,400.00	1,891,422.00	WABTEC CORP COM
Equities	64,800.00	713,005.49	WACOM CO LTD NPV
Equities	26,584.00	1,156,404.00	WADDELL & REED FINL INC CL A COM
Equities	5,500.00	239,250.00	WADDELL & REED FINL INC CL A COM
Equities	24,972.00	1,086,282.00	WADDELL & REED FINL INC CL A COM
Equities	8,480.00	368,880.00	WADDELL & REED FINL INC CL A COM
Equities	34,158.00	1,485,873.00	WADDELL & REED FINL INC CL A COM
Equities	44,800.00	1,980,160.00	WALGREEN CO COM
Equities	67,700.00	2,992,340.00	WALGREEN CO COM
Equities	79,789.00	3,526,673.80	WALGREEN CO COM
Equities	41,407.00	1,830,189.40	WALGREEN CO COM
Equities	58,800.00	4,380,012.00	WAL-MART STORES INC COM
Equities	4,680.00	348,613.20	WAL-MART STORES INC COM
Equities	124,360.00	9,263,576.40	WAL-MART STORES INC COM
Equities	151,853.00	11,311,529.97	WAL-MART STORES INC COM
Equities	57,200.00	4,260,828.00	WAL-MART STORES INC COM
Equities	34,758.00	2,589,123.42	WAL-MART STORES INC COM
Equities	29,920.00	1,889,448.00	WALT DISNEY CO
Equities	6,085.00	384,267.75	WALT DISNEY CO
Equities	124,964.00	7,891,476.60	WALT DISNEY CO
Equities	167,481.00	10,576,425.15	WALT DISNEY CO
Equities	15,464.00	976,551.60	WALT DISNEY CO
Equities	30,431.00	1,921,717.65	WALT DISNEY CO
Equities	4,990.00	51,896.00	WALTER ENERGY INC
Equities	6,372.00	66,268.80	WALTER ENERGY INC
Equities	1,174.00	39,692.94	WALTER INV TR MGMT CORP
Equities	6,630.00	224,160.30	WALTER INV TR MGMT CORP
Equities	3,054.00	103,255.74	WALTER INV TR MGMT CORP
Equities	1,859,000.00	2,617,246.51	WANT WANT CHINA HO USD0.02
Equities	2,605,989.35	6,707,879.00	WARBURG PINCUS PE VIII, LP
Equities	3,721,316.04	7,501,285.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	14,519.00	288,637.72	WARNER CHILCOTT PLC COM
Equities	3,600.00	9,180.00	WARREN RES INC COM
Equities	11,601.00	132,539.08	WARSAW STOCK EXCHA PLN1.00
Equities	6,600.00	124,608.00	WASH FED INC COM
Equities	50,530.00	954,006.40	WASH FED INC COM
Equities	9,934.00	187,553.92	WASH FED INC COM
Equities	539.00	260,752.03	WASH POST CO CL B COM
Equities	420.00	203,183.40	WASH POST CO CL B COM
Equities	2,200.00	62,744.00	WASHINGTON TR BANCORP INC COM
Equities	2,368.00	67,535.36	WASHINGTON TR BANCORP INC COM
Equities	278,000.00	172,756.52	WASION GROUP HOLDS HKD0.01
Equities	6,600.00	271,524.00	WASTE CONNECTIONS INC COM
Equities	11,493.00	472,822.02	WASTE CONNECTIONS INC COM
Equities	111,800.00	4,508,894.00	WASTE MGMT INC DEL COM STK
Equities	28,790.00	1,161,100.70	WASTE MGMT INC DEL COM STK
Equities	39,945.00	1,610,981.85	WASTE MGMT INC DEL COM STK
Equities	5,790.00	579,289.50	WATERS CORP COM
Equities	15,900.00	1,590,795.00	WATERS CORP COM
Equities	7,886.00	788,994.30	WATERS CORP COM
Equities	4,750.00	475,237.50	WATERS CORP COM
Equities	1,900.00	19,304.00	WATERSTONE FINL INC COM STK
Equities	700.00	58,772.00	WATSCO INC COM
Equities	2,589.00	217,372.44	WATSCO INC COM
Equities	1,500.00	68,010.00	WATTS WTR TECHNOLOGIES INC
Equities	3,062.00	138,831.08	WATTS WTR TECHNOLOGIES INC
Equities	3,500.00	39,900.00	WAUSAU PAPER CORP COM
Equities	5,650.00	64,410.00	WAUSAU PAPER CORP COM
Equities	700.00	8,064.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	673,587.07	38,440.00	WCAS CAPITAL PARTNERS II, LP
Equities	1,238,719.36	687,173.00	WCAS CAPITAL PARTNERS III, LP

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,591,342.00	895,370.00	WCAS IX, LP
Equities	842,909.69	7,623.00	WCAS VI, LP
Equities	2,092,036.93	9,350.00	WCAS VIII, LP
Equities	1,800.00	98,064.00	WD 40 CO COM STK
Equities	1,714.00	93,378.72	WD 40 CO COM STK
Equities	12,900.00	176,730.00	WEATHERFORD INTL LTD
Equities	78,837.00	1,080,066.90	WEATHERFORD INTL LTD
Equities	75,967.00	1,040,747.90	WEATHERFORD INTL LTD
Equities	13,854.00	354,662.40	WEB COM GROUP INC COM
Equities	36,550.00	935,680.00	WEB COM GROUP INC COM
Equities	1,126.00	28,825.60	WEB COM GROUP INC COM
Equities	3,888.00	114,190.56	WEBMD HEALTH CORP COMMON STOCK
Equities	4,744.00	139,331.28	WEBMD HEALTH CORP COMMON STOCK
Equities	7,000.00	179,760.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	51,940.00	1,333,819.20	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	8,897.00	228,474.96	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	65,680.00	193,914.92	WEICHAI POWER CO 'H'CN1
Equities	1,500.00	69,000.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	2,024.00	93,104.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	6,900.00	212,313.00	WEINGARTEN RLTY INVS COM
Equities	11,621.00	357,578.17	WEINGARTEN RLTY INVS COM
Equities	800.00	36,056.00	WEIS MKT INC COM
Equities	83.00	3,740.81	WEIS MKT INC COM
Equities	5,076.00	281,971.80	WELLCARE HLTH PLANS INC COM
Equities	2,790.00	154,984.50	WELLCARE HLTH PLANS INC COM
Equities	4,251.00	236,143.05	WELLCARE HLTH PLANS INC COM
Equities	56,600.00	4,632,144.00	WELLPOINT INC COM
Equities	22,900.00	1,874,136.00	WELLPOINT INC COM
Equities	28,235.00	2,310,752.40	WELLPOINT INC COM
Equities	36,300.00	2,970,792.00	WELLPOINT INC COM
Equities	32,895.00	2,692,126.80	WELLPOINT INC COM
Equities	2,100.00	171,864.00	WELLPOINT INC COM
Equities	83,100.00	3,429,537.00	WELLS FARGO & CO NEW COM STK
Equities	54,910.00	2,266,135.70	WELLS FARGO & CO NEW COM STK
Equities	4,985.00	205,730.95	WELLS FARGO & CO NEW COM STK
Equities	357,842.00	14,768,139.34	WELLS FARGO & CO NEW COM STK
Equities	459,711.00	18,972,272.97	WELLS FARGO & CO NEW COM STK
Equities	98,550.00	4,067,158.50	WELLS FARGO & CO NEW COM STK
Equities	84,255.00	3,477,203.85	WELLS FARGO & CO NEW COM STK
Equities	1,150.00	1,373,100.00	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%
Equities	4,204,516.45	3,950,884.00	WELLSPRING CAPITAL PARTNERS IV, LP
Equities	26,200.00	152,746.00	WENDYS CO COM
Equities	162,800.00	949,124.00	WENDYS CO COM
Equities	23,625.00	137,733.75	WENDYS CO COM
Equities	2,700.00	65,259.00	WERNER ENTERPRISES INC COM
Equities	33,224.00	803,024.08	WERNER ENTERPRISES INC COM
Equities	3,775.00	91,241.75	WERNER ENTERPRISES INC COM
Equities	1,100.00	29,073.00	WESBANCO INC COM
Equities	2,868.00	75,801.24	WESBANCO INC COM
Equities	3,794.00	70,454.58	WESCO AIRCRAFT HOLDINGS INC
Equities	4,380.00	297,664.80	WESCO INTL INC COM
Equities	32,056.00	2,178,525.76	WESCO INTL INC COM
Equities	4,525.00	307,519.00	WESCO INTL INC COM
Equities	17,700.00	750,158.55	WEST JAPAN RAILWAY NPV
Equities	3,900.00	42,900.00	WEST MARINE INC COM
Equities	2,100.00	147,546.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	3,205.00	225,183.30	WEST PHARMACEUTICAL SVCS INC COM
Equities	2,900.00	132,501.00	WESTAMERICA BANCORPORATION COM
Equities	2,814.00	128,571.66	WESTAMERICA BANCORPORATION COM
Equities	6,400.00	204,544.00	WESTAR ENERGY INC COM
Equities	11,761.00	375,881.56	WESTAR ENERGY INC COM
Equities	10,900.00	348,364.00	WESTAR ENERGY INC COM
Equities	7,640.00	18,259.60	WESTELL TECHNOLOGIES INC CL A
Equities	1,100.00	17,413.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	8,077.00	127,858.91	WESTERN ALLIANCE BANCORPORATION COM
Equities	48,700.00	833,257.00	WESTERN UNION CO
Equities	79,718.00	1,363,974.98	WESTERN UNION CO
Equities	53,444.00	914,426.84	WESTERN UNION CO
Equities	83,087.00	1,421,618.57	WESTERN UNION CO
Equities	53,557.00	916,360.27	WESTERN UNION CO
Equities	4,600.00	32,200.00	WESTFIELD FINL INC NEW COM STK
Equities	6,890.00	48,230.00	WESTFIELD FINL INC NEW COM STK
Equities	64,637.00	676,853.06	WESTFIELD GROUP NPV STAPLED UNITS
Equities	168,877.00	1,768,413.05	WESTFIELD GROUP NPV STAPLED UNITS
Equities	149,869.00	1,569,368.80	WESTFIELD GROUP NPV STAPLED UNITS
Equities	77,000.00	806,313.50	WESTFIELD GROUP NPV STAPLED UNITS
Equities	403,067.00	1,143,736.86	WESTFIELD RETAIL T UNITS NPV (STAPLED)
Equities	28,000.00	79,452.38	WESTFIELD RETAIL T UNITS NPV (STAPLED)
Equities	61,000.00	173,092.68	WESTFIELD RETAIL T UNITS NPV (STAPLED)
Equities	37,200.00	811,033.70	WESTJET AIRLS LTD COM
Equities	300.00	28,923.00	WESTLAKE CHEM CORP COM STK
Equities	1,580.00	152,327.80	WESTLAKE CHEM CORP COM STK
Equities	12,350.00	766,811.50	WESTN DIGITAL CORP COM
Equities	26,339.00	1,635,388.51	WESTN DIGITAL CORP COM
Equities	15,100.00	937,559.00	WESTN DIGITAL CORP COM
Equities	19,848.00	1,232,362.32	WESTN DIGITAL CORP COM
Equities	42,500.00	2,638,825.00	WESTN DIGITAL CORP COM

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	3,500.00	98,245.00	WESTN REFNG INC COM
Equities	5,583.00	156,714.81	WESTN REFNG INC COM
Equities	8,844,418.80	12,064,533.00	WESTON PRESIDIO V, LP
Equities	117,923.00	3,117,330.79	WESTPAC BKG CORP NPV
Equities	34,500.00	912,018.12	WESTPAC BKG CORP NPV
Equities	6,600.00	174,473.03	WESTPAC BKG CORP NPV
Equities	14,340.00	379,082.31	WESTPAC BKG CORP NPV
Equities	11,300.00	298,718.98	WESTPAC BKG CORP NPV
Equities	774.00	33,220.08	WESTWOOD HLDGS GROUP INC COM
Equities	6,525.00	30,732.75	WET SEAL INC CL A CL A
Equities	10,600.00	49,926.00	WET SEAL INC CL A CL A
Equities	8,275.00	634,692.50	WEX INC
Equities	1,700.00	130,390.00	WEX INC
Equities	4,000.00	306,800.00	WEX INC
Equities	1,400.00	35,280.00	WEYCO GROUP INC COM
Equities	1,900.00	47,880.00	WEYCO GROUP INC COM
Equities	20,500.00	584,045.00	WEYERHAEUSER CO COM
Equities	19,100.00	544,159.00	WEYERHAEUSER CO COM
Equities	21,100.00	601,139.00	WEYERHAEUSER CO COM
Equities	35,687.00	1,016,722.63	WEYERHAEUSER CO COM
Equities	50,777.00	1,446,636.73	WEYERHAEUSER CO COM
Equities	46,307.00	1,319,286.43	WEYERHAEUSER CO COM
Equities	16,752.00	477,264.48	WEYERHAEUSER CO COM
Equities	2,400.00	103,728.00	WGL HLDGS INC COM
Equities	31,416.00	1,357,799.52	WGL HLDGS INC COM
Equities	3,987.00	172,318.14	WGL HLDGS INC COM
Equities	189,977.00	1,596,949.65	WHARF(HLDGS) HKD1
Equities	120,000.00	1,008,721.89	WHARF(HLDGS) HKD1
Equities	70,000.00	351,067.19	WHEELLOCK & COMPANY HKD0.50
Equities	9,010.00	1,030,383.60	WHIRLPOOL CORP COM
Equities	4,790.00	547,784.40	WHIRLPOOL CORP COM
Equities	6,967.00	796,746.12	WHIRLPOOL CORP COM
Equities	13,410.00	1,533,567.60	WHIRLPOOL CORP COM
Equities	14,495.00	671,848.32	WHITBREAD ORD GBP0.76797385
Equities	557.00	320,241.58	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	529.00	304,143.26	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	2,094.00	34,027.50	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	12,817.00	208,276.25	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	6,600.00	304,194.00	WHITING PETE CORP COM STK
Equities	21,900.00	1,009,371.00	WHITING PETE CORP COM STK
Equities	11,202.00	516,300.18	WHITING PETE CORP COM STK
Equities	33,700.00	1,553,233.00	WHITING PETE CORP COM STK
Equities	15,885.00	817,759.80	WHOLE FOODS MKT INC COM
Equities	22,600.00	1,163,448.00	WHOLE FOODS MKT INC COM
Equities	33,170.00	1,707,591.60	WHOLE FOODS MKT INC COM
Equities	31,200.00	1,606,176.00	WHOLE FOODS MKT INC COM
Equities	19,100.00	983,268.00	WHOLE FOODS MKT INC COM
Equities	6.00	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100.00	0.22	WICKES INC COM
Equities	1,600.00	1,312.16	WIDEPOINT CORP COM
Equities	3,200.00	128,288.00	WILEY JOHN & SONS INC CL A
Equities	4,661.00	186,859.49	WILEY JOHN & SONS INC CL A
Equities	2,000.00	80,180.00	WILEY JOHN & SONS INC CL A
Equities	10,630.00	65,268.20	WILLBROS GROUP INC COM
Equities	53,144.00	355,380.84	WILLIAM HILL ORD GBP0.10
Equities	171,900.00	1,149,517.64	WILLIAM HILL ORD GBP0.10
Equities	300.00	13,050.00	WILLIAMS CLAYTON ENERGY INC COM
Equities	625.00	27,187.50	WILLIAMS CLAYTON ENERGY INC COM
Equities	18,460.00	599,396.20	WILLIAMS CO INC COM
Equities	44,500.00	1,444,915.00	WILLIAMS CO INC COM
Equities	64,633.00	2,098,633.51	WILLIAMS CO INC COM
Equities	31,245.00	1,014,525.15	WILLIAMS CO INC COM
Equities	4,900.00	273,861.00	WILLIAMS SONOMA INC COM
Equities	8,039.00	449,299.71	WILLIAMS SONOMA INC COM
Equities	41,557.00	1,694,694.46	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	16,121.00	657,414.38	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	1,000.00	13,510.00	WILLIS LEASE FIN CORP COM
Equities	2,300.00	15,226.00	WILSHIRE BANCORP INC COM
Equities	8,143.00	53,906.66	WILSHIRE BANCORP INC COM
Equities	30,809.00	1,668,361.38	WINCOR NIXDORF AG NPV
Equities	39,518.00	304,683.78	WINDSTREAM CORP COM STK
Equities	53,349.00	411,320.79	WINDSTREAM CORP COM STK
Equities	47,824.00	429,447.05	WING HANG BANK HKD1
Equities	562,000.00	908,381.30	WING TAI HOLDINGS NPV
Equities	1,100.00	71,357.00	WINMARK CORP COM
Equities	14,599.00	306,433.01	WINNEBAGO INDS INC COM
Equities	1,500.00	31,485.00	WINNEBAGO INDS INC COM
Equities	1,139.00	23,907.61	WINNEBAGO INDS INC COM
Equities	1,460.00	17,563.80	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,452.00	17,467.56	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	2,300.00	88,044.00	WINTRUST FINL CORP COM
Equities	4,309.00	164,948.52	WINTRUST FINL CORP COM
Equities	538.00	774.72	WIRELESS TELECOM GROUP INC COM STK
Equities	17,580.00	720,604.20	WIS ENERGY COM
Equities	23,282.00	954,329.18	WIS ENERGY COM
Equities	45,791.00	1,876,973.09	WIS ENERGY COM
Equities	17,400.00	201,318.00	WISDOMTREE INVTS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,646.00	65,324.22	WISDOMTREE INVTS INC COM
Equities	4,100.00	104,591.00	WMS INDS INC COM STK
Equities	4,812.00	122,754.12	WMS INDS INC COM STK
Equities	16,739.00	770,019.26	WOLSELEY ORD GBP0.104545454
Equities	21,149.00	446,858.55	WOLTERS KLUWER EURO.12
Equities	43,000.00	908,549.70	WOLTERS KLUWER EURO.12
Equities	2,700.00	147,447.00	WOLVERINE WORLD WIDE INC COM
Equities	4,005.00	218,713.05	WOLVERINE WORLD WIDE INC COM
Equities	60,241.00	1,930,507.37	WOODSIDE PETROLEUM NPV
Equities	4,100.00	164,000.00	WOODWARD INC COM
Equities	27,496.00	1,099,840.00	WOODWARD INC COM
Equities	21,972.00	878,880.00	WOODWARD INC COM
Equities	7,004.00	280,160.00	WOODWARD INC COM
Equities	63,106.00	1,895,239.35	WOOLWORTHS LTD NPV
Equities	29,453.00	884,551.14	WOOLWORTHS LTD NPV
Equities	75,062.00	2,254,309.51	WOOLWORTHS LTD NPV
Equities	19,800.00	594,646.14	WOOLWORTHS LTD NPV
Equities	32,600.00	2,089,334.00	WORKDAY INC CL A COM USD0.001
Equities	3,950.00	253,155.50	WORKDAY INC CL A COM USD0.001
Equities	200.00	12,818.00	WORKDAY INC CL A COM USD0.001
Equities	1,959.00	125,552.31	WORKDAY INC CL A COM USD0.001
Equities	11,400.00	730,626.00	WORKDAY INC CL A COM USD0.001
Equities	1,200.00	104,328.00	WORLD ACCEP CORP S C NEW COM
Equities	31,903.00	2,773,646.82	WORLD ACCEP CORP S C NEW COM
Equities	12,893.00	1,120,917.42	WORLD ACCEP CORP S C NEW COM
Equities	491.00	42,687.54	WORLD ACCEP CORP S C NEW COM
Equities	4,800.00	191,904.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	6,647.00	265,747.06	WORLD FUEL SERVICE COM STK USD0.01
Equities	1,900.00	19,589.00	WORLD WRESTLING ENTMTNT
Equities	2,600.00	26,806.00	WORLD WRESTLING ENTMTNT
Equities	6.00	-	WORLDTEX INC COM NEW
Equities	4,276.00	135,591.96	WORTHINGTON INDS INC COM
Equities	4,300.00	136,353.00	WORTHINGTON INDS INC COM
Equities	4,577.00	145,136.67	WORTHINGTON INDS INC COM
Equities	13,200.00	418,572.00	WORTHINGTON INDS INC COM
Equities	78,199.00	1,330,741.57	WPP PLC ORD GBP0.10
Equities	235,837.00	4,013,326.24	WPP PLC ORD GBP0.10
Equities	128,000.00	2,178,223.77	WPP PLC ORD GBP0.10
Equities	60,000.00	1,021,042.39	WPP PLC ORD GBP0.10
Equities	35,500.00	604,116.75	WPP PLC ORD GBP0.10
Equities	34,688.00	656,990.72	WPX ENERGY INC COM SHS
Equities	14,833.00	280,937.02	WPX ENERGY INC COM SHS
Equities	20,011.00	379,008.34	WPX ENERGY INC COM SHS
Equities	20,015.00	379,084.10	WPX ENERGY INC COM SHS
Equities	1,700.00	44,557.00	WRIGHT MED GROUP INC COM
Equities	1,352.00	35,435.92	WRIGHT MED GROUP INC COM
Equities	1,400.00	73,346.00	WSFS FINANCIAL CORP COM
Equities	1,700.00	89,063.00	WSFS FINANCIAL CORP COM
Equities	12,150.00	695,344.50	WYNDHAM WORLDWIDE CORP COM STK
Equities	8,500.00	486,455.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	12,142.00	694,886.66	WYNDHAM WORLDWIDE CORP COM STK
Equities	15,555.00	890,212.65	WYNDHAM WORLDWIDE CORP COM STK
Equities	5,300.00	678,400.00	WYNN RESORTS LTD COM
Equities	7,450.00	953,600.00	WYNN RESORTS LTD COM
Equities	35,700.00	1,011,738.00	XCEL ENERGY INC COM
Equities	49,671.00	1,407,676.14	XCEL ENERGY INC COM
Equities	1,300.00	6,435.00	XENOPORT INC COM STK
Equities	2,300.00	11,385.00	XENOPORT INC COM STK
Equities	18,800.00	744,668.00	XILINX INC COM
Equities	41,700.00	1,651,737.00	XILINX INC COM
Equities	24,470.00	969,256.70	XILINX INC COM
Equities	31,900.00	967,208.00	XL GROUP PLC ORD USD0.01
Equities	88,064.00	2,670,100.48	XL GROUP PLC ORD USD0.01
Equities	29,290.00	888,072.80	XL GROUP PLC ORD USD0.01
Equities	63,600.00	1,928,352.00	XL GROUP PLC ORD USD0.01
Equities	1,600.00	17,920.00	XO GROUP INC COM
Equities	3,700.00	41,440.00	XO GROUP INC COM
Equities	1,100.00	3,993.00	XOMA CORP DEL COM
Equities	8,430.00	152,498.70	XPO LOGISTICS INC COM
Equities	17,340.00	467,139.60	XYLEM INC COM
Equities	13,670.00	368,269.80	XYLEM INC COM
Equities	18,999.00	511,833.06	XYLEM INC COM
Equities	24,000.00	602,640.00	YAHOO INC COM
Equities	7,650.00	192,091.50	YAHOO INC COM
Equities	74,800.00	1,878,228.00	YAHOO INC COM
Equities	86,631.00	2,175,304.41	YAHOO INC COM
Equities	80,353.00	2,017,663.83	YAHOO INC COM
Equities	1,667.00	820,620.12	YAHOO JAPAN CORP NPV
Equities	3,720.00	1,831,257.86	YAHOO JAPAN CORP NPV
Equities	1,282.00	631,094.78	YAHOO JAPAN CORP NPV
Equities	2,780.00	1,368,520.66	YAHOO JAPAN CORP NPV
Equities	38,000.00	491,568.93	YAMAHA MOTOR CO NPV
Equities	2,250.00	89,247.55	YARA INTERNATIONAL NOK1.7
Equities	4,900.00	194,361.33	YARA INTERNATIONAL NOK1.7
Equities	71,800.00	878,219.18	YAZICILAR HOLDING CLASS'A' TRY1
Equities	19,600.00	681,492.00	YELP INC CL A
Equities	2,607.00	90,645.39	YELP INC CL A

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Equities	1,711,487.39	1,113,385.00	YORKTOWN ENERGY PTRS V, LP
Equities	2.00	57.50	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	85,500.00	221,566.85	YUE YUEN INDL HLDG HKD0.25
Equities	75,800.00	5,255,972.00	YUM BRANDS INC COM
Equities	15,781.00	1,094,254.54	YUM BRANDS INC COM
Equities	28,580.00	1,981,737.20	YUM BRANDS INC COM
Equities	42,027.00	2,914,152.18	YUM BRANDS INC COM
Equities	21,730.00	1,506,758.20	YUM BRANDS INC COM
Equities	2,649.00	14,172.15	ZAGG INC COM STK
Equities	2,400.00	21,840.00	ZALE CORP NEW COM STK
Equities	4,100.00	37,310.00	ZALE CORP NEW COM STK
Equities	2,873.00	1,620.65	ZALICUS INC COM
Equities	5,100.00	6,120.00	ZAZA ENERGY CORP COM
Equities	4,500.00	195,480.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	26,278.00	1,141,516.32	ZEBRA TECHNOLOGIES CORP CL A
Equities	5,017.00	217,938.48	ZEBRA TECHNOLOGIES CORP CL A
Equities	80,000.00	2,544,923.74	ZENKOKU HOSHO CO L NPV
Equities	103,000.00	1,206,946.19	ZEON CORPORATION NPV
Equities	3,373.00	53,394.59	ZEP INC COM STK
Equities	1,100.00	17,413.00	ZEP INC COM STK
Equities	3,450.00	54,613.50	ZEP INC COM STK
Equities	3,278.00	2,622.40	ZHNE/ZHONE TECHNOLOGIES INC
Equities	687,700.00	760,727.15	ZHONGSHENG GROUP H HKD0.0001
Equities	521,900.00	92,182.92	ZIJIN MINING GROUP LTD 'H'CNV0.1
Equities	1,533.00	86,307.90	ZILLOW INC
Equities	12,300.00	921,762.00	ZIMMER HLDGS INC COM
Equities	16,032.00	1,201,438.08	ZIMMER HLDGS INC COM
Equities	12,400.00	358,112.00	ZIONS BANCORP COM
Equities	17,082.00	493,328.16	ZIONS BANCORP COM
Equities	13,800.00	398,544.00	ZIONS BANCORP COM
Equities	10,345.00	21,724.50	ZIOPHARM ONCOLOGY COM STK
Equities	31,026.00	131,239.98	ZIX CORP COM
Equities	5,700.00	24,111.00	ZIX CORP COM
Equities	8,200.00	253,298.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	26,080.00	805,611.20	ZOETIS INC COM USD0.01 CL 'A'
Equities	2,000.00	61,780.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	55,432.95	1,712,323.82	ZOETIS INC COM USD0.01 CL 'A'
Equities	22,686.22	700,777.33	ZOETIS INC COM USD0.01 CL 'A'
Equities	1,900.00	24,529.00	ZOLTEK COS INC COM
Equities	2,300.00	29,693.00	ZOLTEK COS INC COM
Equities	200.00	80.00	ZOOM TECHNOLOGIES INC COM NEW COM NEW
Equities	1,600.00	46,000.00	ZUMIEZ INC COM
Equities	1,926.00	55,372.50	ZUMIEZ INC COM
Equities	7,196.00	1,863,362.05	ZURICH INSURANCE GROUP AG CHF0.10
Equities	13,876.00	3,593,108.92	ZURICH INSURANCE GROUP AG CHF0.10
Equities	3,430.00	888,178.41	ZURICH INSURANCE GROUP AG CHF0.10
Equities	554.00	143,455.05	ZURICH INSURANCE GROUP AG CHF0.10
Equities	2,000.00	31,620.00	ZYGO CORP COM
Equities	1,544.00	24,410.64	ZYGO CORP COM
Equities	38,820.00	107,919.60	ZYNGA INC
Equities	-	27,960,254.00	Private equity valuation adjustment
TOTAL		<u>10,320,326,213.61</u>	

Fixed Income Investments

Fixed Income	-	(15,187,500.00)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	-	8,618,750.00	&&&SHORT-TERM BOND FUTURES - SHORT
Fixed Income	-	(8,690,937.50)	&&&SHORT-TERM BOND FUTURES OFFSET - LONG
Fixed Income	(200,000.00)	(121.09)	317U031E5_
Fixed Income	3,600,000.00	5,059,549.38	AB INDUSTRIVARDEN 1.875% CNV BDS 27/02/17
Fixed Income	1,900,000.00	1,923,244.60	ABBEY NATL TREAS 2.875% DUE 04-25-2014
Fixed Income	500,000.00	503,644.00	ABBEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG
Fixed Income	400,000.00	402,915.20	ABBEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG
Fixed Income	800,000.00	805,830.40	ABBEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG
Fixed Income	1,157,000.00	1,007,181.23	ACCREDITED MTG LN TR 2005-3 AST-BKD NT CL M-1 VAR RATE 09-25-2035
Fixed Income	1,980,000.00	1,829,622.96	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO
Fixed Income	250,000.00	235,477.75	ADT CORP 4.125 DUE 06-15-2023
Fixed Income	1,000,000.00	848,951.00	ADT CORP 4.875% DUE 07-15-2042
Fixed Income	14,549.24	14,554.71	AEP TEX CENT 4.9800001907% DUE 07-01-2015
Fixed Income	355,000.00	311,532.03	AETNA INC 4.125% DUE 11-15-2042
Fixed Income	2,500,000.00	3,184,375.00	AFFILIATED MANAGERS GROUP INC SR NT 3.95% DUE 08-15-2038/08-15-2013 REG
Fixed Income	2,570,000.00	3,284,819.80	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	445,000.00	568,772.30	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	750,000.00	648,622.50	AID-ISRAEL ST ZERO COUPON DUE 02-15-2020REG
Fixed Income	1,160,000.00	1,078,800.00	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2012 BEO
Fixed Income	50,000.00	45,848.20	ALABAMA PWR CO 4.1 DUE 01-15-2042
Fixed Income	180,000.00	186,768.00	ALLIANT ENERGY 4% DUE 10-15-2014
Fixed Income	500,000.00	504,250.00	ALLY FINL INC 4.5% DUE 02-11-2014
Fixed Income	1,800,000.00	1,815,300.00	ALLY FINL INC 4.5% DUE 02-11-2014
Fixed Income	100,000.00	102,503.20	ALLY FINL INC 4.625% DUE 06-26-2015
Fixed Income	1,100,000.00	1,176,747.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	400,000.00	427,908.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	1,900,000.00	2,032,563.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	800,000.00	803,112.00	ALLY FINL INC GTD SR NT FLTG RATE DUE 02-11-2014 REG
Fixed Income	100,000.00	100,884.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG
Fixed Income	500,000.00	504,420.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG
Fixed Income	1,400,000.00	1,412,376.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG
Fixed Income	1,800,000.00	1,815,912.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	100,000.00	100,902.80	ALLY MASTER OWNER 1.81 DUE 05-15-2016
Fixed Income	100,000.00	100,239.80	ALLY MASTER OWNER TR SER 2012-3 CL A2 1.21 DUE 06-15-2017
Fixed Income	100,000.00	99,094.20	ALLY MASTER OWNER TR SER 2013-1 CL A-2 1 DUE 02-15-2016 REG
Fixed Income	540,000.00	499,325.58	ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG
Fixed Income	875,000.00	746,685.63	ALTRIA GROUP INC 4.25% DUE 08-09-2042
Fixed Income	40,000.00	34,134.20	ALTRIA GROUP INC 4.25% DUE 08-09-2042
Fixed Income	150,000.00	154,108.80	ALTRIA GROUP INC 8.5% DUE 11-10-2013
Fixed Income	75,000.00	99,329.70	ALTRIA GROUP INC 9.25% DUE 08-06-2019
Fixed Income	150,000.00	199,411.05	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	254,000.00	337,669.37	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	400,000.00	388,256.21	AMER INTL GRP 4.9% DEB FOREIGN CURR 02/06
Fixed Income	600,000.00	582,384.31	AMER INTL GRP 4.9% DEB FOREIGN CURR 02/06
Fixed Income	1,000,000.00	852,251.00	AMER MOVIL SAB DE 4.375% DUE 07-16-2042
Fixed Income	1,100,000.00	1,267,393.60	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	2,500,000.00	2,880,440.00	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	1,200,000.00	1,164,986.40	AMERICAN EXPRESS CO 1.55 BDS DUE 05-22-2018 USD1000 REG
Fixed Income	100,000.00	99,849.20	AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2012-2 CL A 0.7 03-15-2018
Fixed Income	900,000.00	908,217.90	AMERICAN EXPRESS CR CORP TRANCHE # TR 00071 7.3% DUE 08-20-2013
Fixed Income	150,000.00	192,961.50	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE
Fixed Income	325,000.00	321,690.20	AMERICREDIT 1.19000005722% DUE 05-08-2018
Fixed Income	195,000.00	192,130.18	AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00047 VAR RT DUE 06-12-2017
Fixed Income	75,000.00	86,911.05	AMERN EXPRESS CO 6.15% DUE 08-28-2017
Fixed Income	250,000.00	300,770.00	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	125,000.00	161,675.00	AMERN FINL GROUP 9.875% DUE 06-15-2019
Fixed Income	75,000.00	79,944.30	AMERN INTL GROUP 4.875% DUE 06-01-2022
Fixed Income	200,000.00	216,801.60	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	400,000.00	433,603.20	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	275,000.00	318,913.65	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,800,000.00	2,087,434.80	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	60,000.00	69,581.16	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	900,000.00	1,116,128.70	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	100,000.00	111,429.20	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO
Fixed Income	100,000.00	110,233.60	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017
Fixed Income	200,000.00	355,276.80	AMERN INTL GROUP MTN 22/05/2068
Fixed Income	1,140,000.00	1,278,708.36	ANADARKO PETE CORP 5.95% DUE 09-15-2016
Fixed Income	125,000.00	150,190.62	ANADARKO PETE CORP 6.95% DUE 06-15-2019
Fixed Income	1,005,000.00	938,265.99	ANHEUSER BUSCH 2.5% DUE 07-15-2022
Fixed Income	365,000.00	316,241.48	ANHEUSER BUSCH 3.75% DUE 07-15-2042
Fixed Income	75,000.00	79,609.05	ANHEUSER BUSCH 5.375% DUE 11-15-2014
Fixed Income	190,000.00	219,045.87	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	500,000.00	501,480.50	ANHEUSER BUSCH INBEV WORLDWIDE INC GTD NT FLTG DUE 01-27-2014 REG
Fixed Income	435,000.00	393,905.12	ANHEUSER-BUSCH 4% DUE 01-17-2043
Fixed Income	400,000.00	508,569.60	AOL TIME WARNER 7.7% DUE 05-01-2032
Fixed Income	610,000.00	639,654.54	AON CORP 3.5% DUE 09-30-2015
Fixed Income	445,000.00	397,032.12	APACHE CORP 4.25% DUE 01-15-2044
Fixed Income	2,800,000.00	2,800,921.20	APPALACHIAN PWR CO NT SR D FLTG RATE 08-16-2013
Fixed Income	5,500,000.00	5,501,809.50	APPALACHIAN PWR CO NT SR D FLTG RATE 08-16-2013
Fixed Income	160,000.00	148,394.24	APPLE INC 2.4% DUE 05-03-2023
Fixed Income	250,000.00	222,058.00	APPLE INC 3.85% DUE 05-04-2043
Fixed Income	400,000.00	420,099.20	APPLIED MATLS INC 4.3% DUE 06-15-2021
Fixed Income	200,000.00	213,250.00	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	1,000,000.00	1,066,250.00	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	100,000.00	100,042.00	ARIZONA TOURISM & SPORTS AUTH TAX REV 5.375% 07-01-2022 BEO
Fixed Income	50,000.00	50,489.00	ARIZONA WTR INFRASTRUCTURE FIN AUTH REV 4% 10-01-2013 BEO
Fixed Income	226,000,000.00	2,871,782.35	ASAHI GROUP HLDGS 0% CNV SNR BDS 26/05/28 JPY
Fixed Income	2,113,058.17	2,102,494.99	ASSET BACKED SECS CORP HOME EQUITY SER 2005-HE4 CL M2 FLTG RT 05-25-2035
Fixed Income	120,000.00	169,804.56	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	1,050,000.00	1,045,203.60	AT&T INC .8% DUE 12-01-2015
Fixed Income	355,000.00	345,128.16	AT&T INC 1.4% DUE 12-01-2017
Fixed Income	50,000.00	48,051.10	AT&T INC 3 DUE 02-15-2022
Fixed Income	50,000.00	57,187.80	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	900,000.00	1,033,434.00	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG
Fixed Income	465,000.00	541,785.45	ATMOS ENERGY CORP 6.35% DUE 06-15-2017
Fixed Income	700,000.00	826,609.10	AUSTRALIA(CMNWLTH) 3% IDX/LKD BDS 20/09/25 AUD
Fixed Income	800,000.00	1,346,930.19	AUSTRALIA(CMNWLTH) 4% IDX LKD 20/8/20 AUD1000
Fixed Income	1,450,000.00	2,441,310.96	AUSTRALIA(CMNWLTH) 4% IDX LKD 20/8/20 AUD1000
Fixed Income	5,703.99	5,703.99	Australian dollar - Cash
Fixed Income	7,522.70	7,522.70	Australian dollar - Cash
Fixed Income	150.90	150.90	Australian dollar - Cash
Fixed Income	94.10	94.10	Australian dollar - Cash
Fixed Income	0.02	0.02	Australian dollar - Cash
Fixed Income	0.02	0.02	Australian dollar - Cash
Fixed Income	26,161.54	26,161.54	Australian dollar - Cash
Fixed Income	20,514.55	20,514.55	Australian dollar - Cash
Fixed Income	-	-	Australian dollar - Cash
Fixed Income	256.06	256.06	Australian dollar - Cash
Fixed Income	6.96	6.96	Australian dollar - Miscellaneous
Fixed Income	-	25,480.34	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	381,476.73	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	622,072.37	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	231,218.34	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	930,301.89	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	1,935,742.85	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	485.96	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	8,025,648.41	Australian dollar - Pending foreign exchange purchases
Fixed Income	-	(5,743,191.69)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(197,912.51)	Australian dollar - Pending foreign exchange sales

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	(6,045,820.54)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(325,673.18)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(1,646,662.16)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(68,621.22)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(63,865.32)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(20,069.31)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(13,601.25)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(26,869.75)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(99,069.39)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(78,253.49)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(2,572,743.64)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(8,147,318.45)	Australian dollar - Pending foreign exchange sales
Fixed Income	-	(25,482.21)	Australian dollar - Pending trade purchases
Fixed Income	-	(231,235.34)	Australian dollar - Pending trade purchases
Fixed Income	-	(485.96)	Australian dollar - Pending trade purchases
Fixed Income	-	197,927.05	Australian dollar - Pending trade sales
Fixed Income	-	370,364.73	Australian dollar - Pending trade sales
Fixed Income	-	-	AUTODESK INC 3.6 DUE 12-15-2022
Fixed Income	375,000.00	376,608.75	AVALON IV CAPITAL LTD NT SER 2012-1A CL C FLTG 144A DUE 04-17-2023 BEO
Fixed Income	135,000.00	124,881.21	AVALONBAY CMNTYS INC TRANCHE # TR 00015 2.95 09-15-2022
Fixed Income	65,000.00	65,000.65	AVIS BUDGET CAR RENT LLC / AVIS BUDGET FSR NT FLT RT DUE 05-15-2014 BEO
Fixed Income	300,000.00	291,837.30	BAIDU INC NT 2.25 11-28-2017
Fixed Income	500,000.00	486,395.50	BAIDU INC NT 2.25 11-28-2017
Fixed Income	155,000.00	154,225.00	BALL CORP 5 DUE 03-15-2022
Fixed Income	125,000.00	124,375.00	BALL CORP 5 DUE 03-15-2022
Fixed Income	50,000.00	53,051.50	BALTIMORE CNTY MD 4.45% 11-01-2026 BEO TAXABLE
Fixed Income	2,173,799.00	1,543,325.55	BANC AMER 6% DUE 03-25-2036
Fixed Income	1,000,000.00	1,319,211.33	BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016
Fixed Income	700,000.00	726,250.00	BANCO MERCANTIL 4.375% DUE 07-19-2015
Fixed Income	300,000.00	281,250.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,000,000.00	1,875,000.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	500,000.00	476,250.00	BANCOLOMBIA S A 5.125% DUE 09-11-2022
Fixed Income	425,000.00	401,687.48	BANK AMER CORP 3.3% DUE 01-11-2023
Fixed Income	530,000.00	500,927.91	BANK AMER CORP 3.3% DUE 01-11-2023
Fixed Income	50,000.00	55,502.25	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	475,000.00	527,903.13	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	1,500,000.00	1,667,062.50	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	35,000.00	39,130.35	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	2,645,000.00	3,178,694.88	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	475,000.00	570,843.12	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	60,000.00	67,257.18	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	125,000.00	124,421.75	BANK NOVA SCOTIA B C .95 DUE 03-15-2016
Fixed Income	65,000.00	69,307.09	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	820,000.00	794,263.48	BANK OF AMER CORP MTN 2 DUE 01-11-2018
Fixed Income	1,265,000.00	1,262,125.92	BANK OF AMERICA CORP 1.5 09 OCT 2015
Fixed Income	690,000.00	560,061.27	BARRICK N AMER FIN 5.7% DUE 05-30-2041
Fixed Income	420,000.00	416,598.42	BAXTER INTL INC 1.85% DUE 06-15-2018
Fixed Income	1,500,000.00	1,499,559.00	BAXTER INTL INC SR NT FLTG RATE DUE 12-11-2014 REG
Fixed Income	700,000.00	702,912.00	BAY AREA TOLL AUTH CALIF TOLL BRDG REV VAR-SAN FRAN VAR RT DUE 04-01-2045 REG
Fixed Income	1,555,683.82	1,438,954.64	BAYVIEW COML AST FLTG RT .55003% DUE 04-25-2034
Fixed Income	780,000.00	785,764.20	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY3.95 DUE 03-22-2022
Fixed Income	85,000.00	87,560.45	BBVA U S SR S A 4.664% DUE 10-09-2015
Fixed Income	115,000.00	124,229.21	BEAR STEARNS COS 4.65% DUE 07-02-2018
Fixed Income	915,000.00	1,089,528.02	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	2,075,000.00	2,470,787.57	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	10,000.00	10,063.60	BEAR STEARNS COS FLTG RT 3.26% DUE 02-10-2014
Fixed Income	65,000.00	64,717.25	BEAR STEARNS COS FLTG RT 3.31% DUE 01-10-2014
Fixed Income	110,000.00	110,634.70	BEAR STEARNS COS INC INCOMENOTES BOOK ENTRANCHE # TR 00092 VAR RT 2-10-2014
Fixed Income	15,000.00	15,097.65	BEAR STEARNS COS INC INCOMENOTES BOOK ENTRY MTN VAR RT DUE 02-10-2014
Fixed Income	162,000.00	163,211.76	BEAR STEARNS COS INC INCOMENOTES BOOK ENTRY MTN VAR RT DUE 03-10-2014
Fixed Income	210,000.00	211,050.00	BEAR STEARNS COS INC INCOMENOTES BOOK ENTRY MTN VAR RT DUE 12-10-2013
Fixed Income	38,000.00	38,190.00	BEAR STEARNS COS INC INCOMENOTES BOOK ENTRY MTN VAR RT DUE 12-10-2013
Fixed Income	35,000.00	34,982.50	BEAR STEARNS COS INC INCOMENOTES BOOK TRANCHE # TR 00070 FLTG RT 01-10-2014
Fixed Income	95,000.00	95,608.00	BEAR STEARNS COS INC MTN VAR RT DUE 03-10-2014
Fixed Income	250,000.00	296,571.75	BEMIS CO INC 6.8% DUE 08-01-2019
Fixed Income	40,000.00	40,425.40	BERKSHIRE HATHAWAY 1.9 DUE 01-31-2017
Fixed Income	250,000.00	260,033.00	BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015
Fixed Income	620,000.00	563,103.22	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043
Fixed Income	950,000.00	902,710.90	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043
Fixed Income	500,000.00	501,899.00	BERKSHIRE HATHAWAY INC DEL SR NT FLTG RATE VAR RT DUE 08-15-2014
Fixed Income	580,000.00	596,100.22	BK AMER AUTO TR 2.99% DUE 03-15-2019
Fixed Income	390,000.00	374,400.00	BK AMER CORP FLTG RT .430205 DUE 08-28-2013
Fixed Income	110,000.00	119,002.40	BK AMER CORP SR 5.45% DUE 09-15-2016
Fixed Income	540,000.00	585,675.36	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017
Fixed Income	1,353,000.00	1,509,041.49	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017
Fixed Income	150,000.00	143,652.00	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00238 06/19/07 06-15-2017
Fixed Income	800,000.00	889,570.40	BK OF AMER NA 6 DUE 10-15-2036
Fixed Income	1,700,000.00	2,107,433.91	BK OF SCOTLAND PLC FR SUB EMTN 03/2016 EUR
Fixed Income	174,702.86	174,906.74	BMW VEH OWNER TR .75999999046% DUE 08-25-2015
Fixed Income	214,030.09	210,023.01	BNC MTG LN TR 2007-4 MTG PASSTHRU CTF CLA3A 11-25-2037 REG
Fixed Income	50,000.00	47,840.80	BOEING CO .95% DUE 05-15-2018
Fixed Income	190,000.00	216,332.10	BOTTLING GROUP LLC 5.125% DUE 01-15-2019
Fixed Income	205,000.00	208,409.97	BP CAP MARKETS PLC 5.25% DUE 11-07-2013
Fixed Income	805,000.00	744,319.10	BP CAP MKTS P L C 2.75% DUE 05-10-2023
Fixed Income	50,000.00	52,258.35	BP CAP MKTS P L C 3.125% DUE 10-01-2015
Fixed Income	800,000.00	867,910.40	BP CAP MKTS P L C 4.5% DUE 10-01-2020
Fixed Income	(500,000.00)	-	BRAZIL SP MERRILL 20/APR/16 SWPC50101

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	500,000.00	9,207.15	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	500.00	594,847.56	BRAZIL(FED REP OF) 6% IDX/LKD NTS 15/08/50 BRL
Fixed Income	500.00	232,159.53	BRAZIL(FEDERATIVE REPUBLIC OF) 10% T-NTS 01/01/2017 BRL1000 'F'
Fixed Income	500.00	232,159.53	BRAZIL(FEDERATIVE REPUBLIC OF) 10% T-NTS 01/01/2017 BRL1000 'F'
Fixed Income	-	-	Brazilian real - Cash
Fixed Income	0.33	0.33	Brazilian real - Cash
Fixed Income	0.01	0.01	Brazilian real - Cash
Fixed Income	9.81	9.81	Brazilian real - Cash
Fixed Income	-	2,003,864.94	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	3,793,164.73	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	2,934,153.74	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	372,239.46	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	148,564.75	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	7,651,441.10	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	37,385.87	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	739,952.77	Brazilian real - Pending foreign exchange purchases
Fixed Income	-	(444,898.39)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(414,771.83)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(18,256.65)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(21,475.11)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(48,956.28)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(42,365.64)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,767,111.95)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(1,554,014.30)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(679,944.23)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(89,717.74)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(97,339.41)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(82,364.05)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(183,448.93)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(61,869.74)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(67,493.19)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(111,081.50)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(95,648.19)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(2,140,035.08)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(326,319.93)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(434,713.85)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(116,682.41)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(543,753.88)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(270,743.49)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(430,099.85)	Brazilian real - Pending foreign exchange sales
Fixed Income	-	(74,983.33)	Brazilian real - Pending trade purchases
Fixed Income	882,245.99	870,612.69	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTG RT 12-26-2035
Fixed Income	1,200,000.00	1,187,694.00	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	900,000.00	876,090.60	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036
Fixed Income	1,075,000.00	1,070,469.95	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTG 02/25/2030
Fixed Income	500,000.00	468,904.50	BRINKER INTL INC 3.875% DUE 05-15-2023
Fixed Income	9,234.93	9,234.93	British pound sterling - Cash
Fixed Income	183.92	183.92	British pound sterling - Cash
Fixed Income	24,529.66	24,529.66	British pound sterling - Cash
Fixed Income	93,787.17	93,787.17	British pound sterling - Cash
Fixed Income	8,371.73	8,371.73	British pound sterling - Cash
Fixed Income	356,894.81	356,894.81	British pound sterling - Cash
Fixed Income	154,454.71	154,454.71	British pound sterling - Cash
Fixed Income	0.08	0.08	British pound sterling - Cash
Fixed Income	41.38	41.38	British pound sterling - Cash
Fixed Income	7,091.53	7,091.53	British pound sterling - Cash
Fixed Income	8,795.80	8,795.80	British pound sterling - Cash
Fixed Income	167,707.96	167,707.96	British pound sterling - Cash
Fixed Income	-	285,872.23	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	949,001.34	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	36,987.91	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	18,514.17	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	80,899.59	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	77,611.90	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	115,662.60	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	125,326.40	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	2,015.69	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	7,398.40	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	51,898.26	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	326,858.86	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	3,145.83	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	52,824.98	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	173,351.96	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	83,512.84	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	183,786.50	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	332,666.10	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	390,003.17	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	459,560.08	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	8,761,764.19	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	3,552,111.23	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	1,607,701.92	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	30,833.75	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	93,034.37	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	5,058,813.83	British pound sterling - Pending foreign exchange purchases
Fixed Income	-	(9,234.93)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(959,613.17)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(33,498.75)	British pound sterling - Pending foreign exchange sales

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	(157,834.47)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(158,331.19)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(175,679.28)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(67,604.52)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(7,570.96)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(11.19)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(307,920.48)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(125,669.62)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(2,059.62)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(134,415.83)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(26,686.90)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(138,854.99)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(56,452.34)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(36,120.02)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(27,598.06)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(97,831.33)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(28,458.27)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(6,171.00)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(110,113.39)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(80,791.96)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(52,281.73)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(73,835.76)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(180,164.37)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(8,371.73)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(9,611,327.44)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(8,759,916.09)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(5,159,813.16)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(1,607,362.81)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(248,015.72)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(115,884.93)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(308,089.24)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(4.91)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(15,121,866.33)	British pound sterling - Pending foreign exchange sales
Fixed Income	-	(285,874.18)	British pound sterling - Pending trade purchases
Fixed Income	-	(1,672,467.62)	British pound sterling - Pending trade purchases
Fixed Income	-	(30,833.75)	British pound sterling - Pending trade purchases
Fixed Income	-	(725,993.75)	British pound sterling - Pending trade purchases
Fixed Income	-	(155,735.00)	British pound sterling - Pending trade purchases
Fixed Income	-	2,085,949.94	British pound sterling - Pending trade sales
Fixed Income	-	671,989.89	British pound sterling - Pending trade sales
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	-	-	British pound sterling - Recoverable taxes
Fixed Income	915,000.00	1,037,716.14	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	475,000.00	466,463.30	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	50,000.00	49,101.40	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	800,000.00	644,960.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	800,000.00	644,960.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	1,862,729.58	2,445,118.67	BUMPER FLTG RT SER 2011-2 CL A 23/02/2023
Fixed Income	3,077,553.16	4,039,761.18	BUMPER FLTG RT SER 2011-2 CL A 23/02/2023
Fixed Income	816,915.45	1,248,760.46	BUMPER SER 2012-5 CL A2 FLTG 20/06/2022
Fixed Income	1,485,300.76	2,270,473.48	BUMPER SER 2012-5 CL A2 FLTG 20/06/2022
Fixed Income	50,000.00	51,859.30	BURL NORTHN SANTA 3.6% DUE 09-01-2020
Fixed Income	755,000.00	703,524.86	BURL NORTHN SANTA 4.45% DUE 03-15-2043
Fixed Income	50,000.00	49,867.90	BURL NORTHN SANTA 4.95% DUE 09-15-2041
Fixed Income	210,000.00	243,811.05	BURL NORTHN SANTA 6.15% DUE 05-01-2037
Fixed Income	115,000.00	147,226.45	BURLINGTON RES INC 7.375% DUE 03-01-2029
Fixed Income	-	-	BUY TO OPEN REPO W/MORGAN STANLEY .1% FROM 07-01-2013 TO 07-02-2013
Fixed Income	-	-	BUY TO OPEN REPO W/MORGAN STANLEY .1% FROM 07-01-2013 TO 07-02-2013
Fixed Income	-	-	BUY TO OPEN REPO W/MORGAN STANLEY .1% FROM 07-01-2013 TO 07-02-2013
Fixed Income	1,010,000.00	1,181,104.10	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	100,000.00	116,941.00	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	100,000.00	100,600.00	CALIFORNIA HEALTH FACS FING AUTH REV 5% 08-15-2013 BEO
Fixed Income	1,000,000.00	1,084,790.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	900,000.00	1,001,583.00	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE
Fixed Income	450,000.00	536,287.50	CALIFORNIA ST 6.65% 03-01-2022 BEO TAXABLE
Fixed Income	475,000.00	616,939.50	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE
Fixed Income	200,000.00	202,388.00	CALIFORNIA ST PUB WKS BRD LEASE REV 5% 10-01-2013 BEO
Fixed Income	160,000.00	162,955.20	CALIFORNIA ST TAXABLE 5.1 DUE 08-01-2014 BEO TAXABLE SINKING FUND 08-01-2014 N/C
Fixed Income	(1,100,000.00)	(1,461.15)	CALL SWAPTION EUR BARCGB33 3MEURIB/12M .4% European 317U292E9 12/03/2014
Fixed Income	(4,400,000.00)	(5,844.59)	CALL SWAPTION EUR BOFAUS6S 3MEURIB/12M .4% European 317U301E8 12/03/2014
Fixed Income	(900,000.00)	(1,195.49)	CALL SWAPTION EUR BOFAUS6S 3MEURIB/12M .4% European 317U301E8 12/03/2014
Fixed Income	(600,000.00)	(796.99)	CALL SWAPTION EUR DEUTGB2L 3MEURIB/12M .4% European 317U306E3 12/03/2014
Fixed Income	(1,100,000.00)	(1,461.15)	CALL SWAPTION EUR GSCMUS33 3MEURIB/12M .4% European 317U300E9 12/03/2014
Fixed Income	(300,000.00)	(398.50)	CALL SWAPTION EUR GSCMUS33 3MEURIB/12M .4% European 317U300E9 12/03/2014
Fixed Income	(200,000.00)	(0.24)	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8 European 317U024E4_001715 07-29-2013
Fixed Income	(500,000.00)	(0.60)	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8 European 317U024E4_001715 07-29-2013
Fixed Income	(900,000.00)	(1.08)	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8 European 317U024E4_007699 07-29-2013
Fixed Income	(800,000.00)	(0.96)	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8% European 317U024E4 07-29-2013
Fixed Income	(600,000.00)	(2.04)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M .75% European 317U420E4 09-03-2013
Fixed Income	(4,100,000.00)	(30.34)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M .8% European 317U555E1 09-03-2013
Fixed Income	(1,600,000.00)	-	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.6% European 317U393E7 07-02-2013
Fixed Income	(700,000.00)	(0.84)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.8 European 317U125E2_001726 07-29-2013
Fixed Income	(800,000.00)	(0.96)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.8 European 317U125E2_001729 07-29-2013

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	(1,100,000.00)	(1.32)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.8 European 317U125E2_007716 07-29-2013
Fixed Income	(500,000.00)	(0.60)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8 European 317U161E7_001734 07-29-2013
Fixed Income	(400,000.00)	(0.48)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8 European 317U161E7_001735 07-29-2013
Fixed Income	(700,000.00)	(0.84)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8 European 317U161E7_007723 07-29-2013
Fixed Income	(1,300,000.00)	(1.56)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8 European 317U161E7_007731 07-29-2013
Fixed Income	(400,000.00)	(0.48)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013
Fixed Income	(3,000,000.00)	(3.60)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013
Fixed Income	(1,700,000.00)	(2.04)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013
Fixed Income	(500,000.00)	(1.70)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .75% European 317U417E9 09-03-2013
Fixed Income	(1,900,000.00)	(6.46)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .75% European 317U417E9 09-03-2013
Fixed Income	(4,000,000.00)	(123.20)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .9% European 317U574E8 09-03-2013
Fixed Income	(2,900,000.00)	(3.48)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.8% European 317U242E0 07-29-2013
Fixed Income	(6,600,000.00)	-	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.6% European 317U396E4 07-02-2013
Fixed Income	(700,000.00)	(0.84)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_001724 07-29-2013
Fixed Income	(300,000.00)	(0.36)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_001730 07-29-2013
Fixed Income	(600,000.00)	(0.72)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_001740 07-29-2013
Fixed Income	(800,000.00)	(0.96)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_007712 07-29-2013
Fixed Income	(900,000.00)	(1.08)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_007720 07-29-2013
Fixed Income	(1,700,000.00)	(2.04)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_007728 07-29-2013
Fixed Income	(2,100,000.00)	(2.52)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_007731 07-29-2013
Fixed Income	(2,400,000.00)	(2.88)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_007737 07-29-2013
Fixed Income	(400,000.00)	(0.48)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8% European 317U085E0 07-29-2013
Fixed Income	(1,900,000.00)	(2.28)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8% European 317U085E0 07-29-2013
Fixed Income	(500,000.00)	(1.70)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .75% European 317U434E8 09-03-2013
Fixed Income	(400,000.00)	(1.36)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .75% European 317U434E8 09-03-2013
Fixed Income	(2,300,000.00)	(7.82)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .75% European 317U434E8 09-03-2013
Fixed Income	(1,500,000.00)	(5.10)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .75% European 317U434E8 09-03-2013
Fixed Income	(7,700,000.00)	(26.18)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .75% European 317U434E8 09-03-2013
Fixed Income	(1,500,000.00)	(5.10)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .75% European 317U434E8 09-03-2013
Fixed Income	(700,000.00)	(0.84)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8 European 317U018E2_001714 07-29-2013
Fixed Income	(700,000.00)	(0.84)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8 European 317U018E2_001715 07-29-2013
Fixed Income	(1,000,000.00)	(1.20)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8 European 317U018E2_007698 07-29-2013
Fixed Income	(1,000,000.00)	(1.20)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8 European 317U018E2_007699 07-29-2013
Fixed Income	(500,000.00)	(0.60)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8% European 317U018E2 07-29-2013
Fixed Income	(200,000.00)	(0.24)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8% European 317U018E2 07-29-2013
Fixed Income	(1,800,000.00)	(2.16)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.8% European 317U018E2 07-29-2013
Fixed Income	(4,000,000.00)	(13.60)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.75% European 317U567E7 09-03-2013
Fixed Income	(200,000.00)	(0.24)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013
Fixed Income	(300,000.00)	(0.36)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013
Fixed Income	(300,000.00)	(0.36)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013
Fixed Income	(1,300,000.00)	(1.56)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013
Fixed Income	(1,100,000.00)	(1.32)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013
Fixed Income	(1,500,000.00)	(1.80)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013
Fixed Income	(600,000.00)	(90.84)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.9% European 317U598E0 09-03-2013
Fixed Income	(600,000.00)	(796.99)	CALL SWPTN EUR RBOSGB2RTCM 3MEURIB/12M .4 European 317U304E5 12/03/2014
Fixed Income	(600,000.00)	(0.72)	CALL SWPTN USD RBOSGB2RTCM 3MLIBOR/6M1.8European 317U133E2_001726 07-29-2013
Fixed Income	(700,000.00)	(0.84)	CALL SWPTN USD RBOSGB2RTCM 3MLIBOR/6M1.8European 317U133E2_007716 07-29-2013
Fixed Income	190,000.00	189,069.00	CANADA GOVT CANADA GOVT .875% DUE 02-14-2017 REG
Fixed Income	700,000.00	1,282,435.55	CANADA(GOVT OF) 4.25% RRB 01/12/21 CAD1000
Fixed Income	0.93	0.93	Canadian dollar - Cash
Fixed Income	21,217.74	21,217.74	Canadian dollar - Cash
Fixed Income	32,067.25	32,067.25	Canadian dollar - Cash
Fixed Income	7,540.64	7,540.64	Canadian dollar - Cash
Fixed Income	296,376.41	296,376.41	Canadian dollar - Cash
Fixed Income	92,129.81	92,129.81	Canadian dollar - Cash
Fixed Income	0.04	0.04	Canadian dollar - Cash
Fixed Income	0.11	0.11	Canadian dollar - Cash
Fixed Income	919.02	919.02	Canadian dollar - Cash
Fixed Income	(1,578,822.93)	(1,578,822.93)	Canadian dollar - Miscellaneous
Fixed Income	-	69,997.65	Canadian dollar - Pending foreign exchange purchases
Fixed Income	-	11,724.85	Canadian dollar - Pending foreign exchange purchases
Fixed Income	-	75,941.20	Canadian dollar - Pending foreign exchange purchases
Fixed Income	-	280,020.62	Canadian dollar - Pending foreign exchange purchases
Fixed Income	-	(1,439,835.77)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(99,115.39)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(126,092.96)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(129,280.49)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(37,933.00)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(31,950.26)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(3,146,447.95)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(227,043.75)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(215,691.56)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(173,120.86)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(7,681,646.82)	Canadian dollar - Pending foreign exchange sales
Fixed Income	-	(225,310.95)	Canadian dollar - Pending trade purchases
Fixed Income	-	354,503.26	Canadian dollar - Pending trade sales
Fixed Income	-	120,212.70	Canadian dollar - Pending trade sales
Fixed Income	-	-	Canadian dollar - Recoverable taxes
Fixed Income	75,000.00	77,898.22	CAP 1 FINL CORP 3.15 DUE 07-15-2016
Fixed Income	60,000.00	63,283.32	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	440,000.00	439,922.82	CAP AUTO 1.24000000954% DUE 10-20-2017
Fixed Income	792.00	764.23	CAP PPTYS INC R I 5% DUE 12-31-2022
Fixed Income	725,000.00	703,419.65	CARDINAL HLTH INC 1.7 DUE 03-15-2018
Fixed Income	50,000.00	49,899.55	CARMAX AUTO OWNER TR 2013-2 CL A2 .66 DUE 06-15-2016
Fixed Income	50,000.00	48,823.60	CARMAX AUTO OWNER TR 2013-2 CL B 1.21 DUE 01-15-2019 REG
Fixed Income	894,415.54	760,548.37	CARRINGTON MTG LN TR SER 2006-NC4 ASSET BKD PASSTHRU CTF CL A-5 05-25-2035 REG
Fixed Income	100,000.00	115,350.50	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00811 5.45 DUE 04-15-2018

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	400,000.00	515,497.60	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	250,000.00	322,186.00	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	14,000.00	14,000.00	CCP DUE FROM BARCLAYS
Fixed Income	11,000.00	11,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	14,000.00	14,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	(3,200,000.00)	(49,963.52)	CDS / STS 12-20-2015 SWPC569S9
Fixed Income	(4,200,000.00)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	4,200,000.00	114,518.88	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	(100,000.00)	-	CDS / STS CHASUS33 06-20-2015 SWPC835G3
Fixed Income	(1,350,298.40)	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	100,000.00	2,726.64	CDS / STS CHASUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC835G3
Fixed Income	1,350,298.40	20,982.15	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	(6,049,276.93)	-	CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6
Fixed Income	6,049,276.93	215,414.75	CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6
Fixed Income	(3,200,000.00)	-	CDS / STS CME_BARCUS 12-20-2015 SWPC569S9
Fixed Income	(22,800,000.00)	(340,543.08)	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(2,900,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,100,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,800,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(2,400,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,200,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,600,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(4,100,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(2,300,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,200,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,800,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,200,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	(1,200,000.00)	-	CDS / STS CME_BARCUS 12-20-2016 SWPC416P0
Fixed Income	22,800,000.00	-	CDS / STS CME_BARCUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	3,200,000.00	49,963.52	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS15V1 5Y 12-20-2015 SWPC569S9
Fixed Income	1,200,000.00	17,923.32	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	17,923.32	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	17,923.32	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	2,400,000.00	35,846.64	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	17,923.32	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,800,000.00	26,884.98	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	2,300,000.00	34,353.03	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	4,100,000.00	61,238.01	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,600,000.00	23,897.76	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	2,900,000.00	43,314.69	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,100,000.00	16,429.71	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,800,000.00	26,884.98	CDS / STS CME_BARCUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	(11,600,000.00)	-	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(16,200,000.00)	(227,812.50)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(2,200,000.00)	-	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(3,800,000.00)	(53,437.50)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(1,100,000.00)	(15,468.75)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(2,700,000.00)	(37,968.75)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(2,200,000.00)	(30,937.50)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(1,100,000.00)	(15,468.75)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(1,200,000.00)	-	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	(1,100,000.00)	(15,468.75)	CDS / STS CME_CSFBUS 06-20-2017 SWPC1CME6
Fixed Income	16,600,000.00	247,939.26	CDS / STS CME_CSFBUS 12-20-2016 SWPC416P0
Fixed Income	(16,600,000.00)	(247,939.26)	CDS / STS CME_CSFBUS 12-20-2016 SWPC416P0
Fixed Income	(6,400,000.00)	-	CDS / STS CME_CSFBUS 12-20-2017 SWPC670U0
Fixed Income	(6,400,000.00)	(66,970.88)	CDS / STS CME_CSFBUS 12-20-2017 SWPC670U0
Fixed Income	(16,600,000.00)	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	16,600,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	16,200,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,100,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,100,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	2,200,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	2,700,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	3,800,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	6,400,000.00	-	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS19V1 5Y 12-20-2017 SWPC670U0
Fixed Income	11,600,000.00	163,125.00	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,200,000.00	16,875.00	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	2,200,000.00	30,937.50	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	6,400,000.00	66,970.88	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS19V1 5Y 12-20-2017 SWPC670U0
Fixed Income	(4,600,000.00)	-	CDS / STS CME_GOLDUS 06-20-2017 SWPC1CME6
Fixed Income	4,600,000.00	64,687.50	CDS / STS CME_GOLDUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	(2,200,000.00)	-	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(1,700,000.00)	(23,906.25)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(1,000,000.00)	(14,062.50)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(1,100,000.00)	(15,468.75)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(1,500,000.00)	(21,093.75)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(1,700,000.00)	(23,906.25)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(4,400,000.00)	(61,875.00)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	(2,100,000.00)	(29,531.25)	CDS / STS CME_SBSIUS 06-20-2017 SWPC1CME6
Fixed Income	2,100,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,700,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	4,400,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,100,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,000,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,500,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	1,700,000.00	-	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	2,200,000.00	30,937.50	CDS / STS CME_SBSIUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017 SWPC1CME6
Fixed Income	(675,149.20)	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675,149.20	10,342.27	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	(200,000.00)	-	CDS / STS GSILGB2X 06-20-2015 SWPC384G8
Fixed Income	200,000.00	5,453.28	CDS / STS GSILGB2X SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC384G8
Fixed Income	(1,440,000.00)	(11,889.36)	CDS / STS ICE_GOLDUS 06-20-2017 SWPC26JE2
Fixed Income	(72,096,000.00)	-	CDS / STS ICE_GOLDUS 06-20-2017 SWPC26JE2
Fixed Income	72,096,000.00	595,260.62	CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAIGS8V5 10Y 06-20-2017 SWPC26JE2
Fixed Income	1,440,000.00	-	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS8V5 10Y 06-20-2017 SWPC26JE2
Fixed Income	(7,700,000.00)	-	CDS / STS ICE_SBSIUS 20/06/2017 SWPC535X9
Fixed Income	(1,360,000.00)	-	CDS / STS ICE_SBSIUS 20/06/2017 SWPC535X9
Fixed Income	7,700,000.00	8,897.86	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXEUROPES17V1 5 20/06/2017 SWPC535X9
Fixed Income	1,360,000.00	1,571.57	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXEUROPES17V1 5 20/06/2017 SWPC535X9
Fixed Income	(100,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(200,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(500,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(600,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000.00)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	100,000.00	2,726.64	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	200,000.00	5,453.28	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	2,726.64	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	500,000.00	13,633.20	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	600,000.00	16,359.84	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	2,726.64	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	2,726.64	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	(100,000.00)	-	CDS / STS MSCSUS33 06-20-2015 SWPC355G3
Fixed Income	100,000.00	2,726.64	CDS / STS MSCSUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC355G3
Fixed Income	(5,000,000.00)	-	CDS 20/09/2015 SWPC960H8
Fixed Income	(600,000.00)	(5,212.50)	CDS BARCGB33 03-20-2015 SWPC754H8
Fixed Income	(1,700,000.00)	(7,309.83)	CDS BARCGB33 06-20-2014 SWPC102Q7
Fixed Income	(500,000.00)	(2,349.60)	CDS BARCGB33 06-20-2015 SWPC419G7
Fixed Income	(1,000,000.00)	-	CDS BARCGB33 06-20-2018 SWPC300C8
Fixed Income	(6,000,000.00)	(18,818.40)	CDS BARCGB33 09-20-2013 SWPC30C76
Fixed Income	(300,000.00)	(7,068.60)	CDS BARCGB33 12-20-2013 SWPC886A4
Fixed Income	(2,500,000.00)	(45,986.42)	CDS BARCGB33 20/03/2014 SWPC590B9
Fixed Income	(1,500,000.00)	(28,922.77)	CDS BARCGB33 20/03/2014 SWPC658B8
Fixed Income	300,000.00	-	CDS BARCGB33 PURC PROTECTION ON FORD MTRCR CO LLC 12-20-2013 SWPC886A4
Fixed Income	600,000.00	-	CDS BARCGB33 PURC PROTECTION ON NEW YORKTIMES CO 03-20-2015 SWPC754H8
Fixed Income	1,000,000.00	3,372.10	CDS BARCGB33 PURC PROTECTION ON PEARSON DLR FIN TWO 06-20-2018 SWPC300C8
Fixed Income	1,700,000.00	-	CDS BARCGB33 PURC PROTECTION ON SOCIETE GENERALE 06-20-2014 SWPC102Q7
Fixed Income	2,500,000.00	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC590B9
Fixed Income	1,500,000.00	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC658B8
Fixed Income	6,000,000.00	-	CDS BARCGB33 PURC PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C76
Fixed Income	500,000.00	-	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC419G7
Fixed Income	(1,200,000.00)	(6,688.20)	CDS BNPFRPP 03-20-2014 SWPC695F4
Fixed Income	(200,000.00)	(2,784.80)	CDS BNPFRPP 06-20-2014 SWPC102D6
Fixed Income	(500,000.00)	(40,088.85)	CDS BNPFRPP 06-20-2015 SWPC315J6
Fixed Income	(5,400,000.00)	-	CDS BNPFRPP 12-20-2017 SWPC990Y5
Fixed Income	200,000.00	-	CDS BNPFRPP PURC PROTECTION ON BARCLAYSBANK PLC 06-20-2014 SWPC102D6
Fixed Income	500,000.00	-	CDS BNPFRPP PURC PROTECTION ON LENNAR CORP 06-20-2015 SWPC315J6
Fixed Income	5,400,000.00	177,042.78	CDS BNPFRPP PURC PROTECTION ON MARKS & SPENCER PLC 12-20-2017 SWPC990Y5
Fixed Income	1,200,000.00	-	CDS BNPFRPP PURC PROTECTION ON PULTE HOMES INC 03-20-2014 SWPC695F4
Fixed Income	(5,000,000.00)	(54,660.00)	CDS BOFAUS6S 03-20-2017 SWPC32364
Fixed Income	(300,000.00)	-	CDS BOFAUS6S 09-20-2015 SWPC599H7
Fixed Income	(5,300,000.00)	(63,268.75)	CDS BOFAUS6S 09-20-2015 SWPC97Y22
Fixed Income	(2,200,000.00)	(13,145.88)	CDS BOFAUS6S 12-20-2014 SWPC95007
Fixed Income	(10,000,000.00)	-	CDS BOFAUS6S 20/09/2013 SWPC003W4
Fixed Income	2,200,000.00	-	CDS BOFAUS6S PURC PROTECTION ON CNA FINLCORP 12-20-2014 SWPC95007
Fixed Income	5,000,000.00	-	CDS BOFAUS6S PURC PROTECTION ON HEALTH CARE PPTY INV 03-20-2017 SWPC32364
Fixed Income	5,300,000.00	-	CDS BOFAUS6S PURC PROTECTION ON MARSH & MCLENNAN COS 09-20-2015 SWPC97Y22
Fixed Income	10,000,000.00	37.71	CDS BOFAUS6S SELL PROTECTION ON TOKYO ELECTRIC POWER 20/09/2013 SWPC003W4
Fixed Income	300,000.00	1,479.54	CDS BOFAUS6S SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC599H7
Fixed Income	(1,700,000.00)	(3,568.81)	CDS CHASUS33 03-20-2016 SWPC94893
Fixed Income	(100,000.00)	(1,741.11)	CDS CHASUS33 09-20-2015 SWPC900H1
Fixed Income	(10,000,000.00)	-	CDS CHASUS33 20/09/2013 SWPC024W9
Fixed Income	1,700,000.00	-	CDS CHASUS33 PURC PROTECTION ON LOEWS CORP 03-20-2016 SWPC94893
Fixed Income	100,000.00	-	CDS CHASUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC900H1
Fixed Income	10,000,000.00	37.71	CDS CHASUS33 SELL PROTECTION ON TOKYO ELECTRIC POWER 20/09/2013 SWPC024W9
Fixed Income	(3,000,000.00)	-	CDS CITIUS33 03-20-2014 SWPC491B9
Fixed Income	(500,000.00)	-	CDS CITIUS33 03-20-2015 SWPC821F1
Fixed Income	(700,000.00)	-	CDS CITIUS33 09-20-2015 SWPC935H0
Fixed Income	(400,000.00)	-	CDS CITIUS33 12-20-2013 SWPC000B3
Fixed Income	(5,600,000.00)	-	CDS CITIUS33 12-20-2013 SWPC960A3
Fixed Income	(2,000,000.00)	-	CDS CITIUS33 12-20-2013 SWPC992A5
Fixed Income	(10,000,000.00)	-	CDS CITIUS33 20/09/2013 SWPC002W5
Fixed Income	3,000,000.00	80,556.60	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2014 SWPC491B9
Fixed Income	400,000.00	7,541.04	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC000B3
Fixed Income	5,600,000.00	111,284.88	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC960A3
Fixed Income	2,000,000.00	37,705.20	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC992A5
Fixed Income	10,000,000.00	37.71	CDS CITIUS33 SELL PROTECTION ON TOKYO ELECTRIC POWER 20/09/2013 SWPC002W5
Fixed Income	500,000.00	2,434.40	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC821F1
Fixed Income	700,000.00	3,452.26	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC935H0
Fixed Income	(1,800,000.00)	-	CDS CSFPGB2L 09-20-2014 SWPC363T5
Fixed Income	1,800,000.00	4,417.74	CDS CSFPGB2L SELL PROTECTION ON MORGAN STANLEY 09-20-2014 SWPC363T5
Fixed Income	(200,000.00)	-	CDS DEUTGB2L 03-20-2015 SWPC822F0

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	(1,400,000.00)	(14,398.58)	CDS DEUTGB2L 03-20-2018 SWPC062X0
Fixed Income	(500,000.00)	(2,349.60)	CDS DEUTGB2L 06-20-2015 SWPC649G9
Fixed Income	(100,000.00)	(6,661.53)	CDS DEUTGB2L 06-20-2020 SWPC725G6
Fixed Income	(2,000,000.00)	(12,600.40)	CDS DEUTGB2L 09-20-2013 SWPC01P24
Fixed Income	(400,000.00)	-	CDS DEUTGB2L 09-20-2014 SWPC364T4
Fixed Income	(700,000.00)	-	CDS DEUTGB2L 09-20-2019 SWPC753D8
Fixed Income	(700,000.00)	-	CDS DEUTGB2L 12-20-2013 SWPC264B4
Fixed Income	(3,900,000.00)	-	CDS DEUTGB2L 12-20-2013 SWPC963A0
Fixed Income	(4,300,000.00)	(44,489.59)	CDS DEUTGB2L 20/12/2013 SWPC311B7
Fixed Income	700,000.00	18,165.07	CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019 SWPC753D8
Fixed Income	4,300,000.00	-	CDS DEUTGB2L PURC PROTECTION ON UBS AG JERSEY 20/12/2013 SWPC311B7
Fixed Income	2,000,000.00	-	CDS DEUTGB2L PURC PROTECTION ON WACHOVIACORP 09-20-2013 SWPC01P24
Fixed Income	400,000.00	2,667.76	CDS DEUTGB2L SELL PROTECTION ON CITIGROUP INC 09-20-2014 SWPC364T4
Fixed Income	500,000.00	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC649G9
Fixed Income	100,000.00	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2020 SWPC725G6
Fixed Income	700,000.00	16,408.84	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC264B4
Fixed Income	3,900,000.00	78,098.28	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC963A0
Fixed Income	200,000.00	973.76	CDS DEUTGB2L SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC822F0
Fixed Income	1,400,000.00	-	CDS DEUTGB2L SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2018 SWPC062X0
Fixed Income	(800,000.00)	(119,001.52)	CDS GSCMUS33 03-20-2019 SWPC912B0
Fixed Income	800,000.00	-	CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0
Fixed Income	(1,200,000.00)	(191,350.68)	CDS GSILGB2X 03-20-2019 SWPC929B1
Fixed Income	(1,100,000.00)	-	CDS GSILGB2X 03-20-2020 SWPC30Z89
Fixed Income	(500,000.00)	-	CDS GSILGB2X 06-20-2015 SWPC342G9
Fixed Income	(500,000.00)	(2,349.60)	CDS GSILGB2X 06-20-2015 SWPC420G4
Fixed Income	(1,000,000.00)	(6,119.50)	CDS GSILGB2X 09-20-2013 SWPC01P32
Fixed Income	(3,900,000.00)	(10,579.92)	CDS GSILGB2X 12-20-2013 SWPC75546
Fixed Income	(2,200,000.00)	-	CDS GSILGB2X 12-20-2015 SWPC452P5
Fixed Income	1,200,000.00	-	CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1
Fixed Income	3,900,000.00	-	CDS GSILGB2X PURC PROTECTION ON ICI WILMINGTON INC 12-20-2013 SWPC75546
Fixed Income	1,000,000.00	-	CDS GSILGB2X PURC PROTECTION ON WACHOVIACORP NEW SUB 09-20-2013 SWPC01P32
Fixed Income	500,000.00	-	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC420G4
Fixed Income	2,200,000.00	33,832.04	CDS GSILGB2X SELL PROTECTION ON JAPAN 12-20-2015 SWPC452P5
Fixed Income	1,100,000.00	55,967.67	CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 03-20-2020 SWPC30Z89
Fixed Income	500,000.00	7,446.00	CDS GSILGB2X SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC342G9
Fixed Income	(300,000.00)	(1,409.76)	CDS MRMDUS33 06-20-2015 SWPC645G3
Fixed Income	(400,000.00)	(6,964.44)	CDS MRMDUS33 09-20-2015 SWPC864H5
Fixed Income	400,000.00	-	CDS MRMDUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC864H5
Fixed Income	300,000.00	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC645G3
Fixed Income	(500,000.00)	(2,349.60)	CDS MSCSUS33 06-20-2015 SWPC650G5
Fixed Income	(2,900,000.00)	-	CDS MSCSUS33 06-20-2017 SWPC70299
Fixed Income	(500,000.00)	(8,705.55)	CDS MSCSUS33 09-20-2015 SWPC862H7
Fixed Income	2,900,000.00	27,872.19	CDS MSCSUS33 PURC PROT ON COUNTRYWIDE HOME LNS 06-20-2017 SWPC70299
Fixed Income	500,000.00	-	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC862H7
Fixed Income	500,000.00	-	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC650G5
Fixed Income	5,000,000.00	17,521.98	CDS SELL PROTECTION ON UNITED STATES TREAS 20/09/2015 SWPC960H8
Fixed Income	(400,000.00)	-	CDS UBSWUS33 03-20-2017 SWPC896R5
Fixed Income	400,000.00	33,279.56	CDS UBSWUS33 SELL PROTECTION ON NRG ENERGY INC 03-20-2017 SWPC896R5
Fixed Income	250,000.00	268,587.25	CELGENE CORP 5.7% DUE 10-15-2040
Fixed Income	400,000.00	423,000.00	CEMEX FIN LLC 9.5% DUE 12-14-2016
Fixed Income	139,766.83	141,341.16	CENTERPOINT ENERGY 1.83299994469% DUE 02-15-2016
Fixed Income	160,000.00	174,627.68	CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021
Fixed Income	180,000.00	176,217.84	CENTERPOINT ENERGY TRANSITION BD CO 2012A3 3.0282 10-15-2025
Fixed Income	1,959,100.00	2,000,736.75	CENTEX HOME EQTY 4.93% DUE 01-25-2034
Fixed Income	2,400,000.00	2,098,948.80	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	500,000.00	475,000.00	CENTURYLINK INC 7.6% DUE 09-15-2039
Fixed Income	7.00	7.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	845,000.00	812,057.68	CF INDS INC 3.45% DUE 06-01-2023
Fixed Income	393,273.43	14,199,156.14	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	1,361,948.18	21,488,818.38	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	3,116,838.42	54,370,129.39	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	889,628.64	28,375,595.10	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	63,738.34	1,539,790.81	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	4,157,899.75	112,042,924.56	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	267,591.23	6,700,216.80	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	1,471,954.40	1,968,861.36	CGG 1.75% CNV BDS 01/01/16 EUR
Fixed Income	635,000.00	608,043.62	CHASE ISSUANCE TR 1.58% DUE 08-16-2021
Fixed Income	100,000.00	95,754.90	CHASE ISSUANCE TR 1.58% DUE 08-16-2021
Fixed Income	1,070,000.00	1,072,466.35	CHASE ISSUANCE TR 5.4% DUE 07-15-2015
Fixed Income	450,000.00	447,750.00	CHES ENERGY CORP 5.375% DUE 06-15-2021
Fixed Income	250,000.00	268,750.00	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	1,200,000.00	1,817,510.06	CHESTER A/REC 04-1 FRN A/BKD 04/2016 GBP
Fixed Income	2,500,000.00	3,786,479.29	CHESTER A/REC 04-1 FRN A/BKD 04/2016 GBP
Fixed Income	2,700,000.00	2,991,870.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	100,000.00	110,810.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,300,000.00	1,494,909.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	50,000.00	54,981.50	CHICAGO ILL O HARE INTL ARPT REV 5% 01-01-2016 BEO
Fixed Income	100,000.00	110,810.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	-	781,247.95	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	-	5,820,254.37	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	-	5,488,997.34	Chinese yuan renminbi - Pending foreign exchange purchases
Fixed Income	-	(1,336,092.41)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	-	(3,754,183.59)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	-	(1,591,707.44)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	-	(5,265,409.91)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	-	(143,106.31)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	65,000.00	67,452.19	CIGNA CORP 2.75% DUE 11-15-2016

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	1,500,000.00	1,503,010.50	CISCO SYS INC SR NT FLTG DUE 03-14-2014 REG
Fixed Income	55,000.00	56,168.75	CIT GROUP INC BND 5 DUE 05-15-2017
Fixed Income	250,000.00	255,312.50	CIT GROUP INC BND 5 DUE 05-15-2017
Fixed Income	1,900,000.00	1,940,375.00	CIT GROUP INC BND 5 DUE 05-15-2017
Fixed Income	1,019,999.99	1,136,763.47	CITIBANK CR CARD 5.30000019073% DUE 03-15-2018
Fixed Income	2,400,000.00	2,175,765.60	CITICORP RESDNTL FLTG RT 6.046% DUE 03-25-2037
Fixed Income	75,000.00	74,352.52	CITIGROUP COML MTG 1.987% DUE 04-10-2018
Fixed Income	131,000.00	163,132.99	CITIGROUP FDG INC 1.5% DUE 04-28-2014
Fixed Income	444,000.00	451,388.16	CITIGROUP FDG INC DUE 06-29-2014 REG
Fixed Income	805,000.00	820,653.23	CITIGROUP INC 2.65% DUE 03-02-2015
Fixed Income	870,000.00	781,374.84	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	100,000.00	89,813.20	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	1,900,000.00	1,706,450.80	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	3,365,000.00	3,234,121.69	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	615,000.00	591,080.19	CITIGROUP INC 4.05% DUE 07-30-2022
Fixed Income	75,000.00	80,309.25	CITIGROUP INC 4.45% DUE 01-10-2017
Fixed Income	1,800,000.00	1,893,209.40	CITIGROUP INC 5.5% DUE 10-15-2014
Fixed Income	100,000.00	100,000.00	CITIGROUP INC 5.85 DUE 07-02-2013 BEO
Fixed Income	300,000.00	300,000.00	CITIGROUP INC 5.85 DUE 07-02-2013 BEO
Fixed Income	1,000,000.00	1,144,738.00	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	1,000,000.00	1,055,280.00	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	35,000.00	36,179.64	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	140,000.00	159,271.00	CITIGROUP INC 6.625% DUE 01-15-2028
Fixed Income	110,000.00	138,602.97	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	200,000.00	252,005.40	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	1,200,000.00	1,476,213.72	CITIGROUP INC FRN SUB EMTN 31/5/2017
Fixed Income	1,087,000.00	873,091.44	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	600,000.00	651,265.80	CITIGROUP INC SR NT 5.3% DUE 01-07-2016
Fixed Income	500,000.00	482,465.50	CITIGROUP INC SUB NT DUE 06-09-2016 BEO
Fixed Income	125,000.00	123,750.00	CITIZENS 9% DUE 08-15-2031
Fixed Income	100,000.00	111,969.00	CLARK CNTY NEV 6.2% 07-01-2025 BEO TAXABLE
Fixed Income	970,000.00	1,047,297.36	CLECO PWR LLC 6% DUE 12-01-2040
Fixed Income	110,000.00	105,094.88	CLIFFS NAT RES INC 3.95% DUE 01-15-2018
Fixed Income	345,000.00	329,615.76	CLIFFS NAT RES INC 3.95% DUE 01-15-2018
Fixed Income	3,200,000.00	-	CME BUY PROT ON CDX.IG.15 5YR 100 12-20-2015 CME_BARCUS SWPC569S9
Fixed Income	200,000.00	206,183.80	CME GROUP INC 5.75% DUE 02-15-2014
Fixed Income	(37,600,000.00)	(8,883,635.44)	CME IRS 3ML - 5 CME_CSFBUS SWU0918T5
Fixed Income	(13,000,000.00)	(7,252.70)	CME_IRS CME_BARCUS USD P 1.4%/R 3M LIBOR 03/20/2018 SWU003KG4
Fixed Income	13,000,000.00	-	CME_IRS CME_BARCUS USD P 1.4%/R 3M LIBOR 03/20/2018 SWU003KG4
Fixed Income	(300,000.00)	(41,056.56)	CME_IRS CME_BARCUS USD P 3M LIBOR/R 2.75% 06/19/2043 SWU002SF0
Fixed Income	300,000.00	-	CME_IRS CME_BARCUS USD P 3M LIBOR/R 2.75% 06/19/2043 SWU002SF0
Fixed Income	(1,100,000.00)	(150,540.72)	CME_IRS CME_GOLDUSD USD P 3M LIBOR/R 2.75% 06/19/2043 SWU002SF0
Fixed Income	1,100,000.00	-	CME_IRS CME_GOLDUSD USD P 3M LIBOR/R 2.75% 06/19/2043 SWU002SF0
Fixed Income	(7,100,000.00)	(108,549.77)	CME_IRS CME_NWSCUS USD P 1.7%/R 3M LIBOR 03/20/2018 SWU001CV4
Fixed Income	7,100,000.00	-	CME_IRS CME_NWSCUS USD P 1.7%/R 3M LIBOR 03/20/2018 SWU001CV4
Fixed Income	(170,000,000.00)	-	CME_IRS CME_SBSIUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	(100,000,000.00)	-	CME_IRS CME_SBSIUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	100,000,000.00	5,948.66	CME_IRS CME_SBSIUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	170,000,000.00	10,112.72	CME_IRS CME_SBSIUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	(1,700,000.00)	(25,990.79)	CME_IRS CME_SBSIUS USD P 1.7%/R 3M LIBOR 03/20/2018 SWU001CV4
Fixed Income	1,700,000.00	-	CME_IRS CME_SBSIUS USD P 1.7%/R 3M LIBOR 03/20/2018 SWU001CV4
Fixed Income	498,384.62	488,673.59	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	635,495.76	630,717.47	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2045 REG
Fixed Income	1,133,744.13	1,114,224.46	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	123,704.25	127,187.63	CMO B.STEARNS COML MTG SECS INC 2004-PWR4 CTF 5.468 DUE 06-11-2041 BEO
Fixed Income	84,375.97	85,462.39	CMO BANC AMER COML MTG INC CL A-3 5.45 01-15-49 REG
Fixed Income	1,745,000.00	1,845,667.30	CMO BANC AMER COML MTG INC VAR RT DUE 07-10-2043 BEO
Fixed Income	620,000.00	682,438.34	CMO BANC AMER COML MTG TR 2006 5 5.4140003433 DUE 09-10-2047 BEO
Fixed Income	1,980,000.00	2,179,399.86	CMO BANC AMER COML MTG TR 2006 5 5.4140003433 DUE 09-10-2047 BEO
Fixed Income	1,500,000.00	1,634,646.00	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356 DUE 10-10-2045 BEO
Fixed Income	806,868.44	778,156.02	CMO BANC AMER FDG 2006-G TR CTF CL 2-A-3DUE 07-20-2036 REG
Fixed Income	235,326.30	211,938.40	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	2,578,311.62	2,112,890.28	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG
Fixed Income	1.00	0.91	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG
Fixed Income	2,831,354.79	2,645,224.36	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	101,423.89	94,658.11	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 5.3822% DUE 02-25-2036 REG
Fixed Income	1,435,964.68	1,414,491.26	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	128,455.77	126,602.92	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	35,136.33	34,740.87	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	39,799.30	39,358.80	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	72,832.61	71,677.85	CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	615,000.00	673,375.19	CMO BEAR STEARNS CML MTG SECS TR 2007-PWR15 CL-A4 5.331 2-11-44
Fixed Income	1,500,000.00	1,694,371.50	CMO BEAR STEARNS COML MTG SECS 07-PWR16 MTG PTHRU CTF CL A-4 6-11-40 REG
Fixed Income	2,600,000.00	2,785,156.40	CMO BEAR STEARNS COML MTG SECS INC 2005-PWR10 CL A-4 DUE 12-11-2040 REG
Fixed Income	520,000.00	556,280.40	CMO BEAR STEARNS COML MTG SECS INC MTG PASSTHRU CTF CL A-J 04-12-38 REG
Fixed Income	2,637,738.21	2,643,580.80	CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO
Fixed Income	450,000.00	465,555.60	CMO BEAR STEARNS COML MTG SECS INC SER 2004-PWR5 CL A-5 4.952 07-11-2042REG
Fixed Income	2,500,000.00	2,695,500.00	CMO BEAR STEARNS COML MTG SECS INC SER 2005-T20 CL A-4A DUE 10-12-2042 REG
Fixed Income	1,640,000.00	1,768,248.00	CMO BEAR STEARNS COML MTG SECS INC SER 2005-T20 CL A-4A DUE 10-12-2042 REG
Fixed Income	235,000.00	259,408.98	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR12 MTG PASSTHRU CTF 09-11-2038
Fixed Income	410,000.00	453,380.46	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR13 CL-A4 5.54 DUE 09-11-2041 REG
Fixed Income	35,039.47	35,132.32	CMO BEAR STEARNS COML MTG SECS TR 2006-TOP24 CL A-3 FLT RT 10-12-2041 REG
Fixed Income	510,000.00	576,912.51	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	258,415.01	262,864.14	CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL AB 5.429 DUE 01-12-45 BEO
Fixed Income	675,000.00	745,005.60	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	75,000.00	82,778.40	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	72,669.65	72,799.80	CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,600,000.00	2,792,909.60	CMO CD 2005-CD1 COMMERICAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO
Fixed Income	50,000.00	53,709.80	CMO CD 2005-CD1 COMMERICAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO
Fixed Income	1,000,000.00	1,100,836.00	CMO CD 2007-CD4 COML MTG TR MTG PASSTHURCTF CL A-4 VAR 12-11-2049 BEO
Fixed Income	98,307.64	111,561.57	CMO CD 2007-CD5 MTG TR COML MTG PASSTHURCTF CL A-4 DUE 11-15-2044 BEO
Fixed Income	1,143,241.58	1,134,188.25	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	75,000.00	83,073.90	CMO CITIGROUP COML MTG TR 2006-C5 CL A-45.4310002327% DUE 10-15-2049 BEO
Fixed Income	249,999.99	283,031.98	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	354,143.49	281,237.74	CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHUR CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	1,743,572.35	1,687,642.04	CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A DUE 12-25-2035 REG
Fixed Income	298,156.73	285,891.75	CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.7 DUE 10-25-2035 REG
Fixed Income	49,870.95	48,777.28	CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035 BEO
Fixed Income	56,092.69	54,457.36	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	84,139.05	81,686.06	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	875,000.00	969,896.38	CMO COML MTG TR 2006-GG7 COML MTG PASSTHUR CTF CL A-4 VAR 7-10-38 REG
Fixed Income	600,000.00	671,974.80	CMO COML MTG TR 2007-GG11 MTG PASSTHUR CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	815,000.00	900,845.58	CMO COML MTG TR 2007-GG9 MTG PASSTHUR CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	35,000.00	35,885.43	CMO COMM 2004-LNB3 VARI RATE SER 2004-LB3A CL A5 DUE 07-10-2037 REG
Fixed Income	75,000.00	80,396.77	CMO COMM 2005-C6 SER 2005-C6 CL A-5A DUE06-10-2044 REG
Fixed Income	695,000.00	766,738.60	CMO COMM 2006-C8 MTG TR MTG PASSTHUR CTFCL A-4 5.3060002327% DUE 12-10-2046 REG
Fixed Income	200,000.00	191,234.20	CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045
Fixed Income	1,300,000.00	1,289,983.50	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHUR CTF CL A-2 1.906 01-10-2046
Fixed Income	1,900,000.00	2,150,019.10	CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	731,636.96	753,535.59	CMO COMMERCIAL MTG TR 2007-GG9 CL A-2 5.38100004196% DUE 03-10-2039 BEO
Fixed Income	2,268.95	2,341.62	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	205,000.00	215,307.61	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO
Fixed Income	145,000.00	159,229.43	CMO CR SUISSE COML MTG TR SER 2006-C5 COML MTG PASSTHUR 5.311 DUE 12-15-39
Fixed Income	3,780,020.67	4,200,846.59	CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHUR CTF CL A-4 06-15-2039 BEO
Fixed Income	47,200.89	47,586.04	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2001-MFD HSG CL A DUE 09-25-2031 BEO
Fixed Income	203,281.04	205,088.41	CMO CREDIT SUISSE FIRST BOSTON MTG SECS CORP 2004-C1 CL A-4 DUE 01-15-2037 REG
Fixed Income	412,155.86	353,290.11	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG
Fixed Income	118,080.74	124,000.60	CMO CWALT INC 2004-J6 MTG PASSTHUR CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1,991,667.04	1,714,397.11	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	730,704.21	672,088.58	CMO CWABS INC 2004-22 CHL MTG PASSTHUR CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	2,575,479.59	2,406,116.05	CMO CWABS INC 2004-HYB9 CHL MTG PASSTHURCTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	355,029.54	299,186.94	CMO CWABS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG
Fixed Income	2,156,010.19	1,818,467.39	CMO CWABS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	43,928.74	39,488.29	CMO CWABS INC VAR 2005-R2 MTG PASSTHUR CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	1,632,492.67	1,165,898.51	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	9,069,402.78	6,477,213.29	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	445,000.00	483,563.70	CMO GE COML MTG CORP 2006-1 A-4 5.291958% DUE 03-10-2044 REG
Fixed Income	125,000.00	127,275.75	CMO GE COML MTG CORP GECMC 04-C2 4.89300012589% DUE 03-10-2040 BEO
Fixed Income	900,000.00	998,213.40	CMO GE COML MTG CORP SER 2007-C1 TR MTG PASSTHUR CTF CL A-4 DUE 12-10-2049 REG
Fixed Income	150,000.00	159,785.25	CMO GE COML MTG CORP VAR 2005-C3 A-7B DUE 07-10-2045 REG
Fixed Income	49,298.84	49,287.00	CMO GMAC COML MTG SEC INC 2003-C2 MTG PASSTHUR CTF CL A-2 5.446 08-10-13 REG
Fixed Income	208,000.00	214,292.42	CMO GMAC COML MTG SECS INC 2004-C2 MTG PASSTHUR CTF CL A-4 DUE 08-10-2038 REG
Fixed Income	143,779.10	144,417.04	CMO GREENWICH CAP COML FDG CORP 2003-C2 CL A-4 4.915% DUE 01-05-2036 REG
Fixed Income	300,000.00	312,951.90	CMO GREENWICH CAP COML FDG CORP GCCF 2005-GG3 A4 FR DUE 08-10-2042 BEO
Fixed Income	1,862,156.87	1,896,526.69	CMO GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A7 VAR RT DUE 06-10-2036 REG
Fixed Income	1,100,000.00	1,178,547.70	CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	2,000,000.00	2,142,814.00	CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	708,592.82	689,046.29	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHUR CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	793,623.99	771,731.87	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHUR CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	259,000.00	272,041.42	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG
Fixed Income	148,673.65	146,051.79	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	400,000.00	442,998.80	CMO GS MTG SECS TR 2006-GG8 SER 2006-GG8CLASS-A4 5.56 DUE 11-10-2039 REG
Fixed Income	600,000.00	668,614.80	CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG
Fixed Income	21,293.17	19,763.83	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHUR CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	37,971.96	31,272.11	CMO INDYMAC MBS INC 2004-AR10 CL 2-A-2A DUE 05-25-2034
Fixed Income	298,866.94	292,434.42	CMO INDYMAC MBS INC 2004-AR6 MTG CL 6-A-1 DUE 10-25-2034 FLTG
Fixed Income	2,816,275.93	2,659,229.12	CMO INDYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	75,000.00	79,141.42	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP2 A-4 4.738% DUE 07-15-2042 REG
Fixed Income	75,000.00	80,935.57	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP5 CL A4 FLT RT 12-15-2044REG
Fixed Income	5,228,272.06	5,632,380.89	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	1,800,000.00	1,994,299.20	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHUR DUE 5.44 6-12-47
Fixed Income	100,000.00	110,717.40	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	1,250,000.00	1,383,967.50	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	1,000,000.00	1,119,096.00	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49
Fixed Income	230,000.00	253,322.00	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	900,000.00	991,260.00	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	1,435,000.00	1,580,509.00	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	255,000.00	280,177.43	CMO J P MORGAN CHASE TR 2006-C SER 2006-CB17 CL-A4 5.429 DUE 12-12-43 REG
Fixed Income	1,625,000.00	1,517,698.00	CMO J P MORGAN MTG TR 2005-A3 6-A-5 2.784091% DUE 06-25-2035 REG
Fixed Income	1,341,924.32	1,329,243.13	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	209,082.79	216,057.37	CMO LB-UBS COML MTG TR 2004-C8 COML MTG PASSTHUR CTF CL A-6 DUE 12-15-2029 REG
Fixed Income	1,110,000.00	1,198,983.15	CMO LB-UBS COML MTG TR 2006-C1 PASSTHUR CTF CL A-4 5.156 DUE 2-15-2031
Fixed Income	234,146.26	246,552.97	CMO LB-UBS COML MTG TR 2006-C6 CL A-AB FLT RT DUE 09-15-2039 REG
Fixed Income	75,000.00	82,945.57	CMO LB-UBS COML MTG TR 2006-C7 COML MTG PASSTHUR CTF CL A-3 5.347 11-15-2038 REG
Fixed Income	210,000.00	233,333.52	CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	159,000.00	169,052.77	CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 4.954 DUE 09-15-2030 BEO
Fixed Income	8,471.08	8,547.91	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	381,185.89	384,643.25	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	1,026,051.66	1,047,115.47	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	100,984.97	104,169.53	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	45,069.50	43,983.10	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHUR CTF CL 4-A-2 10-25-32
Fixed Income	101,091.28	99,604.23	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	984,898.82	1,005,855.49	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REG
Fixed Income	53,996.64	56,395.33	CMO MERRILL LYNCH MTG TR 2006 C2 CL A-3 VAR RT DUE 08-12-2043 REG

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	300,000.00	331,935.90	CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	100,000.00	112,000.80	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	460,000.00	515,203.68	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	40,000.00	37,241.64	CMO MORGAN STANLEY 4.305 MTG BDS 15/02/46 USD100 4.305 DUE 02-15-2046 BEO
Fixed Income	4,000,000.00	341,584.00	CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR DUE 05-15-2023 REG
Fixed Income	639,999.99	613,876.47	CMO MORGAN STANLEY BK AMER MERRILL COML MTG CTF CL A-4 3.176 08-15-2045
Fixed Income	630,000.00	677,690.37	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	100,000.00	107,569.90	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	573,807.03	577,573.50	CMO MORGAN STANLEY CAP I INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG
Fixed Income	33,472.08	33,691.79	CMO MORGAN STANLEY CAP I INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG
Fixed Income	310,812.13	312,852.30	CMO MORGAN STANLEY CAP I INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG
Fixed Income	1,765,000.00	1,874,934.79	CMO MORGAN STANLEY CAP I INC 2005-TOP19 CL A-4A 4.89% DUE 06-12-2047 REG
Fixed Income	1,205,000.00	1,302,102.51	CMO MORGAN STANLEY CAP I INC 2006-TOP21 A-4 5.162% DUE 10-12-2052 REG
Fixed Income	2,700,000.00	2,902,956.30	CMO MORGAN STANLEY CAP I INC MORGAN STANLEY CAPIT VAR DUE 11-14-2042 BEO
Fixed Income	219,238.85	222,622.36	CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG CTF CL A-2 5.61 04-15-49
Fixed Income	300,000.00	337,442.10	CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	540,000.00	627,671.16	CMO MORGAN STANLEY CAP I TR 2008-TOP29 COML MTG PASSTHRU CTF CL A-4 1-11-43
Fixed Income	430,000.00	450,735.46	CMO MORGAN STANLEY CAP I TR 2011-C3 SER 2011-C3 CL A-2 3.224 DUE 07-15-2049 REG
Fixed Income	250,000.00	259,901.75	CMO MORGAN STANLEY CAPITAL I 2011-C3 CL A4 4.118 7-15-2021
Fixed Income	443,462.44	451,053.63	CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-4 CL 5-A-3 5.5 8-25-2035 BEO
Fixed Income	6,703.89	6,582.17	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	227,538.46	220,443.81	CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	228,994.14	102,450.60	CMO RALI SER 2006-Q06 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	287,337.84	293,359.86	CMO RESDNTL AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	33,854.92	36,374.23	CMO SALOMON BROS MTG SECS VII INC SER 2003-UP2 CL A1 7% DUE 12-25-2018 REG
Fixed Income	67,102.09	65,257.25	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	227,336.73	140,092.85	CMO STRUCTURED AST MTG INVTS II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	2,500,277.67	1,980,137.40	CMO STRUCTURED AST MTG INVTS II TR CL A-1 VAR RATE DUE 11-25-2037 REG
Fixed Income	37,107.13	37,131.77	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	525,038.22	509,028.23	CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036/04-25-2011
Fixed Income	1,238,760.95	1,202,011.87	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	950,000.00	973,764.25	CMO WACHOVIA BK COML MTG TR 2004-C12 CL A-4 DUE 07-15-2041 REG
Fixed Income	100,000.00	105,303.70	CMO WACHOVIA BK COML MTG TR 2005-C17 CL A-4 DUE 03-15-2042 REG
Fixed Income	98,595.76	98,653.73	CMO WACHOVIA BK COML MTG TR 2005-C18 A-34.79% DUE 04-15-2042 REG
Fixed Income	100,000.00	108,220.40	CMO WACHOVIA BK COML MTG TR 2005-C22 CL A-4 DUE 12-15-2044 REG
Fixed Income	70,000.00	76,485.01	CMO WACHOVIA BK COML MTG TR 2006-C24 CL A-3 5.558% DUE 03-15-2045 REG
Fixed Income	227,739.74	246,032.25	CMO WACHOVIA BK COML MTG TR CML PSTHR COML MTG CTF CL A-3 DUE 07-15-45 REG
Fixed Income	37,457.87	38,409.11	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG
Fixed Income	22,343.30	22,169.34	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	1,445,000.00	1,616,218.05	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2049 REG
Fixed Income	1,030,820.00	1,036,123.56	CMO WACHOVIA BK COML MTG TR SER 2005-C17CL APB 5.037 DUE 03-15-2042 REG
Fixed Income	100,000.00	103,929.80	CMO WACHOVIA BK COML MTG TR SER 2004-C15CLASS-F 4.803 DUE 10-15-2041 REG
Fixed Income	540,000.00	566,572.32	CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-J DUE 07-15-2042 BEO
Fixed Income	1,458,676.97	1,312,112.03	CMO WAMU MTG PASS THRU CTF SER CL 2A VAR 01-25-2047 REG
Fixed Income	38,468.04	38,293.20	CMO WAMU MTG PASS-THRU CTF FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	2,433,376.78	2,163,724.57	CMO WAMU MTG PASS-THRU CTF SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	324,240.22	307,387.83	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	246,887.08	244,854.46	CMO WELLS FARGO MTG BACKED SECS 2005-14 TR CL I-A-9 5.5 DUE 12-25-2035 REG
Fixed Income	1,544,130.87	1,501,784.63	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	381,546.55	377,183.18	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL I-A-1 5.24 DUE 05-25-2036 REG
Fixed Income	1,450,000.00	1,416,915.35	CMO WFRBS COML MTG TR 2012-C7 COML MTG A-2 3.431 DUE 06-15-45 REG
Fixed Income	945,000.00	890,619.97	CMO WFRBS COML MTG TR 2012-C8 MTG PASS THRU CTF CL A-3 3.001 DUE 08-15-2045 REG
Fixed Income	115,000.00	107,600.21	CMO WFRBS COML MTG TR 2013-C12 CL C 4.425 03-15-2048
Fixed Income	430,000.00	410,319.33	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045
Fixed Income	5,315,000.00	331,666.63	CMO WFRBS COML MTG TR 2013-C14 MTG PASS THRU CTF CL X-A DUE 06-15-2046 REG
Fixed Income	165,000.00	167,332.11	CMS ENERGY CORP 2.75% DUE 05-15-2014
Fixed Income	135,000.00	149,964.21	CMS ENERGY CORP 5.05% DUE 02-15-2018
Fixed Income	490,000.00	551,503.82	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	140,000.00	157,572.52	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	2,200,000.00	2,340,276.40	CNA FINL CORP 5.85% DUE 12-15-2014
Fixed Income	100,000.00	100,502.30	CNH EQUIP TR 2011-B CL A-4 1.27 DUE 09-15-2017
Fixed Income	115,000.00	145,889.69	COCA COLA 6.95% DUE 11-15-2026
Fixed Income	65,000.00	78,883.35	COCA COLA ENTERPRISES INC 6.75 DEB 9-15-2023 REG
Fixed Income	120,000.00	121,076.64	COCA-COLA HBC FIN 5.125% DUE 09-17-2013
Fixed Income	200,000.00	215,870.00	COCA-COLA HBC FIN 5.5% DUE 09-17-2015
Fixed Income	100,000.00	105,328.00	COLORADO HEALTH FACS AUTH REV 6.125% 06-01-2038 BEO
Fixed Income	991,781.36	991,781.36	COLTV SHORT TERM INVNT FD
Fixed Income	1,163,700.29	1,163,700.29	COLTV SHORT TERM INVNT FD
Fixed Income	187,273.59	187,273.59	COLTV SHORT TERM INVNT FD
Fixed Income	5,181.71	5,181.71	COLTV SHORT TERM INVNT FD
Fixed Income	33,500,106.89	33,500,106.89	COLTV SHORT TERM INVNT FD
Fixed Income	620,871.51	620,871.51	COLTV SHORT TERM INVNT FD
Fixed Income	2,179,842.70	2,179,842.70	COLTV SHORT TERM INVNT FD
Fixed Income	16,149.71	16,149.71	COLTV SHORT TERM INVNT FD
Fixed Income	946,342.48	946,342.48	COLTV SHORT TERM INVNT FD
Fixed Income	159,280.73	159,280.73	COLTV SHORT TERM INVNT FD
Fixed Income	286,916.20	286,916.20	COLTV SHORT TERM INVNT FD
Fixed Income	373.81	373.81	COLTV SHORT TERM INVNT FD
Fixed Income	3.07	3.07	COLTV SHORT TERM INVNT FD
Fixed Income	270.64	270.64	COLTV SHORT TERM INVNT FD
Fixed Income	1,375,645.27	1,375,645.27	COLTV SHORT TERM INVNT FD
Fixed Income	2,805,836.78	2,805,836.78	COLTV SHORT TERM INVNT FD
Fixed Income	940,537.69	940,537.69	COLTV SHORT TERM INVNT FD
Fixed Income	-	-	COLTV SHORT TERM INVNT FD
Fixed Income	2,075,498.55	2,075,498.55	COLTV SHORT TERM INVNT FD
Fixed Income	3,269,942.32	3,269,942.32	COLTV SHORT TERM INVNT FD
Fixed Income	2.82	2.82	COLTV SHORT TERM INVNT FD

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	1,399,846.74	1,399,846.74	COLTV SHORT TERM INV FD
Fixed Income	3,405,764.49	3,405,764.49	COLTV SHORT TERM INV FD
Fixed Income	2,056,640.07	2,056,640.07	COLTV SHORT TERM INV FD
Fixed Income	0.02	0.02	COLTV SHORT TERM INV FD
Fixed Income	18,418,875.03	18,418,875.03	COLTV SHORT TERM INV FD
Fixed Income	485,621.88	485,621.88	COLTV SHORT TERM INV FD
Fixed Income	4,025,111.28	4,025,111.28	COLTV SHORT TERM INV FD
Fixed Income	44,252.33	44,252.33	COLTV SHORT TERM INV FD
Fixed Income	1,285,436.52	1,285,436.52	COLTV SHORT TERM INV FD
Fixed Income	40,142.47	40,142.47	COLTV SHORT TERM INV FD
Fixed Income	94,705.01	94,705.01	COLTV SHORT TERM INV FD
Fixed Income	48,371.58	48,371.58	COLTV SHORT TERM INV FD
Fixed Income	199,330,878.64	199,330,878.64	COLTV SHORT TERM INV FD
Fixed Income	91,118.95	91,118.95	COLTV SHORT TERM INV FD
Fixed Income	1,627,196.42	1,627,196.42	COLTV SHORT TERM INV FD
Fixed Income	1.29	1.29	COLTV SHORT TERM INV FD
Fixed Income	9,959.70	9,959.70	COLTV SHORT TERM INV FD
Fixed Income	1,472,319.36	1,472,319.36	COLTV SHORT TERM INV FD
Fixed Income	1,660,094.21	1,660,094.21	COLTV SHORT TERM INV FD
Fixed Income	2,433,864.67	2,433,864.67	COLTV SHORT TERM INV FD
Fixed Income	617,706.23	617,706.23	COLTV SHORT TERM INV FD
Fixed Income	380,000.00	364,393.40	COMCAST CORP NEW 4.65% DUE 07-15-2042
Fixed Income	400,000.00	457,314.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	1,400,000.00	1,600,600.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	230,000.00	275,010.77	COMCAST CORP NEW 6.45% DUE 03-15-2037
Fixed Income	145,000.00	133,993.05	COMM 2012-CCRE4 2.853% DUE 10-15-2045
Fixed Income	2,700,000.00	2,700,434.70	COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00007 ADJ RT 07-12-2013 BEO
Fixed Income	5,000,000.00	5,000,805.00	COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00007 ADJ RT 07-12-2013 BEO
Fixed Income	165,000.00	168,801.60	COMWLTH EDISON CO 3.4% DUE 09-01-2021
Fixed Income	750,000.00	747,187.50	CONCUR .5% DUE 06-15-2018
Fixed Income	175,000.00	162,561.00	CONNECTICUT LT & PWR 2.5 DUE 01-15-2023
Fixed Income	95,000.00	111,643.05	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	525,000.00	556,652.77	CONOCOPHILLIPS 4.6% DUE 01-15-2015
Fixed Income	727,000.00	744,642.10	CONOCOPHILLIPS 4.75% DUE 02-01-2014
Fixed Income	50,000.00	54,917.70	CONS EDISON CO N Y 4.45 DUE 06-15-2020
Fixed Income	35,000.00	40,099.25	CONS EDISON CO N Y 5.7% DUE 06-15-2040
Fixed Income	435,000.00	561,771.61	CONS EDISON CO N Y 6.75% DUE 04-01-2038
Fixed Income	155,000.00	146,281.25	CONSTELLATION 4.25% DUE 05-01-2023
Fixed Income	670,000.00	734,803.07	CONSTELLATION 5.15% DUE 12-01-2020
Fixed Income	233,641.91	248,003.64	CONSUMERS FDG LLC 5.76000022888% DUE 10-20-2016
Fixed Income	1,145,075.22	1,248,131.99	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	635,000.00	621,855.50	CONTL AIRLS INC 4% DUE 04-29-2026
Fixed Income	170,000.00	209,525.68	CORPORACION ANDINA DE FOMENTO NT 8.125% DUE 06-04-2019 REG
Fixed Income	1,700,000.00	1,559,750.00	COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG
Fixed Income	900,000.00	979,767.90	COUNTRYPLACE MANUFACTURED HSG CONTRACT TR 2005-1 CL A-4 144A 07-01-2035 BEO
Fixed Income	2,196,848.30	1,847,391.24	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	965,000.00	1,048,550.67	CPL TRANSITION FDG FLTG RT 6.25% DUE 01-15-2017
Fixed Income	1,657,000.00	1,861,197.08	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	800,000.00	802,843.20	CREDIT AGRICOLE HOME LN SFH COVERED BD FLTG 144A DUE 07-21-2014 BEO
Fixed Income	300,000.00	322,842.00	CREDIT SUISSE COMM MTG TR SER 07-C1 5.383 CMO 15/02/2040 USD1000 'A-3'
Fixed Income	400,000.00	400,912.00	CSN ISLANDS XI COR 6.875% BDS 21/09/2019USD
Fixed Income	700,000.00	701,596.00	CSN ISLANDS XI COR 6.875% BDS 21/09/2019USD
Fixed Income	390,000.00	338,649.48	CSX CORP 4.1 DUE 03-15-2044
Fixed Income	135,000.00	166,507.51	CSX CORP NT 7.375 DUE 02-01-2019 REG
Fixed Income	(1,000,000.00)	(403.30)	CURRENCY OPTION PUT BNPAFRPP USD/JPY 95 European 07-05-2013 317539A87
Fixed Income	(900,000.00)	(362.97)	CURRENCY OPTION PUT BNPAFRPP USD/JPY 95 European 07-05-2013 317539A87
Fixed Income	(1,100,000.00)	(443.63)	CURRENCY OPTION PUT BNPAFRPP USD/JPY 95 European 07-05-2013 317539A87
Fixed Income	(900,000.00)	(362.97)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 95 European 07-05-2013 317514TM9
Fixed Income	(1,500,000.00)	(3,029.55)	CURRENCY OPTION PUT CITIUS33 USD/JPY 97 European 07-05-2013 3175234H8
Fixed Income	(2,200,000.00)	(4,443.34)	CURRENCY OPTION PUT CITIUS33 USD/JPY 97 European 07-05-2013 3175234H8
Fixed Income	105,000.00	103,747.35	CUYAHOGA CNTY OHIO PUB LIBR SPL OBLIG 6.25% 12-01-2035 BEO TAXABLE
Fixed Income	295,000.00	332,531.97	CVS CAREMARK CORP 5.75% DUE 05-15-2041
Fixed Income	75,000.00	86,160.97	CVS CAREMARK CORP 5.75% DUE 06-01-2017
Fixed Income	87,335.97	102,836.18	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030
Fixed Income	139,737.59	164,537.93	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030
Fixed Income	496,946.20	496,303.15	CWABS INC FLTG RT .65003% DUE 10-25-2035
Fixed Income	500,000.00	499,970.00	DAIMLER FIN NA LLC VAR RT DUE 07-11-2013
Fixed Income	1,000,000.00	999,940.00	DAIMLER FIN NA LLC VAR RT DUE 07-11-2013
Fixed Income	900,000.00	899,041.86	DAIMLER FIN NORTH AMERICA LLC DISC COML PAPER 4/2 YRS 1&2 10-11-2013
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	-	-	Danish krone - Recoverable taxes
Fixed Income	125,000.00	130,468.75	DAVITA HEALTHCARE 6.375% DUE 11-01-2018
Fixed Income	425,000.00	548,092.75	DCP MIDSTREAM LLC 9.75% DUE 03-15-2019
Fixed Income	3,257,329.40	325.73	DEFAULT PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	315,000.00	334,687.50	DELPHI CORP 5.875% DUE 05-15-2019
Fixed Income	82,957.75	88,142.61	DELTA AIR LINES 4.95% DUE 05-23-2019
Fixed Income	70,000.00	71,598.80	DES MOINES IOWA MET WASTEWATER RECL AUTHSWR REV 3 06-01-2021 BEO
Fixed Income	155,000.00	157,191.85	DETROIT EDISON CO 6.4% DUE 10-01-2013
Fixed Income	3,500,000.00	3,010,000.00	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	1,941,000.00	1,945,573.00	DEUTSCHE TELEKOM 5.25% DUE 07-22-2013

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	3,500,000.00	3,508,246.00	DEUTSCHE TELEKOM 5.25% DUE 07-22-2013
Fixed Income	400,000.00	400,654.60	DEXIA CR LOC S A NEW YORK BRH CTF DEP 1.4 DTD 09-21-2012 1.4 DUE 09-20-2013
Fixed Income	500,000.00	501,002.25	DEXIA CR LOC S A NEW YORK BRH INSTL CD DTD 09-13-2012 1.65 DUE 09-12-2013
Fixed Income	2,100,000.00	2,104,079.67	DEXIA CR LOC S A NEW YORK BRH INSTL CTF DEP DTD 9-7-12 1.7 9-6-13
Fixed Income	900,000.00	901,748.43	DEXIA CR LOC S A NEW YORK BRH INSTL CTF DEP DTD 9-7-12 1.7 9-6-13
Fixed Income	5,000,000.00	5,009,713.50	DEXIA CR LOC S A NEW YORK BRH INSTL CTF DEP DTD 9-7-12 1.7 9-6-13
Fixed Income	400,000.00	521,590.31	DEXIA CREDIT SA FRN 18/09/13 EUR1000
Fixed Income	525,000.00	553,007.18	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	250,000.00	263,336.75	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	970,000.00	974,688.01	DIRECTV HLDGS LLC 2.4% DUE 03-15-2017
Fixed Income	125,000.00	129,642.50	DIRECTV HLDGS LLC 4.6% DUE 02-15-2021
Fixed Income	1,500,000.00	1,338,111.00	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042
Fixed Income	825,000.00	291,757.00	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	285,000.00	263,455.43	DISCOVERY 4.875% DUE 04-01-2043
Fixed Income	100,000.00	111,695.00	DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE
Fixed Income	55,000.00	58,013.01	DOLLAR GEN CORP 4.125 DUE 07-15-2017 REG
Fixed Income	(30,000.00)	(30,000.00)	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:GOLDMAN SACHS
Fixed Income	835,000.00	732,740.06	DOMINION RES INC 4.05% DUE 09-15-2042
Fixed Income	300,000.00	323,738.10	DOMINION RES INC 4.45% DUE 03-15-2021
Fixed Income	50,000.00	56,813.75	DOMINION RES INC 5.2% DUE 08-15-2019
Fixed Income	200,000.00	217,269.60	DOMINION RES INC 5.25% DUE 08-01-2033
Fixed Income	125,000.00	162,838.12	DOMINION RES INC 7% DUE 06-15-2038
Fixed Income	85,000.00	100,479.35	DOMTAR CORP 9.5% DUE 08-01-2016
Fixed Income	690,000.00	705,620.91	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	100,000.00	102,263.90	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	570,000.00	600,246.48	DOW CHEM CO 4.25% DUE 11-15-2020
Fixed Income	60,000.00	59,584.14	DOW CHEM CO 5.25% DUE 11-15-2041
Fixed Income	250,000.00	318,969.00	DOW CHEM CO 8.55% DUE 05-15-2019
Fixed Income	500,000.00	501,494.50	DU PONT E I DE NEMOURS & CO FLTGT RT DUE 03-25-2014 REG
Fixed Income	575,000.00	564,442.43	DUKE ENERGY CORP 1.625% DUE 08-15-2017
Fixed Income	215,000.00	214,715.34	DUKE ENERGY CORP 3.55% DUE 09-15-2021
Fixed Income	640,000.00	639,152.64	DUKE ENERGY CORP 3.55% DUE 09-15-2021
Fixed Income	900,000.00	928,646.10	DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009
Fixed Income	85,000.00	82,010.13	EATON VANCE CORP 3.625% DUE 06-15-2023
Fixed Income	1,000,000.00	848,066.00	EBAY INC 4 DUE 07-15-2042
Fixed Income	200,000.00	202,200.00	ECHOSTAR DBS CORP 7% DUE 10-01-2013
Fixed Income	250,000.00	295,625.00	ECOPETROL S A 7.625% DUE 07-23-2019
Fixed Income	1,000,000.00	983,703.00	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	300,000.00	310,500.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	400,000.00	414,000.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	300,000.00	312,525.00	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	400,000.00	416,700.00	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	250,000.00	312,494.25	EL PASO PIPELN 7.5% DUE 11-15-2040
Fixed Income	1,425,000.00	1,483,781.25	ELECTR ARTS INC SR NT CONV 0.75 DUE 07-15-2016
Fixed Income	21,800,000.00	4,072,894.83	ELEKTA CNV BDS 2.75% 25/04/17
Fixed Income	250,000.00	250,625.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1,200,000.00	1,203,000.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	700,000.00	709,975.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	500,000.00	505,000.00	ENDO 7 DUE 07-15-2019
Fixed Income	500,000.00	501,875.00	ENDO 7 DUE 12-15-2020
Fixed Income	100,000.00	97,686.00	ENERGY NORTHWEST WASH ELEC REV 2.197% 07-01-2019 BEO TAXABLE
Fixed Income	140,000.00	131,024.46	ENERGY TRANSFER 3.6% DUE 02-01-2023
Fixed Income	500,000.00	533,213.00	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	780,000.00	831,812.28	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	155,000.00	164,032.78	ENERGY TRANSFER PARTNERS 5.2 2-1-2022
Fixed Income	1,990,000.00	1,990,000.00	ENERGY TRANSFER PARTNERS L P JR SUB NT FLTGT RATE DUE 11-01-2066 BEO
Fixed Income	1,400,000.00	1,462,892.20	ENSCO PLC FORMERLY 3.25 DUE 03-15-2016
Fixed Income	500,000.00	518,025.50	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	800,000.00	828,840.80	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	620,000.00	588,034.66	ENTERPRISE PRODS 4.85% DUE 03-15-2044
Fixed Income	455,000.00	509,155.01	ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020
Fixed Income	500,000.00	485,607.00	EPR PPTY S 5.25% DUE 07-15-2023
Fixed Income	1,040,000.00	1,010,062.56	EPR PPTY S 5.25% DUE 07-15-2023
Fixed Income	(4,197.58)	(4,197.58)	Euro - Cash
Fixed Income	4,562,021.37	4,562,021.37	Euro - Cash
Fixed Income	73,622.82	73,622.82	Euro - Cash
Fixed Income	97.44	97.44	Euro - Cash
Fixed Income	59.26	59.26	Euro - Cash
Fixed Income	22,838.56	22,838.56	Euro - Cash
Fixed Income	38,327.46	38,327.46	Euro - Cash
Fixed Income	70,238.70	70,238.70	Euro - Cash
Fixed Income	74,137.82	74,137.82	Euro - Cash
Fixed Income	5,992.17	5,992.17	Euro - Cash
Fixed Income	0.01	0.01	Euro - Cash
Fixed Income	0.03	0.03	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	6,689.35	6,689.35	Euro - Cash
Fixed Income	463.15	463.15	Euro - Cash
Fixed Income	(0.43)	(0.43)	Euro - Cash
Fixed Income	20,091.04	20,091.04	Euro - Cash
Fixed Income	0.01	0.01	Euro - Cash
Fixed Income	21,784.43	21,784.43	Euro - Cash
Fixed Income	903.41	903.41	Euro - Cash
Fixed Income	246,668.89	246,668.89	Euro - Cash
Fixed Income	30,023.03	30,023.03	Euro - Cash
Fixed Income	(49,832.49)	(49,832.49)	Euro - Miscellaneous
Fixed Income	(9,027.20)	(9,027.20)	Euro - Miscellaneous

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	39,099.15	Euro - Pending foreign exchange purchases
Fixed Income	-	559,124.71	Euro - Pending foreign exchange purchases
Fixed Income	-	1,068,838.39	Euro - Pending foreign exchange purchases
Fixed Income	-	2,594,078.58	Euro - Pending foreign exchange purchases
Fixed Income	-	522,716.59	Euro - Pending foreign exchange purchases
Fixed Income	-	382,285.27	Euro - Pending foreign exchange purchases
Fixed Income	-	24,003.47	Euro - Pending foreign exchange purchases
Fixed Income	-	140,405.55	Euro - Pending foreign exchange purchases
Fixed Income	-	212,268.65	Euro - Pending foreign exchange purchases
Fixed Income	-	22,796.61	Euro - Pending foreign exchange purchases
Fixed Income	-	10,417.43	Euro - Pending foreign exchange purchases
Fixed Income	-	34,095.08	Euro - Pending foreign exchange purchases
Fixed Income	-	199,814.50	Euro - Pending foreign exchange purchases
Fixed Income	-	20,902.14	Euro - Pending foreign exchange purchases
Fixed Income	-	152,702.26	Euro - Pending foreign exchange purchases
Fixed Income	-	165,396.55	Euro - Pending foreign exchange purchases
Fixed Income	-	98,667.64	Euro - Pending foreign exchange purchases
Fixed Income	-	670,722.63	Euro - Pending foreign exchange purchases
Fixed Income	-	589,578.26	Euro - Pending foreign exchange purchases
Fixed Income	-	1,038,580.20	Euro - Pending foreign exchange purchases
Fixed Income	-	917,694.14	Euro - Pending foreign exchange purchases
Fixed Income	-	644,725.63	Euro - Pending foreign exchange purchases
Fixed Income	-	994,721.86	Euro - Pending foreign exchange purchases
Fixed Income	-	440,649.17	Euro - Pending foreign exchange purchases
Fixed Income	-	1,388,410.77	Euro - Pending foreign exchange purchases
Fixed Income	-	8,296,196.77	Euro - Pending foreign exchange purchases
Fixed Income	-	352,259.37	Euro - Pending foreign exchange purchases
Fixed Income	-	3,032,550.20	Euro - Pending foreign exchange purchases
Fixed Income	-	388,703.02	Euro - Pending foreign exchange purchases
Fixed Income	-	12,283,583.09	Euro - Pending foreign exchange purchases
Fixed Income	-	25,750.39	Euro - Pending foreign exchange purchases
Fixed Income	-	53,223.35	Euro - Pending foreign exchange purchases
Fixed Income	-	194,930.51	Euro - Pending foreign exchange purchases
Fixed Income	-	143,364.65	Euro - Pending foreign exchange purchases
Fixed Income	-	1,454.95	Euro - Pending foreign exchange purchases
Fixed Income	-	14,737,487.05	Euro - Pending foreign exchange purchases
Fixed Income	-	2,301,513.33	Euro - Pending foreign exchange purchases
Fixed Income	-	3,889,167.44	Euro - Pending foreign exchange purchases
Fixed Income	-	501,911.95	Euro - Pending foreign exchange purchases
Fixed Income	-	520,116.01	Euro - Pending foreign exchange purchases
Fixed Income	-	38,922,710.27	Euro - Pending foreign exchange purchases
Fixed Income	-	204,076.46	Euro - Pending foreign exchange purchases
Fixed Income	-	(289,198.40)	Euro - Pending foreign exchange sales
Fixed Income	-	(16,088,488.38)	Euro - Pending foreign exchange sales
Fixed Income	-	(30,482.63)	Euro - Pending foreign exchange sales
Fixed Income	-	(69,471.68)	Euro - Pending foreign exchange sales
Fixed Income	-	(3,971.65)	Euro - Pending foreign exchange sales
Fixed Income	-	(35,592.52)	Euro - Pending foreign exchange sales
Fixed Income	-	(90,540.73)	Euro - Pending foreign exchange sales
Fixed Income	-	(4,067.45)	Euro - Pending foreign exchange sales
Fixed Income	-	(25.62)	Euro - Pending foreign exchange sales
Fixed Income	-	(0.66)	Euro - Pending foreign exchange sales
Fixed Income	-	(8,158.93)	Euro - Pending foreign exchange sales
Fixed Income	-	(55,305.94)	Euro - Pending foreign exchange sales
Fixed Income	-	(4,292.47)	Euro - Pending foreign exchange sales
Fixed Income	-	(35,146.80)	Euro - Pending foreign exchange sales
Fixed Income	-	(1,521.73)	Euro - Pending foreign exchange sales
Fixed Income	-	(294,630.84)	Euro - Pending foreign exchange sales
Fixed Income	-	(376,200.53)	Euro - Pending foreign exchange sales
Fixed Income	-	(4,199.15)	Euro - Pending foreign exchange sales
Fixed Income	-	(4,214.48)	Euro - Pending foreign exchange sales
Fixed Income	-	(3,926.34)	Euro - Pending foreign exchange sales
Fixed Income	-	(83,699.88)	Euro - Pending foreign exchange sales
Fixed Income	-	(46,140.93)	Euro - Pending foreign exchange sales
Fixed Income	-	(10,950.85)	Euro - Pending foreign exchange sales
Fixed Income	-	(10,437.73)	Euro - Pending foreign exchange sales
Fixed Income	-	(0.65)	Euro - Pending foreign exchange sales
Fixed Income	-	(650,106.04)	Euro - Pending foreign exchange sales
Fixed Income	-	(12,598,146.80)	Euro - Pending foreign exchange sales
Fixed Income	-	(8,297,218.12)	Euro - Pending foreign exchange sales
Fixed Income	-	(15,668,392.65)	Euro - Pending foreign exchange sales
Fixed Income	-	(131,301.02)	Euro - Pending foreign exchange sales
Fixed Income	-	(12,285,095.33)	Euro - Pending foreign exchange sales
Fixed Income	-	(429,031.66)	Euro - Pending foreign exchange sales
Fixed Income	-	(461,564.49)	Euro - Pending foreign exchange sales
Fixed Income	-	(20,091.04)	Euro - Pending foreign exchange sales
Fixed Income	-	(38,922,710.27)	Euro - Pending foreign exchange sales
Fixed Income	-	(204,145.53)	Euro - Pending foreign exchange sales
Fixed Income	-	(38,935,884.26)	Euro - Pending foreign exchange sales
Fixed Income	-	(39,099.15)	Euro - Pending trade purchases
Fixed Income	-	(1,081,468.19)	Euro - Pending trade purchases
Fixed Income	-	(78,973.74)	Euro - Pending trade purchases
Fixed Income	-	(433,006.91)	Euro - Pending trade purchases
Fixed Income	-	289,198.40	Euro - Pending trade sales
Fixed Income	-	1,151,564.13	Euro - Pending trade sales
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	-	-	Euro - Recoverable taxes
Fixed Income	2,112.26	2,112.26	Euro - Variation Margin
Fixed Income	(40,555.32)	(40,555.32)	Euro - Variation Margin
Fixed Income	(65,512.44)	(65,512.44)	Euro - Variation Margin
Fixed Income	530,000.00	537,699.84	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	110,000.00	111,598.08	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	1,725,000.00	1,750,060.80	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	750,000.00	753,510.00	EXELON GENERATION 5.6 DUE 06-15-2042
Fixed Income	500,000.00	530,630.00	EXPEDIA INC DEL 5.95 DUE 08-15-2020
Fixed Income	55,000.00	57,794.61	EXPORT IMPORT BK KOREA NT 4.125% DUE 09-09-2015 REG
Fixed Income	500,000.00	531,935.50	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG
Fixed Income	1,900,000.00	2,021,354.90	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG
Fixed Income	1,735,000.00	1,766,668.96	EXPRESS SCRIPTS 2.65% DUE 02-15-2017
Fixed Income	46,177.26	52,411.65	F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG
Fixed Income	500,000.00	498,264.00	FANNIE MAE 1.125 DUE 04-27-2017
Fixed Income	480,000.00	459,312.00	FANNIE MAE 1.5 BDS USD1000 DUE 10-23-2019
Fixed Income	1,630,000.00	1,565,452.00	FANNIE MAE 1.55 DUE 10-29-2019
Fixed Income	24,681.17	25,936.70	FED HOME LN MTG CORP POOL #G0-8474 4 01-01-2042
Fixed Income	500,000.00	496,540.00	FED NATL MORT ASSC 0.58 04-25-2016
Fixed Income	250,000.00	244,412.50	FED NATL MORT ASSC 0.9 DUE 11-07-2017
Fixed Income	1,810,459.13	1,930,726.12	FED NATL MTG ASSN GTD MTG POOL #AJ0764 4.5 09-01-2041
Fixed Income	720,000.00	687,578.40	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.46 11-19-2019
Fixed Income	2,150,000.00	2,106,524.85	FEDERAL HOME LN BKS STEP-UP 05-26-2028
Fixed Income	500,000.00	493,083.50	FEDERAL HOME LN BKS TRANCHE 1 DUE 06-21-2017 REG
Fixed Income	2,000,000.00	1,936,416.00	FEDERAL HOME LN MTG CORP .75 01-12-2018
Fixed Income	500,000.00	492,976.00	FEDERAL HOME LN MTG CORP 1 07-28-2017
Fixed Income	800,000.00	788,761.60	FEDERAL HOME LN MTG CORP 1 07-28-2017
Fixed Income	300,000.00	286,077.30	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	430,000.00	410,044.13	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	1,600,000.00	1,525,745.60	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	450,000.00	429,115.95	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	1,300,000.00	1,239,668.30	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	800,000.00	762,872.80	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	215,000.00	205,022.06	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	100,000.00	96,767.80	FEDERAL HOME LN MTG CORP .875 DUE 03-07-2018
Fixed Income	200,000.00	193,535.60	FEDERAL HOME LN MTG CORP .875 DUE 03-07-2018
Fixed Income	300,000.00	296,429.70	FEDERAL HOME LN MTG CORP 1 09-29-2017
Fixed Income	600,000.00	592,859.40	FEDERAL HOME LN MTG CORP 1 09-29-2017
Fixed Income	1,405,000.00	1,400,700.70	FEDERAL HOME LN MTG CORP 1.05 DUE 09-28-2016 REG
Fixed Income	1,040,000.00	985,458.24	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	1,400,000.00	1,326,578.40	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	125,000.00	125,226.25	FEDERAL HOME LN MTG CORP 2 08-08-2017 REG
Fixed Income	500,000.00	477,850.00	FEDERAL HOME LN MTG CORP 2.5 DUE 04-17-2023 REG
Fixed Income	320,000.00	295,894.40	FEDERAL HOME LN MTG CORP 2.9 08-13-2027
Fixed Income	570,000.00	593,917.20	FEDERAL HOME LN MTG CORP 3 04-01-2028
Fixed Income	4,400,000.00	4,408,536.00	FEDERAL HOME LN MTG CORP 3 DUE 08-01-2019
Fixed Income	19,000,000.00	19,036,860.00	FEDERAL HOME LN MTG CORP 3 DUE 08-01-2019
Fixed Income	142,429.32	146,078.36	FEDERAL HOME LN MTG CORP 3918 CS FLTG 9-15-2041
Fixed Income	223,076.08	239,650.63	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-2040
Fixed Income	301,560.38	314,587.79	FEDERAL HOME LN MTG CORP GOLD Q04032 4 DUE 10-01-2041
Fixed Income	500,000.00	514,507.00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTSNT 3 DUE 07-28-2014 BEO
Fixed Income	131,178.96	137,159.40	FEDERAL HOME LN MTG CORP POOL #A14757 4%10-01-2033 BEO
Fixed Income	74,202.89	78,315.73	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	36,661.44	39,540.10	FEDERAL HOME LN MTG CORP POOL #A3-6843 5.5% 08-01-2035 BEO
Fixed Income	117,689.93	127,165.15	FEDERAL HOME LN MTG CORP POOL #A38639 5.5% 10-01-2035 BEO
Fixed Income	233,477.74	252,275.03	FEDERAL HOME LN MTG CORP POOL #A4-1754 5.5% 01-01-2036 BEO
Fixed Income	337,650.45	363,686.68	FEDERAL HOME LN MTG CORP POOL #A4-4655 5.5% 04-01-2036 BEO
Fixed Income	112,493.95	121,168.36	FEDERAL HOME LN MTG CORP POOL #A5-5723 5.5% 12-01-2036 BEO
Fixed Income	259,267.51	278,468.86	FEDERAL HOME LN MTG CORP POOL #A61164 5%04-01-2036 BEO
Fixed Income	85,412.48	91,758.63	FEDERAL HOME LN MTG CORP POOL #A68546 5.5% 11-01-2037 BEO
Fixed Income	47,620.23	51,652.71	FEDERAL HOME LN MTG CORP POOL #A69654 6%12-01-2037 BEO
Fixed Income	148,064.23	159,191.26	FEDERAL HOME LN MTG CORP POOL #A7-0591 5.5% 12-01-2037 BEO
Fixed Income	35,968.92	38,347.18	FEDERAL HOME LN MTG CORP POOL #A73409 5%02-01-2038 BEO
Fixed Income	228,163.42	245,115.96	FEDERAL HOME LN MTG CORP POOL #A7-6483 5.5% 04-01-2038 BEO
Fixed Income	34,744.09	37,325.58	FEDERAL HOME LN MTG CORP POOL #A77057 5.5% 05-01-2038 BEO
Fixed Income	98,529.55	105,850.30	FEDERAL HOME LN MTG CORP POOL #A7-7808 5.5% 05-01-2038 BEO
Fixed Income	57,480.42	61,751.22	FEDERAL HOME LN MTG CORP POOL #A78623 5.5% 06-01-2038 BEO
Fixed Income	1,914.76	2,057.03	FEDERAL HOME LN MTG CORP POOL #A79596 5.5% 07-01-2038 BEO
Fixed Income	267,377.97	289,877.83	FEDERAL HOME LN MTG CORP POOL #A8-1614 6% 09-01-2038 BEO

Investment Listing
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	4,891.36	5,257.87	FEDERAL HOME LN MTG CORP POOL #A81869 5.5% 09-01-2038 BEO
Fixed Income	95,753.07	102,867.52	FEDERAL HOME LN MTG CORP POOL #A8-3107 5.5% 11-01-2038 BEO
Fixed Income	78,567.43	83,860.52	FEDERAL HOME LN MTG CORP POOL #A87580 5%07-01-2039 BEO
Fixed Income	1,339,003.94	1,409,810.47	FEDERAL HOME LN MTG CORP POOL #A88353 4.5% 09-01-2039 BEO
Fixed Income	164,032.37	179,051.99	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	1,171,659.72	1,278,942.74	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	99,148.85	106,155.70	FEDERAL HOME LN MTG CORP POOL #A92168 5%05-01-2040 BEO
Fixed Income	1,171,200.62	1,218,634.25	FEDERAL HOME LN MTG CORP POOL #A9-3359 4% 08-01-2040 BEO
Fixed Income	591,454.15	623,340.63	FEDERAL HOME LN MTG CORP POOL #A93505 4.5% 08-01-2040 BEO
Fixed Income	3,108,310.79	3,274,574.33	FEDERAL HOME LN MTG CORP POOL #A94843 4%11-01-2040 BEO
Fixed Income	262,988.46	273,639.49	FEDERAL HOME LN MTG CORP POOL #A9-5085 4% 11-01-2040 BEO
Fixed Income	264,999.88	275,732.38	FEDERAL HOME LN MTG CORP POOL #A9-5523 4% 12-01-2040 BEO
Fixed Income	6,138,807.34	6,476,257.57	FEDERAL HOME LN MTG CORP POOL #A9-5820 4% 12-01-2040 BEO
Fixed Income	151,184.73	157,307.56	FEDERAL HOME LN MTG CORP POOL #A96413 4%01-01-2041 BEO
Fixed Income	449,332.46	467,530.42	FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO
Fixed Income	234,856.94	247,518.07	FEDERAL HOME LN MTG CORP POOL #A9-7240 4.5% 03-01-2041 BEO
Fixed Income	163,483.12	177,444.09	FEDERAL HOME LN MTG CORP POOL #C03424 6%10-01-2039 BEO
Fixed Income	178,092.64	187,693.97	FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO
Fixed Income	676,192.80	688,100.56	FEDERAL HOME LN MTG CORP POOL #C0-3920 3.5% 05-01-2042 BEO
Fixed Income	1,480,983.08	1,445,765.30	FEDERAL HOME LN MTG CORP POOL #C09006 3%07-01-2042 BEO
Fixed Income	5,240,914.09	5,116,285.15	FEDERAL HOME LN MTG CORP POOL #C09029 3%03-01-2043 BEO
Fixed Income	31,014.61	33,467.87	FEDERAL HOME LN MTG CORP POOL #C9-0945 5% 01-01-2026 BEO
Fixed Income	207,474.25	223,885.87	FEDERAL HOME LN MTG CORP POOL #C91030 5.5% 05-01-2027 BEO
Fixed Income	3,489.38	3,723.73	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	110,294.52	116,734.61	FEDERAL HOME LN MTG CORP POOL #C9-1261 4.5% 08-01-2029 BEO
Fixed Income	55,732.46	58,467.80	FEDERAL HOME LN MTG CORP POOL #E02696 4%05-01-2025 BEO
Fixed Income	131,681.54	138,144.47	FEDERAL HOME LN MTG CORP POOL #E02697 4%06-01-2025 BEO
Fixed Income	104,545.50	109,676.59	FEDERAL HOME LN MTG CORP POOL #E0-2783 4% 09-01-2025 BEO
Fixed Income	125,111.84	129,993.70	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	454,952.16	472,704.39	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	775,628.99	781,128.98	FEDERAL HOME LN MTG CORP POOL #E0-4124 2.5% 12-01-2027 BEO
Fixed Income	999.41	1,000.68	FEDERAL HOME LN MTG CORP POOL #E98304 4%08-01-2013 BEO
Fixed Income	251,495.61	262,961.29	FEDERAL HOME LN MTG CORP POOL #G01601 4%09-01-2033 BEO
Fixed Income	163,136.11	175,715.54	FEDERAL HOME LN MTG CORP POOL #G02629 5.5% 01-01-2037 BEO
Fixed Income	74,208.14	80,492.09	FEDERAL HOME LN MTG CORP POOL #G03297 6%09-01-2037 BEO
Fixed Income	35,420.01	38,151.25	FEDERAL HOME LN MTG CORP POOL #G0-3400 5.5% 03-01-2037 BEO
Fixed Income	25,128.15	26,995.17	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	907,758.67	984,627.67	FEDERAL HOME LN MTG CORP POOL #G03781 6%01-01-2038 BEO
Fixed Income	10,368.91	11,139.32	FEDERAL HOME LN MTG CORP POOL #G03927 5.5% 01-01-2038 BEO
Fixed Income	3,007,480.75	3,230,942.58	FEDERAL HOME LN MTG CORP POOL #G04219 5.5% 04-01-2038 BEO
Fixed Income	7,953.86	8,544.85	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	835,803.16	897,905.00	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	382,500.54	410,920.33	FEDERAL HOME LN MTG CORP POOL #G04305 5.5% 05-01-2038 BEO
Fixed Income	38,847.32	42,510.23	FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO
Fixed Income	144,020.67	154,721.41	FEDERAL HOME LN MTG CORP POOL #G04473 5.5% 06-01-2038 BEO
Fixed Income	458,160.32	495,587.44	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	132,065.69	144,730.79	FEDERAL HOME LN MTG CORP POOL #G04613 6%10-01-2037 BEO
Fixed Income	298,541.96	333,095.21	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	37,743.66	41,516.89	FEDERAL HOME LN MTG CORP POOL #G04620 6%10-01-2036 BEO
Fixed Income	7,865.88	8,777.54	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	569,156.08	635,109.89	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	13,408.75	14,749.22	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	211,917.50	233,319.05	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	17,659.31	19,511.42	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO
Fixed Income	12,156.18	13,349.92	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	44,057.08	47,764.48	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	227,727.86	244,648.04	FEDERAL HOME LN MTG CORP POOL #G04684 5.5% 09-01-2038 BEO
Fixed Income	376,425.97	407,725.04	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	2,370,856.31	2,567,988.27	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	1,249,795.62	1,342,655.43	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	197,590.82	213,617.41	FEDERAL HOME LN MTG CORP POOL #G0-5562 4.5% 07-01-2039 BEO
Fixed Income	9,684.01	10,403.53	FEDERAL HOME LN MTG CORP POOL #G0-5842 5.5% 07-01-2039 BEO
Fixed Income	413,418.21	435,370.72	FEDERAL HOME LN MTG CORP POOL #G0-5937 4.5% 08-01-2040 BEO
Fixed Income	751,669.48	791,583.13	FEDERAL HOME LN MTG CORP POOL #G0-5937 4.5% 08-01-2040 BEO
Fixed Income	319,527.94	346,585.57	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	204,280.30	219,458.33	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	2,480,456.50	2,664,754.42	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	186,368.20	200,215.73	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO
Fixed Income	1,811,319.39	1,951,022.83	FEDERAL HOME LN MTG CORP POOL #G0-6620 4.5% 07-01-2041 BEO
Fixed Income	574,729.05	597,781.43	FEDERAL HOME LN MTG CORP POOL #G0-6935 4% 12-01-2039 BEO
Fixed Income	1,120,817.07	1,168,720.79	FEDERAL HOME LN MTG CORP POOL #G0-6955 4% 03-01-2042 BEO
Fixed Income	198,673.70	202,164.39	FEDERAL HOME LN MTG CORP POOL #G0-7307 3.5% 02-01-2043 BEO
Fixed Income	186,329.43	200,174.08	FEDERAL HOME LN MTG CORP POOL #G08192 5.5% 04-01-2037 BEO
Fixed Income	178,520.18	181,076.58	FEDERAL HOME LN MTG CORP POOL #G0-8469 3.5% 12-01-2041 BEO
Fixed Income	1,779,232.49	1,804,702.20	FEDERAL HOME LN MTG CORP POOL #G0-8479 3.5% 03-01-2042 BEO
Fixed Income	698,158.13	681,555.93	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO
Fixed Income	997,368.75	973,651.32	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO
Fixed Income	114,835.79	120,056.23	FEDERAL HOME LN MTG CORP POOL #G11630 3.5% 06-01-2019 BEO
Fixed Income	140,650.10	147,959.54	FEDERAL HOME LN MTG CORP POOL #G11720 4.5% 08-01-2020 BEO
Fixed Income	238,597.51	261,013.74	FEDERAL HOME LN MTG CORP POOL #G12312 6%09-01-2021 BEO
Fixed Income	76,233.77	79,809.13	FEDERAL HOME LN MTG CORP POOL #G1-2376 6.5% 06-01-2017 BEO
Fixed Income	255,788.99	277,066.54	FEDERAL HOME LN MTG CORP POOL #G12393 5.5% 10-01-2021 BEO
Fixed Income	480,580.02	522,606.74	FEDERAL HOME LN MTG CORP POOL #G12978 5.5% 12-01-2022 BEO
Fixed Income	77,947.64	84,392.35	FEDERAL HOME LN MTG CORP POOL #G13077 5.5% 04-01-2023 BEO
Fixed Income	27,827.93	29,404.10	FEDERAL HOME LN MTG CORP POOL #G13091 5%06-01-2018 BEO
Fixed Income	32,259.93	35,178.80	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	801,382.17	867,640.45	FEDERAL HOME LN MTG CORP POOL #G13173 5.5% 05-01-2023 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	160,843.26	174,141.78	FEDERAL HOME LN MTG CORP POOL #G13173 5.5% 05-01-2023 BEO
Fixed Income	1,554,801.40	1,696,459.36	FEDERAL HOME LN MTG CORP POOL #G13245 5.5% 08-01-2023 BEO
Fixed Income	397,195.16	434,511.65	FEDERAL HOME LN MTG CORP POOL #G13465 6%01-01-2024 BEO
Fixed Income	1,854,704.83	1,998,073.51	FEDERAL HOME LN MTG CORP POOL #G13586 5%04-01-2024 BEO
Fixed Income	1,208,501.35	1,277,893.50	FEDERAL HOME LN MTG CORP POOL #G13748 5%12-01-2024 BEO
Fixed Income	1,233,175.51	1,320,878.95	FEDERAL HOME LN MTG CORP POOL #G13874 5%06-01-2025 BEO
Fixed Income	251,504.32	266,808.35	FEDERAL HOME LN MTG CORP POOL #G1-4183 5% 07-01-2025 BEO
Fixed Income	130,813.99	140,117.48	FEDERAL HOME LN MTG CORP POOL #G1-4552 5% 06-01-2026 BEO
Fixed Income	221,032.05	236,785.00	FEDERAL HOME LN MTG CORP POOL #G1-4616 5% 06-01-2026 BEO
Fixed Income	1,450,842.18	1,548,251.72	FEDERAL HOME LN MTG CORP POOL #G1-4699 5% 06-01-2026 BEO
Fixed Income	97,771.89	102,570.04	FEDERAL HOME LN MTG CORP POOL #G18351 4%06-01-2025 BEO
Fixed Income	922,879.46	1,004,923.44	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	1,656,388.94	1,840,264.68	FEDERAL HOME LN MTG CORP POOL #G3-0473 6.5% 11-01-2028 BEO
Fixed Income	786,942.31	797,526.68	FEDERAL HOME LN MTG CORP POOL #G30615 3%12-01-2032 BEO
Fixed Income	696,568.11	730,163.59	FEDERAL HOME LN MTG CORP POOL #J0-9786 4% 06-01-2024 BEO
Fixed Income	509,453.11	536,398.08	FEDERAL HOME LN MTG CORP POOL #J1-1124 4.5% 11-01-2024 BEO
Fixed Income	163,461.43	172,262.19	FEDERAL HOME LN MTG CORP POOL #J11562 4.5% 01-01-2025 BEO
Fixed Income	75,616.99	78,569.07	FEDERAL HOME LN MTG CORP POOL #J13606 3.5% 11-01-2025 BEO
Fixed Income	3,466,598.93	3,644,955.44	FEDERAL HOME LN MTG CORP POOL #J1-3884 3.5% 12-01-2025 BEO
Fixed Income	198,769.08	208,820.83	FEDERAL HOME LN MTG CORP POOL #J1-4450 4% 02-01-2026 BEO
Fixed Income	369,666.57	384,090.96	FEDERAL HOME LN MTG CORP POOL #J1-5723 3.5% 06-01-2026 BEO
Fixed Income	98,708.05	101,534.06	FEDERAL HOME LN MTG CORP POOL #J1-7270 3% 11-01-2026 BEO
Fixed Income	30,775.75	31,271.54	FEDERAL HOME LN MTG CORP POOL #P60086 6.5% 11-01-2014 BEO
Fixed Income	92,922.06	96,893.55	FEDERAL HOME LN MTG CORP POOL #Q03996 4%10-01-2041 BEO
Fixed Income	306,857.39	319,972.47	FEDERAL HOME LN MTG CORP POOL #Q04674 4%12-01-2041 BEO
Fixed Income	1,315,082.46	1,371,289.08	FEDERAL HOME LN MTG CORP POOL #Q04971 4%12-01-2041 BEO
Fixed Income	606,344.86	615,027.72	FEDERAL HOME LN MTG CORP POOL #Q08903 3.5% 06-01-2042 BEO
Fixed Income	800,000.00	803,626.40	FEDERAL HOME LN MTG CORP PREASSIGN 00073.625 DUE 12-29-2014
Fixed Income	750,000.00	753,399.75	FEDERAL HOME LN MTG CORP PREASSIGN 00073.625 DUE 12-29-2014
Fixed Income	2,010,000.00	1,893,154.68	FEDERAL HOME LN MTG CORP SER K020 CL A2 2.373 05-25-2040
Fixed Income	250,000.00	239,257.50	FEDERAL NATIONAL MORTGAGE ASSOC 2.5 BDS 02-22-2023
Fixed Income	500,000.00	495,885.50	FEDERAL NATIONAL MORTGAGE ASSOC TRANCHE 501 .52 05-20-2016
Fixed Income	250,000.00	250,365.00	FEDERAL NATL MTG ASSN 0.625 DUE 06-04-2015
Fixed Income	94,136.30	99,738.35	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0202 4.5% 12-01-2040 BEO
Fixed Income	23,117.59	24,095.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1228 4% 12-01-2040 BEO
Fixed Income	401,816.71	419,187.25	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1659 4% 07-01-2041 BEO
Fixed Income	3,862,345.28	4,073,422.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3428 3.5% 01-01-2026 BEO
Fixed Income	211,325.75	220,259.33	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO
Fixed Income	2,720,673.03	2,835,730.29	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3645 4% 02-01-2041 BEO
Fixed Income	179,518.06	187,109.88	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	777,911.62	810,809.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	589,748.69	615,243.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5639 4% 02-01-2041 BEO
Fixed Income	606,723.68	632,382.02	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5695 4% 02-01-2041 BEO
Fixed Income	3,571,714.21	3,722,762.00	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5858 4% 02-01-2041 BEO
Fixed Income	150,610.05	157,120.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6582 4% 03-01-2041 BEO
Fixed Income	750,988.14	796,272.72	FEDERAL NATL MTG ASSN GTD MTG POOL #AH7861 4.5% 05-01-2041 BEO
Fixed Income	1,620,222.88	1,717,922.32	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9055 4.5% 04-01-2041 BEO
Fixed Income	487,022.31	517,612.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9719 4.5% 04-01-2041 BEO
Fixed Income	89,957.40	93,731.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9914 3.5% 04-01-2026 BEO
Fixed Income	274,521.44	291,075.08	FEDERAL NATL MTG ASSN GTD MTG POOL #AI0314 4.5% 08-01-2041 BEO
Fixed Income	317,829.19	336,995.56	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1007 4.5% 05-01-2041 BEO
Fixed Income	32,672.74	34,085.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AI7059 4% 06-01-2041 BEO
Fixed Income	158,034.98	164,961.65	FEDERAL NATL MTG ASSN GTD MTG POOL #AI9545 4% 10-01-2031 BEO
Fixed Income	599,243.19	626,592.65	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	786,860.27	828,060.27	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0783 4% DUE 09-01-2041 BEO
Fixed Income	81,448.60	91,097.82	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	767,399.30	800,573.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1190 4% 09-01-2041 BEO
Fixed Income	2,616,329.94	2,753,425.63	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ2190 4% 10-01-2041 BEO
Fixed Income	813,830.90	849,012.81	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3104 4% 12-01-2041 BEO
Fixed Income	572,108.46	601,983.96	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3526 4% 10-01-2041 BEO
Fixed Income	212,012.03	221,177.31	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	848,048.12	884,709.24	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	3,126,166.42	3,177,757.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7680 3.5% 12-01-2041 BEO
Fixed Income	1,891,748.62	1,973,521.35	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7689 4% 12-01-2041 BEO
Fixed Income	1,516,666.62	1,582,226.05	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7689 4% 12-01-2041 BEO
Fixed Income	357,567.79	373,025.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9809 4% 12-01-2041 BEO
Fixed Income	170,206.15	175,242.55	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9837 3% 12-01-2026 BEO
Fixed Income	341,026.34	356,184.96	FEDERAL NATL MTG ASSN GTD MTG POOL #AK1112 4% 02-01-2042 BEO
Fixed Income	590,505.13	608,102.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3264 3% 02-01-2027 BEO
Fixed Income	3,369,950.06	3,297,270.34	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO
Fixed Income	1,797,206.09	1,878,642.89	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO
Fixed Income	2,210,548.96	2,247,029.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AK7497 3.5% 04-01-2042 BEO
Fixed Income	2,654,849.30	2,784,432.49	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	201,182.45	213,527.41	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	2,981,734.32	3,164,699.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	705,108.02	755,445.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0299 5% 09-01-2025 BEO
Fixed Income	828,433.72	887,807.56	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0302 5% 04-01-2024 BEO
Fixed Income	1,644,457.33	1,821,088.49	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0600 4.304% DUE 07-01-2021 BEO
Fixed Income	4,941,437.36	5,394,814.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0657 5% 08-01-2041 BEO
Fixed Income	1,854,372.16	2,015,238.94	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	1,268,342.79	1,344,823.86	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1410 4.5% DUE 12-01-2041 BEO
Fixed Income	948,425.86	988,534.79	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1700 4% 09-01-2041 BEO
Fixed Income	464,854.75	484,950.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1866 4% 02-01-2042 BEO
Fixed Income	55,396.86	58,736.24	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO
Fixed Income	2,283,632.37	2,399,412.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1983 3.156% DUE 05-01-2022 BEO
Fixed Income	258,420.18	274,002.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2034 4.5% 04-01-2042 BEO
Fixed Income	5,110,789.09	5,196,037.05	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2301 3.5% 08-01-2042 BEO

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	67,420.75	70,271.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2513 4% 09-01-2041 BEO
Fixed Income	1,872,716.90	1,893,653.87	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2602 2.646% DUE 10-01-2022 BEO
Fixed Income	816,572.63	851,105.49	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2682 4% 05-01-2041 BEO
Fixed Income	524,208.63	546,868.07	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2863 4% 04-01-2042 BEO
Fixed Income	1,636,556.56	1,598,401.88	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2965 2.666% DUE 12-01-2022 BEO
Fixed Income	369,363.56	385,331.15	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3322 4% 02-01-2043 BEO
Fixed Income	1,875,660.46	2,036,183.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3365 6% DUE 05-01-2041 BEO
Fixed Income	179,518.70	181,835.38	FEDERAL NATL MTG ASSN GTD REMIC PASS THRU SER 2012-2 CL MB 1.75 02-25-2022
Fixed Income	500,000.00	495,050.00	FFCB .45 07-12-2016
Fixed Income	250,000.00	294,708.50	FFCB DTD 11/15/2007 5.15 11-15-2019
Fixed Income	64,323.74	62,948.27	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	380,000.00	436,270.02	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	420,000.00	482,193.18	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	350,000.00	411,699.05	FHLB BD 5.375 05-15-2019
Fixed Income	550,000.00	676,219.50	FHLB BD 5.5 07-15-2036
Fixed Income	250,000.00	253,052.50	FHLB CONS BD DTD 11/22/2010 1.25 12-12-2014
Fixed Income	2,180,000.00	2,467,147.42	FHLB PREASSIGN 00198 5.375 05-18-2016
Fixed Income	150,000.00	170,497.50	FHLB PREASSIGN 00358 4.875 05-17-2017
Fixed Income	135,000.00	153,240.39	FHLB SUB NT 5.625 06-13-2016
Fixed Income	500,000.00	567,557.00	FHLB SUB NT 5.625 06-13-2016
Fixed Income	515,000.00	584,583.71	FHLB SUB NT 5.625 06-13-2016
Fixed Income	5,885,000.00	5,899,047.49	FHLMC .875 10-28-2013
Fixed Income	700,000.00	663,191.90	FHLMC 1.25 10-02-2019
Fixed Income	100,000.00	94,741.70	FHLMC 1.25 10-02-2019
Fixed Income	1,000,000.00	947,417.00	FHLMC 1.25 10-02-2019
Fixed Income	(1,000,000.00)	(1,085,156.00)	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY
Fixed Income	250,000.00	262,344.50	FHLMC DEB \ 5 07-15-2014
Fixed Income	2,360,000.00	2,358,420.99	FHLMC DISC NT 11-20-2013
Fixed Income	300,000.00	324,010.80	FHLMC FEDERAL HOME LN MTG CORP 4.375 4.375 07-17-2015
Fixed Income	600,000.00	648,021.60	FHLMC FEDERAL HOME LN MTG CORP 4.375 4.375 07-17-2015
Fixed Income	2,075,000.00	2,123,036.25	FHLMC FEDERAL HOME LN MTG CORP 4.500 4.501-15-2014
Fixed Income	730,408.29	740,867.74	FHLMC GOLD 3.5% MTG BDS 01/09/42 USD1000Q11220 3.5 09-01-2042
Fixed Income	266,328.85	299,249.75	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	176,322.76	189,423.54	FHLMC GOLD A60048 5.5 05-01-2037
Fixed Income	12,704.52	13,772.08	FHLMC GOLD A82320 5.5 10-01-2038
Fixed Income	879,424.29	915,040.09	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	28,473.96	30,189.23	FHLMC GOLD E84467 6 07-01-2016
Fixed Income	12,371.97	13,117.26	FHLMC GOLD E84717 6 07-01-2016
Fixed Income	16,711.29	17,717.98	FHLMC GOLD E85131 6 09-01-2016
Fixed Income	1,449,792.99	1,558,773.92	FHLMC GOLD G02955 5.5 03-01-2037
Fixed Income	197,032.33	212,895.40	FHLMC GOLD G03204 5.5 11-01-2035
Fixed Income	186,854.97	200,738.29	FHLMC GOLD G04002 5.5 01-01-2038
Fixed Income	64,735.91	70,217.75	FHLMC GOLD G08222 6 09-01-2037
Fixed Income	167,484.08	178,767.48	FHLMC GOLD G08345 5 05-01-2039
Fixed Income	203,269.22	218,483.71	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	1,319,519.36	1,428,656.81	FHLMC GOLD G12548 5.5 01-01-2022
Fixed Income	330,723.71	356,735.13	FHLMC GOLD G12832 5 10-01-2022
Fixed Income	344,432.59	372,761.82	FHLMC GOLD G13174 5 06-01-2023
Fixed Income	66,153.17	72,368.26	FHLMC GOLD G13647 6 01-01-2024
Fixed Income	160,859.50	172,272.48	FHLMC GOLD G14094 5 07-01-2025
Fixed Income	57,358.76	61,430.08	FHLMC GOLD G18247 5 04-01-2023
Fixed Income	94,357.45	104,276.30	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	21,602.90	24,726.03	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	4,469,181.93	4,362,904.78	FHLMC GOLD POL#V80006 3 04-01-2043
Fixed Income	383,582.12	399,976.42	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	703,233.89	733,290.11	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	10,390,741.62	12,133,674.23	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	570,670.09	602,616.20	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	1,545,391.37	1,631,902.38	FHLMC GOLD Q02173 4.5 07-01-2041
Fixed Income	397,621.50	414,615.84	FHLMC GOLD Q04550 4 11-01-2041
Fixed Income	670,613.19	680,216.37	FHLMC GOLD Q08646 3.5 06-01-2042
Fixed Income	2,878,626.60	2,919,848.53	FHLMC GOLD Q14039 3.5 12-01-2042
Fixed Income	299,554.44	303,844.06	FHLMC GOLD Q18101 3.5 05-01-2043
Fixed Income	20,545,000.00	20,808,243.09	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	4,150,000.00	4,315,514.45	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	1,107,223.96	1,151,723.29	FHLMC GOLD Z40047 4 10-01-2041
Fixed Income	500,000.00	520,227.50	FHLMC MTN 2.875 02-09-2015
Fixed Income	200,000.00	265,045.20	FHLMC MTN 6.25 07-15-2032
Fixed Income	101,530.36	107,334.55	FHLMC MULTICLASS MTG PARTN CTFS GTD SER 3904 CL-SJ FLTG RT 08-15-2041
Fixed Income	3,137,000.00	3,329,426.71	FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035
Fixed Income	192,547.75	219,401.22	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	264,882.65	258,389.05	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031
Fixed Income	10,341.90	10,470.19	FHLMC MULTICLASS PREASSIGN 00350 5.5 08-15-2033
Fixed Income	154,505.41	156,656.13	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	59,442.45	67,314.41	FHLMC MULTICLASS PREASSIGN 00843 6.5 05-15-2032
Fixed Income	1,913.21	2,143.03	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	23,217.01	26,214.35	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	53,439.01	59,290.68	FHLMC MULTICLASS SER 2306 CL PL 6 04-15-2031
Fixed Income	44,400.08	47,044.06	FHLMC MULTICLASS SER 2355 CL AE 6 09-15-2031
Fixed Income	500,207.70	553,674.40	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	1,100,455.53	1,218,082.12	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	92,699.14	103,084.50	FHLMC MULTICLASS SER 2419 CL ZD 5.5 03-15-2017
Fixed Income	577,426.84	583,445.93	FHLMC MULTICLASS SER 2929 CL PE 5 05-15-2033
Fixed Income	432,741.98	429,966.81	FHLMC MULTICLASS SER 3311 CL FN 05-15-2037
Fixed Income	1,690,289.04	1,705,641.94	FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037
Fixed Income	150,000.00	159,690.45	FHLMC MULTICLASS SER 3546 CL NB 4 06-15-2024
Fixed Income	129,118.24	134,379.16	FHLMC MULTICLASS SER 3619 CL EB 3.5 05-15-2024

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	86,828.53	88,950.27	FHLMC MULTICLASS SER 3636 CL WB 4 08-15-2027
Fixed Income	52,219.48	52,299.06	FHLMC MULTICLASS SER 3687 CL JA 4.5 08-15-2039
Fixed Income	111,165.85	117,509.64	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	31,124.52	31,914.49	FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG
Fixed Income	16,211.84	16,393.68	FHLMC MULTICLASS SER 3840 CL JA 4 DUE 07-15-2033 REG
Fixed Income	66,689.71	67,916.66	FHLMC MULTICLASS SER 3986 CL P 4 03-15-2039
Fixed Income	170,232.40	168,046.27	FHLMC MULTICLASS SER 3996 CL BA 1.5 02-15-2027
Fixed Income	313,856.92	316,903.53	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG
Fixed Income	500,000.00	549,419.00	FHLMC NT 4.75 11-17-2015
Fixed Income	6,295,000.00	6,917,185.21	FHLMC NT 4.75 11-17-2015
Fixed Income	250,000.00	284,204.00	FHLMC NT 5.125 10-18-2016
Fixed Income	65,751.77	70,115.06	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	38,243.87	40,932.03	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	23,447.32	24,252.27	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	350,000.00	399,561.40	FHLMC PREASSIGN 00007 5.5 07-18-2016
Fixed Income	350,000.00	399,561.40	FHLMC PREASSIGN 00007 5.5 07-18-2016
Fixed Income	380,000.00	439,362.84	FHLMC PREASSIGN 00025 5.125 11-17-2017
Fixed Income	250,000.00	288,336.25	FHLMC PREASSIGN 00038 4.875 06-13-2018
Fixed Income	300,000.00	329,772.30	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	400,000.00	439,696.40	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	250,000.00	274,810.25	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	4,277,000.00	4,701,453.75	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	4,000,000.00	4,200,340.00	FHLMC PREASSIGN 00066 2.5 05-27-2016
Fixed Income	14,000,000.00	14,116,928.00	FHLMC PREASSIGN 00067 1 07-30-2014
Fixed Income	100,000.00	100,911.90	FHLMC PREASSIGN 00068 1 08-27-2014
Fixed Income	1,640,000.00	1,654,955.16	FHLMC PREASSIGN 00068 1 08-27-2014
Fixed Income	500,000.00	492,229.00	FHLMC PREASSIGN 00079 1.75 05-30-2019
Fixed Income	900,000.00	886,012.20	FHLMC PREASSIGN 00079 1.75 05-30-2019
Fixed Income	102,984.30	107,481.83	FHLMC SER 3857 CL YA 4 12-15-2037
Fixed Income	435,000.00	476,703.45	FIFTH 3RD BANCORP 5.45% DUE 01-15-2017
Fixed Income	100,000.00	99,625.00	FIFTH THIRD CAP TR IV GTD TR PFD SECS DUE 04-15-2067/04-15-2017 REG
Fixed Income	505,000.00	418,670.25	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2013 REG
Fixed Income	100,000.00	98,115.60	FIRSTENERGY OH 1.726% DUE 01-18-2022
Fixed Income	470,000.00	466,050.59	FIRSTMERIT CORP 4.35 DUE 02-04-2023
Fixed Income	715,000.00	678,622.95	FISERV INC 3.5 DUE 10-01-2022
Fixed Income	130,000.00	159,254.29	FLORIDA PWR CORP 6.4% DUE 06-15-2038
Fixed Income	215,000.00	214,180.63	FLUOR CORP NEW 3.375% DUE 09-15-2021
Fixed Income	135,000.00	129,321.09	FMC TECHNOLOGIES 3.45 DUE 10-01-2022
Fixed Income	500,000.00	499,205.00	FNMA .35 06-26-2015
Fixed Income	500,000.00	497,960.00	FNMA .375 DUE 10-29-2015
Fixed Income	250,000.00	249,177.50	FNMA .48 11-25-2015
Fixed Income	500,000.00	496,400.00	FNMA .5 04-25-2016
Fixed Income	250,000.00	251,518.00	FNMA .75 12-19-2014
Fixed Income	500,000.00	491,280.00	FNMA .75 DUE 03-06-2017
Fixed Income	500,000.00	496,590.00	FNMA .75 DUE 09-13-2016
Fixed Income	400,000.00	388,354.00	FNMA .875 02-08-2018
Fixed Income	800,000.00	776,708.00	FNMA .875 02-08-2018
Fixed Income	100,000.00	98,018.40	FNMA .875 08-28-2017
Fixed Income	100,000.00	98,018.40	FNMA .875 08-28-2017
Fixed Income	500,000.00	490,092.00	FNMA .875 08-28-2017
Fixed Income	3,200,000.00	3,128,227.20	FNMA .875 10-26-2017
Fixed Income	5,300,000.00	5,181,126.30	FNMA .875 10-26-2017
Fixed Income	100,000.00	97,417.50	FNMA .875 12-20-2017
Fixed Income	200,000.00	194,835.00	FNMA .875 12-20-2017
Fixed Income	900,000.00	894,956.40	FNMA 0.5 DUE 03-30-2016
Fixed Income	100,000.00	101,272.00	FNMA 1.5 09-08-2014
Fixed Income	100,000.00	102,765.00	FNMA 1.875 DUE 09-09-2015
Fixed Income	100,000.00	103,280.00	FNMA 2 09-21-2015
Fixed Income	250,000.00	233,912.50	FNMA 2.2 10-25-2022
Fixed Income	1,700,000.00	1,767,184.00	FNMA 2.375 DUE 07-28-2015
Fixed Income	650,000.00	675,688.00	FNMA 2.375 DUE 07-28-2015
Fixed Income	1,142,698.04	1,231,731.35	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	323,291.47	325,229.28	FNMA 2005-79 CL-NF FLTG DUE 09-25-2035
Fixed Income	220,000.00	231,916.30	FNMA 2011-M1 A2 3.60700011253 06-25-2021
Fixed Income	200,000.00	281,754.60	FNMA 7.125 01-15-2030
Fixed Income	200,000.00	286,655.80	FNMA 7.25 05-15-2030
Fixed Income	100,000.00	96,646.20	FNMA BD .875 05-21-2018
Fixed Income	305,000.00	256,200.00	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	260,000.00	352,826.76	FNMA DTD 11/03/2000 6.625 11-15-2030
Fixed Income	250,000.00	243,700.00	FNMA DTD 3/28/2013 1.125 DUE 03-28-2018 REG
Fixed Income	1,300,000.00	1,267,240.00	FNMA DTD 3/28/2013 1.125 DUE 03-28-2018 REG
Fixed Income	300,000.00	342,380.40	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	500,000.00	570,634.00	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	6,145,000.00	7,013,091.86	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	583,337.75	631,853.95	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	705,000.00	709,039.65	FNMA FLT RT 10-08-2013
Fixed Income	1,500,000.00	1,570,332.00	FNMA FNMA 3.726 06-25-2021
Fixed Income	49,073.59	49,842.67	FNMA FNMA 4 03-25-2038
Fixed Income	123,494.38	124,868.25	FNMA FNR 2011-79 HD 2 12-25-2022
Fixed Income	181,286.75	181,723.29	FNMA FR CMO 2007- 27 CL FA FLTG RT DUE 04-25-2037
Fixed Income	621,905.60	623,990.23	FNMA FR CMO 25/07/37 USD 07-25-2037
Fixed Income	6,320,000.00	7,189,492.96	FNMA MTN 5.375 07-15-2016
Fixed Income	1,000,000.00	1,086,470.00	FNMA NT 4.375 10-15-2015
Fixed Income	194,921.63	212,587.38	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	232,049.55	253,080.20	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	257,635.48	280,356.35	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	2,474,367.94	2,664,127.21	FNMA POOL #190377 5% 11-01-2036 BEO

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	177,075.24	187,612.99	FNMA POOL #190404 4.5% 05-01-2040 BEO
Fixed Income	5,627.89	6,193.16	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	19,903.36	21,848.71	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	60,926.09	67,629.05	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	67,502.24	73,378.44	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	2,253.58	2,310.16	FNMA POOL #254909 4% 09-01-2013 BEO
Fixed Income	231,334.06	249,074.38	FNMA POOL #255813 5% 08-01-2035 BEO
Fixed Income	21,172.91	22,441.80	FNMA POOL #256791 4.5% 06-01-2017 BEO
Fixed Income	831,556.43	905,057.70	FNMA POOL #257047 5.5% DUE 10-01-2027 REG
Fixed Income	503,254.57	544,348.33	FNMA POOL #257132 5% 03-01-2028 BEO
Fixed Income	155,266.29	166,442.35	FNMA POOL #257234 5% DUE 06-01-2023 REG
Fixed Income	105,490.41	114,392.75	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	41,217.44	45,431.10	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	266,927.91	266,901.21	FNMA POOL #465482 2.96% 07-01-2015 BEO
Fixed Income	161,979.58	171,346.85	FNMA POOL #466020 3.31% DUE 03-01-2018 BEO
Fixed Income	185,000.00	201,359.55	FNMA POOL #468123 3.84% DUE 05-01-2018 BEO
Fixed Income	8,747.75	9,634.05	FNMA POOL #555417 6% 05-01-2033 BEO
Fixed Income	50,082.37	56,041.17	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	100,925.73	115,487.29	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	80,210.01	84,137.09	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	825,331.64	867,613.38	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	737,929.19	776,279.37	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	28,169.17	30,870.03	FNMA POOL #649900 5.5% DUE 06-01-2032 REG
Fixed Income	158,192.26	182,180.53	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	13,200.36	14,466.01	FNMA POOL #657563 5.5% 10-01-2032 BEO
Fixed Income	127,947.63	140,215.25	FNMA POOL #663501 5.5% 10-01-2032 BEO
Fixed Income	86,023.27	94,271.18	FNMA POOL #670499 5.5% 11-01-2032 BEO
Fixed Income	1,570.54	1,719.43	FNMA POOL #685801 5.5% 01-01-2033 BEO
Fixed Income	293,592.67	317,635.56	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	92,686.90	100,452.20	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	46,885.23	51,405.43	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	2,652.07	2,959.51	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	39,061.19	41,802.89	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	458,055.78	502,216.94	FNMA POOL #735227 5.5% 02-01-2035 BEO
Fixed Income	168,802.45	182,264.45	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	703,514.74	759,620.04	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	425,657.21	459,572.73	FNMA POOL #735667 5% 07-01-2035 BEO
Fixed Income	1,134,307.76	1,224,921.94	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	134,209.02	144,930.31	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	663,608.49	704,931.39	FNMA POOL #735849 4.5% 07-01-2020 BEO
Fixed Income	508,687.42	548,154.95	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	123,707.95	133,327.36	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	367,382.74	400,678.64	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	287,829.27	309,902.03	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	205,579.97	221,537.70	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	669,021.96	720,953.45	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	547,819.76	594,143.40	FNMA POOL #745418 5.5% DUE 04-01-2036 REG
Fixed Income	290,464.10	316,788.86	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	83,556.45	89,964.39	FNMA POOL #745581 5% DUE 05-01-2036 REG
Fixed Income	112,464.19	120,864.14	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	17,871.21	18,875.39	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	192,803.58	205,958.56	FNMA POOL #764388 5.012% DUE 03-01-2034 BEO
Fixed Income	10,677.94	11,889.57	FNMA POOL #776376 5.5% 05-01-2034 BEO
Fixed Income	16,833.93	18,558.23	FNMA POOL #782770 5.5% 07-01-2034 BEO
Fixed Income	898,738.13	973,135.67	FNMA POOL #795199 6% 11-01-2019 BEO
Fixed Income	10,366.87	10,650.22	FNMA POOL #806506 ADJ RT DUE 10-01-2044 BEO
Fixed Income	79,991.87	85,628.90	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	1,000,000.09	1,076,690.10	FNMA POOL #826532 5% 08-01-2035 BEO
Fixed Income	76,086.87	80,476.02	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	77,005.44	82,889.43	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	136,387.06	146,814.39	FNMA POOL #841031 ADJ RT DUE 11-01-2035 BEO
Fixed Income	191,247.75	208,580.53	FNMA POOL #842147 5.5% 09-01-2035 BEO
Fixed Income	195,592.42	213,318.96	FNMA POOL #845088 5.5% 12-01-2035 BEO
Fixed Income	13,822.72	15,075.47	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	89,799.27	97,424.13	FNMA POOL #879117 5.5% DUE 05-01-2036 REG
Fixed Income	105,865.88	115,202.40	FNMA POOL #888029 6% 12-01-2036 BEO
Fixed Income	577,535.21	629,877.23	FNMA POOL #888209 5.5% DUE 05-01-2036 BEO
Fixed Income	478,433.35	519,057.13	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	556,287.39	601,263.22	FNMA POOL #888256 5.831% 02-01-2037 BEO
Fixed Income	2,146,507.97	2,328,767.96	FNMA POOL #888284 5.5% 04-01-2037 BEO
Fixed Income	1,286,920.45	1,385,614.37	FNMA POOL #888344 5% 10-01-2035 BEO
Fixed Income	46,074.76	50,751.81	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	344,352.59	374,225.18	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	718,294.29	780,604.16	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	51,228.95	56,167.93	FNMA POOL #888824 5.5% 08-01-2037 BEO
Fixed Income	62,181.02	68,920.20	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	421,751.50	452,117.61	FNMA POOL #889109 5% 01-01-2023 BEO
Fixed Income	190,253.83	203,952.10	FNMA POOL #889109 5% 01-01-2023 BEO
Fixed Income	952,416.02	1,042,371.71	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	106,431.92	115,139.12	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	60,593.21	66,686.76	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	397,274.29	437,226.17	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	1,697,309.80	1,840,834.31	FNMA POOL #889588 5.5% 06-01-2038 BEO
Fixed Income	220,548.95	241,434.27	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	127,096.80	138,122.07	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	166,895.41	181,373.09	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	336,249.67	360,452.92	FNMA POOL #890120 5% 04-01-2024 BEO

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	906,568.32	958,868.25	FNMA POOL #890474 4.5% 03-01-2042 BEO
Fixed Income	946,131.91	987,033.19	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	736,574.54	794,712.37	FNMA POOL #896870 5.5% DUE 04-01-2022 REG
Fixed Income	330,755.24	358,723.90	FNMA POOL #899509 5.5% DUE 05-01-2037 REG
Fixed Income	100,605.12	109,147.50	FNMA POOL #902354 5.5% DUE 11-01-2036 REG
Fixed Income	54,382.03	59,847.97	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	470,725.07	510,694.34	FNMA POOL #905801 5.5% DUE 12-01-2036 REG
Fixed Income	340,644.87	370,730.62	FNMA POOL #906195 6% DUE 01-01-2037 REG
Fixed Income	129,980.69	140,971.86	FNMA POOL #911614 5.5% DUE 05-01-2037 REG
Fixed Income	788,292.64	847,170.22	FNMA POOL #912489 5% DUE 03-01-2037 REG
Fixed Income	106,532.28	115,966.78	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	197,926.59	214,663.26	FNMA POOL #929737 5.5% 07-01-2038 BEO
Fixed Income	82,625.71	89,793.24	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	1,843,554.53	1,950,075.11	FNMA POOL #930612 4.5% DUE 02-01-2039 BEO
Fixed Income	512,301.90	541,006.17	FNMA POOL #931678 5.5% 03-01-2018 BEO
Fixed Income	2,155,447.29	2,272,207.87	FNMA POOL #931711 4% 08-01-2019 BEO
Fixed Income	13,308.73	14,365.84	FNMA POOL #932131 4.5% 11-01-2039 BEO
Fixed Income	267,722.84	283,191.87	FNMA POOL #932322 4.5% 12-01-2039 BEO
Fixed Income	203,954.96	214,940.59	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	398,793.96	415,658.96	FNMA POOL #932850 4% 12-01-2040 BEO
Fixed Income	17,983.57	18,744.10	FNMA POOL #932864 4% 12-01-2040 BEO
Fixed Income	2,984,460.17	3,236,826.12	FNMA POOL #933552 5.5% 03-01-2038 BEO
Fixed Income	464,257.04	503,514.62	FNMA POOL #934129 5.5% 07-01-2038 BEO
Fixed Income	25,776.94	27,956.64	FNMA POOL #934323 5.5% 07-01-2038 BEO
Fixed Income	691,841.83	751,914.46	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	667,804.37	706,390.11	FNMA POOL #935242 4.5% 05-01-2039 BEO
Fixed Income	715,736.95	778,378.25	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	433,570.48	464,973.99	FNMA POOL #936478 5% 06-01-2021 BEO
Fixed Income	409,882.16	444,541.80	FNMA POOL #937828 5.5% DUE 07-01-2037 REG
Fixed Income	275,855.56	302,798.37	FNMA POOL #940717 6% DUE 10-01-2037 REG
Fixed Income	184,930.64	202,992.82	FNMA POOL #940717 6% DUE 10-01-2037 REG
Fixed Income	550,322.34	598,062.80	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	73,442.23	79,652.50	FNMA POOL #940884 5.5% DUE 06-01-2037 REG
Fixed Income	98,755.34	107,322.37	FNMA POOL #942766 6% DUE 08-01-2037 REG
Fixed Income	380,291.42	412,448.86	FNMA POOL #955170 5.5% DUE 11-01-2037 REG
Fixed Income	2,549,564.45	2,751,566.44	FNMA POOL #959386 5.5% 12-01-2022 BEO
Fixed Income	980,343.59	1,066,300.11	FNMA POOL #960008 6% 11-01-2037 BEO
Fixed Income	18,021.95	19,782.33	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	498,502.89	543,427.97	FNMA POOL #962067 5.5% 03-01-2038 BEO
Fixed Income	61,073.62	66,784.00	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	98,639.80	106,980.78	FNMA POOL #962129 5.5% 03-01-2038 BEO
Fixed Income	88,275.27	95,739.83	FNMA POOL #962344 5.5% 03-01-2038 BEO
Fixed Income	1,057,657.14	1,147,092.63	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	141,520.31	153,487.27	FNMA POOL #968976 5.5% 01-01-2038 BEO
Fixed Income	173,506.53	188,572.10	FNMA POOL #970861 6% 12-01-2038 BEO
Fixed Income	132,307.85	139,940.16	FNMA POOL #971053 4.5% 02-01-2039 BEO
Fixed Income	65,779.62	69,580.37	FNMA POOL #971077 4.5% 02-01-2039 BEO
Fixed Income	12,512.09	13,582.62	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	70,861.37	76,853.41	FNMA POOL #974628 5.5% 03-01-2038 BEO
Fixed Income	312,987.45	339,453.67	FNMA POOL #975103 5.5% 06-01-2038 BEO
Fixed Income	18,516.94	20,244.57	FNMA POOL #975782 5.5% 04-01-2038 BEO
Fixed Income	619,144.96	664,231.10	FNMA POOL #976937 5% 02-01-2023 BEO
Fixed Income	1,925,885.00	2,078,935.08	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	204,836.85	221,115.23	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	384,271.91	414,606.33	FNMA POOL #976945 5.5% 02-01-2023 BEO
Fixed Income	159,654.52	172,257.64	FNMA POOL #976945 5.5% 02-01-2023 BEO
Fixed Income	956,788.17	1,028,250.68	FNMA POOL #979597 5% 04-01-2038 BEO
Fixed Income	43,461.23	47,136.31	FNMA POOL #982274 5.5% 11-01-2038 BEO
Fixed Income	256,804.29	281,426.17	FNMA POOL #985616 5.5% 04-01-2034 BEO
Fixed Income	10,442.75	11,413.72	FNMA POOL #986761 5.5% 07-01-2038 BEO
Fixed Income	18,135.90	19,567.54	FNMA POOL #986821 5.299% 07-01-2038 BEO
Fixed Income	428,072.90	459,095.34	FNMA POOL #994148 5% 12-01-2023 BEO
Fixed Income	280,240.71	300,549.75	FNMA POOL #994148 5% 12-01-2023 BEO
Fixed Income	492,490.04	531,370.65	FNMA POOL #995217 5.5% DUE 12-01-2023 BEO
Fixed Income	55,488.09	61,124.02	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	1,507,576.14	1,625,575.63	FNMA POOL #995517 5.5% 01-01-2024 BEO
Fixed Income	360,738.01	389,413.07	FNMA POOL #995530 5.5% 12-01-2021 BEO
Fixed Income	185,381.97	200,117.98	FNMA POOL #995530 5.5% 12-01-2021 BEO
Fixed Income	162,510.04	176,607.79	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	84,710.59	93,764.46	FNMA POOL #995938 6% 01-01-2039 BEO
Fixed Income	98,563.75	105,625.25	FNMA POOL #995957 5% 06-01-2024 BEO
Fixed Income	766,825.97	821,764.45	FNMA POOL #995957 5% 06-01-2024 BEO
Fixed Income	157,464.26	171,351.03	FNMA POOL #AA0923 6% 09-01-2037 BEO
Fixed Income	191,961.43	199,956.62	FNMA POOL #AA4392 4% 04-01-2039 BEO
Fixed Income	13,432.08	14,208.19	FNMA POOL #AA5224 4.5% 03-01-2039 BEO
Fixed Income	45,181.05	50,785.76	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	157,369.39	168,792.83	FNMA POOL #AA6946 4% 04-01-2024 BEO
Fixed Income	38,408.30	43,184.76	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	36,220.38	37,752.14	FNMA POOL #AA9636 4% 09-01-2040 BEO
Fixed Income	1,658,634.26	1,754,470.14	FNMA POOL #AA9845 4.5% 08-01-2039 BEO
Fixed Income	16,855.37	17,557.40	FNMA POOL #AA9846 4% 08-01-2039 BEO
Fixed Income	20,637.71	22,508.11	FNMA POOL #AB0532 5.5% 12-01-2038 BEO
Fixed Income	15,718.13	17,047.26	FNMA POOL #AB0535 5.5% 01-01-2039 BEO
Fixed Income	145,991.32	161,025.51	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	82,773.89	86,417.59	FNMA POOL #AB1364 3.5% 08-01-2025 BEO
Fixed Income	3,551,846.11	3,763,216.47	FNMA POOL #AB1387 4.5% 08-01-2040 BEO
Fixed Income	395,531.18	412,258.19	FNMA POOL #AB1845 4% 11-01-2040 BEO

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	483,299.64	503,738.38	FNMA POOL #AB2086 4% 01-01-2041 BEO
Fixed Income	2,425,919.75	2,557,404.60	FNMA POOL #AB2093 4% 01-01-2041 BEO
Fixed Income	671,559.17	707,104.80	FNMA POOL #AB2374 4% 03-01-2041 BEO
Fixed Income	1,191,091.77	1,255,803.78	FNMA POOL #AB2497 4% 03-01-2021 BEO
Fixed Income	1,577,401.77	1,604,706.59	FNMA POOL #AB3866 3.5 11-01-2041 BEO
Fixed Income	65,703.25	68,543.60	FNMA POOL #AB4115 4% 12-01-2041 BEO
Fixed Income	161,876.84	164,547.80	FNMA POOL #AB4300 3.5% 01-01-2042 BEO
Fixed Income	6,484,992.36	6,778,827.36	FNMA POOL #AB4523 4% 02-01-2042 BEO
Fixed Income	8,211,615.01	8,566,603.13	FNMA POOL #AB4524 4% DUE 02-01-2042 BEO
Fixed Income	186,442.32	194,502.22	FNMA POOL #AB4528 4% 02-01-2042 BEO
Fixed Income	767,823.25	785,506.22	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	3,071,292.98	3,142,024.86	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	1,153,947.79	1,129,060.59	FNMA POOL #AB4742 3% 03-01-2042 BEO
Fixed Income	343,955.70	350,814.18	FNMA POOL #AB5666 3.5% 07-01-2042 BEO
Fixed Income	2,841,469.00	2,862,808.43	FNMA POOL #AB6782 2.5% 11-01-2027 BEO
Fixed Income	3,257,719.29	3,348,638.97	FNMA POOL #AB7995 2.5% 02-01-2023 BEO
Fixed Income	992,515.90	971,186.73	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	6,020,346.57	6,188,398.52	FNMA POOL #AB9085 2.5% 04-01-2023 BEO
Fixed Income	5,839,690.07	5,713,552.76	FNMA POOL #AB9461 3% 05-01-2043 BEO
Fixed Income	87,220.65	92,527.15	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	396,322.87	419,222.40	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	9,696.34	10,245.25	FNMA POOL #AC5040 4% 10-01-2024 BEO
Fixed Income	418,576.67	458,931.65	FNMA POOL #AC7746 5.5% 09-01-2035 BEO
Fixed Income	132,001.65	141,126.92	FNMA POOL #AD0141 6.5% 04-01-2018 BEO
Fixed Income	354,171.94	384,120.72	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	148,239.13	161,330.12	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	153,260.85	162,109.21	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	1,766,315.22	1,916,610.98	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	593,002.75	628,790.47	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	686,238.66	747,856.03	FNMA POOL #AD6374 5% 05-01-2040 BEO
Fixed Income	518,984.79	549,869.06	FNMA POOL #AD6432 4.5% 06-01-2040 BEO
Fixed Income	2,034,948.72	2,156,046.48	FNMA POOL #AD6432 4.5% 06-01-2040 BEO
Fixed Income	1,455,162.04	1,533,781.53	FNMA POOL #AD7151 4% 07-01-2025 BEO
Fixed Income	116,817.94	124,869.03	FNMA POOL #AD7453 4.5% 10-01-2040 BEO
Fixed Income	430,572.87	469,001.50	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	752,424.20	784,244.22	FNMA POOL #AD8033 4% 08-01-2040 BEO
Fixed Income	3,402,318.88	3,728,876.84	FNMA POOL #AD8536 5% 08-01-2040 BEO
Fixed Income	788,631.22	835,562.66	FNMA POOL #AD9187 4.5% 09-01-2040 BEO
Fixed Income	275,603.87	292,005.06	FNMA POOL #AD9975 4.5% 09-01-2040 BEO
Fixed Income	236,441.37	253,540.81	FNMA POOL #AE0132 5% 06-01-2025 BEO
Fixed Income	601,933.43	627,756.98	FNMA POOL #AE0215 4% DUE 12-01-2039 BEO
Fixed Income	112,439.56	117,263.33	FNMA POOL #AE0215 4% DUE 12-01-2039 BEO
Fixed Income	1,394,944.22	1,454,788.72	FNMA POOL #AE0215 4% DUE 12-01-2039 BEO
Fixed Income	99,406.06	105,140.40	FNMA POOL #AE0217 4.5% 08-01-2040 BEO
Fixed Income	1,262,643.72	1,352,754.81	FNMA POOL #AE0286 5% 04-01-2025 BEO
Fixed Income	3,735,548.84	3,953,742.24	FNMA POOL #AE0313 4.5% 09-01-2040 BEO
Fixed Income	214,617.25	226,237.27	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	1,338,588.14	1,443,564.24	FNMA POOL #AE0381 5.5% 12-01-2024 BEO
Fixed Income	362,195.37	385,002.81	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	1,344,213.99	1,405,448.31	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	742,823.84	776,662.44	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	475,407.26	497,063.96	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	713,110.90	745,595.95	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	87,379.42	92,305.87	FNMA POOL #AE0971 4 05-01-2025
Fixed Income	101,208.57	106,929.89	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	711,368.89	741,452.68	FNMA POOL #AE2930 4% 09-01-2040 BEO
Fixed Income	838,284.86	873,735.93	FNMA POOL #AE3571 4% 10-01-2040 BEO
Fixed Income	91,114.94	94,968.00	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	3,363,656.50	3,505,905.53	FNMA POOL #AE5463 4% 10-01-2040 BEO
Fixed Income	116,770.81	123,719.84	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	34,933.18	36,410.50	FNMA POOL #AE5880 4% 11-01-2040 BEO
Fixed Income	453,959.66	473,157.61	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	403,519.70	420,584.55	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	8,291,188.59	8,641,822.96	FNMA POOL #AE6058 4% 10-01-2040 BEO
Fixed Income	4,183,114.24	4,432,047.18	FNMA POOL #AE6061 4.5% 10-01-2040 BEO
Fixed Income	229,663.52	243,105.73	FNMA POOL #AE7668 4.5% 10-01-2040 BEO
Fixed Income	1,368,957.87	1,426,851.10	FNMA POOL #AE8396 4% 11-01-2040 BEO
Fixed Income	164,144.47	171,086.14	FNMA POOL #AE8921 4% 01-01-2041 BEO
Fixed Income	1,000,000.00	955,520.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	62,023.18	64,704.44	FNMA POOL #AO1608 4% 05-01-2042 BEO
Fixed Income	278,700.66	287,005.94	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	103,131.22	109,358.28	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	182,330.34	187,938.82	FNMA POOL #AP4865 3% 09-01-2027 BEO
Fixed Income	721,257.93	733,158.69	FNMA POOL #AP6242 3.5% 10-01-2042 BEO
Fixed Income	253,421.62	255,210.77	FNMA POOL #AP7534 2.5% 09-01-2027 BEO
Fixed Income	189,861.16	192,993.87	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	474,652.90	482,484.67	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	742,716.16	754,970.98	FNMA POOL #AQ3437 3.5% 11-01-2042 BEO
Fixed Income	188,977.05	197,539.60	FNMA POOL #AQ4226 4% 11-01-2042 BEO
Fixed Income	135,311.38	142,945.51	FNMA POOL #FN0000 3.584% DUE 09-01-2020 BEO
Fixed Income	121,219.25	129,780.84	FNMA POOL #FN0001 3.763% 12-01-2020 BEO
Fixed Income	1,654,729.95	1,817,171.48	FNMA POOL #FN0003 4.301% DUE 01-01-2021 BEO
Fixed Income	1,665,961.79	1,768,196.86	FNMA POOL #FN0004 3.632% DUE 12-01-2020 BEO
Fixed Income	64,073.83	67,128.87	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	74,142.42	78,140.17	FNMA POOL #MA0150 4% 08-01-2019 BEO
Fixed Income	935,193.92	990,847.31	FNMA POOL #MA0483 4.5% DUE 08-01-2040 BEO
Fixed Income	363,806.62	379,410.29	FNMA POOL #MA0587 4% 12-01-2030 BEO

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	314,064.33	328,406.08	FNMA POOL #MA0598 3.5% 12-01-2020 BEO
Fixed Income	266,051.21	279,042.49	FNMA POOL #MA0629 3.5% 01-01-2021 BEO
Fixed Income	304,639.32	322,768.41	FNMA POOL #MA0640 4.5% 02-01-2041 BEO
Fixed Income	392,624.42	410,563.82	FNMA POOL #MA0654 3.5% 02-01-2021 BEO
Fixed Income	242,946.30	253,434.78	FNMA POOL #MA0695 4% 04-01-2031 BEO
Fixed Income	2,717,864.29	2,865,036.64	FNMA POOL #MA0741 4% 05-01-2021 BEO
Fixed Income	11,313,633.74	11,995,845.85	FNMA POOL #MA0755 4.5% 06-01-2041 BEO
Fixed Income	172,868.14	180,794.14	FNMA POOL #MA0876 3.5% 10-01-2021 BEO
Fixed Income	1,430,367.07	1,472,949.10	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	3,883,674.44	3,990,277.42	FNMA POOL #MA1036 2.5 DUE 03-01-2022 BEO
Fixed Income	1,560,248.80	1,576,375.53	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	3,113,804.01	3,200,445.60	FNMA POOL #MA1241 2.5% 11-01-2022 BEO
Fixed Income	3,335,885.93	3,370,485.73	FNMA POOL #MA1275 3% 12-01-2032 BEO
Fixed Income	616,824.43	590,634.06	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	4,968,005.19	5,019,615.90	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	1,159,453.92	1,185,455.83	FNMA PREASSIGN 00004 5.5 11-25-2034
Fixed Income	53,148.60	55,210.12	FNMA PREASSIGN 00164 5 12-25-2032
Fixed Income	559,218.84	632,968.62	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	100,000.00	101,143.20	FNMA PREASSIGN 1.25 09-28-2016
Fixed Income	116,705.94	122,762.86	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	1,308,469.32	1,461,247.51	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	5,233,877.28	5,844,990.03	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	8,585,824.14	8,116,780.57	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041
Fixed Income	685,862.69	692,149.99	FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041
Fixed Income	2,075,825.31	2,023,030.84	FNMA REMIC SER 2012-M15 CL A 10-25-2022
Fixed Income	1,246,913.26	1,246,978.10	FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043
Fixed Income	37,377.20	43,664.94	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	505,193.24	508,033.44	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	238,929.07	240,119.41	FNMA REMIC TR 2010-117 CL-FE VAR RATE .59003 10-25-2040
Fixed Income	375,503.51	378,175.59	FNMA REMIC TR 2010-135 CL-LF VAR RATE .64003 12-25-2040
Fixed Income	71,948.75	73,854.45	FNMA REMIC TR 2011-36 CL-LA 4.5 01-25-2030
Fixed Income	119,615.72	123,054.31	FNMA REMIC TR 2011-42 CL-BJ 3 DUE 08-25-2025 REG
Fixed Income	1,043,337.29	1,046,325.41	FNMA REMIC TR 2012-141 CL-FA FLTG TR DUE 12-25-2042
Fixed Income	89,851.41	98,511.47	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	200,000.00	231,477.60	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	900,000.00	1,041,649.20	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	4,100,000.00	4,745,290.80	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	124,538.16	124,532.68	FNMA SER 2011-144 CL CE 1.25 06-25-2035
Fixed Income	2,681,450.31	2,669,764.55	FNMA SER 2012-M12 CL 1A VAR RT 08-25-2022
Fixed Income	3,495,000.00	3,394,518.75	FNMA SINGLE FAMILY MORTGAGE 2 15 YEARS SETTLES AUGUST
Fixed Income	14,175,000.00	14,225,944.95	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES AUGUST
Fixed Income	11,000,000.00	11,063,591.00	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	600,000.00	603,468.60	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	445,000.00	447,572.55	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	1,000,000.00	1,026,406.00	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES AUGUST
Fixed Income	620,000.00	637,728.28	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	3,000,000.00	2,923,125.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	14,750,000.00	14,372,031.25	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	335,000.00	327,305.39	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	4,130,000.00	4,035,138.03	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	3,000,000.00	3,124,689.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	240,000.00	243,637.44	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	(350,000.00)	(355,304.60)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,045,000.00	1,060,838.02	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	23,600,000.00	23,957,681.60	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	22,195,000.00	22,472,437.50	FNMA SINGLE FAMILY MORTGAGE 3.50 MAT 30 YEARS SETTLES AUGUST
Fixed Income	500,000.00	527,011.50	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY
Fixed Income	(1,500,000.00)	(1,581,034.50)	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY
Fixed Income	94,000,000.00	97,925,252.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	3,000,000.00	3,125,274.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	1,000,000.00	1,060,120.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY
Fixed Income	1,000,000.00	1,056,250.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	1,000,000.00	1,058,125.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	7,000,000.00	7,406,875.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	1,430,000.00	1,513,118.75	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000.00	1,076,172.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	(3,000,000.00)	(3,228,516.00)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	8,500,000.00	8,836,345.00	FNMA SINGLE FAMILY MTG 4.00 30 YEARS SETTLES AUG
Fixed Income	446,282.44	443,963.11	FNMA TR 2007-70 CL-FA FLTG RT DUE 07-25-2037
Fixed Income	250,000.00	242,740.00	FNMA TRANCHE .875 12-27-2017
Fixed Income	250,000.00	243,921.25	FNMA TRANCHE 1 12-28-2017/09-28-2013
Fixed Income	1,215,000.00	1,145,781.45	FNMA TRANCHE 1.6 12-24-2020/12-24-2013
Fixed Income	550,000.00	199,479.50	FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG
Fixed Income	850,000.00	739,934.35	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	560,000.00	487,486.16	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	130,000.00	130,735.41	FORD CR AUTO LEASE 1.92% DUE 01-15-2016
Fixed Income	235,647.12	235,646.18	FORD CR AUTO OWNER .47% DUE 04-15-2015
Fixed Income	159,227.24	159,252.24	FORD CR AUTO OWNER .57% DUE 01-15-2015
Fixed Income	225,000.00	226,928.70	FORD CR AUTO OWNER 1.65% DUE 05-15-2016
Fixed Income	370,000.00	385,797.52	FORD CR AUTO OWNER 2.94 DUE 07-15-2018
Fixed Income	309,515.34	310,094.44	FORD CR AUTO OWNER 4.43% DUE 11-15-2014
Fixed Income	115,000.00	114,345.07	FORD CR FLOORPLAN .85000002384% DUE 01-15-2018
Fixed Income	849,999.99	864,045.39	FORD CR FLOORPLAN 1.91999995708% DUE 01-15-2019
Fixed Income	100,000.00	101,652.40	FORD CR FLOORPLAN 1.91999995708% DUE 01-15-2019
Fixed Income	300,000.00	300,632.40	FORD MOTOR CREDIT CO LLC 3 DUE 06-12-2017
Fixed Income	460,000.00	522,913.74	FORD MTR CO DEL 7.125% DUE 11-15-2025
Fixed Income	750,000.00	747,506.25	FORD MTR CR CO DISC COML PAPER 4/2 YRS 1&2 CPN 11-01-2013

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	1,060,000.00	1,042,706.10	FORD MTR CR CO LLC 1.7% DUE 05-09-2016
Fixed Income	200,000.00	235,835.40	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	400,000.00	471,670.80	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	20,000.00	19,256.94	FORD MTR CR CO LLC 2.375% DUE 01-16-2018
Fixed Income	75,000.00	81,219.45	FORD MTR CR CO LLC 5.75% DUE 02-01-2021
Fixed Income	65,000.00	70,866.25	FORD MTR CR CO LLC 5.875 DUE 08-02-2021
Fixed Income	295,000.00	333,878.94	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	100,000.00	113,179.30	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	1,250,000.00	1,355,138.75	FORD MTR CR CO LLC 7% DUE 04-15-2015
Fixed Income	500,000.00	542,685.50	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	40,000.00	43,414.84	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	125,000.00	135,671.37	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	1,500,000.00	1,586,454.00	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	100,000.00	105,763.60	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	3,500,000.00	3,701,726.00	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	1,900,000.00	1,901,537.10	FORD MTR CR CO LLC NT VAR RT DUE 08-28-2014
Fixed Income	150,000.00	173,933.85	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015
Fixed Income	510,000.00	527,850.00	FPL GROUP CAP INC JR SUB DEB SER B DUE 10-01-2066/10-01-2012 REG
Fixed Income	250,000.00	274,375.00	FRONTIER 8.125 DUE 10-01-2018
Fixed Income	(15.00)	(468.75)	FUT CALL SEP 13 T-NOTE OPTION 1330
Fixed Income	(57.00)	(1,781.25)	FUT CALL SEP 13 T-NOTE OPTION 1330
Fixed Income	21.00	5,214,562.50	FUT DEC 14 EURO DOLLARS
Fixed Income	35.00	8,690,937.50	FUT DEC 14 EURO DOLLARS
Fixed Income	(21.00)	(5,214,562.50)	FUT DEC 14 EURO DOLLARS
Fixed Income	12.00	3,875,372.98	FUT DEC 14 LIF 3M EURIBOR
Fixed Income	(12.00)	(3,875,372.98)	FUT DEC 14 LIF 3M EURIBOR
Fixed Income	(378.00)	(93,082,500.00)	FUT DEC 15 EURO DOLLARS 12-14-2015
Fixed Income	378.00	93,082,500.00	FUT DEC 15 EURO DOLLARS
Fixed Income	35.00	(8,618,750.00)	FUT DEC 15 EURO DOLLARS
Fixed Income	11.00	3,546,348.43	FUT JUN 15 LIF 3M EURIBOR
Fixed Income	(11.00)	(3,546,348.43)	FUT JUN 15 LIF 3M EURIBOR
Fixed Income	289.00	71,653,937.50	FUT MAR 15 EURO DOLLARS
Fixed Income	(289.00)	(71,653,937.50)	FUT MAR 15 EURO DOLLARS
Fixed Income	10.00	3,226,877.78	FUT MAR 15 LIF 3M EURIBOR
Fixed Income	(10.00)	(3,226,877.78)	FUT MAR 15 LIF 3M EURIBOR
Fixed Income	95.00	23,330,812.50	FUT MAR 16 EURO DOLLARS
Fixed Income	(95.00)	(23,330,812.50)	FUT MAR 16 EURO DOLLARS
Fixed Income	111.00	26,996,587.50	FUT MAR 17 EURO DOLLARS
Fixed Income	(111.00)	(26,996,587.50)	FUT MAR 17 EURO DOLLARS
Fixed Income	(15.00)	(41,953.20)	FUT PUT SEP 13 T-NOTE OPTION 1290
Fixed Income	(57.00)	(159,422.16)	FUT PUT SEP 13 T-NOTE OPTION 1290
Fixed Income	5.00	632,812.50	FUT SEP 13 10 YR T-NOTES
Fixed Income	120.00	15,187,500.00	FUT SEP 13 10 YR T-NOTES
Fixed Income	(5.00)	(632,812.50)	FUT SEP 13 10 YR T-NOTES
Fixed Income	(3.00)	(271,593.75)	FUT SEP 13 CBT 30YR DSF
Fixed Income	3.00	271,593.75	FUT SEP 13 CBT 30YR DSF
Fixed Income	(65.00)	(11,192,423.95)	FUT SEP 13 EUR FOAT
Fixed Income	(105.00)	(18,080,069.46)	FUT SEP 13 EUR FOAT
Fixed Income	65.00	11,192,423.95	FUT SEP 13 EUR FOAT
Fixed Income	105.00	18,080,069.46	FUT SEP 13 EUR FOAT
Fixed Income	6.00	815,062.50	FUT SEP 13 U.S. T-BONDS
Fixed Income	(6.00)	(815,062.50)	FUT SEP 13 U.S. T-BONDS
Fixed Income	43.00	10,616,162.50	FUT SEP 15 EURO DOLLARS
Fixed Income	57.00	14,072,587.50	FUT SEP 15 EURO DOLLARS
Fixed Income	(43.00)	(10,616,162.50)	FUT SEP 15 EURO DOLLARS
Fixed Income	(57.00)	(14,072,587.50)	FUT SEP 15 EURO DOLLARS
Fixed Income	(45,000.00)	(45,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	(50,000.00)	(50,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	(190,000.00)	(190,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	(280,000.00)	(280,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	960,000.00	880,394.88	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
Fixed Income	565,000.00	518,149.07	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
Fixed Income	2,200.00	2,051.23	GAMCO INVS INC SUB DEB 0 DUE 12-31-2015
Fixed Income	200,000.00	221,205.60	GAP INC 5.95% DUE 04-12-2021
Fixed Income	1,200,000.00	1,327,233.60	GAP INC 5.95% DUE 04-12-2021
Fixed Income	664,999.99	649,441.65	GE CAP CR CARD 1.83000004292% DUE 08-17-2020
Fixed Income	100,000.00	99,491.10	GE CAP CR CARD 2.22000002861% DUE 01-18-2022
Fixed Income	680,000.00	708,744.28	GE CAP CR CARD 3.8% DUE 11-15-2017
Fixed Income	1,084,999.99	1,026,386.12	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022
Fixed Income	100,000.00	99,774.90	GE EQUIP MIDTICKET LLC SER 2012-1 CL A3 .6 05-23-2016
Fixed Income	100,000.00	99,536.30	GE EQUIP TRANSN LLC SER 2013-1 CL A3 0.69 11-25-2016
Fixed Income	640,416.77	626,594.01	GE SEACO FIN SRL FLTGT RT .44193% DUE 11-17-2020
Fixed Income	145,000.00	151,513.69	GEN DYNAMICS CORP 3.875% DUE 07-15-2021
Fixed Income	435,000.00	434,350.11	GEN ELEC CAP CORP 1% DUE 12-11-2015
Fixed Income	900,000.00	961,567.20	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG
Fixed Income	750,000.00	822,728.25	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	310,000.00	340,061.01	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	400,000.00	450,994.40	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	1,700,000.00	1,916,726.20	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	205,000.00	231,134.63	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	546,000.00	626,264.18	GEN ELEC CAP CORP 5.625% DUE 05-01-2018
Fixed Income	845,000.00	930,137.98	GEN ELEC CAP CORP 5.875% DUE 01-14-2038
Fixed Income	575,000.00	602,151.50	GEN ELEC CAP CORP 5.9% DUE 05-13-2014
Fixed Income	60,000.00	67,892.04	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	1,000,000.00	921,010.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO
Fixed Income	750,000.00	609,007.50	GEN ELEC CAP CORP MEDIUM TERM NTS BO
Fixed Income	520,000.00	540,800.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO
			TRANCHE # TR 00742 VAR RT DUE 05-05-2026
			TRANCHE # TR 00750 08/15/06 VAR 8-15-36
			TRANCHE # TR 00804 VAR RT DUE 11-15-2067

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	35,000.00	43,134.04	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039
Fixed Income	90,000.00	95,468.58	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	3,050,000.00	3,235,324.10	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	565,000.00	599,330.53	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	160,000.00	159,084.16	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016
Fixed Income	1,275,000.00	1,204,774.28	GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022
Fixed Income	40,000.00	42,109.24	GENERAL ELEC CAP CORP 3.35 DUE 10-17-2016
Fixed Income	40,000.00	40,786.72	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.15 DUE 01-09-2015
Fixed Income	1,355,000.00	1,373,712.55	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.3 DUE 04-27-2017
Fixed Income	300,000.00	334,746.00	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.375% DUE 10-20-2016
Fixed Income	900,000.00	900,441.00	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG
Fixed Income	769,000.00	922,050.22	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	335,000.00	401,673.37	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	300,000.00	299,716.20	GENERAL ELEC CO .85% DUE 10-09-2015
Fixed Income	75,000.00	69,787.13	GENERAL ELEC CO 4.125% DUE 10-09-2042
Fixed Income	130,000.00	146,789.11	GENERAL ELEC CO 5.25% DUE 12-06-2017
Fixed Income	500,000.00	526,250.00	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	1,000,000.00	1,052,500.00	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	720,000.00	774,930.96	GEORGIA PWR CO 5.4% DUE 06-01-2040
Fixed Income	400,000.00	424,110.00	GERDAU HOLDINGS BNDS 7.0% 20/01/2020
Fixed Income	600,000.00	636,165.00	GERDAU HOLDINGS BNDS 7.0% 20/01/2020
Fixed Income	345,612.00	449,809.83	GERMAN RESID ASSET FRN M/BKCD SNR 07/16 EUR 'A'
Fixed Income	265,000.00	419,990.59	GERMANY(FED REP) 1.5% I/L 15/04/16 EUR0.01
Fixed Income	3,100,000.00	4,479,211.17	GERMANY(FED REP) IDX/LKD 15/04/18 EUR
Fixed Income	890,000.00	2,020,300.00	GILEAD SCIENCES INC SR NT CONV 1.625% DUE 05-01-2016 REG
Fixed Income	1,000,000.00	891,884.00	GLENCORE FDG LLC 4.125 BDS DUE 05-30-2023 USD2000144A
Fixed Income	610,000.00	175,375.00	GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 12-31-40 BD IN DEFAULT
Fixed Income	100,000.00	1,250.00	GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 BEO
Fixed Income	580,000.00	166,750.00	GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT
Fixed Income	500,000.00	525,625.00	GMAC INC FORMERLY 6.75% DUE 12-01-2014
Fixed Income	900,000.00	946,125.00	GMAC INC FORMERLY 6.75% DUE 12-01-2014
Fixed Income	300,000.00	307,500.00	GMAC INC FORMERLY 7.5 DUE 12-31-2013
Fixed Income	500,000.00	512,500.00	GMAC INC FORMERLY 7.5 DUE 12-31-2013
Fixed Income	2,194,152.95	2,189,883.13	GNMA 2012-149 REMIC PASSTHRU CL GF FLLTGR 12-20-2042
Fixed Income	179,069.82	178,216.19	GNMA 2013-057 REMIC PASSTHRU CL A 1.35 06-16-2037
Fixed Income	185,000.00	193,350.34	GNMA 3.20367 2011-096 CL AD DUE 09-16-2044
Fixed Income	15,373.69	15,561.28	GNMA 4% DUE 03-16-2033
Fixed Income	116,038.10	119,717.78	GNMA 4.5% DUE 03-20-2036
Fixed Income	2,183,732.74	2,495,646.20	GNMA 5.5% DUE 03-16-2034
Fixed Income	860,252.63	981,973.22	GNMA 6.5% DUE 04-20-2029
Fixed Income	1,008,160.54	1,146,654.58	GNMA 6.5% DUE 05-16-2029
Fixed Income	(31,000,000.00)	(30,646,414.00)	GNMA I SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	1,000,000.00	988,594.00	GNMA I SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	5,000,000.00	5,128,905.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	2,000,000.00	2,051,562.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	385,000.00	394,925.69	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	3,345,000.00	3,300,053.23	GNMA II JUMBOS 3% 30 YEARS SETTLES AUGUST
Fixed Income	2,490,000.00	2,549,535.90	GNMA II JUMBOS 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	43,280.49	47,185.26	GNMA POOL #003964 5% 03-20-2037 BEO
Fixed Income	59,575.70	62,739.76	GNMA POOL #004216 6% 08-20-2038 BEO
Fixed Income	573,855.78	627,452.76	GNMA POOL #004496 5% 07-20-2039 BEO
Fixed Income	274,384.17	299,020.30	GNMA POOL #004559 5% 10-20-2039 BEO
Fixed Income	542,042.47	597,081.46	GNMA POOL #004658 5% 03-20-2040 BEO
Fixed Income	591,945.88	648,364.24	GNMA POOL #004679 5% 04-20-2040 BEO
Fixed Income	145,335.23	152,439.21	GNMA POOL #004942 3.5% 02-20-2026 BEO
Fixed Income	97,951.69	102,937.43	GNMA POOL #004974 3.5% 03-20-2026 BEO
Fixed Income	439,425.80	473,629.39	GNMA POOL #005055 4.5% 05-20-2041 BEO
Fixed Income	360,570.50	390,021.90	GNMA POOL #005116 5% 07-20-2041 BEO
Fixed Income	9,014.69	10,235.91	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	30,780.76	34,275.61	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	1,000,000.00	990,980.00	GNMA POOL #666372 3% 06-15-2043 BEO
Fixed Income	379,569.42	413,931.84	GNMA POOL #677292 5% 06-15-2040 BEO
Fixed Income	910,472.36	982,791.18	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	278,331.63	301,463.77	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	51,310.26	56,960.03	GNMA POOL #697709 SER 2038 6% DUE 12-15-2038 BEO
Fixed Income	31,162.26	33,747.79	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	69,593.91	75,978.46	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	66,184.75	72,478.92	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	397,876.60	420,479.97	GNMA POOL #733989 4% 10-15-2040 BEO
Fixed Income	946,409.79	993,777.60	GNMA POOL #738017 4% 02-15-2041 BEO
Fixed Income	1,159,853.20	1,240,683.37	GNMA POOL #745133 4.5% 06-15-2040 BEO
Fixed Income	2,245,411.02	2,372,972.82	GNMA POOL #746823 4% 12-15-2040 BEO
Fixed Income	2,055,749.58	2,172,536.71	GNMA POOL #753599 4% 12-15-2040 BEO
Fixed Income	259,192.13	282,637.87	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	3,386,308.02	3,694,834.54	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	1,959,784.23	2,019,459.66	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	5,000,000.85	4,954,910.84	GNMA POOL #AD7464 SER 2043 3% DUE 04-15-2043 REG
Fixed Income	18,996,818.00	18,825,504.70	GNMA POOL #AD9306 SER 2043 3% DUE 06-15-2043 REG
Fixed Income	6,005,682.00	5,951,510.75	GNMA POOL #AE2195 SER 2043 3% DUE 06-15-2043 REG
Fixed Income	68,910.51	102,600.85	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	629,033.24	719,583.20	GNMA REMIC TR 1998-22 CL ZD 6.5 DUE 09-20-2028
Fixed Income	1,087,261.35	1,224,675.96	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	1,430,607.10	1,611,415.81	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	99,126.41	108,067.61	GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG
Fixed Income	136,895.13	149,823.92	GNMAII POOL #004266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	101,066.66	106,471.70	GNMAII POOL #004310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	232,791.67	256,457.27	GNMAII POOL #004697 SER 2040 5% DUE 05-20-2040 REG

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	1,533.46	1,571.77	GNMAII POOL #008837 SER 2021 ADJ RT 09-20-2021
Fixed Income	8,376.80	8,744.37	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	18,299.35	19,010.46	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	96,205.99	99,966.68	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	84,939.29	88,701.59	GNMAII POOL #080095 SER 2027 ADJ RT 07-20-2027
Fixed Income	41,213.59	43,039.76	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027
Fixed Income	2,977.11	3,104.98	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	465,530.93	486,075.74	GNMAII POOL #080817 SER 2034 ADJ RT 01-20-2034
Fixed Income	4,875,000.00	4,926,796.88	GOLDCORP INC NEW SR NT CONV 2% DUE 08-01-2014 REG
Fixed Income	60,000.00	62,631.66	GOLDMAN SACHS 3.625% DUE 02-07-2016
Fixed Income	3,000,000.00	3,209,697.00	GOLDMAN SACHS 5.25% DUE 07-27-2021
Fixed Income	555,000.00	593,793.94	GOLDMAN SACHS 5.25% DUE 07-27-2021
Fixed Income	750,000.00	839,130.00	GOLDMAN SACHS 5.95% DUE 01-18-2018
Fixed Income	75,000.00	84,513.00	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	515,000.00	582,456.76	GOLDMAN SACHS 6.25% DUE 02-01-2041
Fixed Income	265,000.00	271,456.46	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,000,000.00	1,024,364.00	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,000,000.00	960,858.00	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO
Fixed Income	75,000.00	77,304.23	GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015
Fixed Income	1,325,000.00	1,365,707.98	GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015
Fixed Income	300,000.00	325,516.20	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	1,700,000.00	1,844,591.80	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	878,000.00	1,042,689.97	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	300,000.00	295,603.20	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	265,000.00	260,185.48	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018
Fixed Income	550,000.00	540,007.60	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018
Fixed Income	700,000.00	669,741.10	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023
Fixed Income	200,000.00	261,602.62	GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000
Fixed Income	1,068,464.77	1,038,968.73	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053
Fixed Income	1,461,757.64	1,853,514.15	GRANITE MAST 06-4 FRN M/BKD 12/2054 EUR 'A7'
Fixed Income	1,342,430.47	1,702,206.85	GRANITE MASTER 2006-1X CL 20/12/2054
Fixed Income	1,163,439.93	1,717,827.64	GRANITE MASTER ISS FRN 12/54 GBP1000
Fixed Income	4,266,244.27	5,409,613.68	GRANITE MASTER ISS FRN M/BKD 06/2054 EUR'A5'
Fixed Income	3,394,858.18	4,304,692.85	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	1,931,855.20	2,449,599.61	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	1,193,271.62	1,761,874.35	GRANITE MASTER ISSUER PLC SER 2006-1X CL A7 FLTG RT 20-12-2054
Fixed Income	758,103.81	760,284.87	GREEN TREE FINL CORP 1999-2 MFD HSG SR/SUB P/T CL A-5 6.68 DUE 12-01-30 BEO
Fixed Income	1,837,268.14	1,768,133.58	GS MTG SECS CORP FFMLT 2005-FF11 MTG PASSTHRU CTF CL 11-25-2035 REG
Fixed Income	767,965.40	757,606.31	GS MTG SECS CORP FLTG RT .57003% DUE 09-25-2035
Fixed Income	2,555,000.00	2,588,439.84	GS MTG SECS TR 3.707% DUE 08-10-2044
Fixed Income	72,776.74	72,909.55	HARLEY DAVIDSON .95999997854% DUE 05-16-2016
Fixed Income	40,000.00	44,353.20	HARTFORD FINL SVCS 5.5% DUE 10-15-2016
Fixed Income	85,000.00	92,489.86	HARTFORD FINL SVCS GRP 5.125 15 APR 2022
Fixed Income	274,301.03	355,329.03	HARVEST CLO I SA FRN CLO 29/3/17 EUR REGS A1
Fixed Income	20,000.00	19,100.00	HAWAIIAN AIRLS 3.9 DUE 01-15-2026
Fixed Income	1,400,000.00	1,503,250.00	HCA INC 7.25% DUE 09-15-2020
Fixed Income	1,000,000.00	936,804.00	HCP INC 2.625 DUE 02-01-2020
Fixed Income	665,000.00	682,378.44	HCP INC 3.75% DUE 02-01-2019
Fixed Income	5,000,000.00	5,608,905.00	HEALTH CARE PPTY INVS INC HEALTH CARE PROP INV 6% DUE 01-30-2017/01-22-2007
Fixed Income	750,000.00	851,850.75	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016
Fixed Income	1,095,000.00	1,116,133.50	HEWLETT PACKARD CO 2.65% DUE 06-01-2016
Fixed Income	110,000.00	112,962.74	HEWLETT PACKARD CO 3% DUE 09-15-2016
Fixed Income	150,000.00	146,666.70	HEWLETT PACKARD CO 4.3% DUE 06-01-2021
Fixed Income	1,260,000.00	1,260,115.92	HEWLETT PACKARD CO 4.65% DUE 12-09-2021
Fixed Income	75,000.00	83,121.52	HEWLETT PACKARD CO 5.5% DUE 03-01-2018
Fixed Income	500,000.00	482,378.50	HEWLETT PACKARD CO 6% DUE 09-15-2041
Fixed Income	1,600,000.00	1,781,830.40	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	370,000.00	410,640.80	HLTH CARE PPTY INVS INC MANDATORY PAR PUR REMARKETED SECS06-08-15/06-08-5 REG
Fixed Income	490,000.00	481,097.68	HLTH CARE REIT INC 2.25% DUE 03-15-2018
Fixed Income	155,000.00	147,349.20	HLTH CARE REIT INC 3.75% DUE 03-15-2023
Fixed Income	1,800,000.00	1,915,282.80	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	500,000.00	537,383.00	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	440,000.00	413,402.00	HOME DEPOT INC 4.2% DUE 04-01-2043
Fixed Income	150,000.00	153,237.30	HOME DEPOT INC 5.25% DUE 12-16-2013
Fixed Income	600,000.00	705,502.20	HOME DEPOT INC 5.875% DUE 12-16-2036
Fixed Income	500,000.00	498,395.00	HON HAI PRECISION INDUST 0.0% 12/10/2013
Fixed Income	900,000.00	896,922.00	HON HAI PRECISION INDUSTRY ZCPN 12/10/2013
Fixed Income	105,571.74	105,572.27	HONDA AUTO .56999999285% DUE 08-15-2014
Fixed Income	380,411.59	381,040.41	HONDA AUTO .88% DUE 09-21-2015
Fixed Income	951,028.97	952,601.02	HONDA AUTO .88% DUE 09-21-2015
Fixed Income	64,483.41	64,538.41	HONDA AUTO 1.12999999523% DUE 10-15-2014
Fixed Income	100,000.00	100,970.70	HONDA AUTO RECEIVABLES 2011-2 OWNER TR HAROT CL A-4 1.55 DUE 07-18-2014 REG
Fixed Income	7,587.51	7,587.51	Hong Kong dollar - Cash
Fixed Income	9,008.87	9,008.87	Hong Kong dollar - Cash
Fixed Income	1.29	1.29	Hong Kong dollar - Cash
Fixed Income	2,570.96	2,570.96	Hong Kong dollar - Cash
Fixed Income	1,744.12	1,744.12	Hong Kong dollar - Cash
Fixed Income	0.39	0.39	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	146,486.45	146,486.45	Hong Kong dollar - Cash
Fixed Income	-	179,888.65	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	-	43,266.06	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	-	(8,558.43)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	-	(450.44)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	-	(179,887.92)	Hong Kong dollar - Pending trade purchases
Fixed Income	-	(43,265.89)	Hong Kong dollar - Pending trade purchases

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	33,953.36	Hong Kong dollar - Pending trade sales
Fixed Income	1,000,000.00	965,830.00	HOSPITALITY PPTYS 4.5% DUE 06-15-2023
Fixed Income	230,000.00	231,794.00	HOUSEHOLD FIN CORP INTERNOTES BOOK ENTRYTRANCHE # TR 00524 VAR RT DUE 10-20-2013
Fixed Income	145,000.00	146,023.70	HOUSEHOLD FIN CORP INTERNOTES BOOK ENTRYTRANCHE # TR 00545 VAR RT DUE 10-10-2013
Fixed Income	90,000.00	90,563.40	HOUSEHOLD FIN CORP INTERNOTES BOOK ENTRYTRANCHE # TR 00775 VAR RT DUE 12-10-2013
Fixed Income	670,000.00	672,103.80	HOUSEHOLD FIN CORP TRANCHE # TR 00552 11/06/03 VAR RT DUE 11-10-2013
Fixed Income	215,000.00	220,981.94	HSBC BK USA N A 4.625% DUE 04-01-2014
Fixed Income	100,000.00	109,858.20	HSBC FIN CORP 5.5% DUE 01-19-2016
Fixed Income	725,000.00	801,523.03	HSBC FIN CORP 6.676% DUE 01-15-2021
Fixed Income	150,000.00	148,713.60	HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG
Fixed Income	339,000.00	340,817.04	HSBC FINANCE CORP TRANCHE # TR 00559 FLTG DTD 11/14/03 VAR RT DUE 11-10-2013
Fixed Income	1,250,000.00	1,373,325.00	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021
Fixed Income	584,032.92	568,300.24	HSBC HOME EQUITY LN TR USA 2006-1 CL A1 01-20-2036 BEO
Fixed Income	778,710.40	757,733.50	HSBC HOME EQUITY LN TR USA 2006-1 CL A1 01-20-2036 BEO
Fixed Income	1,540,733.49	1,509,271.71	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	15,000.00	15,090.00	HSEHD FIN CORP INTERNOTES BOOK ENTRY FLTG RT DUE 12-10-2013
Fixed Income	85,000.00	85,510.00	HSEHD FIN CORP INTERNOTES BOOK ENTRY FLTG RT DUE 12-10-2013
Fixed Income	35,000.00	35,217.00	HSEHD FIN CORP INTERNOTES BOOK ENTRY MTNFLT RT VAR RT DUE 09-15-2013
Fixed Income	13,000.00	12,900.42	HSEHD FIN CORP INTERNOTES BOOK ENTRY TRANCHE TR 00565 FLTG 11/20/03 11-10-13
Fixed Income	150,000.00	151,620.00	HSEHD FIN CORP MEDIUM TERM NTS BOOK ENTRY TR # TR 00592 FLTG DUE 01-10-2014
Fixed Income	200,000.00	238,240.60	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	600,000.00	714,721.80	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	250,000.00	333,593.50	HUMANA INC 8.15% DUE 06-15-2038
Fixed Income	-	-	Hungarian forint - Cash
Fixed Income	1,000,000.00	1,023,294.00	HYUNDAI AUTO 2.1% DUE 06-15-2017
Fixed Income	350,000.00	343,879.20	HYUNDAI AUTO RECEIVABLES TR 2013-A CL B 1.13 9-17-18
Fixed Income	3,706,063.32	434,087.49	I/O CMO COMM 2012-CCR2 MTG TR COML MTG SER 2012-CR2 CL XA VAR RT 08-15-2045
Fixed Income	8,000,000.00	396,728.00	I/O CMO COMM 2013-CR6 MTG PASS THRU CL X-B VAR RT DUE 03-10-2046 BEO
Fixed Income	8,000,000.00	256,248.00	I/O CMO COMM 2013-LC6 MTG TR COML MTG PACTF 144A CL X-B 0.361 01-10-2046
Fixed Income	5,469,980.22	561,570.05	I/O CMO COMM MORTGAGE TR SER 2013-LC6 CLX-A 1.82%01-10-2046 REG
Fixed Income	3,189,538.59	404,468.58	I/O CMO GS MTG SECS TR 2012-GC6 CL X-A 144A 01-10-2045 BEO
Fixed Income	8,616,855.86	905,149.01	I/O CMO MORGAN STANLEY BK AMER MERRILL LYNSEY 2013-C7 CL XA FLTRT 2-15-2046 REG
Fixed Income	5,726,178.68	437,972.50	I/O CMO UBS-BARCLAYS COML MTG TR 2013-C5CL X-A 144A VAR RT 03-10-2046 BEO
Fixed Income	3,213,275.97	422,526.51	I/O CMO WFRBS COML MTG TR 2012-C9 CL XA 144A 11-15-2045 BEO
Fixed Income	7,978,233.61	703,377.03	I/O CMO WFRBS COML MTG TR 2013-C11 CL X-A 144A 03-17-2045 BEO
Fixed Income	2,992,682.78	285,783.25	I/O CMO WFRBS COML MTG TR 2013-C12 PASSTHRU CTF CL X-A 144A 3-15-48 BEO
Fixed Income	244,286.36	23,280.49	I/O FHLMC MULTICLASS 3760 CL CI 05-15-2025
Fixed Income	133,429.64	12,054.17	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	197,416.03	13,527.93	I/O FHLMC MULTICLASS 3818 CL GI 4% 09-15-2027
Fixed Income	65,706.49	2,462.88	I/O FHLMC MULTICLASS SER 3686 CL DI 4.5%09-15-2027
Fixed Income	157,313.25	8,792.39	I/O FHLMC MULTICLASS SER 3809 CL BI 04-15-2024
Fixed Income	2,411,421.62	342,308.82	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	2,446,011.00	438,056.11	I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037
Fixed Income	731,519.38	129,853.47	I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037
Fixed Income	370,319.05	26,473.74	I/O GNMA 2011-65 REMIC PASSTHRU CTF CL IO VAR RT 03-16-2023
Fixed Income	4,423,347.19	601,817.08	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	4,695,863.23	695,795.44	I/O GNMA REMIC SER 2009-8 CL PS FLTG DUE08-16-2038
Fixed Income	5,540,790.39	953,769.49	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	100,000.00	104,500.00	ICELAND REP NT 144A 4.875% DUE 06-16-2016 REG
Fixed Income	100,000.00	101,840.50	ICELAND(REPUBLIC) TBOND 4.375% 10/03/2014
Fixed Income	4,100,000.00	4,175,284.20	ICI WILMINGTON INC 5.625% DUE 12-01-2013
Fixed Income	740,000.00	816,286.60	ILLINOIS ST 5.665 MUN BD DUE 03-01-2018
Fixed Income	1,250,000.00	1,378,862.50	ILLINOIS ST 5.665 MUN BD DUE 03-01-2018
Fixed Income	900,000.00	995,508.00	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE
Fixed Income	-	685,052.44	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	1,836,725.89	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	275,163.86	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	155,726.79	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	105,385.98	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	148,966.49	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	219,958.00	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	279,026.40	Indian rupee - Pending foreign exchange purchases
Fixed Income	-	(69,148.80)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(1,869,279.96)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(118,521.04)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(69,456.02)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(35,162.16)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(182,603.53)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(8,033.12)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	(220,350.21)	Indian rupee - Pending foreign exchange sales
Fixed Income	-	-	Indonesian rupiah - Cash
Fixed Income	-	-	Indonesian rupiah - Cash
Fixed Income	-	194,070.97	Indonesian rupiah - Pending foreign exchange purchases
Fixed Income	-	(194,070.97)	Indonesian rupiah - Pending foreign exchange sales
Fixed Income	900,000.00	1,448,877.87	INDUSTRIVARDEN AB 2.5% CNV 27/02/15 EUR50000
Fixed Income	731,000.00	685,989.40	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000
Fixed Income	400,000.00	393,303.20	INTESA SANPAOLO S 3.125% DUE 01-15-2016
Fixed Income	252,000.00	248,976.00	INTL BK FOR RECON & DEV MEDIUM TERM BK NTS BOOK MTN VAR RT DUE 12-10-2013 REG
Fixed Income	2,100,000.00	2,876,132.74	INTL CONS AIRLINE 1.75% CNV BDS 31/05/18)EUR
Fixed Income	400,000.00	376,000.00	INTL LEASE FIN 3.875% DUE 04-15-2018
Fixed Income	1,500,000.00	1,410,000.00	INTL LEASE FIN 3.875% DUE 04-15-2018
Fixed Income	240,000.00	255,312.96	INTL PAPER CO 6 DUE 11-15-2041
Fixed Income	(2,100,000.00)	(0.42)	IR CAP USD 215.949%/CPURN BNPFRPP 03-04-2015 317512JL6
Fixed Income	(2,100,000.00)	(1,887.27)	IR FLR USD 215.949%/CPURN BNPFRPP 03-04-2015 317512JK8
Fixed Income	(5,400,000.00)	(12,216.42)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(2,300,000.00)	(5,203.29)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(8,600,000.00)	(19,496.20)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>	
Fixed Income	(2,700,000.00)	(5,611.41)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	(800,000.00)	(1,662.64)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	(20,700,000.00)	(43,020.81)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	(4,300,000.00)	(8,936.69)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	(600,000.00)	(1,036.56)	IR FLR USD 217.965%/CPURN CITIUS33	09-29-2020 317526CE9
Fixed Income	(1,500,000.00)	(2,591.40)	IR FLR USD 217.965%/CPURN CITIUS33	09-29-2020 317526CE9
Fixed Income	(1,000,000.00)	(1,765.60)	IR FLR USD 218.011%/CPURN DEUTGB2L	10-13-2020 317513RG6
Fixed Income	(1,300,000.00)	(2,295.28)	IR FLR USD 218.011%/CPURN DEUTGB2L	10-13-2020 317513RG6
Fixed Income	(32,994,765.58)	(306,926.52)	IRS 02/01/2015 SWU023FY9	
Fixed Income	(6,315,572.13)	-	IRS 02/01/2015 SWU0ABJJ1	
Fixed Income	(3,590,021.20)	(121,019.82)	IRS 02/01/2017 SWU012FR7	
Fixed Income	(5,153,737.07)	(181,919.77)	IRS 02/01/2017 SWU023WT1	
Fixed Income	(6,911,815.25)	(251,653.84)	IRS 02/01/2017 SWU023YU6	
Fixed Income	(4,327,030.32)	(108,188.39)	IRS 02/01/2017 SWU0283Z8	
Fixed Income	(12,751,974.27)	(346,531.82)	IRS 02/01/2017 SWU09G417	
Fixed Income	(77,425,446.24)	(1,906,799.42)	IRS 02/01/2017 SWU09H753	
Fixed Income	(4,000,000.00)	(24,789.69)	IRS 02/09/2022 SWU000XR2	
Fixed Income	(5,700,000.00)	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	(9,300,000.00)	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	(42,900,000.00)	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	(38,000,000.00)	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	(10,000,000.00)	(8,705.15)	IRS 05/06/2023 SWU004LB2	
Fixed Income	(14,600,000.00)	-	IRS 06/09/2016 SWU0162T8	
Fixed Income	(1,100,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(6,200,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(1,300,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(1,600,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(1,500,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(1,700,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(1,600,000.00)	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	(1,900,000.00)	-	IRS 06-15-2021 SWU0618T8	
Fixed Income	(1,900,000.00)	(167,864.81)	IRS 06-15-2021 SWU0618T8	
Fixed Income	(1,400,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(2,600,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(800,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(500,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(15,700,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(5,600,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(9,800,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(14,100,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(27,600,000.00)	-	IRS 06-19-2043 SWU002SF0	
Fixed Income	(3,300,000.00)	(451,202.40)	IRS 06-19-2043 SWU002SF0	
Fixed Income	(33,700,000.00)	(744,901.43)	IRS 06-20-2022 SWU0640U7	
Fixed Income	(5,600,000.00)	-	IRS 06-20-2022 SWU0640U7	
Fixed Income	(28,100,000.00)	-	IRS 06-20-2022 SWU0640U7	
Fixed Income	(15,000,000.00)	-	IRS 06-20-2027 SWU0223V0	
Fixed Income	(800,000.00)	-	IRS 06-20-2027 SWU0223V0	
Fixed Income	(15,800,000.00)	(1,130,224.56)	IRS 06-20-2027 SWU0223V0	
Fixed Income	(1,000,000.00)	-	IRS 06-20-2042 SWU0830U7	
Fixed Income	(1,000,000.00)	(133,460.10)	IRS 06-20-2042 SWU0830U7	
Fixed Income	(200,000.00)	(43,016.42)	IRS 08-10-2042 SWU0015S9	
Fixed Income	(400,000.00)	(86,032.84)	IRS 08-10-2042 SWU0015S9	
Fixed Income	(900,000.00)	-	IRS 08-10-2042 SWU0015S9	
Fixed Income	(600,000.00)	-	IRS 08-10-2042 SWU0015S9	
Fixed Income	(1,100,000.00)	(236,590.31)	IRS 08-10-2042 SWU0015S9	
Fixed Income	(200,000.00)	-	IRS 08-10-2042 SWU0015S9	
Fixed Income	(10,250,000.00)	(161,583.05)	IRS 10-15-2017 SWU003FJ4	
Fixed Income	(10,250,000.00)	(161,583.05)	IRS 10-15-2017 SWU003FJ4	
Fixed Income	(15,000,000.00)	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	(9,000,000.00)	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	(8,000,000.00)	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	(15,000,000.00)	(3,544,003.50)	IRS 12-17-2028 SWU0918T5	
Fixed Income	(15,000,000.00)	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	(5,600,000.00)	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	(6,200,000.00)	(461,284.96)	IRS 12-19-2022 SWU000O01	
Fixed Income	(700,000.00)	-	IRS 12-19-2022 SWU000O01	
Fixed Income	(2,800,000.00)	-	IRS 12-19-2022 SWU000O01	
Fixed Income	(2,700,000.00)	-	IRS 12-19-2022 SWU000O01	
Fixed Income	(1,400,000.00)	(258,391.00)	IRS 12-19-2042 SWU000T30	
Fixed Income	(800,000.00)	(147,652.00)	IRS 12-19-2042 SWU000T30	
Fixed Income	(350,000.00)	-	IRS 12-19-2042 SWU000T30	
Fixed Income	(800,000.00)	-	IRS 12-19-2042 SWU000T30	
Fixed Income	(700,000.00)	-	IRS 12-19-2042 SWU000T30	
Fixed Income	(350,000.00)	-	IRS 12-19-2042 SWU000T30	
Fixed Income	(2,000,000.00)	(130,829.60)	IRS 12-21-2021 SWU0397T5	
Fixed Income	(2,000,000.00)	-	IRS 12-21-2021 SWU0397T5	
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(1,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(8,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(3,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	(1,000,000.00)	-	IRS 13/09/2017 SWU000GS9	
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000GS9	
Fixed Income	(91,000,000.00)	-	IRS 13/09/2017 SWU000HO7	

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	(2,000,000.00)	-	IRS 13/09/2017 SWU000HO7
Fixed Income	(97,000,000.00)	-	IRS 13/09/2017 SWU000M11
Fixed Income	(1,200,000.00)	(653.15)	IRS 15/12/2016 SWU0006O9
Fixed Income	(10,000,000.00)	-	IRS 15/12/2025 SWU0699V5
Fixed Income	(13,000,000.00)	(5,714.11)	IRS 16/06/2016 SWU0083W7
Fixed Income	(890,000,000.00)	-	IRS 18/09/2023 SWU003B33
Fixed Income	(13,300,000.00)	-	IRS 19/12/2023 SWU0019W6
Fixed Income	6,911,815.25	-	IRS BRL / ZERO 8.15% USMSMYK1 02/01/2017SWU023YU6
Fixed Income	32,994,765.58	-	IRS BRL / ZERO 8.16% BOFAUS3N 02/01/2015SWU023FY9
Fixed Income	5,153,737.07	-	IRS BRL / ZERO 8.22% MSCSUS33 02/01/2017SWU023WT1
Fixed Income	3,590,021.20	-	IRS BRL / ZERO 8.3% CHASUS33 02/01/2017 SWU012FR7
Fixed Income	12,751,974.27	-	IRS BRL / ZERO 8.64% MSCSUS33 02/01/2017SWU09G417
Fixed Income	6,315,572.13	814.52	IRS BRL / ZERO 8.825% JCSIUS33 02/01/2015 SWU0ABJJ1
Fixed Income	77,425,446.24	-	IRS BRL / ZERO 8.935% CSFPGB2L 02/01/2017 SWU09H753
Fixed Income	4,327,030.32	-	IRS BRL / ZERO 8.94% BOFAUS6S 02/01/2017SWU0283Z8
Fixed Income	10,000,000.00	748,482.87	IRS CAD CME_BARCUS 15/12/2025 SWU0699V5
Fixed Income	13,000,000.00	-	IRS CAD CME_CSFBUS 16/06/2016 SWU0083W7
Fixed Income	1,200,000.00	-	IRS CAD CME_SBSIUS 15/12/2016 SWU0006O9
Fixed Income	13,300,000.00	1,025,033.57	IRS CAD CME_SBSIUS 19/12/2023 SWU0019W6
Fixed Income	890,000,000.00	55,856.72	IRS JPY 6M 1.0%/6MLIBOR CSFPGB2L 18/09/2023 SWU003B33
Fixed Income	2,000,000.00	10.69	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	1,000,000.00	5.34	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	10.69	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	10.69	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	8,000,000.00	42.75	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	10.69	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	3,000,000.00	16.03	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	10.69	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	4,000,000.00	-	IRS MXN GSCMUS33 02/09/2022 SWU000XR2
Fixed Income	91,000,000.00	486.23	IRS MXN MRMDUS33 13/09/2017 SWU000HO7
Fixed Income	2,000,000.00	10.69	IRS MXN MRMDUS33 13/09/2017 SWU000HO7
Fixed Income	2,000,000.00	10.69	IRS MXN MSCSUS33 13/09/2017 SWU000GS9
Fixed Income	1,000,000.00	5.34	IRS MXN MSCSUS33 13/09/2017 SWU000GS9
Fixed Income	1,700,000.00	1,814.23	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,500,000.00	1,600.79	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,600,000.00	1,707.51	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	6,200,000.00	6,616.60	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,100,000.00	1,173.91	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,600,000.00	1,707.51	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,300,000.00	1,387.35	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	14,600,000.00	15,581.02	IRS MXN TIIE/1D 5.6% MRMDUS33 06/09/2016SWU0162T8
Fixed Income	10,000,000.00	-	IRS MXN TIIE/1D 6.5% MSCSUS33 05/06/2023SWU004LB2
Fixed Income	97,000,000.00	518.29	IRS MXN UBSWUS33 13/09/2017 SWU000M11
Fixed Income	33,700,000.00	-	IRS USD 3MLIBOR/6M 2.25% CME_CSFBUS 06-20-2022 SWU0640U7
Fixed Income	15,800,000.00	-	IRS USD 3MLIBOR/6M 2.5% CME_CSFBUS 06-20-2027 SWU0223V0
Fixed Income	1,400,000.00	-	IRS USD 3MLIBOR/6M 2.5% CME_GOLDUS 12-19-2042 SWU000T30
Fixed Income	800,000.00	-	IRS USD 3MLIBOR/6M 2.5% CME_NWSCUS 12-19-2042 SWU000T30
Fixed Income	1,900,000.00	167,864.81	IRS USD 3MLIBOR/6M 3.5% CME_BARCUS 06-15-2021 SWU0618T8
Fixed Income	15,000,000.00	3,544,003.50	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	8,000,000.00	1,890,135.20	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	9,000,000.00	2,126,402.10	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	15,000,000.00	3,544,003.50	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	5,600,000.00	1,323,094.64	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	2,000,000.00	-	IRS USD 6M 3.25%/3MLIBOR CME_CSFBUS 12-21-2021 SWU0397T5
Fixed Income	1,900,000.00	-	IRS USD 6M 3.5%/3MLIBOR CME_BARCUS 06-15-2021 SWU0618T8
Fixed Income	37,600,000.00	-	IRS USD 6M 5.0%/3MLIBOR CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	15,000,000.00	-	IRS USD 6M 5.0%/3MLIBOR CME_CSFBUS 12-17-2028 SWU0918T5
Fixed Income	2,600,000.00	355,492.80	IRS USD CME_BARCUS 06-19-2043 SWU002SF0
Fixed Income	9,300,000.00	31,660.92	IRS USD CME_CSFBUS 03-18-2016 SWU0566V5
Fixed Income	15,700,000.00	2,146,629.60	IRS USD CME_CSFBUS 06-19-2043 SWU002SF0
Fixed Income	3,300,000.00	-	IRS USD CME_CSFBUS 06-19-2043 SWU002SF0
Fixed Income	27,600,000.00	3,773,692.80	IRS USD CME_CSFBUS 06-19-2043 SWU002SF0
Fixed Income	5,600,000.00	123,781.84	IRS USD CME_CSFBUS 06-20-2022 SWU0640U7
Fixed Income	28,100,000.00	621,119.59	IRS USD CME_CSFBUS 06-20-2022 SWU0640U7
Fixed Income	15,000,000.00	1,072,998.00	IRS USD CME_CSFBUS 06-20-2027 SWU0223V0
Fixed Income	800,000.00	57,226.56	IRS USD CME_CSFBUS 06-20-2027 SWU0223V0
Fixed Income	1,000,000.00	-	IRS USD CME_CSFBUS 06-20-2042 SWU0830U7
Fixed Income	1,000,000.00	133,460.10	IRS USD CME_CSFBUS 06-20-2042 SWU0830U7
Fixed Income	900,000.00	193,573.89	IRS USD CME_CSFBUS 08-10-2042 SWU0015S9
Fixed Income	1,100,000.00	-	IRS USD CME_CSFBUS 08-10-2042 SWU0015S9
Fixed Income	400,000.00	-	IRS USD CME_CSFBUS 08-10-2042 SWU0015S9
Fixed Income	600,000.00	129,049.26	IRS USD CME_CSFBUS 08-10-2042 SWU0015S9
Fixed Income	2,000,000.00	130,829.60	IRS USD CME_CSFBUS 12-21-2021 SWU0397T5
Fixed Income	42,900,000.00	146,048.76	IRS USD CME_GOLDUS 03-18-2016 SWU0566V5
Fixed Income	1,400,000.00	191,419.20	IRS USD CME_GOLDUS 06-19-2043 SWU002SF0
Fixed Income	9,800,000.00	1,339,934.40	IRS USD CME_GOLDUS 06-19-2043 SWU002SF0
Fixed Income	10,250,000.00	-	IRS USD CME_GOLDUS 10-15-2017 SWU003FJ4
Fixed Income	6,200,000.00	-	IRS USD CME_GOLDUS 12-19-2022 SWU000O01
Fixed Income	2,700,000.00	200,882.16	IRS USD CME_GOLDUS 12-19-2022 SWU000O01
Fixed Income	700,000.00	52,080.56	IRS USD CME_GOLDUS 12-19-2022 SWU000O01
Fixed Income	2,800,000.00	208,322.24	IRS USD CME_GOLDUS 12-19-2022 SWU000O01
Fixed Income	700,000.00	129,195.50	IRS USD CME_GOLDUS 12-19-2042 SWU000T30
Fixed Income	350,000.00	64,597.75	IRS USD CME_GOLDUS 12-19-2042 SWU000T30
Fixed Income	350,000.00	64,597.75	IRS USD CME_GOLDUS 12-19-2042 SWU000T30
Fixed Income	5,700,000.00	19,405.08	IRS USD CME_MSUS33 03-18-2016 SWU0566V5
Fixed Income	800,000.00	109,382.40	IRS USD CME_NWSCUS 06-19-2043 SWU002SF0
Fixed Income	500,000.00	68,364.00	IRS USD CME_NWSCUS 06-19-2043 SWU002SF0

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	14,100,000.00	1,927,864.80	IRS USD CME_NWSCUS 06-19-2043 SWU002SF0
Fixed Income	800,000.00	147,652.00	IRS USD CME_NWSCUS 12-19-2042 SWU000T30
Fixed Income	5,600,000.00	765,676.80	IRS USD CME_SBSIUS 06-19-2043 SWU002SF0
Fixed Income	200,000.00	43,016.42	IRS USD CME_SBSIUS 08-10-2042 SWU0015S9
Fixed Income	200,000.00	-	IRS USD CME_SBSIUS 08-10-2042 SWU0015S9
Fixed Income	10,250,000.00	-	IRS USD CME_SBSIUS 10-15-2017 SWU003FJ4
Fixed Income	38,000,000.00	129,367.20	IRS USD CME_UBSWUS 03-18-2016 SWU0566V5
Fixed Income	150,000.00	182,219.40	ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033REG
Fixed Income	375,000.00	455,666.62	ISRAEL ST GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	175,000.00	210,794.67	ISRAEL ST GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG
Fixed Income	165,000.00	172,705.01	ITALY REP NT 4.5% DUE 01-21-2015 REG
Fixed Income	215,000.00	344,930.44	ITALY(REP OF) 2.15% IDX/LKD 15/09/14 EUR
Fixed Income	80,000.00	110,653.69	ITALY(REP OF) 2.6% IDX/LKD 15/09/2023 EUR
Fixed Income	1,500,000.00	1,499,369.85	ITAU UNIBANCO S A NEW YORK BRH DISC INSTDTD 07-17-2012 0 DUE 07-15-2013
Fixed Income	3,000,000.00	2,998,739.70	ITAU UNIBANCO S A NEW YORK BRH DISC INSTDTD 07-17-2012 0 DUE 07-15-2013
Fixed Income	810,000.00	637,875.00	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	90,000.00	90,567.27	J P MORGAN CHASE FLTG RT 1.85713% DUE 10-15-2025
Fixed Income	1,959,539.83	1,954,744.83	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	282,056.55	284,234.87	J P MORGAN MTG TR FLTG RT 5.116361% DUE 06-25-2035
Fixed Income	240.25	240.25	Japanese yen - Cash
Fixed Income	100,862.74	100,862.74	Japanese yen - Cash
Fixed Income	23,282.33	23,282.33	Japanese yen - Cash
Fixed Income	146,230.23	146,230.23	Japanese yen - Cash
Fixed Income	881.88	881.88	Japanese yen - Cash
Fixed Income	138,767.86	138,767.86	Japanese yen - Cash
Fixed Income	0.05	0.05	Japanese yen - Cash
Fixed Income	24,190.52	24,190.52	Japanese yen - Cash
Fixed Income	10,246.75	10,246.75	Japanese yen - Cash
Fixed Income	1,812.05	1,812.05	Japanese yen - Cash
Fixed Income	37,883.02	37,883.02	Japanese yen - Cash
Fixed Income	0.05	0.05	Japanese yen - Cash
Fixed Income	88,975.69	88,975.69	Japanese yen - Cash
Fixed Income	0.32	0.32	Japanese yen - Cash
Fixed Income	22,416.57	22,416.57	Japanese yen - Cash
Fixed Income	13,624.60	13,624.60	Japanese yen - Cash
Fixed Income	133.30	133.30	Japanese yen - Cash
Fixed Income	(21,044.12)	(21,044.12)	Japanese yen - Miscellaneous
Fixed Income	-	243,620.07	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	2,267,287.46	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	24,270.59	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	999,707.39	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	371,492.48	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	2,050,759.27	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	2,767,956.91	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	1,960,884.27	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	486,262.51	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	109,776.53	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	105,545.47	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	63,536.09	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	53,257.10	Japanese yen - Pending foreign exchange purchases
Fixed Income	-	(413,459.51)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(1,695,807.12)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(401,640.91)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(2,269,994.25)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(25,120.15)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(483,242.24)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(695,667.48)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(509,417.87)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(59,398.53)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(413,776.17)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(472,167.94)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(175,941.88)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(49,375.90)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(51,700.42)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(39,524.87)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(283,271.39)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(37,727.69)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(11,808.53)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,962.35)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,020.08)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(15,779.94)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(15,019.88)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(98,661.96)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(98,661.96)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(10,067.55)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(30,019.16)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(20,008.86)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(300,012.89)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(1,000,714.15)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,534,947.22)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(6,210.81)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(6,333.73)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(6,506.02)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(4,328.79)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,372.43)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(8,085.77)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(2,431.17)	Japanese yen - Pending foreign exchange sales

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	(2,126.14)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(17,773.19)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(5,218.70)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(3,171.09)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(2,818.75)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(133,898.37)	Japanese yen - Pending foreign exchange sales
Fixed Income	-	(24,270.50)	Japanese yen - Pending trade purchases
Fixed Income	-	(222,338.22)	Japanese yen - Pending trade purchases
Fixed Income	-	25,120.15	Japanese yen - Pending trade sales
Fixed Income	-	316,543.07	Japanese yen - Pending trade sales
Fixed Income	-	259,988.01	Japanese yen - Pending trade sales
Fixed Income	-	19,050.53	Japanese yen - Pending trade sales
Fixed Income	565,000.00	590,426.13	JEFFERIES GROUP 5.125% DUE 04-13-2018
Fixed Income	500,000.00	478,710.00	JEFFERIES GROUP 6.5% DUE 01-20-2043
Fixed Income	100,000.00	120,500.00	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	500,000.00	549,896.00	JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO
Fixed Income	1,285,000.00	1,373,343.75	JEFFERIES GROUP INC NEW SR DEB CONV 3.875% DUE 11-01-2029/11-01-2012 REG
Fixed Income	1,998,000.00	1,800,198.00	JETBLUE AWYS CORP 2004-2 PASS THRU TRS G-2 CTF FLT RT DUE 11-15-2016 REG
Fixed Income	50,000.00	49,477.00	JOHN DEERE CAPITAL CORP TRANCHE # TR 00373 1.4 DUE 03-15-2017
Fixed Income	100,000.00	100,054.50	JOHN DEERE OWNER SER 2012-A CL A-3 1 DUE03-15-2016
Fixed Income	25,000.00	25,155.75	JP MORGAN CHASE & FR MTN 03/10/14 USD1000
Fixed Income	25,000.00	24,517.50	JP MORGAN CHASE & FRN SNR MTN 09/10/2013USD
Fixed Income	1,105,000.00	1,059,338.09	JPMORGAN CHASE & 1.625% DUE 05-15-2018
Fixed Income	470,000.00	466,449.62	JPMORGAN CHASE & 2% DUE 08-15-2017
Fixed Income	96,000.00	95,529.60	JPMORGAN CHASE & 2.21% DUE 04-17-2014
Fixed Income	35,000.00	33,225.75	JPMORGAN CHASE & 3.2% DUE 01-25-2023
Fixed Income	115,000.00	109,181.23	JPMORGAN CHASE & 3.25% DUE 09-23-2022
Fixed Income	1,190,000.00	1,108,080.40	JPMORGAN CHASE & 3.375% DUE 05-01-2023
Fixed Income	960,000.00	1,001,362.56	JPMORGAN CHASE & 3.45% DUE 03-01-2016
Fixed Income	1,670,000.00	1,735,859.79	JPMORGAN CHASE & 4.25% DUE 10-15-2020
Fixed Income	1,450,000.00	1,518,326.90	JPMORGAN CHASE & 4.5% DUE 01-24-2022
Fixed Income	580,000.00	607,330.76	JPMORGAN CHASE & 4.5% DUE 01-24-2022
Fixed Income	50,000.00	52,887.05	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	75,000.00	81,031.50	JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.15 DUE 10-01-2015 BEO
Fixed Income	275,000.00	268,922.50	JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NTRANCHE # TR 00179 6.27 DUE 08-13-2013
Fixed Income	1,100,000.00	1,253,000.10	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017
Fixed Income	90,000.00	88,415.46	JPMORGAN CHASE BK N A NY N Y FORME NT FLTG RATE ACCD INVS DUE 06-13-2016 BEO
Fixed Income	545,000.00	614,113.08	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	1,000,000.00	760,000.00	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO
Fixed Income	1,000,000.00	760,000.00	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2013 REG
Fixed Income	250,000.00	221,250.00	JSC NATL CO KAZMUNAYGAS 144A 5.75 DUE 04-30-2043 BEO
Fixed Income	651,427.75	832,786.89	JUBILEE CDO IV BV FRN A/BKD 10/19 EUR 'A'
Fixed Income	16,000.00	18,160.00	KANSAS CITY SOUTHN DE MEXICO S A DE C V 6.125 DUE 06-15-2021 REG
Fixed Income	2,700,000.00	634,500.00	KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	90,000,000.00	1,632,430.66	KDDI CORPORATION BND 14/12/2015
Fixed Income	580,000.00	748,474.34	KELLOGG CO 7.45% DUE 04-01-2031
Fixed Income	655,289.47	679,685.90	KENTUCKY ASSET / LIABILITY COMM GEN FD REV 3.165% 04-01-2018 BEO TAXABLE
Fixed Income	475,000.00	528,467.90	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	625,000.00	695,352.50	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	245,000.00	274,084.69	KINDER MORGAN 6.5% DUE 09-01-2039
Fixed Income	107,000.00	132,199.14	KINDER MORGAN 7.75% DUE 03-15-2032
Fixed Income	255,000.00	238,974.53	KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023
Fixed Income	400,000.00	465,644.40	KLA-TENCOR CORP 6.9% DUE 05-01-2018
Fixed Income	410,000.00	379,282.80	KOHL'S CORP 3.25 DUE 02-01-2023
Fixed Income	500,000.00	526,526.00	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	1,400,000.00	1,474,272.80	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	535,000.00	529,798.73	KRAFT FOODS GROUP 3.5% DUE 06-06-2022
Fixed Income	360,000.00	364,569.12	KRAFT FOODS GROUP 5% DUE 06-04-2042
Fixed Income	104,000.00	117,309.40	KRAFT FOODS GROUP 5.375% DUE 02-10-2020
Fixed Income	366,000.00	412,838.85	KRAFT FOODS GROUP 5.375% DUE 02-10-2020
Fixed Income	1,385,000.00	1,463,010.13	L-3 COMMUNICATIONS 3.95% DUE 11-15-2016
Fixed Income	114,440.38	113,338.31	LA LOC GOV ENVMNTL FACS & TAX ELL A-1 1.11 2/1/16 OID 1.116 @99.967
Fixed Income	1,540,000.00	119,350.00	LANDSBANKI IS HF 6.1 DUE 12-31-2040 IN DEFAULT
Fixed Income	135,000.00	151,002.90	LAZARD GROUP LLC 6.85% DUE 06-15-2017
Fixed Income	1,139,376.00	1,143,045.93	LEEK FIN NO 18 PLC FLTG RT .53175% DUE 09-21-2038
Fixed Income	500,000.00	515,233.50	LEGG MASON INC SR NT 5.5 05-21-2019
Fixed Income	110,000.00	110,000.00	LENNAR CORP 4.75 DUE 12-15-2017
Fixed Income	500,000.00	525,000.00	LENNAR CORP 5.6% DUE 05-31-2015
Fixed Income	370,000.00	461,575.00	LEUCADIA NATL CORP SR NT CONV 3.75% DUE 04-15-2014 REG
Fixed Income	360,000.00	367,473.60	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	1,450,000.00	1,575,062.50	LIBERTY INTERACTIVE LLC SR .75% 03-30-2043
Fixed Income	500,000.00	513,750.00	LIMITED BRANDS INC NT 7.6% DUE 07-15-2037/07-14-2037
Fixed Income	490,000.00	561,841.84	LINCOLN NATL CORP 6.25% DUE 02-15-2020
Fixed Income	250,000.00	310,720.75	LINCOLN NATL CORP 7% DUE 06-15-2040
Fixed Income	1,260,000.00	1,316,700.00	LINEAR TECHNOLOGY CORP SR NT CONV 3% DUE05-01-2027/05-01-2014 REG
Fixed Income	165,000.00	179,635.50	LOCKHEED MARTIN 4.25% DUE 11-15-2019
Fixed Income	1,700,000.00	1,864,031.30	LOEWS CORP 5.25% DUE 03-15-2016
Fixed Income	2,450,000.00	2,255,082.90	LONG BEACH MTG LN FLTG RT 1.09003% DUE 10-25-2034
Fixed Income	51,022.40	48,218.77	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	150,000.00	177,986.10	LORILLARD TOB CO 8.125% DUE 05-01-2040
Fixed Income	50,000.00	50,016.00	LOS ANGELES CALIF UNI SCH DIST 4% 07-01-2013 BEO
Fixed Income	1,300,000.00	1,600,911.00	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE
Fixed Income	4,800,000.00	4,963,968.00	LOWER COLO RIV AUTH TEX TRANSM CON REF-LCRA TRANSM SVCS 5 DUE 05-15-2041
Fixed Income	50,000.00	56,698.10	LOWES COS INC 5.4% DUE 10-15-2016
Fixed Income	125,000.00	157,623.37	LUBRIZOL CORP 6.5% DUE 10-01-2034
Fixed Income	3,970,000.00	3,966,382.53	MACQUARIE BK LTD DISC COML PAPER 4/2 YRS1&2 10-24-2013
Fixed Income	1,000,000.00	859,728.00	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	3,400,000.00	4,503,902.47	MADRID(COMUNIDAD) 4.305% MTN 06/03/2014 EUR
Fixed Income	100,000.00	116,468.00	MAINE MUN BD BK 5% 11-01-2024 BEO
Fixed Income	1,300,000.00	1,449,500.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	3,000,000.00	3,345,000.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	200,000.00	222,068.00	MAJAPAHIT HOLDING 7.75% BDS 17/10/16 USD10000
Fixed Income	300,000.00	333,102.00	MAJAPAHIT HOLDING 7.75% BDS 17/10/16 USD10000
Fixed Income	0.32	0.32	Malaysian ringgit - Cash
Fixed Income	-	157,450.97	Malaysian ringgit - Pending foreign exchange purchases
Fixed Income	-	96,171.00	Malaysian ringgit - Pending foreign exchange purchases
Fixed Income	-	95,918.58	Malaysian ringgit - Pending foreign exchange purchases
Fixed Income	-	95,997.46	Malaysian ringgit - Pending foreign exchange purchases
Fixed Income	-	96,107.89	Malaysian ringgit - Pending foreign exchange purchases
Fixed Income	-	(191,729.88)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	-	(97,575.07)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	-	(32,498.73)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	-	(32,511.35)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	-	(29,879.90)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	-	(157,677.64)	Malaysian ringgit - Pending trade purchases
Fixed Income	150,000.00	146,668.20	MANITOBA PROV CDA GLOBAL DEB SER FZ 1.75% DUE 05-30-2019 REG
Fixed Income	50,000.00	57,461.90	MARATHON OIL CORP 5.9% DUE 03-15-2018
Fixed Income	525,000.00	551,098.80	MARATHON PETE CORP 3.5% DUE 03-01-2016
Fixed Income	4,500,000.00	5,873,599.98	MARINE HARVEST ASA 2.375% CNV 08/05/2018EUR
Fixed Income	966,000.00	1,060,638.05	MARSH & MCLENNAN 5.75% DUE 09-15-2015
Fixed Income	250,000.00	327,056.25	MARSH & MCLENNAN 9.25% DUE 04-15-2019
Fixed Income	75,000.00	82,827.00	MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE
Fixed Income	125,000.00	124,070.37	MASTER CR CARD TR II SER 2012-2 CL A 144A STEP UP DUE 04-21-2017
Fixed Income	6,093.96	6,079.30	MASTR AST BACKED SECS TR 2007-HE1 DUE 05-25-2037 REG
Fixed Income	125,000.00	136,006.87	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	640,000.00	800,583.04	MCDONALDS CORP 6.3% DUE 10-15-2037
Fixed Income	175,000.00	221,410.87	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038
Fixed Income	250,000.00	250,772.50	MENOMONEE FALLS WIS 4.25% 11-01-2014 BEOTAXABLE
Fixed Income	180,000.00	214,599.60	MERCK & CO INC 5.95 DUE 12-01-2028
Fixed Income	1,000,000.00	1,318,437.92	MERRILL LYNCH & CO FR EMTN 01/2014 EUR1000
Fixed Income	400,000.00	519,992.02	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	1,200,000.00	1,559,976.06	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	700,000.00	909,986.03	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	500,000.00	564,582.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	1,600,000.00	1,806,662.40	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	700,000.00	789,250.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	50,000.00	50,132.50	MERRILL LYNCH & CO INC MERRILL LYNCH NTSTRANCHE # TR 00089 VAR 02-03-2014
Fixed Income	1,102,000.00	1,254,395.58	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	1,230,000.00	1,382,753.70	MERRILL LYNCH & CO VAR RT 8.95% DUE 05-18-2017
Fixed Income	100,000.00	100,606.00	MERRILL LYNCH & CO VAR RT DUE 02-03-2014
Fixed Income	44,000.00	44,000.00	MERRILL LYNCH BK USA CTF DEP DTD 04-21-2004 VAR RATE 04-21-2014
Fixed Income	1,618,724.42	1,467,355.88	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	65,000.00	78,556.46	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	400,000.00	409,000.00	METLIFE INC 6.4% DUE 12-15-2066
Fixed Income	2,625,000.00	3,297,199.50	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	455,000.00	571,514.58	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	910,000.00	1,057,893.20	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX
Fixed Income	150,000.00	164,695.50	METROPOLITAN TRANSN AUTH N Y REV 5.119% 11-15-2019 BEO TAXABLE
Fixed Income	150,000.00	153,936.00	METROPOLITAN TRANSN AUTH N Y SVC CONTRACT 5.5% 01-01-2014 BEO
Fixed Income	70,000.00	78,894.90	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.25% 07-01-2039 BEO TAXABLE
Fixed Income	500,000.00	593,985.00	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	118,000.00	914,049.30	MEX BONOS PROTECC 30/01/2020
Fixed Income	(100,000.00)	-	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	100,000.00	363.90	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	4,141.03	4,141.03	Mexican peso - Cash
Fixed Income	90,863.68	90,863.68	Mexican peso - Cash
Fixed Income	132,636.99	132,636.99	Mexican peso - Cash
Fixed Income	36,807.55	36,807.55	Mexican peso - Cash
Fixed Income	-	2,318,117.80	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	8,535,795.58	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	1,037,443.69	Mexican peso - Pending foreign exchange purchases
Fixed Income	-	(678,845.44)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(61,525.01)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(46,805.13)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(33,705.41)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(22,248.87)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(8,116.11)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(13,008.79)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(24,963.54)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(56,098.20)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(14,688.90)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(25,911.53)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(2,985.22)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(4,672,817.65)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(2,354,779.97)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(1,863,983.52)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(242,931.80)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(2,650,772.92)	Mexican peso - Pending foreign exchange sales
Fixed Income	-	(76,737.84)	Mexican peso - Pending trade purchases
Fixed Income	75,000.00	2,899,431.30	MEXICAN UDIBONOS IL 2.5% 10/12/2020
Fixed Income	400.00	16,118.19	MEXICO(UNITED MEXICAN STATES) I/L 4.5% BDS 18/12/14
Fixed Income	296,000.00	3,069,566.25	MEXICO(UTD MEX ST) 10% BDS 05/12/24 MXN100 'M'
Fixed Income	1,014,243.44	10,436,564.99	MFO MET W HIGH YIELD BD FUND
Fixed Income	1,036,025.52	10,256,652.65	MFO NEUBERGER BERMAN INCOME FDS NEW SHORT DURATION HIGH INCOME FD INSTL CL

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	3,626,640.72	36,302,673.60	MFO PIMCO SHORT TERM FLOATING NAV PORT
Fixed Income	100,000.00	100,408.00	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN SER D 5% DUE 08-01-2015/08-01-2013 BEO
Fixed Income	530,000.00	615,274.88	MIDAMERICAN ENERGY 5.75% DUE 04-01-2018
Fixed Income	96,000.00	107,678.78	MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020
Fixed Income	950,000.00	1,065,571.30	MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020
Fixed Income	155,000.00	173,856.37	MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020
Fixed Income	890,000.00	881,695.41	MORGAN STANLEY 1.75 DUE 02-25-2016
Fixed Income	1,520,000.00	1,454,687.12	MORGAN STANLEY 2.125% DUE 04-25-2018
Fixed Income	115,000.00	106,250.68	MORGAN STANLEY 4.1% DUE 05-22-2023
Fixed Income	35,000.00	37,122.96	MORGAN STANLEY 4.75% DUE 03-22-2017
Fixed Income	550,000.00	543,345.55	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	2,700,000.00	2,667,332.70	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	100,000.00	106,782.80	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	2,955,000.00	3,207,510.66	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	80,000.00	86,836.16	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	550,000.00	596,998.60	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	955,000.00	993,247.75	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	2,034,000.00	1,672,114.79	MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036
Fixed Income	1,027,030.05	974,132.87	MORGAN STANLEY ABS FLTG RT .92503% DUE 01-25-2035
Fixed Income	60,000.00	59,647.44	MORGAN STANLEY BK 4.443% DUE 08-15-2045
Fixed Income	251,000.00	255,154.05	MORGAN STANLEY DEAN WITTER DISCOVER & COTR #00398 VAR RT DUE 05-01-2014
Fixed Income	35,000.00	35,288.40	MORGAN STANLEY DEAN WITTER DISCOVER & COTRANCHE # TR 00393 VAR RT 11-1-2013
Fixed Income	968,000.00	975,976.32	MORGAN STANLEY DEAN WITTER DISCOVER & COTRANCHE # TR 00393 VAR RT 11-1-2013
Fixed Income	115,000.00	126,036.78	MORGAN STANLEY FOR 6.25% DUE 08-09-2026
Fixed Income	900,000.00	871,262.10	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO
Fixed Income	1,415,000.00	1,387,462.68	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	200,000.00	255,108.57	MORGAN STANLEY FR MTN 01/2017 EUR50000
Fixed Income	900,000.00	1,146,935.70	MORGAN STANLEY FR MTN 04/2016 EUR1000 'G'
Fixed Income	823,000.00	884,585.91	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019
Fixed Income	385,000.00	398,274.80	MORGAN STANLEY MEDIUM TERM NT SER F 4.2% DUE 11-20-2014
Fixed Income	1,200,000.00	1,298,139.60	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007
Fixed Income	300,000.00	321,142.20	MORGAN STANLEY MTN 5.375 DUE 10-15-2015
Fixed Income	470,661.60	248,675.94	MSAC I INC SER 2007-HEMTG PASSTHRU CTF CL A-2B FLTG RATE 01-25-2037 REG
Fixed Income	150,000.00	157,689.00	N E INDPT SCH DIST TEX PRERFD 5 DUE 08-01-2033 REG
Fixed Income	500,000.00	620,363.50	NABORS INDS INC 9.25% DUE 01-15-2019
Fixed Income	1,600,000.00	1,608,000.00	NATIONAL CAP TR II DEL GTD TR PFD SECS 144A DUE 03-23-2015 BEO
Fixed Income	450,000.00	538,257.60	NATIONAL CITY CORP 6.875% DUE 05-15-2019
Fixed Income	3,410,000.00	2,850,957.78	NATIONSTAR HOME FLTG RT .47003% DUE 09-25-2036
Fixed Income	1,500,000.00	1,483,320.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	2,500,000.00	2,472,200.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	900,000.00	889,992.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	115,000.00	103,930.21	NATL RETAIL PPTY 3.3 DUE 04-15-2023
Fixed Income	165,000.00	162,799.72	NATL RURAL UTILS 3.05% DUE 02-15-2022
Fixed Income	165,000.00	187,851.02	NBCUNIVERSAL MEDIA 5.15% DUE 04-30-2020
Fixed Income	595,000.00	711,569.43	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040
Fixed Income	75,000.00	71,237.85	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	900,000.00	1,026,702.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	2,987,969.98	3,102,247.88	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG
Fixed Income	1,046,926.29	1,046,758.78	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG
Fixed Income	734,734.97	739,099.29	NCUA GTD NTS TR 2010-R2 GTD NT CL II-A .66478% DUE 11-05-2020/10-09-2012 REG
Fixed Income	1,473,915.59	1,479,369.07	NCUA GTD NTS TR 2010-R3 SR I-A NT .75478% DUE 12-08-2020 BEO
Fixed Income	1,239,600.41	1,247,347.91	NCUA GTD NTS TR 2010-R3 SR II-A NT .75478% DUE 12-08-2020 BEO
Fixed Income	285,000.00	277,590.57	NETAPP INC 2% DUE 12-15-2017
Fixed Income	150,000.00	155,998.50	NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG
Fixed Income	2,500,000.00	2,455,330.00	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-1 FLTG RATE 07-25-2035 REG
Fixed Income	818,819.83	817,132.24	NEW CENTY HOME FLTG RT .57003% DUE 07-25-2035
Fixed Income	0.10	0.10	New Israeli shekel - Cash
Fixed Income	0.01	0.01	New Israeli shekel - Cash
Fixed Income	123.61	123.61	New Israeli shekel - Cash
Fixed Income	-	3,145,769.49	New Israeli shekel - Pending foreign exchange purchases
Fixed Income	-	(3,145,769.49)	New Israeli shekel - Pending foreign exchange sales
Fixed Income	505,000.00	562,287.20	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	200,000.00	211,254.54	NEW STH WALES TSY 2.5% IDX/LKD BDS 11/35AUD
Fixed Income	1,700,000.00	1,926,935.76	NEW STH WALES TSY 2.75% I/LKD 20/11/25 AUD
Fixed Income	5,754.36	5,754.36	New Taiwan dollar - Cash
Fixed Income	38,677.36	38,677.36	New Taiwan dollar - Cash
Fixed Income	255,000.00	262,094.10	NEW YORK N Y CITY TR CULTURAL RES REV 5%02-01-2034 BEO
Fixed Income	50,000.00	50,227.00	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.25% 08-01-2013 BEO
Fixed Income	100,000.00	112,341.00	NEW YORK N Y TAXABLE-BUILD AMER BDS-F-1 4.787% DUE 12-01-2018 BEO TAXABLE N/C
Fixed Income	100,000.00	115,001.00	NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	600,000.00	616,500.00	NEW YORK TIMES CO 5% DUE 03-15-2015
Fixed Income	0.01	0.01	New Zealand dollar - Cash
Fixed Income	204,684.33	204,684.33	New Zealand dollar - Cash
Fixed Income	-	(2,371,052.65)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	-	(953,617.14)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	3,775,000.00	2,906,642.51	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	50,000.00	52,529.00	NEWARK CALIF UNI SCH DIST 5% 08-01-2014 BEO
Fixed Income	1,440,000.00	1,330,685.28	NEWCASTLE MTG SECS TR 2006-1 ASSET BKD NT CL A-4 FLTG RT 03-25-2036
Fixed Income	465,996.80	703,589.74	NEWGATE FDG 07-3 FRN M/BKD 12/50 GBP'A1'REGS
Fixed Income	50,000.00	42,786.75	NEWMONT MNG CORP 3.5 DUE 03-15-2022 REG
Fixed Income	470,000.00	524,985.77	NEWS AMER HLDGS 6.4% DUE 12-15-2035
Fixed Income	560,000.00	625,514.96	NEWS AMER HLDGS 6.4% DUE 12-15-2035
Fixed Income	135,000.00	180,446.13	NEWS AMER HLDGS 9.5% DUE 07-15-2024
Fixed Income	120,000.00	111,994.92	NEWS AMER INC 3% DUE 09-15-2022
Fixed Income	50,000.00	55,523.70	NEWS AMER INC SR NT 6.15 2-15-2041
Fixed Income	1,200,000.00	1,164,000.00	NII CAP CORP SR NT 10 DUE 08-15-2016
Fixed Income	100,000.00	99,631.50	NISSAN AUTO LEASE .58% DUE 11-16-2015

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	140,000.00	176,311.66	NOBLE ENERGY INC 8.25% DUE 03-01-2019
Fixed Income	85,000.00	84,051.49	NOMURA HLDGS INC NT 2% DUE 09-13-2016
Fixed Income	1,680,000.00	1,661,252.88	NOMURA HLDGS INC NT 2% DUE 09-13-2016
Fixed Income	500,000.00	499,385.00	NOMURA HLDGS INC NT FLTG RATE VAR RT DUE09-13-2016
Fixed Income	100,000.00	116,243.90	NORDSTROM INC 6.25% DUE 01-15-2018
Fixed Income	900,000.00	1,085,362.20	NORFOLK SOUTHN 7.7% DUE 05-15-2017
Fixed Income	1,040,000.00	1,008,726.16	NORTHROP GRUMMAN 1.75% DUE 06-01-2018
Fixed Income	533,299.44	533,299.44	Norwegian krone - Cash
Fixed Income	0.01	0.01	Norwegian krone - Cash
Fixed Income	-	181,729.51	Norwegian krone - Pending foreign exchange purchases
Fixed Income	-	(5,383.52)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(68,575.28)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(13,859.90)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(6,740.79)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(6,402.97)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(36,066.26)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(802.42)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(90,705.27)	Norwegian krone - Pending foreign exchange sales
Fixed Income	-	(181,729.51)	Norwegian krone - Pending trade purchases
Fixed Income	-	228,539.53	Norwegian krone - Pending trade sales
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	-	-	Norwegian krone - Recoverable taxes
Fixed Income	600.00	699,990.09	NOTA DO TESOURO BNDS 6% 15/08/2040
Fixed Income	1,170,013.14	1,171,112.95	NOVELIS INC TERM LN B DUE 03-10-2017 BEO
Fixed Income	1,000,000.00	1,077,500.00	NRG ENERGY INC 8.25% DUE 09-01-2020
Fixed Income	392,000.00	401,800.00	NUANCE 2.75% DUE 11-01-2031
Fixed Income	75,000.00	71,800.65	NUSTAR LOGISTICS L 4.8% DUE 09-01-2020
Fixed Income	45,000.00	50,124.60	NUSTAR LOGISTICS L 8.15% DUE 04-15-2018
Fixed Income	150,000.00	172,552.50	OHIO PWR CO 5.375% DUE 10-01-2021
Fixed Income	50,000.00	48,224.05	OMNICOM GROUP INC 3.625% DUE 05-01-2022
Fixed Income	1,600,000.00	1,819,856.00	ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	120,000.00	148,959.12	ONCOR ELEC 7% DUE 09-01-2022
Fixed Income	100,000.00	97,560.00	ONT PROV CDA BD 1.1 DUE 10-25-2017 REG
Fixed Income	100,000.00	104,970.00	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	100,000.00	104,970.00	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	3,200,000.00	3,014,220.80	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	8,000,000.00	7,535,552.00	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	300,000.00	286,590.00	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	600,000.00	573,180.00	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	2,600,000.00	2,455,595.57	ONTARIO PROV OF 3.15% DUE 2/6/22
Fixed Income	7,000,000.00	6,611,218.86	ONTARIO PROV OF 3.15% DUE 2/6/22
Fixed Income	200,000.00	202,561.78	ONTARIO(PROV OF) 4% BDS 02/06/21 CAD1000
Fixed Income	100,000.00	102,677.05	ONTARIO(PROV OF) 4.3% DEB 08/03/2017 CAD1000
Fixed Income	100,000.00	90,974.31	ONTARIO(PROVINCE BD 2.85% 02/06/2023
Fixed Income	415,000.00	490,451.15	OREGON ST 5.762% 06-01-2023 BEO TAXABLE
Fixed Income	100,000.00	95,434.00	OREGON ST HSG & CMNTY SVCS DEPT MTG REV 3.564% 01-01-2023 BEO TAXABLE
Fixed Income	(60,000.00)	(60,000.00)	OTC DER CASH COLL PAY TO BARCLAYS
Fixed Income	137,000.00	137,000.00	OTC DER CASH COLL REC FROM BARCLAYS
Fixed Income	280,000.00	280,000.00	OTC DER CASH COLL REC FROM DEUTSCHE
Fixed Income	190,000.00	190,000.00	OTC DER CASH COLL REC FROM DEUTSCHE
Fixed Income	531,000.00	531,000.00	OTC DER CASH COLL RECEIVABLE FROM UBS AG
Fixed Income	460,000.00	460,000.00	OTC DER CASH COLL RECEIVABLE FROM UBS AG
Fixed Income	63,000.00	63,000.00	OTC DER CASH COLL RECEI FROM CITIBANK
Fixed Income	(260,000.00)	(260,000.00)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL
Fixed Income	(55,000.00)	(55,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	(115,000.00)	(115,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	(300,000.00)	(300,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(380,000.00)	(380,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(260,000.00)	(260,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	(1,860,000.00)	(1,860,000.00)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH
Fixed Income	(390,000.00)	(390,000.00)	OTC DERIVATIVE CASH COLL PAY TO WESTPAC BKG CORP
Fixed Income	370,000.00	370,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	161,000.00	161,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	361,000.00	361,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	260,000.00	260,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	300,000.00	300,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	190,000.00	190,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	(5,000.00)	(5,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN STANLEY
Fixed Income	19,000.00	19,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO
Fixed Income	10,000.00	10,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	861,000.00	861,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES
Fixed Income	2,220,000.00	2,220,000.00	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE AG
Fixed Income	(1,240,000.00)	(1,240,000.00)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA
Fixed Income	50,000.00	52,084.80	PAC GAS & ELEC CO 3.5% DUE 10-01-2020
Fixed Income	770,000.00	664,757.94	PAC GAS & ELEC CO 3.75 DUE 08-15-2042
Fixed Income	100,000.00	108,602.00	PALM BEACH CNTY FLA 5% 07-01-2017 BEO
Fixed Income	5,500,000.00	5,839,515.00	PALM BEACH CNTY FLA SOLID WASTE AUTH REV5% 10-01-2031 BEO

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	100,000.00	109,250.00	PANAMA REP GLOBAL BD DTD 11/16/2004 7.25% DUE 03-15-2015 REG
Fixed Income	100,000.00	109,250.00	PANAMA REP GLOBAL BD DTD 11/16/2004 7.25% DUE 03-15-2015 REG
Fixed Income	231,927.03	231,082.58	PARK PL SECS INC 2005-WHQ2 ASSET-BKD PASSTHRU CTF A-2D FLTG 05-25-2035 REG
Fixed Income	(717,172.00)	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE
Fixed Income	3,600,000.00	4,509,000.00	PEGATRON CORP BNDS 06 FEB 2017
Fixed Income	160,000.00	159,083.20	PEORIA CNTY ILL CMNTY UNIT SCH DIST NO 323 .85% 04-01-2015 BEO TAXABLE
Fixed Income	1,135,000.00	1,180,986.79	PEPSICO INC SR NT 2.5% DUE 05-10-2016
Fixed Income	200,000.00	185,777.20	PETROBRAS GLOBAL 3% DUE 01-15-2019
Fixed Income	920,000.00	854,575.12	PETROBRAS GLOBAL 3% DUE 01-15-2019
Fixed Income	20,000.00	18,346.84	PETROBRAS GLOBAL 4.375% DUE 05-20-2023
Fixed Income	1,160,000.00	1,064,116.72	PETROBRAS GLOBAL 4.375% DUE 05-20-2023
Fixed Income	1,000,000.00	867,950.00	PETROBRAS GLOBAL 5.625% DUE 05-20-2043
Fixed Income	200,000.00	196,000.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	1,600,000.00	1,568,000.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	1,300,000.00	1,337,473.80	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	600,000.00	617,295.60	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	1,300,000.00	1,503,271.90	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	2,100,000.00	2,428,362.30	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	670,000.00	807,916.15	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	250,000.00	334,986.75	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	-	-	Philippine peso - Cash
Fixed Income	510,000.00	526,944.75	PHILLIPS 66 4.3% DUE 04-01-2022
Fixed Income	390,000.00	459,910.23	PLAINS ALL AMERN 6.65% DUE 01-15-2037
Fixed Income	131,000.00	170,724.44	PLAINS ALL AMERN 8.75% DUE 05-01-2019
Fixed Income	180,000.00	190,759.68	PLAINS EXPL & 6.75% DUE 02-01-2022
Fixed Income	160,000.00	145,122.72	PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022
Fixed Income	75,000.00	81,620.10	PNC FDG CORP 5.25% DUE 11-15-2015
Fixed Income	500,000.00	565,000.00	PNM RES INC 9.25% DUE 05-15-2015
Fixed Income	500,000.00	537,500.00	POLAND(REP OF) 5 DUE 03-23-2022 REG
Fixed Income	1.25	1.25	Polish zloty - Cash
Fixed Income	-	-	Polish zloty - Recoverable taxes
Fixed Income	145,000.00	145,769.37	PPL CAP FDG INC 4.2% DUE 06-15-2022
Fixed Income	170,000.00	170,320.96	PPL ENERGY SUP LLC 6.3% DUE 07-15-2013
Fixed Income	3,825,000.00	4,417,875.00	PRICELINE COM INC SR NT CONV 1% DUE 03-15-2018 BEO
Fixed Income	250,000.00	296,702.50	PRIDE INTL INC DEL 6.875% DUE 08-15-2020
Fixed Income	430,000.00	556,548.57	PRIN FINL GROUP 8.875% DUE 05-15-2019
Fixed Income	250,000.00	252,266.50	PRIVATE EXPT FDG 1.375 2-15-17
Fixed Income	98,172.20	127,459.13	PROCTER & GAMBLE 9.36% DUE 01-01-2021
Fixed Income	700,000.00	670,511.80	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	820,000.00	951,476.34	PROLOGIS L P 6.875% DUE 03-15-2020
Fixed Income	735,000.00	890,528.94	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	85,000.00	109,142.64	PROTECTIVE LIFE 8.45% DUE 10-15-2039
Fixed Income	417,000.00	421,190.85	PROTECTIVE LIFE SECD TRS INTERNOTES BOOKMTN FLT RT DUE 08-10-2014
Fixed Income	1,300,000.00	1,303,250.00	PRUDENTIAL FINL 5.875% DUE 09-15-2042
Fixed Income	805,000.00	760,725.00	PRUDENTIAL FINL FLTG RT 5.2% DUE 03-15-2044
Fixed Income	460,000.00	545,945.48	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	520,000.00	552,272.76	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436
Fixed Income	75,000.00	78,147.52	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00040 3 DUE 05-12-2016
Fixed Income	1,000,000.00	1,109,205.00	PSE&G TRANSITION 6.89% DUE 12-15-2017
Fixed Income	535,000.00	550,792.13	PSEG PWR LLC 4.15% DUE 09-15-2021
Fixed Income	900,000.00	1,081,629.00	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1,000,000.00	1,111,380.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	145,000.00	145,055.10	PUERTO RICO ELEC PWR AUTH PWR REV 5.125%07-01-2029 BEO
Fixed Income	130,000.00	145,601.30	PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020
Fixed Income	(2,300,000.00)	(5.08)	PUT SWPTN EUR BARCGB33 10.0% / EURIB EUROPEAN 317U131B0 01/07/2014
Fixed Income	(1,100,000.00)	(3,087.73)	PUT SWPTN EUR BARCGB33 12M .4%/3MEURIB European 317U293E8 12/03/2014
Fixed Income	(1,000,000.00)	(45.62)	PUT SWPTN EUR BARCGB33 12M 1.15%/6MEURIBEuropean 317U042E2_001717 24/07/2013
Fixed Income	(600,000.00)	(363.28)	PUT SWPTN EUR BARCGB33 12M 1.7%/6MEURIB European 317U026E2 24/07/2013
Fixed Income	(300,000.00)	(181.64)	PUT SWPTN EUR BARCGB33 12M 1.7%/6MEURIB European 317U026E2_001714 24/07/2013
Fixed Income	(800,000.00)	(484.38)	PUT SWPTN EUR BARCGB33 12M 1.7%/6MEURIB European 317U026E2_001715 24/07/2013
Fixed Income	(500,000.00)	(302.74)	PUT SWPTN EUR BARCGB33 12M 1.7%/6MEURIB European 317U026E2_007698 24/07/2013
Fixed Income	(900,000.00)	(544.92)	PUT SWPTN EUR BARCGB33 12M 1.7%/6MEURIB European 317U026E2_007699 24/07/2013
Fixed Income	(4,400,000.00)	(12,350.92)	PUT SWPTN EUR BOFAUS6S 12M .4%/3MEURIB European 317U298E3 12/03/2014
Fixed Income	(900,000.00)	(2,526.32)	PUT SWPTN EUR BOFAUS6S 12M .4%/3MEURIB European 317U298E3 12/03/2014
Fixed Income	(1,600,000.00)	(73.00)	PUT SWPTN EUR BOFAUS6S 12M 1.15%/6MEURIBEuropean 317U030E6_001714 24/07/2013
Fixed Income	(1,100,000.00)	(50.19)	PUT SWPTN EUR BOFAUS6S 12M 1.15%/6MEURIBEuropean 317U030E6_001715 24/07/2013
Fixed Income	(900,000.00)	(41.06)	PUT SWPTN EUR BOFAUS6S 12M 1.15%/6MEURIBEuropean 317U030E6_007698 24/07/2013
Fixed Income	(2,200,000.00)	(100.37)	PUT SWPTN EUR BOFAUS6S 12M 1.15%/6MEURIBEuropean 317U030E6_007698 24/07/2013
Fixed Income	(600,000.00)	(27.37)	PUT SWPTN EUR BOFAUS6S 12M 1.15%/6MEURIBEuropean 317U030E6_007699 24/07/2013
Fixed Income	(700,000.00)	(31.94)	PUT SWPTN EUR BOFAUS6S 12M 1.15%/6MEURIBEuropean 317U030E6_007699 24/07/2013
Fixed Income	(500,000.00)	(302.74)	PUT SWPTN EUR CITIUS33 12M 1.7%/6MEURIB European 317U046E8_001717 24/07/2013
Fixed Income	(700,000.00)	(31.94)	PUT SWPTN EUR CSFPGB2L 12M 1.15%/6MEURIBEuropean 317U020E8_001713 24/07/2013
Fixed Income	(500,000.00)	(22.81)	PUT SWPTN EUR CSFPGB2L 12M 1.15%/6MEURIBEuropean 317U020E8_001714 24/07/2013
Fixed Income	(600,000.00)	(1,684.22)	PUT SWPTN EUR DEUTGB2L 12M .4%/3MEURIB European 317U305E4 12/03/2014
Fixed Income	(400,000.00)	(242.19)	PUT SWPTN EUR DEUTGB2L 12M 1.7%/6MEURIB European 317U027E1_001713 24/07/2013
Fixed Income	(1,100,000.00)	(666.02)	PUT SWPTN EUR DEUTGB2L 12M 1.7%/6MEURIB European 317U027E1_001714 24/07/2013
Fixed Income	(300,000.00)	(181.64)	PUT SWPTN EUR DEUTGB2L 12M 1.7%/6MEURIB European 317U027E1_001715 24/07/2013
Fixed Income	(600,000.00)	(363.28)	PUT SWPTN EUR DEUTGB2L 12M 1.7%/6MEURIB European 317U027E1_007699 24/07/2013
Fixed Income	(1,100,000.00)	(3,087.73)	PUT SWPTN EUR GSCMUS33 12M .4%/3MEURIB European 317U299E2 12/03/2014
Fixed Income	(300,000.00)	(842.11)	PUT SWPTN EUR GSCMUS33 12M .4%/3MEURIB European 317U299E2 12/03/2014
Fixed Income	(600,000.00)	(27.37)	PUT SWPTN EUR MRMDUS33 12M 1.15%/6MEURIBEuropean 317U021E7 24/07/2013
Fixed Income	(600,000.00)	(1,684.22)	PUT SWPTN EUR RBOSGB2RTCM .4% / EURIB EUROPEAN 317U303E6 12/03/2014
Fixed Income	5,500,000.00	399,963.33	PUT SWPTN GBP RBOSAU2S 4.0% / 6M LIBOR EUROPEAN 317U46A9 15/12/2015
Fixed Income	(900,000.00)	(12,926.70)	PUT SWPTN USD BARCGB33 6M 2.65%/3MLIBOR European 317U025E3_007699 07-29-2013
Fixed Income	(4,100,000.00)	(133,092.15)	PUT SWPTN USD BOFAUS6S 6M 1.0%/3MLIBOR European 317U556E0 09-03-2013
Fixed Income	(600,000.00)	(12,727.26)	PUT SWPTN USD BOFAUS6S 6M 1.25%/3MLIBOR European 317U421E3 09-03-2013
Fixed Income	(700,000.00)	(10,891.93)	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U369E7 09-03-2013

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	(600,000.00)	(9,335.94)	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U369E7 09-03-2013
Fixed Income	(500,000.00)	(7,779.95)	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U369E7 09-03-2013
Fixed Income	(14,500,000.00)	(225,618.55)	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U369E7 09-03-2013
Fixed Income	(3,100,000.00)	(48,235.69)	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U369E7 09-03-2013
Fixed Income	(2,200,000.00)	(34,231.78)	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U369E7 09-03-2013
Fixed Income	(1,600,000.00)	(34,168.64)	PUT SWPTN USD BOFAUS6S 6M 1.6%/3MLIBOR European 317U394E6 07-02-2013
Fixed Income	(1,100,000.00)	(15,799.30)	PUT SWPTN USD BOFAUS6S 6M 2.65%/3MLIBOR European 317U126E1_007716 07-29-2013
Fixed Income	(3,000,000.00)	(43,089.00)	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6 07-29-2013
Fixed Income	(1,700,000.00)	(24,417.10)	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6 07-29-2013
Fixed Income	(700,000.00)	(10,054.10)	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6_007723 07-29-2013
Fixed Income	(1,300,000.00)	(18,671.90)	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6_007731 07-29-2013
Fixed Income	(2,100,000.00)	(35,700.00)	PUT SWPTN USD CHASUS33 6M 2.9%/3MLIBOR European 317U818E4 09-30-2013
Fixed Income	(4,200,000.00)	(165,522.42)	PUT SWPTN USD CITIUS33 6M 2.5%/3MLIBOR European 317U498D3 09-21-2015
Fixed Income	1,000,000.00	126,799.80	PUT SWPTN USD CITIUS33 6M 3.45%/3MLIBOR European 317U497D4 09-21-2015
Fixed Income	(4,000,000.00)	(111,099.60)	PUT SWPTN USD DEUTGB2L 6M 1.1%/3MLIBOR European 317U573E9 09-03-2013
Fixed Income	(9,100,000.00)	-	PUT SWPTN USD DEUTGB2L 6M 1.2%/3MLIBOR European 317U393C1 07-11-2013
Fixed Income	(500,000.00)	(10,606.05)	PUT SWPTN USD DEUTGB2L 6M 1.25%/3MLIBOR European 317U418E8 09-03-2013
Fixed Income	(1,900,000.00)	(40,302.99)	PUT SWPTN USD DEUTGB2L 6M 1.25%/3MLIBOR European 317U418E8 09-03-2013
Fixed Income	(900,000.00)	(14,003.91)	PUT SWPTN USD DEUTGB2L 6M 1.4%/3MLIBOR European 317U334E9 09-03-2013
Fixed Income	(400,000.00)	(6,223.96)	PUT SWPTN USD DEUTGB2L 6M 1.4%/3MLIBOR European 317U334E9 09-03-2013
Fixed Income	(1,600,000.00)	(24,895.84)	PUT SWPTN USD DEUTGB2L 6M 1.4%/3MLIBOR European 317U334E9 09-03-2013
Fixed Income	(7,100,000.00)	(110,475.29)	PUT SWPTN USD DEUTGB2L 6M 1.4%/3MLIBOR European 317U334E9 09-03-2013
Fixed Income	(2,900,000.00)	(41,652.70)	PUT SWPTN USD DEUTGB2L 6M 2.65%/3MLIBOR European 317U243E9 07-29-2013
Fixed Income	(7,500,000.00)	(49,980.00)	PUT SWPTN USD DEUTGB2L 6M 2.85%/3MLIBOR European 317U993C5 04-14-2014
Fixed Income	1,800,000.00	59,073.12	PUT SWPTN USD DEUTGB2L 6M 3.875%/3MLIBOR European 317U994C4 04-14-2014
Fixed Income	(2,500,000.00)	(43,734.75)	PUT SWPTN USD GSCMUS33 6M 1.5%/3MLIBOR European 317U595E3 10-28-2013
Fixed Income	(2,500,000.00)	(43,734.75)	PUT SWPTN USD GSCMUS33 6M 1.5%/3MLIBOR European 317U595E3 10-28-2013
Fixed Income	(9,000,000.00)	(157,445.10)	PUT SWPTN USD GSCMUS33 6M 1.5%/3MLIBOR European 317U595E3 10-28-2013
Fixed Income	(7,700,000.00)	(134,703.03)	PUT SWPTN USD GSCMUS33 6M 1.5%/3MLIBOR European 317U595E3 10-28-2013
Fixed Income	(6,600,000.00)	(140,945.64)	PUT SWPTN USD GSCMUS33 6M 1.6%/3MLIBOR European 317U397E3 07-02-2013
Fixed Income	(1,900,000.00)	(27,289.70)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9 07-29-2013
Fixed Income	(100,000.00)	(1,436.30)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_001730 07-29-2013
Fixed Income	(500,000.00)	(7,181.50)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_001740 07-29-2013
Fixed Income	(800,000.00)	(11,490.40)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_007712 07-29-2013
Fixed Income	(900,000.00)	(12,926.70)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_007720 07-29-2013
Fixed Income	(1,700,000.00)	(24,417.10)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_007728 07-29-2013
Fixed Income	(2,100,000.00)	(30,162.30)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_007731 07-29-2013
Fixed Income	(2,400,000.00)	(34,471.20)	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_007737 07-29-2013
Fixed Income	(500,000.00)	(10,606.05)	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U435E7 09-03-2013
Fixed Income	(400,000.00)	(8,484.84)	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U435E7 09-03-2013
Fixed Income	(2,300,000.00)	(48,787.83)	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U435E7 09-03-2013
Fixed Income	(1,500,000.00)	(31,818.15)	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U435E7 09-03-2013
Fixed Income	(7,700,000.00)	(163,333.17)	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U435E7 09-03-2013
Fixed Income	(1,500,000.00)	(31,818.15)	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U435E7 09-03-2013
Fixed Income	(4,000,000.00)	(55,705.20)	PUT SWPTN USD MSCSUS33 6M 1.45%/3MLIBOR European 317U649E9 09-03-2013
Fixed Income	(1,200,000.00)	(16,711.56)	PUT SWPTN USD MSCSUS33 6M 1.45%/3MLIBOR European 317U649E9 09-03-2013
Fixed Income	(1,800,000.00)	(25,853.40)	PUT SWPTN USD MSCSUS33 6M 2.65%/3MLIBOR European 317U019E1 07-29-2013
Fixed Income	(1,000,000.00)	(14,363.00)	PUT SWPTN USD MSCSUS33 6M 2.65%/3MLIBOR European 317U019E1_007698 07-29-2013
Fixed Income	(1,000,000.00)	(14,363.00)	PUT SWPTN USD MSCSUS33 6M 2.65%/3MLIBOR European 317U019E1_007699 07-29-2013
Fixed Income	(5,700,000.00)	(96,900.00)	PUT SWPTN USD MSCSUS33 6M 2.9%/3MLIBOR European 317U819E3 09-30-2013
Fixed Income	(4,000,000.00)	(111,099.60)	PUT SWPTN USD RBOSGB2RTCM 1.1 / LIBOR EUROPEAN 317U568E6 09-03-2013
Fixed Income	(600,000.00)	(22,140.78)	PUT SWPTN USD RBOSGB2RTCM 2.4 / LIBOR EUROPEAN 317U597E1 09-03-2013
Fixed Income	(6,300,000.00)	(248,283.63)	PUT SWPTN USD RBOSGB2RTCM 2.5 / LIBOR EUROPEAN 317U484D9 09-21-2015
Fixed Income	(300,000.00)	(4,308.90)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013
Fixed Income	(300,000.00)	(4,308.90)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013
Fixed Income	(200,000.00)	(2,872.60)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013
Fixed Income	(1,500,000.00)	(21,544.50)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013
Fixed Income	(1,100,000.00)	(15,799.30)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013
Fixed Income	(1,300,000.00)	(18,671.90)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013
Fixed Income	(600,000.00)	(8,617.80)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1_001726 07-29-2013
Fixed Income	(700,000.00)	(10,054.10)	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1_007716 07-29-2013
Fixed Income	1,500,000.00	190,199.70	PUT SWPTN USD RBOSGB2RTCM 3.45 / LIBOR EUROPEAN 317U488D5 09-21-2015
Fixed Income	400,000.00	394,000.00	PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	1,000,000.00	985,000.00	PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	1,000,000.00	988,500.00	PVT NEPTUNE FIN CCS SECD SER 2008-1A FLTG RT CL A 04-20-2020
Fixed Income	340,000.00	315,813.42	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO
Fixed Income	1,200,000.00	1,186,512.00	PVTPL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	975,665.13	897,319.22	PVTPL ACS 2007-1 PASS THRU TR VAR RT DUE06-14-2037 BEO
Fixed Income	6,300,000.00	4,725,000.00	PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	15,780.45	16,963.98	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	770,000.00	727,650.00	PVTPL AMERICAN AIRLS 2013-1A PASS THRU CTF CL A 144A 4 DUE 07-15-2025 BEO
Fixed Income	160,000.00	152,821.60	PVTPL AMERICAN TOWER TR I 144A 3.07 DUE 03-15-2023 BEO
Fixed Income	625,000.00	620,118.75	PVTPL ANZ NATL INTL LTD 1.125 DUE 03-24-2016
Fixed Income	47,486.24	48,691.29	PVTPL ASG RESECURITIZATION TR 2009-2 VAR144A VAR RT DUE 05-24-2036
Fixed Income	250,000.00	249,375.00	PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH SUB NT 5.75 DUE 03-01-2022 BEO
Fixed Income	300,000.00	300,858.60	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	1,500,000.00	1,504,293.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	1,800,000.00	1,800,000.00	PVTPL BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO
Fixed Income	400,000.00	404,000.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	1,500,000.00	1,515,000.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	800,000.00	808,000.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	200,000.00	208,260.00	PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	300,000.00	312,390.00	PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	160,000.00	202,910.40	PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO
Fixed Income	1,445,000.00	1,207,233.92	PVTPL BARRICK GOLD CORP 4.1 DUE 05-01-2023 BEO
Fixed Income	650,000.00	543,046.40	PVTPL BARRICK GOLD CORP 4.1 DUE 05-01-2023 BEO
Fixed Income	250,000.00	292,481.00	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	115,000.00	134,541.26	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	500,000.00	543,555.00	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO
Fixed Income	500,000.00	510,625.00	PVTPL BM&FBOVESPA S A - BOLSA DE VALORES MERCANTILES 144A 5.5 DUE 07-16-2020
Fixed Income	1,000,000.00	1,021,250.00	PVTPL BM&FBOVESPA S A - BOLSA DE VALORES MERCANTILES 144A 5.5 DUE 07-16-2020
Fixed Income	110,018.43	112,043.86	PVTPL CEDAR BRAKES I L L C SR SEC BD 144A 8.5% DUE 02-15-2014 BEO
Fixed Income	1,013,945.23	952,875.30	PVTPL CIT ED LN TR 2007-1 CL A FLT G RATEDUE 03-25-2042
Fixed Income	710,000.00	746,589.14	PVTPL CITIBANK OMNI MASTER TR 2009-A13 NT TALF 144A 5.35% DUE 08-15-2018 BEO
Fixed Income	1,500,000.00	1,540,444.50	PVTPL CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	2,400,000.00	2,464,711.20	PVTPL CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	79,501.74	73,777.61	PVTPL CMO AIRE VY MTGS 2006-1 PLC AST BKD NT SER FLT G VAR RT DUE 09-20-2066
Fixed Income	139,888.75	136,243.10	PVTPL CMO ASG RESECURITIZATION TR 2010-3REMIC 144A VAR RT DUE 12-28-2045
Fixed Income	10,855.46	10,787.61	PVTPL CMO ASG RESECURITIZATION TR 2010-3CL 2-A22 VAR RT DUE 10-28-2036 BEO
Fixed Income	700,000.00	755,531.00	PVTPL CMO BAMLL RE-REMIC TR 2011-07C1 COML MTG BKD CTF 5.383 DUE 11-15-2016
Fixed Income	110,000.00	116,939.79	PVTPL CMO BAMLL-DB 2012-OSI TR COML MTG PASSTHRU CTF CL B 4.83 04-13-2029
Fixed Income	1,539,778.71	1,288,231.22	PVTPL CMO BAYVIEW COML ASSET TR 2005-4 CL A-1 144A VAR RT DUE 01-25-2036 BEO
Fixed Income	922,754.77	729,853.80	PVTPL CMO BAYVIEW COML ASSET TR 2007-1 CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	1,012,834.43	749,649.40	PVTPL CMO BAYVIEW COML ASSET TR 2007-2 CL A-1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	907,550.89	701,927.99	PVTPL CMO BAYVIEW COML ASSET TR 2007-3 CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	1,500,149.80	1,355,355.34	PVTPL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	12,958.46	13,253.04	PVTPL CMO CITIGROUP MTG LN TR 2009-6 144A VAR RT DUE 04-25-2037 BEO
Fixed Income	500,000.00	548,837.00	PVTPL CMO CSMC SER 2009-RR3 CL A5A FLT G RT DUE 12-15-2043 BEO
Fixed Income	745,000.00	798,333.06	PVTPL CMO DBRR 2011-LC2 TR CL A4A 144A VAR RT DUE 07-12-2044 BEO
Fixed Income	1,457,750.18	1,460,613.20	PVTPL CMO DBRR 2012-EZ1 TR CMBS RE-REMICCTF CL A .946 DUE 09-25-2045 BEO
Fixed Income	1,988,437.20	2,003,887.15	PVTPL CMO FOSSE MASTER ISSUER PLC SER 2011-1A CL A2 144A VAR RT DUE 10/18/54
Fixed Income	2,008,522.73	2,024,128.75	PVTPL CMO FOSSE MASTER ISSUER PLC SER 2011-1A CL A2 144A VAR RT DUE 10/18/54
Fixed Income	560,717.95	457,492.57	PVTPL CMO GE BUSINESS LN TR 2005-2 MTG CL B VAR RT DUE 11-15-2033
Fixed Income	500,000.00	501,259.50	PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO
Fixed Income	900,000.00	902,443.50	PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO
Fixed Income	80,000.00	68,206.32	PVTPL CMO IRVINE CORE OFF TR 2013-IRVMTGPASS THRU CTF CL C DUE 05-15-2048 BEO
Fixed Income	65,657.12	63,900.79	PVTPL CMO J P MORGAN CHASE COML MTG SECS CORP VAR RT DUE 12-15-2018 BEO
Fixed Income	119,376.58	116,183.26	PVTPL CMO J P MORGAN CHASE COML MTG SECS CORP VAR RT DUE 12-15-2018 BEO
Fixed Income	622,546.35	620,412.88	PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHRU CTF A-1 144A VAR DUE 7-09-21
Fixed Income	1,167,274.35	1,163,274.10	PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHRU CTF A-1 144A VAR DUE 7-09-21
Fixed Income	400,000.00	447,842.00	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO
Fixed Income	500,000.00	559,802.50	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO
Fixed Income	55,000.00	53,840.33	PVTPL CMO MOTEL 6 TR 2012-MTL6 COML MTG PASSTHRU CL B 2.7426 DUE 10-05-2025
Fixed Income	1,204,853.87	1,249,940.71	PVTPL CMO RBSSP RESECURITIZATION TR 2010-1 CL 2-A1 144A VAR 07-26-2045 BEO
Fixed Income	450,000.00	503,556.30	PVTPL CMO TIMBERSTAR TR I COM MTG PSTHURCTF 2006-1 144A A-FX5.668 DUE10-25-36
Fixed Income	6,150.06	6,138.68	PVTPL CMO UBS COML MTG TR 2007-FL1 MTG PASS THRU CTF 144A VAR RT DUE 7-15-2024
Fixed Income	3,483,773.72	415,729.17	PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C4 VAR RT DUE 12-10-2045 BEO
Fixed Income	6,865.73	6,613.37	PVTPL CMO WA MUT MTG SECS CORP VAR RT DUE 02-25-2033 BEO
Fixed Income	1,345,000.00	1,412,866.01	PVTPL CMO WFRBS COML MTG TR 2011-C3 4.375 DUE 03-15-2044 BEO
Fixed Income	500,000.00	476,250.00	PVTPL CNH CAP LLC NT 3.625 DUE 04-15-2018 BEO
Fixed Income	1,000,000.00	1,196,140.00	PVTPL CODELCO INC NT 144A 7.5% DUE 01-15-2019 BEO
Fixed Income	1,800,000.00	1,701,000.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	200,000.00	221,000.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	1,600,000.00	1,768,000.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	606,756.26	554,839.16	PVTPL CR SUISS 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	512,708.29	520,445.05	PVTPL CRONOS CONTAINERS PROGRAM I ASSET SER 2012-1A CL A DUE 05-18-2027 BEO
Fixed Income	462,499.97	461,864.03	PVTPL CRONOS CONTAINERS PROGRAM I LTD 2012-2 AST BACKED NT 3.81 09-18-2027 BEO
Fixed Income	500,000.00	505,000.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	1,200,000.00	1,212,000.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	1,000,000.00	973,750.00	PVTPL CSN RES S A GTD SR NT 144A 6.5% DUE 07-21-2020/07-21-2010 REG
Fixed Income	510,000.00	517,848.90	PVTPL DAIMLER FIN NORTH AMER LLC 2.3 DUE 01-09-2015
Fixed Income	252,003.92	248,077.70	PVTPL DENALI CAP CLO VI LTD SER 6A CL A-1L FLT G RATE DUE 04-21-2020
Fixed Income	250,000.00	270,000.00	PVTPL DOLPHIN ENERGY LIMITED LLC SR SECDBD 144A 3C7 5.5% DUE 12-15-2021 BEO
Fixed Income	250,000.00	271,250.00	PVTPL DUBAI ELECTRICITY & WTR AUTH GLOBAL MEDI NT 144A 8.5 4-22-2015 BEO
Fixed Income	1,100,000.00	1,075,869.30	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLT G RT 04-25-2033
Fixed Income	500,000.00	621,775.00	PVTPL ENERGY TRANSFER PARTNERS L P SR NT144A 8.25% DUE 11-15-2029/06-21-2013 BEO
Fixed Income	250,000.00	294,375.25	PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO
Fixed Income	645,000.00	647,501.96	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO
Fixed Income	750,000.00	873,023.25	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	1,133,000.00	1,468,838.19	PVTPL FARMERS INS EXCHANGE 8.625 SURP NT144A DUE 05-01-2024 REG
Fixed Income	100,000.00	125,638.00	PVTPL FID INVS DEB 144A 7.57 DUE 06-15-2029 BEO
Fixed Income	1,410,000.00	1,276,179.72	PVTPL FREEPORT-MCMORAN COPPER & GOLD INC SR NT 144A 3.875 DUE 03-15-2023
Fixed Income	165,000.00	152,511.81	PVTPL FREEPORT-MCMORAN COPPER & GOLD INCSR NT 144A 3.1% DUE 03-15-2020 BEO
Fixed Income	570,000.00	542,113.32	PVTPL FREEPORT-MCMORAN COPPER & GOLD INCSR NT 2.375% DUE 03-15-2018 REG
Fixed Income	455,000.00	401,243.12	PVTPL FREEPORT-MCMORAN COPPER&GOLD INC SR NT 144A 5.45 DUE 3-15-43/3-7-13 BEO
Fixed Income	9,073.54	9,037.25	PVTPL GALLATIN CLO II SER 2005-1A CL A-1L RATE VAR RT DUE 08-15-2017 BEO
Fixed Income	116,666.55	115,958.15	PVTPL GE SEACO FIN SRL 2004-1 SEC D NT FLT G RATE 144A VAR RT DUE 04-17-19
Fixed Income	1,430,000.00	1,390,890.93	PVTPL GEORGIA-PAC LLC SR NT 144A 3.734% DUE 07-15-2023/06-21-2013 BEO
Fixed Income	1,015,000.00	918,279.64	PVTPL GLENCORE FDG LLC GTD NT 144A 2.5% DUE 01-15-2019 BEO
Fixed Income	1,030,000.00	0.01	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLT G144A 6.693 15 JUN 2016 BEO IN DEFAULT
Fixed Income	400,000.00	432,000.00	PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO
Fixed Income	1,000,000.00	1,080,000.00	PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO
Fixed Income	2,750,000.00	2,987,187.50	PVTPL ILLUMINA INC SR NT CONV 144A .25% DUE 03-15-2016 BEO
Fixed Income	995,000.00	935,459.20	PVTPL IMPERIAL TOB FIN PLC 3.5 DUE 02-11-2023
Fixed Income	250,000.00	265,937.25	PVTPL ING US INC 5.5 BNDS DUE 07-15-2022BEO
Fixed Income	3,200,000.00	3,211,756.80	PVTPL INTESA SANPAOLO SPA FLT G RT 144A DUE 02-24-2014 BEO
Fixed Income	200,000.00	208,000.00	PVTPL INTL LEASE FIN CORP SR SEC D NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	900,000.00	936,000.00	PVTPL INTL LEASE FIN CORP SR SEC D NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	200,000.00	216,000.00	PVTPL INTL LEASE FIN CORP SR SEC D NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	1,000,000.00	1,080,000.00	PVTPL INTL LEASE FIN CORP SR SEC D NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	300,000.00	324,000.00	PVTPL INTL LEASE FIN CORP SR SEC D NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	400,000.00	442,000.00	PVTPL INTL LEASE FIN CORP SR SEC D NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	500,000.00	588,750.00	PVTPL IPIC GMTN LTD 6.875 DUE 11-01-2041
Fixed Income	155,000.00	172,215.85	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	365,000.00	412,873.40	PVTPL ITC HLDGS CORP SR NT 144A 6.05% DUE 01-31-2018/01-24-2008 BEO
Fixed Income	260,000.00	61,100.00	PVTPL KAUPTHING BK HF MED TRM SR BK NTS TR # SR 00001 5.75 10-4-11 BD IN DEFAULT
Fixed Income	200,000.00	-	PVTPL KAUPTHING BK MEDIUM TERM SUB TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT
Fixed Income	30,000.00	27,405.33	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043
Fixed Income	300,000.00	308,777.10	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	600,000.00	617,554.20	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	25,000.00	23,468.25	PVTPL KS CY SOUTHN DE MEX S A DE C V SR NT 3 DUE 05-15-2023
Fixed Income	135,000.00	144,189.31	PVTPL LIBERTY MUT GROUP INC NT 144A 6.5%DUE 03-15-2035/03-22-2005 BEO
Fixed Income	1,000,000.00	1,002,720.00	PVTPL LM VII LTD SER 2012-7A CL A-1 FLTGT RT 10-19-2024
Fixed Income	5,400,000.00	5,994,540.00	PVTPL MARKS & SPENCER PLC NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	1,500,000.00	1,959,705.00	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	200,000.00	201,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	1,600,000.00	1,608,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	250,000.00	245,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	770,000.00	758,922.78	PVTPL MYLAN INC 2.6 DUE 06-24-2018 BEO
Fixed Income	130,000.00	150,013.24	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 7.875 DUE 7-15-2020
Fixed Income	1,585,000.00	1,620,171.15	PVTPL NATIONWIDE MUT INS CO 6.6% DUE 04-15-2034/04-15-2014 BEO
Fixed Income	1,475,000.00	1,500,812.50	PVTPL NETSUITE INC .25 DUE 06-01-2018 BEO
Fixed Income	100,000.00	101,500.00	PVTPL NOBLE GROUP LTD SR NT 144A 6.75% DUE 01-29-2020/10-29-2009 BEO
Fixed Income	600,000.00	609,000.00	PVTPL NOBLE GROUP LTD SR NT 144A 6.75% DUE 01-29-2020/10-29-2009 BEO
Fixed Income	950,000.00	913,871.50	PVTPL OCTAGON INVT PARTNERS XI LTD SER 2007-1ACL A1B FLTGT 144A DUE 08-25-2021
Fixed Income	1,480,000.00	1,494,800.00	PVTPL ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD NT 144A 6.35 DUE 06-30-2021
Fixed Income	1,000,000.00	1,002,890.00	PVTPL OHA CR PARTNERS VII LTD SR SECD NTCL A FLTGT 144A 3C7 DUE 10-15-2024
Fixed Income	1,000,000.00	1,153,063.00	PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	700,000.00	712,026.00	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 2.5 DUE 03-15-2016 BEO
Fixed Income	500,000.00	511,120.00	PVTPL PERNOD RICARD S A 5.5 DUE 01-15-2042
Fixed Income	275,000.00	281,242.50	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/05-07-2007 BEO
Fixed Income	2,000,000.00	1,928,822.00	PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018
Fixed Income	30,000.00	30,005.61	PVTPL PRIN LIFE GLOBAL FDG II GLOBAL MEDI TRANCHE # TR 3 1 DUE 12-11-2015 REG
Fixed Income	80,000.00	79,848.00	PVTPL PVTPL BRITISH AWYS PASS THRU TR 2013-1A 4.625 DUE 06-20-2024 BEO
Fixed Income	600,000.00	597,050.40	PVTPL RCI BANQUE S A SR NT 144A 3.5% DUE04-03-2018 BEO
Fixed Income	125,000.00	113,125.00	PVTPL REGENCY ENERGY PARTNERS LP / 4.5 DUE 11-01-2023
Fixed Income	160,000.00	138,400.00	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-15-2020/03-22-2010 BEO
Fixed Income	500,000.00	430,000.00	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO
Fixed Income	3,100,000.00	2,933,375.00	PVTPL SALESFORCE COM INC .25 DUE 04-01-2018 BEO
Fixed Income	120,000.00	121,123.20	PVTPL SANTANDER US DEBT S A UNIPERSONAL 3.724% DUE 01-20-2015 BEO
Fixed Income	100,000.00	100,936.00	PVTPL SANTANDER US DEBT S A UNIPERSONAL 3.724% DUE 01-20-2015 BEO
Fixed Income	750,000.00	682,500.00	PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043
Fixed Income	1,475,000.00	1,623,429.25	PVTPL SHUTTERFLY INC SR NT CONV 144A .25DUE 05-15-2018 BEO
Fixed Income	89,262.82	89,416.17	PVTPL SILVERLEAF FIN XV LLC SER 2012-D CL A 3 03-17-2025 BEO
Fixed Income	65,448.13	65,643.56	PVTPL SLM PVT ED LN TR 2009-CT CL I-A FLTGT DUE 04-15-2039 BEO
Fixed Income	1,700,000.00	1,708,241.60	PVTPL SOCIETE GENERAL TRANCHE # TR 00002FLTGT 4-11-2014
Fixed Income	400,000.00	399,640.00	PVTPL SOUND PT CLO I LTD / SOUND PT CLO VAR RT 10-20-2023
Fixed Income	115,000.00	116,281.10	PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT TRANCHE TR 00002 5 10-22-13 BEO
Fixed Income	600,000.00	644,619.60	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,500,000.00	1,611,549.00	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,100,000.00	1,181,802.60	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	375,000.00	375,210.00	PVTPL SYMPHONY CLO IX LTD PARTNERSHIP / SYMPHO SECD NT CL C FLTGT RT 04-16-2022
Fixed Income	680,000.00	669,326.72	PVTPL TAL ADVANTAGE I LLC 2006-1 VAR RT DUE 04-20-2021 BEO
Fixed Income	546,333.44	546,333.44	PVTPL TAL ADVANTAGE IV LLC SER 2010-2 SECD NT 144A 4.3% DUE 10-20-2025 BEO
Fixed Income	189,583.43	191,677.75	PVTPL TAL ADVANTAGE IV LLC SER 2011-1 SECD NT 144A 4.6% DUE 01-20-2026 BEO
Fixed Income	200,000.00	182,640.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	300,000.00	273,960.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	110,000.00	146,346.20	PVTPL TEXAS NEW MEX PWR CO 1ST MTG BD SER 2009A 144A 9.5% DUE 04-01-2019 BEO
Fixed Income	335,416.79	331,039.93	PVTPL TEXTAINER MARINE CONTAINERS LTD 2005-1 AST BKD NT FLTGT CL A 144A VAR RT
Fixed Income	367,557.35	405,888.06	PVTPL TRINITY RAIL LEASING V L P 2006-1ASECD RAILCAR EQUIP 5.9 5-14-2036
Fixed Income	924,780.30	982,972.10	PVTPL TRIP RAIL MASTER FDG LLC SECD RAIL EQ NT 144A CL A-1A DUE 07-15-2041
Fixed Income	668,750.00	671,774.08	PVTPL TRITON CONTAINER FIN III LLC SECD NT 144A 4.21% DUE 05-14-2027 BEO
Fixed Income	427,083.28	416,503.14	PVTPL TRITON CONTAINER FIN LLC 2006-1 SECD NT FLTGT RATE 144A VAR 11-26-21
Fixed Income	195,208.28	192,719.96	PVTPL TRITON CONTAINER FIN LLC 2007-1 SECD NT FLTGT 144A VAR RT 02-26-2019 BEO
Fixed Income	1,045,000.00	1,004,607.62	PVTPL TSMC GLOBAL LTD 1.625 DUE 04-03-2018
Fixed Income	419,000.00	355,394.54	PVTPL VIACOM INC NEW SR DEB 144A 4.375% DUE 03-15-2043 BEO
Fixed Income	3,631.90	3,624.96	PVTPL VICTORIA FALLS CLO LTD/CORP NT CL A-2 FLTGT RATE 144A VAR RT DUE 2-17-2017
Fixed Income	850,000.00	1,008,746.00	PVTPL WEA FIN LLC GTD SR NT 144A 7.125% DUE 04-15-2018 BEO
Fixed Income	234,336.88	234,703.15	PVTPL WESTGATE RESORTS 2013-1 LLC 2.25 DUE 08-20-2025 BEO
Fixed Income	182,208.14	184,485.74	PVTPL WESTGATE RESORTS SER 2012-2A CL A 3 DUE 01-20-2025 BEO
Fixed Income	-	-	PVTPL WESTPAC BKG CORP 3.585 DUE 08-14-2014 BEO
Fixed Income	400,000.00	413,952.00	PVTPL WESTPAC BKG CORP 3.585 DUE 08-14-2014 BEO
Fixed Income	425,000.00	422,581.75	PVTPL WIND RIV CLO I LTD SR SECD DEFER NT CL B-1 144A 3C7 VAR 12-19-16
Fixed Income	605,000.00	574,820.79	PVTPL ZOETIS INC SR NT 144A 3.25% DUE 02-01-2023/11-01-2022 BEO
Fixed Income	4,742,691.45	91,439,091.10	91 PYRAMIS SELECT EMERGING MKT POOL
Fixed Income	100,000.00	121,768.00	121 QIAGEN FINANCE SA 3.25% SNR CNV NTS 16/05/26
Fixed Income	1,700,000.00	2,062,797.00	2,062 QIAGEN FINANCE SA SA 3.25% DUE 05-16-2026 BEO
Fixed Income	800,000.00	770,164.65	770 QUEBEC 3.5% MTN 01/12/2022 CAD1000
Fixed Income	100,000.00	102,559.33	102 QUEBEC 4.25% NTS 01/12/21 CAD1000
Fixed Income	100,000.00	102,559.33	102 QUEBEC 4.25% NTS 01/12/21 CAD1000
Fixed Income	300,000.00	315,630.00	315 QUEBEC PROV CDA 3.5% DUE 07-29-2020
Fixed Income	600,000.00	631,260.00	631 QUEBEC PROV CDA 3.5% DUE 07-29-2020
Fixed Income	160,000.00	208,039.84	208 QUEBEC PROV CDA DEB DTD 02/09/1994 7.125% DUE 02-09-2024 REG
Fixed Income	300,000.00	294,656.10	294 QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	600,000.00	589,312.20	589 QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	750,000.00	674,544.00	674 QVC INC SR SECD NT 144A 5.95 DUE 03-15-2043
Fixed Income	1,730,000.00	1,925,886.17	1,925 QWEST CORP 6.75% DUE 12-01-2021
Fixed Income	110,000.00	112,573.34	112 RABOBANK NEDERLAND NT 2.125% DUE 10-13-2015
Fixed Income	355,000.00	344,974.80	344 RABOBANK NEDERLAND NTS 1.7 DUE 03-19-2018
Fixed Income	225,000.00	206,885.25	206 RAYTHEON CO 2.5 DUE 12-15-2022
Fixed Income	75,000.00	76,477.50	76 REGIONAL TRANSN DIST COLO CTFN PARTN 5% 12-01-2013 BEO

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	141,000.00	152,361.78	REGIONS FINL CORP 7.75% DUE 11-10-2014
Fixed Income	370,000.00	411,232.80	RENSELAER POLY 5.6% DUE 09-01-2020
Fixed Income	45,000.00	47,531.39	REPUBLIC SVCS INC 3.8% DUE 05-15-2018
Fixed Income	150,000.00	169,771.65	REPUBLIC SVCS INC 5.5% DUE 09-15-2019
Fixed Income	658,604.25	705,280.85	RESDNLT AST MTG 5.86% DUE 11-25-2033
Fixed Income	600,847.14	592,687.63	RESDNLT AST MTG 5.98% DUE 12-25-2033
Fixed Income	84,343.65	86,948.51	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	981,524.48	898,208.76	RESDNLT AST MTG PRODS INC 2006-RS1MTG AST BKD A-I-2 02-25-2034/03-25-2008 REG
Fixed Income	270,000.00	250,991.19	REYNOLDS AMERN INC 3.25% DUE 11-01-2022
Fixed Income	250,000.00	306,885.50	REYNOLDS AMERN INC 7.75% DUE 06-01-2018
Fixed Income	1,125,000.00	1,118,226.38	RIO TINTO FIN USA 1.375% DUE 06-17-2016
Fixed Income	30,000.00	29,819.37	RIO TINTO FIN USA 1.375% DUE 06-17-2016
Fixed Income	170,000.00	166,733.79	RIO TINTO FIN USA 1.625 DUE 08-21-2017
Fixed Income	50,000.00	49,377.30	RIO TINTO FIN USA 3.75% DUE 09-20-2021
Fixed Income	250,000.00	266,417.50	RIO TINTO FIN USA 8.95% DUE 05-01-2014
Fixed Income	150,000.00	137,534.70	RIO TINTO FIN USA PLC 2.875 08-21-2022
Fixed Income	145,000.00	141,885.69	ROCK-TENN CO 3.5% DUE 03-01-2020
Fixed Income	410,000.00	402,123.08	ROPER IND INC 2.05% DUE 10-01-2018
Fixed Income	200,000.00	222,660.00	ROSNEFT FINANCE S. 7.5% BDS 18/07/16 USD1000 '
Fixed Income	300,000.00	333,990.00	ROSNEFT FINANCE S. 7.5% BDS 18/07/16 USD1000 '
Fixed Income	500,000.00	515,928.50	ROWAN COS INC 4.875 DUE 06-01-2022 USD1000
Fixed Income	500,000.00	453,211.50	ROWAN COS INC 5.4% DUE 12-01-2042
Fixed Income	425,000.00	425,000.00	ROYAL BK CDA FLTG RT 2.36% DUE 12-27-2013
Fixed Income	40,000.00	39,081.08	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTTRANCHE # TR 460 1.5 01-16-2018
Fixed Income	(300,000.00)	-	RPI 01/04/2021 SWU004C06
Fixed Income	(200,000.00)	-	RPI 01/04/2021 SWU004C14
Fixed Income	(200,000.00)	-	RPI 01/04/2021 SWU004C22
Fixed Income	(400,000.00)	-	RPI 01/04/2021 SWU004C63
Fixed Income	(100,000.00)	-	RPI 01/04/2021 SWU004C63
Fixed Income	(200,000.00)	-	RPI 01/04/2021 SWU004C63
Fixed Income	(400,000.00)	-	RPI 01/04/2021 SWU004C63
Fixed Income	(300,000.00)	-	RPI 01/04/2021 SWU004C71
Fixed Income	(200,000.00)	-	RPI 01/04/2021 SWU004D96
Fixed Income	(1,900,000.00)	-	RPI 01/09/2017 SWU004A24
Fixed Income	(200,000.00)	-	RPI 01/09/2017 SWU004A32
Fixed Income	(900,000.00)	(32,396.76)	RPI 02-12-2017 SWU023R26
Fixed Income	(800,000.00)	(17,301.68)	RPI 07-15-2017 SWU023GF9
Fixed Income	(500,000.00)	(10,813.55)	RPI 07-15-2017 SWU023GF9
Fixed Income	(1,100,000.00)	(23,789.81)	RPI 07-15-2017 SWU023GF9
Fixed Income	(400,000.00)	(8,650.84)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000.00)	(8,650.84)	RPI 07-15-2017 SWU023GK8
Fixed Income	(600,000.00)	(12,976.26)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000.00)	(8,650.84)	RPI 07-15-2017 SWU023GK8
Fixed Income	(500,000.00)	(10,813.55)	RPI 07-15-2017 SWU023GK8
Fixed Income	(1,200,000.00)	(25,952.52)	RPI 07-15-2017 SWU023GK8
Fixed Income	(200,000.00)	(4,325.42)	RPI 07-15-2017 SWU023GK8
Fixed Income	(400,000.00)	(8,650.84)	RPI 07-15-2017 SWU023GK8
Fixed Income	(500,000.00)	(10,813.55)	RPI 07-15-2017 SWU023GK8
Fixed Income	(2,300,000.00)	(49,742.33)	RPI 07-15-2017 SWU023GK8
Fixed Income	(700,000.00)	(14,858.55)	RPI 07-15-2022 SWU036VD9
Fixed Income	(400,000.00)	(8,490.60)	RPI 07-15-2022 SWU036VD9
Fixed Income	(800,000.00)	(16,981.20)	RPI 07-15-2022 SWU036VE7
Fixed Income	(800,000.00)	(16,981.20)	RPI 07-15-2022 SWU036VE7
Fixed Income	(100,000.00)	(2,122.65)	RPI 07-15-2022 SWU036VE7
Fixed Income	(100,000.00)	(2,122.65)	RPI 07-15-2022 SWU036VE7
Fixed Income	(700,000.00)	(14,858.55)	RPI 07-15-2022 SWU036VE7
Fixed Income	(200,000.00)	-	RPI 25/07/2021 SWU004B15
Fixed Income	(200,000.00)	-	RPI 25/07/2021 SWU004B15
Fixed Income	(500,000.00)	-	RPI 25/07/2021 SWU004B31
Fixed Income	(300,000.00)	-	RPI 25/07/2021 SWU004B49
Fixed Income	(200,000.00)	-	RPI 25/07/2021 SWU004Q19
Fixed Income	200,000.00	5,256.13	RPI EUR CSFPGB2L 01/04/2021 SWU004C22
Fixed Income	200,000.00	42.74	RPI EUR FRC CPI X-TOB/1.95% BNPAFRPP 25/07/2021 SWU004Q19
Fixed Income	200,000.00	7,017.86	RPI EUR FRC CPI X-TOB/1.95% CSFPGB2L 01/09/2017 SWU004A32
Fixed Income	1,900,000.00	66,669.71	RPI EUR FRC CPI X-TOB/1.95% SOGFRPPHCM 01/09/2017 SWU004A24
Fixed Income	200,000.00	6,951.62	RPI EUR FRC CPI X-TOB/2.1% BNPAFRPP 25/07/2021 SWU004B15
Fixed Income	200,000.00	6,951.62	RPI EUR FRC CPI X-TOB/2.1% BNPAFRPP 25/07/2021 SWU004B15
Fixed Income	500,000.00	17,379.06	RPI EUR FRC CPI X-TOB/2.1% RBOSGB2RTCM 25/07/2021 SWU004B31
Fixed Income	300,000.00	10,427.44	RPI EUR FRC CPI X-TOB/2.1% SOGFRPPHCM 25/07/2021 SWU004B49
Fixed Income	300,000.00	7,884.19	RPI EUR FRC CPI X-TOB/2.15% BNPAFRPP 01/04/2021 SWU004C06
Fixed Income	200,000.00	5,256.13	RPI EUR FRC CPI X-TOB/2.15% CITIUS33 01/04/2021 SWU004D96
Fixed Income	300,000.00	7,884.19	RPI EUR FRC CPI X-TOB/2.15% DEUTGB2L 01/04/2021 SWU004C71
Fixed Income	400,000.00	10,512.25	RPI EUR FRC CPI X-TOB/2.15% GSCMUS33 01/04/2021 SWU004C63
Fixed Income	400,000.00	10,512.25	RPI EUR FRC CPI X-TOB/2.15% GSCMUS33 01/04/2021 SWU004C63
Fixed Income	100,000.00	2,628.06	RPI EUR FRC CPI X-TOB/2.15% GSCMUS33 01/04/2021 SWU004C63
Fixed Income	200,000.00	5,256.13	RPI EUR GSCMUS33 01/04/2021 SWU004C63
Fixed Income	200,000.00	5,256.13	RPI EUR MSCSUS33 01/04/2021 SWU004C14
Fixed Income	500,000.00	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	1,100,000.00	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	800,000.00	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	1,200,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	2,300,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	600,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	400,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	200,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000.00	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	900,000.00	-	RPI USD 2.415%/US CPI GSCMUS33 02-12-2017 SWU023R26
Fixed Income	100,000.00	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	800,000.00	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	800,000.00	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	100,000.00	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	700,000.00	-	RPI USD 2.5%/US CPI BNPAFRPP 07-15-2022 SWU036VE7
Fixed Income	700,000.00	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	400,000.00	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	75,000.00	76,412.62	SAFEWAY INC 4.75% DUE 12-01-2021
Fixed Income	105,000.00	115,184.69	SAFEWAY INC 7.25% DUE 02-01-2031
Fixed Income	100,000.00	104,271.00	SAN JOSE CALIF FING AUTH LEASE REV 4.2% 08-15-2014 BEO
Fixed Income	3,500,000.00	4,698,750.00	SANDISK CORP SR NT CONV 1.5% DUE 08-15-2017 REG
Fixed Income	100,000.00	97,399.00	SANDWICH MASS 1.67% 07-15-2018 BEO TAXABLE
Fixed Income	1,000,000.00	1,001,984.00	SANOFI-AVENTIS DUE 03-28-2014 BEO
Fixed Income	125,000.00	139,451.25	SANTA MONICA-MALIBU UNI SCH DIST CALIF 6.634% 07-01-2035 BEO TAXABLE
Fixed Income	224,999.99	227,777.16	SANTANDER DR AUTO 2.5% DUE 12-15-2015
Fixed Income	369,999.99	378,873.70	SANTANDER DR AUTO 3.06% DUE 11-15-2017
Fixed Income	225,000.00	232,909.20	SANTANDER DR AUTO 4.0100002888% DUE 02-15-2017
Fixed Income	500,000.00	502,850.00	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	1,600,000.00	1,609,120.00	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	120,000.00	120,684.00	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	230,000,000.00	3,029,477.53	SAWAI PHARM CO LTD ZCP CNV BDS 17/09/15 JPY1000
Fixed Income	151,304.04	153,523.22	SAXON ASSET SECS TR 2003-1 MTG LN ASSET BKD CTF AF-7 06-25-2033 BEO
Fixed Income	1,000,000.00	999,910.00	SC STUD LN CORP ED LN REV SER A-2 VAR RTDUE 12-01-2020 REG TAXABLE SER A-2
Fixed Income	2,550,000.00	2,932,500.00	SEACOR HLDGS INC 2.5% DUE 12-15-2027
Fixed Income	500,000.00	466,250.00	SEAGATE HDD CAYMAN 4.75% DUE 06-01-2023
Fixed Income	165,000.00	169,963.20	SEMPRA ENERGY 8.9% DUE 11-15-2013
Fixed Income	150,000.00	202,237.05	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	1,300,000.00	1,958,045.96	SHERWOOD CASTLE(4- FRN AST GBP50000(A)
Fixed Income	2,500,000.00	3,765,472.99	SHERWOOD CASTLE(4- FRN AST GBP50000(A)
Fixed Income	100,000.00	138,493.20	SIMON PPTY GROUP L 10.35% DUE 04-01-2019
Fixed Income	0.50	0.50	Singapore dollar - Cash
Fixed Income	11,038.40	11,038.40	Singapore dollar - Cash
Fixed Income	12,583.77	12,583.77	Singapore dollar - Cash
Fixed Income	0.01	0.01	Singapore dollar - Cash
Fixed Income	-	54,873.67	Singapore dollar - Pending foreign exchange purchases
Fixed Income	-	100,549.30	Singapore dollar - Pending foreign exchange purchases
Fixed Income	-	(61,937.22)	Singapore dollar - Pending foreign exchange sales
Fixed Income	-	(10,817.63)	Singapore dollar - Pending foreign exchange sales
Fixed Income	-	(220.77)	Singapore dollar - Pending foreign exchange sales
Fixed Income	-	(54,873.55)	Singapore dollar - Pending trade purchases
Fixed Income	-	(100,549.30)	Singapore dollar - Pending trade purchases
Fixed Income	-	61,937.22	Singapore dollar - Pending trade sales
Fixed Income	3,800,000.00	4,258,964.00	SK HYNIX INC 2.65% CNV BDS 14/05/15 USD
Fixed Income	1,990,000.00	2,656,351.50	SK TELECOM 1.75% CNV SNR 07/04/14 USD
Fixed Income	350,000.00	465,738.00	SK TELECOM 1.75% DUE 04-07-2014 BEO
Fixed Income	500,000.00	522,500.00	SLM CORP 6 25 JAN 2017
Fixed Income	185,000.00	185,303.40	SLM CORP EDNOTES FLTG RT 3.263% DUE 12-15-2013
Fixed Income	600,000.00	603,000.00	SLM CORP MEDIUM 5% DUE 10-01-2013
Fixed Income	300,000.00	301,500.00	SLM CORP MEDIUM 5% DUE 10-01-2013
Fixed Income	100,000.00	102,000.00	SLM CORP MEDIUM 5.375% DUE 05-15-2014
Fixed Income	500,000.00	555,000.00	SLM CORP MEDIUM 8.45% DUE 06-15-2018
Fixed Income	345,000.00	345,586.50	SLM CORP MEDIUM FLTG RT 3.662% DUE 11-01-2013
Fixed Income	400,000.00	396,482.40	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14
Fixed Income	100,000.00	99,120.60	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14
Fixed Income	15,000.00	15,036.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRAN# TR 00053 2.603 DUE 04-01-14
Fixed Income	200,000.00	201,038.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00036 DUE 01-01-2014 BEO
Fixed Income	163,000.00	163,845.97	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00036 DUE 01-01-2014 BEO
Fixed Income	55,000.00	55,443.85	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00050 VAR RT DUE 04-01-2014
Fixed Income	146,000.00	145,601.42	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00058 VAR RT DUE 06-02-2014
Fixed Income	250,000.00	262,500.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	200,000.00	210,000.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	1,900,000.00	1,995,000.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	20,000.00	20,145.20	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 01-31-2014
Fixed Income	41,000.00	41,297.66	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 01-31-2014
Fixed Income	20,000.00	19,970.60	SLM CORP MEDIUM TERM NTS BOOK ENTRY VAR RT DUE 04-01-2014 REG
Fixed Income	1,200,000.00	1,013,065.20	SLM STUD LN TR FLTG RT .4259% DUE 01-25-2041
Fixed Income	2,232,626.61	2,295,472.82	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	724,095.13	744,477.68	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	2,655,015.44	2,729,751.47	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	3,620,475.60	3,722,388.37	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	1,200,000.00	1,009,924.80	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO
Fixed Income	544,360.36	692,515.24	SLM STUDENT LN TST FDN A/BK 12/23 EUR1000'A-5'
Fixed Income	166,651.24	216,773.27	SLM STUDENT LN TST FRN A/BK 09/21 EUR1000'A5'
Fixed Income	639,308.68	703,688.34	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG
Fixed Income	164,738.82	171,483.22	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2011-20E 3.79 DUE 05-01-2031
Fixed Income	191,139.28	192,807.93	SMALL BUSINESS ADMIN GTD PARTN CTF SER 2003-10 CL B 4.875% DUE 09-10-2013 REG
Fixed Income	405,446.72	408,986.27	SMALL BUSINESS ADMIN GTD PARTN CTF SER 2003-10 CL B 4.875% DUE 09-10-2013 REG
Fixed Income	175,000.00	174,641.25	SMUCKER J M CO 3.5% DUE 10-15-2021
Fixed Income	45,000.00	48,174.30	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	87,850.64	87,850.64	South African rand - Cash
Fixed Income	-	-	South African rand - Cash
Fixed Income	-	-	South African rand - Cash
Fixed Income	43.62	43.62	South African rand - Cash

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	(146,800.30)	South African rand - Pending foreign exchange sales
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	-	-	South African rand - Recoverable taxes
Fixed Income	28,429.14	28,429.14	South Korean won - Cash
Fixed Income	19,363.75	19,363.75	South Korean won - Cash
Fixed Income	0.02	0.02	South Korean won - Cash
Fixed Income	480,000.00	437,654.88	SOUTH CAL EDISON 3.9 DUE 03-15-2043
Fixed Income	150,000.00	123,086.85	SOUTH COPPER CORP 5.25% DUE 11-08-2042
Fixed Income	390,000.00	320,025.81	SOUTH COPPER CORP 5.25% DUE 11-08-2042
Fixed Income	310,000.00	353,440.30	SOUTHWEST AIRLS CO 7.375% DUE 03-01-2027
Fixed Income	100,000.00	104,500.00	SPIRIT AEROSYSTEMS 7.5% DUE 10-01-2017
Fixed Income	922,561.66	922,850.42	SPRINGLEAF FINANCE CORPORATION TERM LOANB DUE 05-10-2017 BEO
Fixed Income	651,220.00	651,423.83	SPRINGLEAF FINANCE CORPORATION TERM LOANB DUE 05-10-2017 BEO
Fixed Income	650,000.00	602,449.25	ST JUDE MED INC 4.75% DUE 04-15-2043
Fixed Income	127,000.00	127,838.20	STANDARD FED BK N A TROY MICH CTF DEP 05/13/04 VAR RT DUE 05-13-2014
Fixed Income	300,000.00	348,297.00	STARBUCKS CORP 6.25% DUE 08-15-2017
Fixed Income	1,200,000.00	1,393,188.00	STARBUCKS CORP 6.25% DUE 08-15-2017
Fixed Income	99,000.00	99,821.70	STD FED BK N A TROY MICH DTD 10-15-2004 VAR RT DUE 10-15-2014
Fixed Income	1,442,269.33	1,420,669.90	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	494,979.36	485,817.78	STRUCTURED ASSET SECS CORP CL 2-A1 ABS DTD 05/25/2007 FLTG 03/25/2009
Fixed Income	812,868.97	790,349.24	STRUCTURED ASSET SECS CORP MTG LN TR 2006-WF2 CL A3 VAR RT 07-25-2036 REG
Fixed Income	1,960,000.00	1,733,692.52	STRUCTURED AST INVT LN TR 2004-8 MTG PASSTHRU CTF CL M1 VAR RATE 09-25-2034
Fixed Income	4,600,000.00	4,613,616.00	SUBSEA 7 SA 2.25% CNV NTS 11/10/13 USD
Fixed Income	535,000.00	616,979.12	SUNCOR ENERGY INC 6.5% DUE 06-15-2038
Fixed Income	90,000.00	89,275.50	SUNTRUST BK ATL GA MEDIUM TERM SUB B TRANCHE # SB 00008 DUE 08-24-2015 BEO
Fixed Income	405,000.00	423,819.54	SUNTRUST BKS INC 3.5% DUE 01-20-2017
Fixed Income	600,000.00	635,152.80	SUNTRUST BKS INC 3.6% DUE 04-15-2016
Fixed Income	100,000.00	114,679.90	SUNTRUST BKS INC 6% DUE 09-11-2017
Fixed Income	88.57	88.57	Swedish krona - Cash
Fixed Income	-	-	Swedish krona - Cash
Fixed Income	7,742.65	7,742.65	Swedish krona - Cash
Fixed Income	40,186.61	40,186.61	Swedish krona - Cash
Fixed Income	-	15,863.21	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	15,875.03	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	19,836.25	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	19,845.20	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	16,088.12	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	20,055.41	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	12,033.78	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	4,008.24	Swedish krona - Pending foreign exchange purchases
Fixed Income	-	(123,606.45)	Swedish krona - Pending trade purchases
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	-	-	Swedish krona - Recoverable taxes
Fixed Income	8.03	8.03	Swiss franc - Cash
Fixed Income	2.09	2.09	Swiss franc - Cash
Fixed Income	135,550.09	135,550.09	Swiss franc - Cash
Fixed Income	121.12	121.12	Swiss franc - Cash
Fixed Income	-	-	Swiss franc - Cash
Fixed Income	11.86	11.86	Swiss franc - Cash
Fixed Income	3.30	3.30	Swiss franc - Cash
Fixed Income	-	-	Swiss franc - Cash
Fixed Income	-	51,485.45	Swiss franc - Pending foreign exchange purchases
Fixed Income	-	49,740.78	Swiss franc - Pending foreign exchange purchases
Fixed Income	-	(127,713.89)	Swiss franc - Pending foreign exchange sales
Fixed Income	-	(101,226.23)	Swiss franc - Pending trade purchases
Fixed Income	-	127,712.79	Swiss franc - Pending trade sales
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	-	-	Swiss franc - Recoverable taxes
Fixed Income	100,000.00	114,928.00	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	169,027.90	181,169.17	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	(300,000.00)	(300,000.00)	TBA COLLATERAL PAYABLE FROM BARCLAYS
Fixed Income	(1,650,000.00)	(1,650,000.00)	TBA COLLATERAL PAYABLE FROM CITIBANK

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	(50,000.00)	(50,000.00)	TBA COLLATERAL PAYABLE FROM CITIBANK
Fixed Income	(85,000.00)	(85,000.00)	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY
Fixed Income	(12,000.00)	(12,000.00)	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY
Fixed Income	981,000.00	981,000.00	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA
Fixed Income	720,000.00	720,000.00	TBA COLLATERAL RECEIVABLE FROM CSFB
Fixed Income	1,049,591.07	1,519,774.89	TECHNIP 0.25% CNV BDS 01/01/17(TECH.
Fixed Income	1,489,567.50	2,210,312.23	TECHNIP 0.5% CNV 01/01/16 EUR83.10
Fixed Income	110,000.00	120,922.78	TELECOM ITALIA CAP 6.999% DUE 06-04-2018
Fixed Income	250,000.00	246,206.00	TELECOM ITALIA CAP 7.2% DUE 07-18-2036
Fixed Income	500,000.00	507,400.00	TELECOM ITALIA CAP 7.721% DUE 06-04-2038
Fixed Income	300,000.00	308,973.30	TELEFONICA 3.729% DUE 04-27-2015
Fixed Income	115,000.00	118,599.96	TELEFONICA 3.992% DUE 02-16-2016
Fixed Income	95,000.00	97,939.68	TELEFONICA 5.462% DUE 02-16-2021
Fixed Income	105,000.00	114,503.02	TELEFONICA 6.221% DUE 07-03-2017
Fixed Income	250,000.00	299,622.25	TELEFONICA EUROPE 8.25% DUE 09-15-2030
Fixed Income	400,000.00	556,813.13	TELEFONICA MTN 4.75% 07/02/2017
Fixed Income	250,000.00	269,888.75	TELEFONICA SA 5.877% DUE 07-15-2019
Fixed Income	10,000,000.00	8,102,026.33	TEMASEK FIN (III) 0% EXCH 24/10/14 SGD 'REGS'
Fixed Income	650,000.00	701,623.00	TEMASEK FINL LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 00001 4.3 28 OCT 2019
Fixed Income	250,000.00	282,912.50	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2001SER D 4.875% DUE 12-15-2016 REG
Fixed Income	1,250,000.00	1,307,812.50	TEVA PHARMACEUTICAL FIN LLC GTD SR DEB CONV INTO ADR OF TEVA 0 2-01-2026REG
Fixed Income	470,000.00	532,787.30	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE
Fixed Income	25,000.00	25,612.00	TIERS INFLATION LINKED TR SER WYE 04-21 TR CTF DUE 2-1-14/4-7-2004BEO
Fixed Income	2,230,000.00	2,186,593.05	TIME WARNER CABLE 4.125% DUE 02-15-2021
Fixed Income	1,080,000.00	848,566.80	TIME WARNER CABLE 4.5% DUE 09-15-2042
Fixed Income	1,500,000.00	1,178,565.00	TIME WARNER CABLE 4.5% DUE 09-15-2042
Fixed Income	770,000.00	676,662.14	TIME WARNER CABLE 5.5% DUE 09-01-2041
Fixed Income	275,000.00	302,997.20	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	1,200,000.00	1,322,169.60	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	220,000.00	239,097.98	TIME WARNER CABLE 7.3% DUE 07-01-2038
Fixed Income	150,000.00	156,874.65	TIME WARNER CABLE 8.25% DUE 02-14-2014
Fixed Income	170,000.00	208,671.09	TIME WARNER CABLE 8.75% DUE 02-14-2019
Fixed Income	573,000.00	625,607.13	TIME WARNER INC 6.1 07-15-2040
Fixed Income	100,000.00	110,063.00	TINLEY PARK ILL 4% 12-01-2020 BEO
Fixed Income	1,500,000.00	1,737,556.50	TN GAS PIPELN CO 8% DUE 02-01-2016
Fixed Income	-	(131,291,270.26)	TNT worksheet operating cash
Fixed Income	880,000.00	747,639.20	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	(9,202.00)	-	TOTAL RTN 01-15-2014 SWU036Y38
Fixed Income	(8,915.87)	-	TOTAL RTN 07-15-2013 SWU036R69
Fixed Income	8,915.87	1,624,065.59	TOTAL RTN USD / 0 RBOSUS33 07-15-2013 SWU036R69
Fixed Income	9,202.00	1,662,939.31	TOTAL RTN USD CHASUS33 01-15-2014 SWU036Y38
Fixed Income	337,427.70	337,330.86	TOYOTA AUTO .36000001431% DUE 02-17-2015
Fixed Income	237,379.11	237,453.88	TOYOTA AUTO RECEIVABLES 2012-A CL A-2 .57 DUE 10-15-2014
Fixed Income	75,000.00	75,493.05	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 1 DUE 02-17-2015
Fixed Income	1,500,000.00	1,683,000.00	TPK HOLDING CO LTD 0% CNV BDS USD250000 REG S 01/10/2017
Fixed Income	650,000.00	684,553.35	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	50,000.00	52,657.95	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	750,000.00	914,652.00	TRANSCANADA 7.125% DUE 01-15-2019
Fixed Income	165,000.00	214,712.85	TRANSCANADA 7.25% DUE 08-15-2038
Fixed Income	500,000.00	521,420.00	TRANSCANADA FLTG RT 6.35% DUE 05-15-2067
Fixed Income	40,000.00	46,240.00	TRAVELERS COS INC SR NT 5.75% DUE 12-15-2017/05-29-2007
Fixed Income	615,000.00	717,243.75	TRINITY INDS INC SUB NT CONV 3.875% DUE 06-01-2036/06-01-2018 BEO
Fixed Income	2,450,000.00	2,219,698.78	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	5,435,000.00	4,924,107.30	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	90,000.00	81,539.95	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	4,030,000.00	3,651,177.98	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	1,500,000.00	1,487,931.75	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	1,913.14	1,913.14	Turkish lira - Cash
Fixed Income	-	-	Turkish lira - Cash
Fixed Income	0.02	0.02	Turkish lira - Cash
Fixed Income	-	97,492.51	Turkish lira - Pending foreign exchange purchases
Fixed Income	-	(100,482.22)	Turkish lira - Pending foreign exchange sales
Fixed Income	75,000.00	76,931.02	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY NT 2.2% DUE 11-15-2016/10-14-2016
Fixed Income	660,000.00	612,247.68	U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022
Fixed Income	2,905,000.00	3,341,482.06	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	335,000.00	385,334.42	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	4,880,000.00	5,639,420.72	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	100,000.00	100,202.20	UFJ FINANCE ARUBA 6.75% DUE 07-15-2013
Fixed Income	90,000,000.00	1,314,067.05	UNICHARM CORP ZCP CNV BDS 24/09/15 JPY1000
Fixed Income	1,100,000.00	1,321,073.60	UNION PAC CORP 6.125% DUE 02-15-2020
Fixed Income	4,633,177.63	2,854,037.42	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	-	-	United Arab Emirates dirham - Cash
Fixed Income	40,000.00	316,327.92	UNITED MEXICAN STATES SECURITIES DE DESARROLLO 6.0% 18/06/15
Fixed Income	90,000.00	90,000.00	United States dollar - Cash (externally held)
Fixed Income	19,000.00	19,000.00	United States dollar - Cash (externally held)
Fixed Income	17,000.00	17,000.00	United States dollar - Cash (externally held)
Fixed Income	18,000.00	18,000.00	United States dollar - Cash (externally held)
Fixed Income	2,236,814.80	2,236,814.80	United States dollar - Invested cash
Fixed Income	56.05	56.05	United States dollar - Invested cash
Fixed Income	2,993,343.19	2,993,343.19	United States dollar - Invested cash
Fixed Income	563,153.64	563,153.64	United States dollar - Invested cash
Fixed Income	10,385,193.89	10,385,193.89	United States dollar - Invested cash
Fixed Income	5,632,201.33	5,632,201.33	United States dollar - Invested cash
Fixed Income	2,557,291.05	2,557,291.05	United States dollar - Invested cash
Fixed Income	950,128.72	950,128.72	United States dollar - Invested cash
Fixed Income	1,793,883.99	1,793,883.99	United States dollar - Invested cash
Fixed Income	3,676,693.03	3,676,693.03	United States dollar - Invested cash

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	3,180,181.25	3,180,181.25	United States dollar - Invested cash
Fixed Income	9,365,248.54	9,365,248.54	United States dollar - Invested cash
Fixed Income	3,501,732.55	3,501,732.55	United States dollar - Invested cash
Fixed Income	1,032,579.20	1,032,579.20	United States dollar - Invested cash
Fixed Income	214,452.80	214,452.80	United States dollar - Invested cash
Fixed Income	1,178,522.93	1,178,522.93	United States dollar - Invested cash
Fixed Income	207,828.67	207,828.67	United States dollar - Invested cash
Fixed Income	2,972,420.19	2,972,420.19	United States dollar - Invested cash
Fixed Income	950,863.62	950,863.62	United States dollar - Invested cash
Fixed Income	56,098.71	56,098.71	United States dollar - Invested cash
Fixed Income	0.04	0.04	United States dollar - Invested cash
Fixed Income	-	-	United States dollar - Invested cash
Fixed Income	20,245,565.48	20,245,565.48	United States dollar - Invested cash
Fixed Income	1,266,285.15	1,266,285.15	United States dollar - Invested cash
Fixed Income	362,992.38	362,992.38	United States dollar - Invested cash
Fixed Income	890,234.67	890,234.67	United States dollar - Invested cash
Fixed Income	448,647.36	448,647.36	United States dollar - Invested cash
Fixed Income	7,961.94	7,961.94	United States dollar - Invested cash
Fixed Income	5,210,979.94	5,210,979.94	United States dollar - Invested cash
Fixed Income	37,213,418.87	37,213,418.87	United States dollar - Invested cash
Fixed Income	4,985,442.43	4,985,442.43	United States dollar - Invested cash
Fixed Income	813,391.63	813,391.63	United States dollar - Invested cash
Fixed Income	602,193.19	602,193.19	United States dollar - Invested cash
Fixed Income	86,992.17	86,992.17	United States dollar - Invested cash
Fixed Income	383,666.63	383,666.63	United States dollar - Invested cash
Fixed Income	(482,556.78)	(482,556.78)	United States dollar - Miscellaneous
Fixed Income	(4,367,190.97)	(4,367,190.97)	United States dollar - Miscellaneous
Fixed Income	(5,653,854.65)	(5,653,854.65)	United States dollar - Miscellaneous
Fixed Income	-	(714,072.36)	United States dollar - Other Payables
Fixed Income	-	(19,957.24)	United States dollar - Other Payables
Fixed Income	-	(593,135.72)	United States dollar - Other Payables
Fixed Income	-	(625,662.77)	United States dollar - Other Payables
Fixed Income	-	411,141.70	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,851,131.87	United States dollar - Pending foreign exchange purchases
Fixed Income	-	430,762.89	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,306,637.42	United States dollar - Pending foreign exchange purchases
Fixed Income	-	290,033.82	United States dollar - Pending foreign exchange purchases
Fixed Income	-	25,431.23	United States dollar - Pending foreign exchange purchases
Fixed Income	-	9,283.64	United States dollar - Pending foreign exchange purchases
Fixed Income	-	127,878.70	United States dollar - Pending foreign exchange purchases
Fixed Income	-	160,456.46	United States dollar - Pending foreign exchange purchases
Fixed Income	-	485,380.93	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,142,395.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	458,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	426,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	16,464,256.18	United States dollar - Pending foreign exchange purchases
Fixed Income	-	721,882.12	United States dollar - Pending foreign exchange purchases
Fixed Income	-	983,430.70	United States dollar - Pending foreign exchange purchases
Fixed Income	-	686,652.66	United States dollar - Pending foreign exchange purchases
Fixed Income	-	70,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,493,093.71	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,886,373.52	United States dollar - Pending foreign exchange purchases
Fixed Income	-	120,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	60,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	18,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	21,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	69,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	35,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	46,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	33,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	100,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	48,700.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	42,300.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	22,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	182,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	13,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	25,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	55,500.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	14,500.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	221,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	26,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	519,936.91	United States dollar - Pending foreign exchange purchases
Fixed Income	-	60,108.52	United States dollar - Pending foreign exchange purchases
Fixed Income	-	419,341.11	United States dollar - Pending foreign exchange purchases
Fixed Income	-	475,046.39	United States dollar - Pending foreign exchange purchases
Fixed Income	-	177,974.44	United States dollar - Pending foreign exchange purchases
Fixed Income	-	49,946.31	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,435.89	United States dollar - Pending foreign exchange purchases
Fixed Income	-	69,242.35	United States dollar - Pending foreign exchange purchases
Fixed Income	-	13,994.72	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,806.36	United States dollar - Pending foreign exchange purchases
Fixed Income	-	33,703.44	United States dollar - Pending foreign exchange purchases
Fixed Income	-	158,798.94	United States dollar - Pending foreign exchange purchases
Fixed Income	-	159,298.70	United States dollar - Pending foreign exchange purchases

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	176,752.80	United States dollar - Pending foreign exchange purchases
Fixed Income	-	68,017.63	United States dollar - Pending foreign exchange purchases
Fixed Income	-	7,617.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	30,602.27	United States dollar - Pending foreign exchange purchases
Fixed Income	-	69,744.36	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,987.24	United States dollar - Pending foreign exchange purchases
Fixed Income	-	35,732.22	United States dollar - Pending foreign exchange purchases
Fixed Income	-	90,896.45	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,083.43	United States dollar - Pending foreign exchange purchases
Fixed Income	-	99,772.18	United States dollar - Pending foreign exchange purchases
Fixed Income	-	126,928.51	United States dollar - Pending foreign exchange purchases
Fixed Income	-	25.61	United States dollar - Pending foreign exchange purchases
Fixed Income	-	11.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	0.66	United States dollar - Pending foreign exchange purchases
Fixed Income	-	311,164.75	United States dollar - Pending foreign exchange purchases
Fixed Income	-	126,993.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,081.32	United States dollar - Pending foreign exchange purchases
Fixed Income	-	135,832.05	United States dollar - Pending foreign exchange purchases
Fixed Income	-	26,968.07	United States dollar - Pending foreign exchange purchases
Fixed Income	-	140,317.97	United States dollar - Pending foreign exchange purchases
Fixed Income	-	52,661.33	United States dollar - Pending foreign exchange purchases
Fixed Income	-	40,259.49	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,396.36	United States dollar - Pending foreign exchange purchases
Fixed Income	-	36,029.02	United States dollar - Pending foreign exchange purchases
Fixed Income	-	801.60	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,161.54	United States dollar - Pending foreign exchange purchases
Fixed Income	-	55,323.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,293.85	United States dollar - Pending foreign exchange purchases
Fixed Income	-	35,158.08	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,522.22	United States dollar - Pending foreign exchange purchases
Fixed Income	-	56,626.29	United States dollar - Pending foreign exchange purchases
Fixed Income	-	295,730.15	United States dollar - Pending foreign exchange purchases
Fixed Income	-	91,155.38	United States dollar - Pending foreign exchange purchases
Fixed Income	-	376,793.81	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,205.77	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,221.16	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,932.53	United States dollar - Pending foreign exchange purchases
Fixed Income	-	83,831.86	United States dollar - Pending foreign exchange purchases
Fixed Income	-	46,213.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	36,205.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	27,663.49	United States dollar - Pending foreign exchange purchases
Fixed Income	-	98,063.25	United States dollar - Pending foreign exchange purchases
Fixed Income	-	28,525.73	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,185.63	United States dollar - Pending foreign exchange purchases
Fixed Income	-	110,374.42	United States dollar - Pending foreign exchange purchases
Fixed Income	-	80,983.48	United States dollar - Pending foreign exchange purchases
Fixed Income	-	52,405.67	United States dollar - Pending foreign exchange purchases
Fixed Income	-	74,010.79	United States dollar - Pending foreign exchange purchases
Fixed Income	-	180,591.45	United States dollar - Pending foreign exchange purchases
Fixed Income	-	129,691.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	199,632.04	United States dollar - Pending foreign exchange purchases
Fixed Income	-	284,315.02	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,772,626.99	United States dollar - Pending foreign exchange purchases
Fixed Income	-	38,086.18	United States dollar - Pending foreign exchange purchases
Fixed Income	-	11,920.73	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,048.78	United States dollar - Pending foreign exchange purchases
Fixed Income	-	38,271.04	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,381.66	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,557.16	United States dollar - Pending foreign exchange purchases
Fixed Income	-	450.38	United States dollar - Pending foreign exchange purchases
Fixed Income	-	15,780.73	United States dollar - Pending foreign exchange purchases
Fixed Income	-	15,020.64	United States dollar - Pending foreign exchange purchases
Fixed Income	-	10,950.43	United States dollar - Pending foreign exchange purchases
Fixed Income	-	10,437.33	United States dollar - Pending foreign exchange purchases
Fixed Income	-	0.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	32,086.36	United States dollar - Pending foreign exchange purchases
Fixed Income	-	631,185.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	200,302.88	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,900,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	200,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	12,519,175.78	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,854,250.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	9,606,892.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	100,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	33,241.89	United States dollar - Pending foreign exchange purchases
Fixed Income	-	33,233.35	United States dollar - Pending foreign exchange purchases
Fixed Income	-	30,558.24	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,400,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,600,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,900,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	700,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	245,725.69	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,262,831.58	United States dollar - Pending foreign exchange purchases
Fixed Income	-	100,547.16	United States dollar - Pending foreign exchange purchases
Fixed Income	-	100,233.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	10,273.99	United States dollar - Pending foreign exchange purchases

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	30,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	20,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,346,017.59	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,885,273.89	United States dollar - Pending foreign exchange purchases
Fixed Income	-	304,502.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,014,834.55	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,556,497.10	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,400,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,748,561.30	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,570,963.91	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,263,412.29	United States dollar - Pending foreign exchange purchases
Fixed Income	-	140,870.96	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,815,897.14	United States dollar - Pending foreign exchange purchases
Fixed Income	-	348,310.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	15,570,175.91	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,157,432.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,752,242.40	United States dollar - Pending foreign exchange purchases
Fixed Income	-	234,987.02	United States dollar - Pending foreign exchange purchases
Fixed Income	-	90,800.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	99,200.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	83,857.67	United States dollar - Pending foreign exchange purchases
Fixed Income	-	217,255.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	180,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	61,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	66,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	173,766.07	United States dollar - Pending foreign exchange purchases
Fixed Income	-	110,500.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	95,500.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	131,751.98	United States dollar - Pending foreign exchange purchases
Fixed Income	-	12,357,349.20	United States dollar - Pending foreign exchange purchases
Fixed Income	-	1,630,364.80	United States dollar - Pending foreign exchange purchases
Fixed Income	-	61,942.11	United States dollar - Pending foreign exchange purchases
Fixed Income	-	69,509.58	United States dollar - Pending foreign exchange purchases
Fixed Income	-	64,692.12	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,321.22	United States dollar - Pending foreign exchange purchases
Fixed Income	-	20,329.12	United States dollar - Pending foreign exchange purchases
Fixed Income	-	13,777.33	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,395.86	United States dollar - Pending foreign exchange purchases
Fixed Income	-	26,805.68	United States dollar - Pending foreign exchange purchases
Fixed Income	-	98,833.13	United States dollar - Pending foreign exchange purchases
Fixed Income	-	6,510.93	United States dollar - Pending foreign exchange purchases
Fixed Income	-	78,066.87	United States dollar - Pending foreign exchange purchases
Fixed Income	-	10,811.66	United States dollar - Pending foreign exchange purchases
Fixed Income	-	220.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4,329.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,372.60	United States dollar - Pending foreign exchange purchases
Fixed Income	-	426,478.54	United States dollar - Pending foreign exchange purchases
Fixed Income	-	466,227.78	United States dollar - Pending foreign exchange purchases
Fixed Income	-	250,646.82	United States dollar - Pending foreign exchange purchases
Fixed Income	-	117,125.61	United States dollar - Pending foreign exchange purchases
Fixed Income	-	311,356.62	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,158.67	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,453.09	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,145.31	United States dollar - Pending foreign exchange purchases
Fixed Income	-	20,086.42	United States dollar - Pending foreign exchange purchases
Fixed Income	-	17,770.72	United States dollar - Pending foreign exchange purchases
Fixed Income	-	5,217.98	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,170.65	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,818.35	United States dollar - Pending foreign exchange purchases
Fixed Income	-	4.92	United States dollar - Pending foreign exchange purchases
Fixed Income	-	3,089,488.08	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,643,838.27	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,412,313.90	United States dollar - Pending foreign exchange purchases
Fixed Income	-	958,302.01	United States dollar - Pending foreign exchange purchases
Fixed Income	-	38,842,937.58	United States dollar - Pending foreign exchange purchases
Fixed Income	-	8,525,851.84	United States dollar - Pending foreign exchange purchases
Fixed Income	-	134,071.23	United States dollar - Pending foreign exchange purchases
Fixed Income	-	15,542,845.50	United States dollar - Pending foreign exchange purchases
Fixed Income	-	7,958,092.61	United States dollar - Pending foreign exchange purchases
Fixed Income	-	2,200,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	333,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	442,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	118,798.37	United States dollar - Pending foreign exchange purchases
Fixed Income	-	560,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	280,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	429,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	-	204,249.15	United States dollar - Pending foreign exchange purchases
Fixed Income	-	38,955,646.80	United States dollar - Pending foreign exchange purchases
Fixed Income	-	(155,148.71)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(247,677.26)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,303,862.60)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(181,663.22)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(39,097.53)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(25,729.42)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(24,342.79)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(286,673.56)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(104,565.46)	United States dollar - Pending foreign exchange sales

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	(2,462,519.98)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(728,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(405,936.16)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(643,526.84)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(569,533.80)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,092,518.56)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,054,207.27)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(389,711.61)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,661,924.51)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(538,959.39)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(977,549.08)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(391,938.75)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,856,241.76)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,093,409.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(300,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(170,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(116,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(164,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,192,732.02)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(241,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(306,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(15,921.71)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(15,933.58)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(19,909.40)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(19,918.39)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(37,214.06)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(18,627.37)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(81,393.94)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(78,086.16)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(116,369.37)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(24,097.78)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(140,957.19)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(213,102.59)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(70,461.50)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(126,646.85)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,036.93)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(7,476.35)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(52,445.06)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(330,302.67)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(3,178.98)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(22,803.93)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(10,420.77)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(34,106.02)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(199,878.59)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(20,908.84)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(11,758.32)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(55,004.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(16,182.17)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(20,172.66)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(12,104.13)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(4,031.67)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(152,943.05)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(165,657.36)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(98,823.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(52,950.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(173,762.90)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(83,710.81)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(184,222.18)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(333,454.71)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(76,437.86)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(179,847.11)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(233,227.25)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(977,989.16)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(99,998.65)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(200,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(9,067,514.67)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,700,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(669,342.82)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(600,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,000,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(400,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,056,427.41)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(932,940.17)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(471,497.09)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(661,117.41)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(507,419.57)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,025,172.68)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(444,544.26)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,397,371.20)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,345,021.93)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,887,122.49)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(100,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(4,150,675.83)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(110,173.13)	United States dollar - Pending foreign exchange sales

Investment Listing
June 30, 2013

<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	(3,160,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(400,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(353,569.91)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(290,097.96)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(3,677,572.34)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(3,111,010.01)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,007,068.32)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(391,211.60)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(12,355,875.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,630,704.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(813,868.65)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(6,044,514.17)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(5,454,837.16)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(107,421.71)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(63,584.05)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(53,297.30)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(25,838.95)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(51,578.58)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(31,034.22)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(49,830.76)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(53,406.39)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(195,056.02)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(93,635.51)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(143,998.83)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(43,255.57)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,454.45)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(493.74)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(3,119,364.79)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(160,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,190,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(40,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(1,080,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(774,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(15,081,700.44)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,360,195.88)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(3,990,313.14)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(5,237,636.07)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(8,321,396.67)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(506,389.54)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(523,484.28)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(38,942,172.00)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(204,178.19)	United States dollar - Pending foreign exchange sales
Fixed Income	-	(2,814,512.84)	United States dollar - Pending trade purchases
Fixed Income	-	(23,901,572.99)	United States dollar - Pending trade purchases
Fixed Income	-	(342,280,731.33)	United States dollar - Pending trade purchases
Fixed Income	-	(3,223,868.39)	United States dollar - Pending trade purchases
Fixed Income	-	(40,638,749.79)	United States dollar - Pending trade purchases
Fixed Income	-	(403,884.90)	United States dollar - Pending trade purchases
Fixed Income	-	(395,927.52)	United States dollar - Pending trade purchases
Fixed Income	-	(2,832,618.27)	United States dollar - Pending trade purchases
Fixed Income	-	(5,336,028.20)	United States dollar - Pending trade purchases
Fixed Income	-	(1,616,715.03)	United States dollar - Pending trade purchases
Fixed Income	-	(18,926,904.45)	United States dollar - Pending trade purchases
Fixed Income	-	(58,962,282.22)	United States dollar - Pending trade purchases
Fixed Income	-	(885,838.00)	United States dollar - Pending trade purchases
Fixed Income	-	(74,115.30)	United States dollar - Pending trade purchases
Fixed Income	-	(467.48)	United States dollar - Pending trade purchases
Fixed Income	-	(145,395.74)	United States dollar - Pending trade purchases
Fixed Income	-	(146,919,976.55)	United States dollar - Pending trade purchases
Fixed Income	-	(126,293.31)	United States dollar - Pending trade purchases
Fixed Income	-	(171,638.81)	United States dollar - Pending trade purchases
Fixed Income	-	(5,142.52)	United States dollar - Pending trade purchases
Fixed Income	-	(801,065.89)	United States dollar - Pending trade purchases
Fixed Income	-	(307,502.48)	United States dollar - Pending trade purchases
Fixed Income	-	(2,020,814.77)	United States dollar - Pending trade purchases
Fixed Income	-	(732,890.81)	United States dollar - Pending trade purchases
Fixed Income	-	(1,078,905.45)	United States dollar - Pending trade purchases
Fixed Income	-	(793,806.50)	United States dollar - Pending trade purchases
Fixed Income	-	(233,750.00)	United States dollar - Pending trade purchases
Fixed Income	-	(1,283.13)	United States dollar - Pending trade purchases
Fixed Income	-	(31,053.92)	United States dollar - Pending trade purchases
Fixed Income	-	(2,386,940.85)	United States dollar - Pending trade purchases
Fixed Income	-	(2,023,366.97)	United States dollar - Pending trade purchases
Fixed Income	-	2,546,407.26	United States dollar - Pending trade sales
Fixed Income	-	335,063.87	United States dollar - Pending trade sales
Fixed Income	-	242,638,380.48	United States dollar - Pending trade sales
Fixed Income	-	1,642,684.19	United States dollar - Pending trade sales
Fixed Income	-	27,451,255.52	United States dollar - Pending trade sales
Fixed Income	-	835,947.94	United States dollar - Pending trade sales
Fixed Income	-	1,857,536.64	United States dollar - Pending trade sales
Fixed Income	-	16,686,038.58	United States dollar - Pending trade sales
Fixed Income	-	3,548,236.79	United States dollar - Pending trade sales
Fixed Income	-	752,765.66	United States dollar - Pending trade sales
Fixed Income	-	192,557.55	United States dollar - Pending trade sales
Fixed Income	-	176,608.33	United States dollar - Pending trade sales
Fixed Income	-	73,439,104.85	United States dollar - Pending trade sales
Fixed Income	-	2,033,740.23	United States dollar - Pending trade sales

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	-	1,549,458.68	United States dollar - Pending trade sales
Fixed Income	-	382,840.66	United States dollar - Pending trade sales
Fixed Income	-	1,012,494.09	United States dollar - Pending trade sales
Fixed Income	-	405,129.95	United States dollar - Pending trade sales
Fixed Income	-	436,651.00	United States dollar - Pending trade sales
Fixed Income	-	2,463,568.78	United States dollar - Pending trade sales
Fixed Income	-	1,942,688.89	United States dollar - Pending trade sales
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	-	-	United States dollar - Recoverable taxes
Fixed Income	(1.34)	(1.34)	United States dollar - Variation Margin
Fixed Income	(4,432.55)	(4,432.55)	United States dollar - Variation Margin
Fixed Income	(4,010.33)	(4,010.33)	United States dollar - Variation Margin
Fixed Income	54,833.94	54,833.94	United States dollar - Variation Margin
Fixed Income	(666,716.95)	(666,716.95)	United States dollar - Variation Margin
Fixed Income	-	0.14	United States dollar
Fixed Income	-	-	United States dollar
Fixed Income	1,485,000.00	560,262.28	UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040
Fixed Income	2,200,000.00	2,197,463.40	UNITED STATES OF AMER TREAS BILLS 0 TB DUE 05-29-2014 USD1000
Fixed Income	260,000.00	259,700.22	UNITED STATES OF AMER TREAS BILLS 0 TB DUE 05-29-2014 USD1000
Fixed Income	4,085,000.00	4,084,354.57	UNITED STATES OF AMER TREAS BILLS DUE 10-17-2013 USD1000
Fixed Income	2,470,000.00	4,929,011.75	UNITED STATES OF AMER TREAS BONDS 5.0808725 04-15-2028
Fixed Income	3,900,000.00	3,317,681.97	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000
Fixed Income	3,500,000.00	2,977,406.89	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000
Fixed Income	6,825,000.00	5,805,943.44	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000
Fixed Income	445,000.00	384,090.63	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	6,330,000.00	5,463,581.25	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	7,705,000.00	6,650,378.12	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	290,000.00	250,306.25	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	700,000.00	604,187.50	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	660,000.00	569,662.50	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	1,155,000.00	996,909.37	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	150,000.00	129,468.75	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	3,900,000.00	4,569,643.37	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	300,000.00	351,511.03	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	5,740,000.00	6,725,577.68	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	500,000.00	585,851.71	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	6,320,000.00	7,405,165.61	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	400,000.00	402,828.00	UNITED STATES OF AMER TREAS NOTES 1 NTS 15/05/2014
Fixed Income	675,000.00	632,812.50	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	4,340,000.00	4,068,750.00	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	1,025,000.00	1,249,058.85	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	1,000,000.00	1,170,938.00	UNITED STATES TREAS BDS 02025 4.375% DUE02-15-2038 REG
Fixed Income	150,000.00	176,554.65	UNITED STATES TREAS BDS 11 1/4 15/2/2015USD1000 11.25 DUE 02-15-2015 REG
Fixed Income	1,845,000.00	2,385,575.37	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	2,920,000.00	3,775,544.75	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	250,000.00	221,250.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	250,000.00	221,250.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	125,000.00	110,625.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	750,000.00	975,937.50	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	150,000.00	195,187.50	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	500,000.00	705,664.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000.00	611,250.00	UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG
Fixed Income	250,000.00	323,906.25	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8.75% DUE 05-15-2017 REG
Fixed Income	500,000.00	729,687.50	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	250,000.00	349,609.50	UNITED STATES TREAS BDS 8 7/8 15/2/2019 USD1000 8.875 DUE 02-15-2019 REG
Fixed Income	400,000.00	526,343.60	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG
Fixed Income	200,000.00	273,750.00	UNITED STATES TREAS BDS 9 1/8% 15/5/2018USD1000 9.125% DUE 05-15-2018 REG
Fixed Income	200,000.00	245,078.20	UNITED STATES TREAS BDS 9.25% DUE 02-15-2016 REG
Fixed Income	3,500,000.00	3,267,033.00	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	400,000.00	373,375.20	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	1,555,000.00	1,641,739.46	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	500,000.00	527,890.50	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	75,000.00	95,343.75	UNITED STATES TREAS BDS BD DTD 11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	400,000.00	508,500.00	UNITED STATES TREAS BDS BD DTD 11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	170,000.00	154,965.54	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	500,000.00	455,781.00	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	500,000.00	596,562.50	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	750,000.00	762,187.50	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	4,110,000.00	4,176,787.50	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	155,000.00	178,201.64	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	350,000.00	402,390.80	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	1,350,000.00	1,459,266.30	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG
Fixed Income	550,000.00	632,414.20	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	250,000.00	352,988.25	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150,000.00	225,234.30	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	755,000.00	1,013,587.50	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	250,000.00	335,625.00	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000.00	427,218.60	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	135,000.00	160,755.44	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	150,000.00	178,617.15	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	635,000.00	594,518.75	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	150,000.00	140,437.50	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	2,335,000.00	3,133,278.13	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	300,000.00	402,562.50	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000.00	674,821.87	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000.00	357,968.75	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300,000.00	421,968.60	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	100,000.00	137,218.80	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG
Fixed Income	125,000.00	107,773.50	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	500,000.00	431,094.00	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	6,900,000.00	8,581,615.82	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,200,000.00	7,711,017.11	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,500,000.00	1,865,568.66	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,370,000.00	7,922,448.17	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	9,200,000.00	18,757,286.49	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	2,300,000.00	4,689,321.62	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	455,000.00	927,670.15	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	118,000.00	117,960.71	UNITED STATES TREAS BILLS 01-09-2014 UNITED STATES TREAS BILLS
Fixed Income	90,000.00	89,954.64	UNITED STATES TREAS BILLS 02-06-2014 UNITED STATES TREAS BILLS
Fixed Income	1,000,000.00	998,906.00	UNITED STATES TREAS NTS .25 03-31-2015
Fixed Income	150,000.00	149,835.90	UNITED STATES TREAS NTS .25 03-31-2015
Fixed Income	1,000,000.00	999,805.00	UNITED STATES TREAS NTS .25 DUE 01-15-2015
Fixed Income	1,000,000.00	999,414.00	UNITED STATES TREAS NTS .25 DUE 02-15-2015
Fixed Income	7,100,000.00	7,104,714.40	UNITED STATES TREAS NTS .25 DUE 03-31-2014 REG
Fixed Income	275,000.00	275,182.60	UNITED STATES TREAS NTS .25 DUE 03-31-2014 REG
Fixed Income	150,000.00	150,087.90	UNITED STATES TREAS NTS .25 DUE 06-30-2014 REG
Fixed Income	750,000.00	750,175.50	UNITED STATES TREAS NTS .25 DUE 12-15-2014
Fixed Income	1,000,000.00	1,002,031.00	UNITED STATES TREAS NTS .375 DUE 11-15-2014
Fixed Income	600,000.00	586,640.40	UNITED STATES TREAS NTS .625 09-30-2017 REG
Fixed Income	500,000.00	488,867.00	UNITED STATES TREAS NTS .625 09-30-2017 REG
Fixed Income	2,100,000.00	2,029,452.60	UNITED STATES TREAS NTS .625% DUE 04-30-2018 REG
Fixed Income	1,000,000.00	966,406.00	UNITED STATES TREAS NTS .625% DUE 04-30-2018 REG
Fixed Income	110,000.00	106,304.66	UNITED STATES TREAS NTS .625% DUE 04-30-2018 REG
Fixed Income	870,000.00	848,182.14	UNITED STATES TREAS NTS .625% DUE 11-30-2017 REG
Fixed Income	500,000.00	487,461.00	UNITED STATES TREAS NTS .625% DUE 11-30-2017 REG
Fixed Income	1,000,000.00	1,000,625.00	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	11,825,000.00	11,765,875.00	UNITED STATES TREAS NTS .875% DUE 04-30-2017 REG
Fixed Income	800,000.00	796,000.00	UNITED STATES TREAS NTS .875% DUE 04-30-2017 REG
Fixed Income	1,000,000.00	989,375.00	UNITED STATES TREAS NTS 0.25 DUE 05-15-2016
Fixed Income	280,000.00	277,025.00	UNITED STATES TREAS NTS 0.25 DUE 05-15-2016
Fixed Income	710,000.00	714,215.98	UNITED STATES TREAS NTS 1 DUE 10-31-2016
Fixed Income	650,000.00	650,609.70	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	640,000.00	640,600.32	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	954,000.00	958,509.56	UNITED STATES TREAS NTS 1 DUE 01-15-2014
Fixed Income	13,100,000.00	15,174,027.21	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	1,000,000.00	1,158,322.69	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	100,000.00	115,832.27	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	500,000.00	496,562.50	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	270,000.00	276,433.56	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016
Fixed Income	750,000.00	767,871.00	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016
Fixed Income	800,000.00	811,249.60	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	5,000,000.00	5,070,310.00	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	500,000.00	515,156.00	UNITED STATES TREAS NTS 1.875 DUE 08-31-2017
Fixed Income	400,000.00	391,218.80	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	1,600,000.00	1,564,875.20	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	800,000.00	782,437.60	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	800,000.00	782,437.60	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	600,000.00	589,640.40	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	4,000,000.00	3,930,936.00	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,250,000.00	1,228,417.50	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	500,000.00	520,039.00	UNITED STATES TREAS NTS 2.125 DUE 12-31-2015
Fixed Income	950,000.00	989,855.35	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	835,000.00	923,783.88	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	1,000,000.00	1,106,328.00	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	3,100,000.00	3,429,616.80	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	1,310,000.00	1,449,289.68	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	5,000,000.00	5,025,780.00	UNITED STATES TREAS NTS DTD 00032 4.25% DUE 08-15-2013 REG
Fixed Income	5,000,000.00	5,076,760.00	UNITED STATES TREAS NTS DTD 00040 4.25% DUE 11-15-2013 REG
Fixed Income	1,000,000.00	1,059,922.00	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG
Fixed Income	750,000.00	802,910.25	UNITED STATES TREAS NTS DTD 00092 4.125%DUE 05-15-2015 REG
Fixed Income	500,000.00	547,383.00	UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG
Fixed Income	250,000.00	282,031.25	UNITED STATES TREAS NTS DTD 00135 4.875%DUE 08-15-2016 REG
Fixed Income	2,000,000.00	2,264,376.00	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	500,000.00	566,094.00	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	715,000.00	808,843.75	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	2,800,000.00	2,833,140.80	UNITED STATES TREAS NTS DTD 00225 1.75% DUE 03-31-2014 REG
Fixed Income	425,000.00	461,224.45	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	3,000,000.00	3,255,702.00	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	750,000.00	813,925.50	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	4,235,000.00	4,466,934.01	UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG
Fixed Income	300,000.00	316,429.80	UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG
Fixed Income	1,000,000.00	1,025,078.00	UNITED STATES TREAS NTS DTD 00250 2.375%DUE 08-31-2014 REG
Fixed Income	7,610,000.00	8,149,236.99	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	350,000.00	374,800.65	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	500,000.00	535,898.50	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG
Fixed Income	500,000.00	541,054.50	UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG
Fixed Income	1,000,000.00	1,115,547.00	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	750,000.00	805,781.25	UNITED STATES TREAS NTS DTD 00281 3% DUE02-28-2017 REG
Fixed Income	750,000.00	809,824.50	UNITED STATES TREAS NTS DTD 00289 3.125%DUE 04-30-2017 REG
Fixed Income	1,250,000.00	1,292,382.50	UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG
Fixed Income	700,000.00	746,375.00	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	500,000.00	533,125.00	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	345,000.00	354,756.94	UNITED STATES TREAS NTS DTD 00302 1.75% DUE 07-31-2015 REG
Fixed Income	580,000.00	606,100.00	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	874,000.00	913,330.00	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	17,130,000.00	17,900,850.00	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	900,000.00	916,382.70	UNITED STATES TREAS NTS DTD 00312 1.25% DUE 09-30-2015 REG
Fixed Income	650,000.00	668,788.90	UNITED STATES TREAS NTS DTD 00318 1.875%DUE 10-31-2017 REG
Fixed Income	900,000.00	919,125.00	UNITED STATES TREAS NTS DTD 00321 1.375%DUE 11-30-2015 REG
Fixed Income	500,000.00	530,625.00	UNITED STATES TREAS NTS DTD 00330 2.625%DUE 01-31-2018 REG
Fixed Income	260,000.00	288,985.84	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	1,900,000.00	2,111,819.60	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	350,000.00	373,460.85	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	4,895,000.00	5,223,116.74	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	500,000.00	536,250.00	UNITED STATES TREAS NTS DTD 00338 2.875%DUE 03-31-2018 REG
Fixed Income	750,000.00	773,554.50	UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG
Fixed Income	500,000.00	524,062.50	UNITED STATES TREAS NTS DTD 00354 2.375%DUE 06-30-2018 REG
Fixed Income	250,000.00	260,390.50	UNITED STATES TREAS NTS DTD 00359 2.25% DUE 07-31-2018 REG
Fixed Income	500,000.00	494,531.00	UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG
Fixed Income	100,000.00	105,051.73	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	11,030,000.00	11,587,205.40	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	8,895,000.00	9,344,351.05	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	300,000.00	315,155.18	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	13,690,000.00	14,381,581.28	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	300,000.00	291,164.10	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	180,000.00	174,698.46	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	500,000.00	485,273.50	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	1,250,000.00	1,230,077.50	UNITED STATES TREAS NTS DTD 00407 .625% DUE 05-31-2017 REG
Fixed Income	10,335,000.00	10,205,812.50	UNITED STATES TREAS NTS DTD 00410 .75% DUE 06-30-2017 REG
Fixed Income	1,000,000.00	987,500.00	UNITED STATES TREAS NTS DTD 00410 .75% DUE 06-30-2017 REG
Fixed Income	1,000,000.00	1,000,430.00	UNITED STATES TREAS NTS DTD 00419 .25% DUE 08-31-2014 REG
Fixed Income	750,000.00	750,264.00	UNITED STATES TREAS NTS DTD 00423 .25% DUE 09-30-2014 REG
Fixed Income	2,300,000.00	2,199,375.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	3,800,000.00	3,633,750.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	1,000,000.00	956,250.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	700,000.00	670,687.50	UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG
Fixed Income	2,000,000.00	1,916,250.00	UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG
Fixed Income	4,200,000.00	3,993,939.60	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	1,000,000.00	950,938.00	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	15,500,000.00	15,141,806.83	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	2,780,000.00	2,715,756.32	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023
Fixed Income	500,000.00	539,375.00	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	1,200,000.00	1,200,890.40	UNITED STATES TREAS NTS DTD 01/31/2012 .25% DUE 01-31-2014 REG
Fixed Income	1,500,000.00	1,473,282.00	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	130,000.00	127,684.44	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	2,600,000.00	2,553,688.80	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	750,000.00	736,641.00	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	700,000.00	680,531.60	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	2,000,000.00	1,944,376.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	1,000,000.00	972,188.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	8,830,000.00	8,584,420.04	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	2,490,000.00	2,673,831.72	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,000,000.00	1,073,828.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,000,000.00	1,073,828.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	9,830,000.00	10,555,729.24	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	5,400,000.00	5,197,078.80	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	420,000.00	404,217.24	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	4,500,000.00	4,330,899.00	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	8,600,000.00	8,276,829.20	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	650,000.00	625,574.30	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,700,000.00	1,636,117.40	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	2,500,000.00	2,406,055.00	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	210,000.00	202,108.62	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	750,000.00	721,816.50	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	150,000.00	149,888.70	UNITED STATES TREAS NTS DTD 02/28/2013 .25% DUE 02-28-2015 REG
Fixed Income	20,200,000.00	19,706,049.40	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	2,400,000.00	2,341,312.80	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	40,000,000.00	39,021,880.00	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	160,000.00	156,087.52	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	750,000.00	731,660.25	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	500,000.00	481,367.00	UNITED STATES TREAS NTS DTD 02/28/2013 1.25% DUE 02-29-2020 REG
Fixed Income	2,200,000.00	2,118,014.80	UNITED STATES TREAS NTS DTD 02/28/2013 1.25% DUE 02-29-2020 REG
Fixed Income	1,600,000.00	1,540,374.40	UNITED STATES TREAS NTS DTD 02/28/2013 1.25% DUE 02-29-2020 REG
Fixed Income	700,000.00	681,351.30	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	3,930,000.00	3,825,300.87	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	2,000,000.00	1,946,718.00	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	1,000,000.00	973,359.00	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	28,560,000.00	27,799,133.04	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	4,300,000.00	4,097,091.60	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG
Fixed Income	4,600,000.00	4,382,935.20	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,000,000.00	952,812.00	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG
Fixed Income	6,200,000.00	6,247,950.80	UNITED STATES TREAS NTS DTD 03-15-2011 1.25% DUE 03-15-2014 REG
Fixed Income	5,735,000.00	5,918,386.43	UNITED STATES TREAS NTS DTD 04/15/2013 04-15-2018
Fixed Income	160,000.00	165,116.27	UNITED STATES TREAS NTS DTD 04/15/2013 04-15-2018
Fixed Income	2,900,000.00	2,716,029.80	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	200,000.00	187,312.40	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	3,735,000.00	3,498,059.07	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	450,000.00	421,452.90	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	7,600,000.00	7,469,371.20	UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG
Fixed Income	1,750,000.00	1,719,921.00	UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG
Fixed Income	300,000.00	289,523.40	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	3,800,000.00	3,667,296.40	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	1,500,000.00	1,441,875.00	UNITED STATES TREAS NTS DTD 06/30/2012 1 DUE 06-30-2019
Fixed Income	2,400,000.00	2,307,000.00	UNITED STATES TREAS NTS DTD 06/30/2012 1 DUE 06-30-2019
Fixed Income	4,005,000.00	4,002,809.26	UNITED STATES TREAS NTS DTD 06/30/2013 1.375% DUE 06-30-2018 REG
Fixed Income	500,000.00	476,250.00	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	1,700,000.00	1,594,945.10	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	16,000,000.00	15,011,248.00	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	2,400,000.00	2,251,687.20	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	565,000.00	530,084.69	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,250,000.00	1,172,753.75	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	800,000.00	802,249.60	UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG
Fixed Income	1,400,000.00	1,403,936.80	UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG
Fixed Income	850,000.00	832,535.05	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	3,000,000.00	3,001,173.00	UNITED STATES TREAS NTS DTD 10/31/2012 .25% DUE 10-31-2014 REG
Fixed Income	1,000,000.00	981,172.00	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1,000,000.00	981,172.00	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1,000,000.00	1,003,594.00	UNITED STATES TREAS NTS DTD 10-15-2011 0.5 10-15-2014
Fixed Income	1,000,000.00	1,100,312.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	1,300,000.00	1,213,570.80	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	600,000.00	560,109.60	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	1,500,000.00	1,400,274.00	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	4,500,000.00	4,200,822.00	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	925,000.00	863,502.30	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	850,000.00	793,488.60	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	500,000.00	531,875.00	UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG
Fixed Income	500,000.00	533,242.00	UNITED STATES TREAS NTS DTD 12/31/2010 2.75% DUE 12-31-2017 BEO
Fixed Income	496,000.00	496,000.00	UNITED STATES TREAS NTS DTD 12/31/2011 .125% DUE 12-31-2013 REG
Fixed Income	1,000,000.00	999,375.00	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG
Fixed Income	7,400,000.00	7,239,856.60	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	13,000,000.00	12,718,667.00	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	6,145,000.00	6,012,016.05	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	6,090,000.00	5,958,206.31	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	11,525,000.00	14,731,583.80	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	1,700,000.00	1,719,456.50	UNITED STATES TREAS NTS NT 1.875% DUE 02-28-2014 REG
Fixed Income	750,000.00	783,808.50	UNITED STATES TREAS NTS NT 2.25% DUE 03-31-2016 REG
Fixed Income	1,200,000.00	1,241,484.00	UNITED STATES TREAS NTS NT 2.375% DUE 02-28-2015 REG
Fixed Income	1,000,000.00	1,028,516.00	UNITED STATES TREAS NTS NT 2.375% DUE 10-31-2014 REG
Fixed Income	1,100,000.00	1,143,355.40	UNITED STATES TREAS NTS NT 2.5% DUE 04-30-2015 REG
Fixed Income	500,000.00	528,281.00	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	55,000.00	58,334.38	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	250,000.00	265,156.25	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	450,000.00	484,734.60	UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG
Fixed Income	1,470,000.00	1,637,327.16	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	60,000.00	66,829.68	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	500,000.00	556,914.00	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	500,000.00	540,703.00	UNITED STATES TREAS NTS NT 4.25 DUE 08-15-2015 REG
Fixed Income	500,000.00	527,500.00	UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG
Fixed Income	300,000.00	338,414.10	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG
Fixed Income	750,000.00	798,281.25	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	1,000,000.00	1,000,352.00	UNITED STATES TREAS NTS TNOTE .25% DUE 09-15-2014 REG
Fixed Income	910,000.00	926,208.92	UNITED STATES TREAS NTS T-NOTE 1.25% DUE 08-31-2015 REG
Fixed Income	500,000.00	537,656.00	UNITED STATES TREAS NTS T-NT 3.25% DUE 05-31-2016 REG
Fixed Income	650,000.00	699,663.90	UNITED STATES TREAS NTS T-NT 3.25% DUE 06-30-2016 REG
Fixed Income	100,000.00	110,039.10	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	300,000.00	330,117.30	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1,955,000.00	2,151,264.40	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	750,000.00	825,293.25	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	8,480,000.00	9,331,315.68	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1,450,000.00	1,488,572.90	UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG
Fixed Income	1,250,000.00	1,283,252.50	UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG
Fixed Income	1,100,000.00	1,101,183.60	UNITED TECHNOLOGIES CORP NT FLTG VAR RT DUE 12-02-2013
Fixed Income	2,500,000.00	2,502,690.00	UNITED TECHNOLOGIES CORP NT FLTG VAR RT DUE 12-02-2013
Fixed Income	2,300,000.00	2,523,077.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	100,000.00	114,747.00	UNIVERSITY MASS BLDG AUTH PROJ REV 6.423% 05-01-2029 BEO TAXABLE
Fixed Income	1,500,000.00	1,485,000.00	US AIRWAYS GROUP 4.625% DUE 12-03-2026
Fixed Income	570,000.00	548,625.00	US AWYS 2013-1 3.95% DUE 11-15-2025
Fixed Income	215,000.00	225,151.44	US BANK NA FLTG RT DUE 04-29-2020
Fixed Income	500,000.00	528,008.00	US OF AMER TREAS BONDS 2.625 DUE 04-30-2016 REG
Fixed Income	800,000.00	894,312.80	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	4,550,000.00	5,086,404.05	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	750,000.00	838,418.25	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	150,000.00	182,449.20	US TREAS 10.625 BD DUE 8-15-2015
Fixed Income	750,000.00	879,141.00	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	1,100,000.00	1,290,093.20	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000.00	621,406.00	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	9,030,000.00	11,222,592.36	US TREAS BDS 4.75 DUE 02-15-2041 REG

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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	355,000.00	514,666.93	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	65,000.00	76,232.78	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	800,000.00	938,249.60	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	12,300,000.00	16,642,383.66	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	3,335,000.00	4,512,386.14	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	6,500,000.00	8,794,755.58	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	4,200,000.00	5,611,244.96	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	12,350,000.00	17,146,866.82	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	2,400,000.00	3,332,184.65	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	3,155,000.00	4,380,434.37	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	50,000.00	63,609.40	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG
Fixed Income	500,000.00	594,219.00	US TREAS BDS USD1000 7.25 DUE 05-15-2016REG
Fixed Income	25,350,000.00	37,256,711.85	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	3,040,000.00	4,467,866.04	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	470,000.00	690,755.60	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	3,920,000.00	5,761,195.65	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	1,200,000.00	2,208,331.89	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	3,580,000.00	3,574,408.04	US TREAS NTS .875 DUE 01-31-2017 REG
Fixed Income	10,900,000.00	10,882,974.20	US TREAS NTS .875 DUE 01-31-2017 REG
Fixed Income	185,000.00	184,711.03	US TREAS NTS .875 DUE 01-31-2017 REG
Fixed Income	750,000.00	743,789.25	US TREAS NTS 1.375 DUE 12-31-2018 REG
Fixed Income	1,000,000.00	1,030,000.00	US TREAS NTS 1.875 DUE 06-30-2015
Fixed Income	650,000.00	669,297.20	US TREAS NTS 1.875 DUE 09-30-2017 REG
Fixed Income	850,000.00	893,562.50	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	3,050,000.00	3,206,312.50	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	870,000.00	914,587.50	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	900,000.00	931,922.10	US TREAS NTS 2.625 DUE 12-31-2014 REG
Fixed Income	750,000.00	845,097.75	US TREAS NTS 4.625 DUE 11-15-2016 REG
Fixed Income	250,000.00	283,144.50	US TREAS NTS DTD 00161 4.5 DUE 05-15-2017 REG
Fixed Income	500,000.00	524,453.00	US TREAS NTS DTD 00234 2.375 DUE 03-31-2016 REG
Fixed Income	1,000,000.00	1,075,781.00	US TREAS NTS DTD 00259 3.125 DUE 10-31-2016 REG
Fixed Income	500,000.00	542,031.00	US TREAS NTS DTD 00284 3.25 DUE 03-31-2017 REG
Fixed Income	1,200,000.00	1,245,703.20	US TREAS NTS DTD 00285 2.5 DUE 03-31-2015 REG
Fixed Income	650,000.00	679,199.30	US TREAS NTS DTD 00322 2.25 DUE 11-30-2017 REG
Fixed Income	1,000,000.00	1,003,281.00	US TREAS NTS DTD 00362 .50 DUE 08-15-2014 REG
Fixed Income	1,250,000.00	1,244,922.50	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	500,000.00	498,750.00	US TREAS NTS DTD 02/29/2012 .875 DUE 02-28-2017 REG
Fixed Income	1,000,000.00	1,031,133.00	US TREAS NTS DTD 1/31/10 2.25 DUE 01-31-2015 REG
Fixed Income	1,000,000.00	1,215,092.61	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	14,011,000.00	17,755,967.49	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG
Fixed Income	3,800,000.00	4,829,720.17	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	4,250,000.00	5,401,660.70	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	6,400,000.00	7,858,834.85	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	100,000.00	122,794.29	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	3,000,000.00	3,683,828.84	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	100,000.00	122,794.29	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	2,500,000.00	3,069,857.35	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	4,000,000.00	5,033,548.21	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	1,000,000.00	1,258,387.05	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	4,210,000.00	5,297,809.48	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	200,000.00	244,980.25	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	1,000,000.00	1,224,901.23	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	2,415,000.00	2,958,136.48	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	400,000.00	489,960.49	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	485,000.00	618,904.60	US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG
Fixed Income	1,255,000.00	1,601,495.39	US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG
Fixed Income	650,000.00	654,139.44	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG
Fixed Income	13,330,000.00	13,414,890.35	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG
Fixed Income	3,900,000.00	3,924,836.64	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG
Fixed Income	11,570,000.00	11,643,681.92	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG
Fixed Income	1,000,000.00	1,177,859.23	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	10,450,000.00	12,308,628.84	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	840,000.00	1,063,735.52	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	4,870,000.00	6,167,133.26	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	10,305,000.00	13,124,902.32	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	2,035,000.00	2,591,865.70	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	2,525,000.00	3,214,077.43	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	5,165,000.00	6,574,538.57	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	250,000.00	248,613.25	US TREAS NTS NT 1.5 DUE 03-31-2019 REG
Fixed Income	940,000.00	975,469.96	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	1,000,000.00	1,037,734.00	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	17,200,000.00	17,001,125.77	US TREAS NTS TIPS 07-15-2022
Fixed Income	1,200,000.00	1,186,125.05	US TREAS NTS TIPS 07-15-2022
Fixed Income	4,780,000.00	4,724,731.47	US TREAS NTS TIPS 07-15-2022
Fixed Income	10,600,000.00	10,477,437.98	US TREAS NTS TIPS 07-15-2022
Fixed Income	170,000.00	168,034.38	US TREAS NTS TIPS 07-15-2022
Fixed Income	21,600,000.00	23,001,196.88	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	100,000.00	106,487.02	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	1,500,000.00	1,597,305.34	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	9,210,000.00	9,807,454.78	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	100,000.00	106,487.02	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	250,000.00	286,953.00	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	850,000.00	1,016,281.25	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	100,000.00	130,761.49	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	6,130,000.00	8,015,679.62	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	2,845,000.00	3,720,164.50	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	500,000.00	551,367.00	US TSY 4.50 15FEB16

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	8,685,000.00	9,552,232.40	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	5,375,000.00	5,911,715.50	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	3,885,000.00	4,272,932.94	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	4,075,000.00	4,481,905.21	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	9,150,000.00	10,402,959.68	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	3,560,000.00	4,047,490.32	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	11,205,000.00	12,739,362.05	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	315,000.00	350,873.34	USA TREASURY NTS 1.25% TIPS 15/04/14 USD1000 04-15-2014
Fixed Income	1,260,000.00	1,403,493.34	USA TREASURY NTS 1.25% TIPS 15/04/14 USD1000 04-15-2014
Fixed Income	170,000.00	189,360.21	USA TREASURY NTS 1.25% TIPS 15/04/14 USD1000 04-15-2014
Fixed Income	18,100,000.00	19,559,763.37	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	6,780,000.00	7,326,806.39	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	6,785,000.00	7,332,209.63	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	235,000.00	253,952.72	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	7,275,000.00	7,861,728.09	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	100,000.00	120,483.00	UT TRAN AUTH SALES TX REV 5.937 DUE 06-15-2039 REG TAXABLE
Fixed Income	130,000.00	149,574.10	UTAH ASSD MUN PWR SYS REV 5% 04-01-2021 BEO
Fixed Income	30,132.92	34,652.86	UTD AIRLINES INC 10.4 DUE 11-01-2016
Fixed Income	39,118.02	44,985.72	UTD AIRLS PASS 9.75 DUE 01-15-2017
Fixed Income	1,350,000.00	1,424,499.75	UTD DOMINION RLTY TR INC MEDTM TRCHE # TR 00062 11/01/04 5.25 DUE 01-15-15
Fixed Income	630,000.00	781,926.39	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	1,000,000.00	996,211.00	UTD STATES TREAS .125% DUE 04-30-2015
Fixed Income	15,600,000.00	15,571,966.80	UTD STATES TREAS .125% DUE 12-31-2014
Fixed Income	500,000.00	499,902.50	UTD STATES TREAS .25% DUE 01-31-2015
Fixed Income	13,200,000.00	13,073,161.20	UTD STATES TREAS .25% DUE 04-15-2016
Fixed Income	500,000.00	495,195.50	UTD STATES TREAS .25% DUE 04-15-2016
Fixed Income	4,250,000.00	4,242,528.50	UTD STATES TREAS .25% DUE 05-31-2015
Fixed Income	1,500,000.00	1,500,351.00	UTD STATES TREAS .25% DUE 11-30-2014
Fixed Income	1,000,000.00	995,547.00	UTD STATES TREAS .375% DUE 02-15-2016
Fixed Income	4,750,000.00	4,755,567.00	UTD STATES TREAS .375% DUE 03-15-2015
Fixed Income	800,000.00	780,812.80	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	1,000,000.00	976,016.00	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	500,000.00	478,750.00	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	14,000,000.00	13,405,000.00	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	1,600,000.00	1,532,000.00	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	325,000.00	311,187.50	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	500,000.00	503,398.50	UTD STATES TREAS 1% DUE 09-30-2016
Fixed Income	6,300,000.00	6,002,224.20	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	12,000,000.00	11,432,808.00	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	900,000.00	916,594.20	UTD STATES TREAS 1.25% DUE 10-31-2015
Fixed Income	800,000.00	775,937.60	UTD STATES TREAS 1.25% DUE 10-31-2019
Fixed Income	500,000.00	497,812.50	UTD STATES TREAS 1.375% DUE 09-30-2018
Fixed Income	1,000,000.00	1,024,141.00	UTD STATES TREAS 1.50 DUE 06-30-2016
Fixed Income	2,300,000.00	2,193,086.80	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	2,750,000.00	2,622,169.00	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	24,300,000.00	23,170,438.80	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	3,900,000.00	3,718,712.40	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	1,100,000.00	1,048,867.60	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	500,000.00	519,219.00	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	6,095,000.00	6,390,229.61	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	500,000.00	524,219.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	1,000,000.00	1,026,797.00	UTD STATES TREAS 2.375% DUE 09-30-2014
Fixed Income	9,300,000.00	11,838,301.81	UTD STATES TREAS 2.625 DUE 07-15-2017
Fixed Income	250,000.00	305,312.50	UTD STATES TREAS BDS 9.875 BD 15/11/2015USD1000 9.875 DUE 11-15-2015REG
Fixed Income	8,300,000.00	8,304,863.80	UTD STATES TREAS CPN .25 DUE 05-31-2014
Fixed Income	35,000,000.00	35,020,510.00	UTD STATES TREAS CPN .25 DUE 05-31-2014
Fixed Income	340,000.00	334,900.00	UTD STS STL CORP 7.375% DUE 04-01-2020
Fixed Income	135,000.00	145,452.10	VALE OVERSEAS LTD 5.625% DUE 09-15-2019
Fixed Income	250,000.00	218,097.75	VALE S A 5.625% DUE 09-11-2042
Fixed Income	50,000.00	58,102.50	VALERO ENERGY CORP 6.125% DUE 02-01-2020
Fixed Income	250,000.00	327,809.00	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	1,300,000.00	1,358,259.50	VEB FIN LTD LN PARTN 144A 5.45% 22/11/2017
Fixed Income	175,000.00	165,469.50	VENTAS RLTY LTD PARTNERSHIP 2.7 DUE 04-01-2020
Fixed Income	440,000.00	425,910.32	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18
Fixed Income	100,000.00	96,797.80	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18
Fixed Income	1,180,000.00	1,233,431.58	VERIZON 3 DUE 04-01-2016
Fixed Income	50,000.00	52,264.05	VERIZON 3 DUE 04-01-2016
Fixed Income	960,000.00	964,230.72	VERIZON 3.5% DUE 11-01-2021
Fixed Income	50,000.00	64,497.20	VERIZON 7.35% DUE 04-01-2039
Fixed Income	300,000.00	336,589.50	VERIZON COMMUNICATIONS 6 DUE 04-01-2041
Fixed Income	1,600,000.00	1,795,144.00	VERIZON COMMUNICATIONS 6 DUE 04-01-2041
Fixed Income	500,000.00	501,473.00	VERIZON COMMUNICATIONS INC NT FLTG DUE 03-28-2014 REG
Fixed Income	800,000.00	802,356.80	VERIZON COMMUNICATIONS INC NT FLTG DUE 03-28-2014 REG
Fixed Income	50,000.00	51,582.20	VIACOM INC NEW 2.5% DUE 12-15-2016
Fixed Income	580,000.00	587,373.54	VIACOM INC NEW 3.875% DUE 12-15-2021
Fixed Income	315,000.00	359,450.91	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017
Fixed Income	200,000.00	197,478.00	WACHOVIA BK NATL FLTG RT .60325% DUE 03-15-2016
Fixed Income	250,000.00	257,537.00	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	1,000,000.00	1,030,148.00	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	1,000,000.00	1,123,967.00	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	35,000.00	39,338.84	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	600,000.00	589,791.60	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	1,100,000.00	1,081,284.60	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	125,000.00	140,521.25	WACO TEX HLTH FACS DEV CORP FHA INSD M HILLCREST PJ-SER A 5 08-01-31 REG
Fixed Income	500,000.00	500,468.50	WALGREEN CO NT VAR RT DUE 03-13-2014/10-13-2012
Fixed Income	505,000.00	473,236.51	WAL-MART STORES 2.55% DUE 04-11-2023
Fixed Income	675,000.00	615,049.88	WAL-MART STORES 4% DUE 04-11-2043

Investment Listing
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<u>Asset Category</u>	<u>Share/Par Value</u>	<u>Market Value</u>	<u>Asset Description</u>
Fixed Income	375,000.00	473,844.00	WAL-MART STORES 6.5% DUE 08-15-2037
Fixed Income	90,000.00	123,462.09	WAL-MART STORES 7.55% DUE 02-15-2030
Fixed Income	50,000.00	52,058.20	WAL-MART STORES NT 4.875 DUE 07-08-2040
Fixed Income	435,000.00	524,659.16	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	125,000.00	150,764.13	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	135,000.00	162,825.25	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	215,000.00	210,515.96	WELLPOINT INC 1.875% DUE 01-15-2018
Fixed Income	1,250,000.00	1,573,437.50	WELLPOINT INC SR NT 144A 2.75% DUE 10-15-2042 BEO
Fixed Income	525,000.00	543,920.47	WELLS FARGO & CO 3.75% DUE 10-01-2014
Fixed Income	35,000.00	39,784.32	WELLS FARGO & CO 5.625% DUE 12-11-2017
Fixed Income	750,000.00	758,305.50	WELLS FARGO & CO FLTG RT 06-26-2015 REG
Fixed Income	192,000.00	193,570.56	WELLS FARGO & CO MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 03-31-2021
Fixed Income	40,000.00	40,143.04	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 2.1 05-08-2017
Fixed Income	3,455,000.00	3,299,645.93	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	630,000.00	601,672.05	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023
Fixed Income	1,445,394.76	1,413,191.36	WELLS FARGO MTG BACKED SECS 2004-L TR CLA8 FLT RT DUE 07-25-2034
Fixed Income	85,000.00	105,210.03	WESTINGHOUSE ELEC CORP 7.875 NTS DUE 9-1-23 REG
Fixed Income	1,750,000.00	1,758,681.75	WESTPAC BKG CORP SR MEDIUM TERM NTS BOOKENTRY 144A NT VAR RT DUE 03-31-2014
Fixed Income	350,000.00	333,034.80	WFRBS COML MTG TR .000356% DUE 03-15-2048
Fixed Income	120,000.00	111,869.64	WFRBS COML MTG TR 3.34500002861% DUE 05-15-2045
Fixed Income	1,190,000.00	1,196,699.70	WFRBS COML MTG TR 3.66700005531% DUE 11-15-2044
Fixed Income	100,000.00	111,221.00	WHEATON COLLEGE ILL 6.09 DUE 10-01-2034 REG
Fixed Income	1,000,000.00	1,061,674.00	WHIRLPOOL CORP 8.6% DUE 05-01-2014
Fixed Income	100,000.00	106,315.00	WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD
Fixed Income	100,000.00	106,315.00	WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD
Fixed Income	670,000.00	808,798.54	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	500,000.00	510,000.00	WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022
Fixed Income	150,000.00	83,250.00	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 3.69 DUE 12-31-2040
Fixed Income	100,000.00	55,500.00	WOODBOURNE CAP TR III FLEX COMMITTED CAPSECS TR III 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	150,000.00	83,250.00	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	975,000.00	992,062.50	WORKDAY INC .75% DUE 07-15-2018
Fixed Income	475,000.00	481,531.25	WORKDAY INC 1.5% DUE 07-15-2020
Fixed Income	555,000.00	574,829.04	WORLD FINL NETWORK 3.1400001049% DUE 01-17-2023
Fixed Income	445,000.00	445,874.43	WORLD FINL NETWORK 4.66% DUE 05-15-2017
Fixed Income	40,000.00	39,781.88	WORLD FINL NETWORK CR CARD MA 1.76 2012-B A 5-17-2021
Fixed Income	80,000.00	79,563.76	WORLD FINL NETWORK CR CARD MA 1.76 2012-B A 5-17-2021
Fixed Income	100,000.00	98,217.80	WORLD OMNI AUTO RECEIVABLES 2013-A CL A4.87 07-15-2019
Fixed Income	700,000.00	666,912.40	WYNDHAM WORLDWIDE CORP 3.9% DUE 03-01-2023 REG
Fixed Income	575,000.00	557,624.08	XSTRATA FIN CDA STEP CPN 2.7% DUE 10-25-2017
Fixed Income	155,000.00	150,316.05	XSTRATA FIN CDA STEP CPN 2.7% DUE 10-25-2017
Fixed Income	300,000.00	411,392.80	XUNTA DE GALICIA 5.763% 03/04/2017
Fixed Income	200,000.00	277,569.98	XUNTA DE GALICIA 6.131% 03/04/2018
Fixed Income	1,300,000.00	1,391,000.00	ZFS FINANCE USA TST FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO
TOTAL		<u>3,825,328,939.03</u>	
Real Estate Investments			
Real Estate	268370.38	15,549,379.81	CF RREEF AMERICA REIT III
Real Estate	100	149,857.00	CF RREEF FUND WEST VI
Real Estate	30593.39	265,377,160.70	CF UBS TRUMBULL PROPERTY FUND
Real Estate	26731472.05	37,281,288.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	27648444.71	27,230,133.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	12030368.37	11,552,412.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	18600000	17,327,499.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
Real Estate	0	8,287,785.00	Real estate valuation adjustment
TOTAL		<u>382,755,514.51</u>	

**STATE UNIVERSITIES RETIREMENT SYSTEM
SELF MANAGED PLAN: SUMMARY OF PLAN INVESTMENTS**

June 30, 2013

	<u>U.S. Stocks</u>	<u>Non-U.S. Stocks</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
Fidelity Funds						
Fidelity Managed Income Portfolio Class 2			22,889,682			22,889,682
Spartan U.S. Bond Index Institutional			19,793,307			19,793,307
PIMCO Total Return Institutional			32,153,800			32,153,800
Fidelity Four In One Index				9,655,976		9,655,976
Fidelity Puritan Class K				146,616,676		146,616,676
Ariel Fund Institutional	20,454,671					20,454,671
American Beacon Large Cap Value Inst.	5,075,834					5,075,834
Buffalo Small Cap	10,474,404					10,474,404
Hartford Capital Appreciation Y	27,928,199					27,928,199
Fidelity Growth Company Class K	52,444,013					52,444,013
Spartan Extended Market Index Advantage	20,149,967					20,149,967
Fidelity Contrafund Class K	63,509,739					63,509,739
Fidelity Low Priced Stock Class K	34,474,824					34,474,824
Spartan Total Market Index Institutional	13,820,097					13,820,097
Spartan 500 Index Institutional	60,405,824					60,405,824
Fidelity Diversified International Class K		31,811,858				31,811,858
Spartan International Index Institutional		11,805,334				11,805,334
Fidelity Worldwide		16,828,816				16,828,816
Fidelity Real Estate Investment					9,549,162	9,549,162
Fidelity Freedom K 2000 ⁽¹⁾				211,057		211,057
Fidelity Freedom K 2005 ⁽¹⁾				480,132		480,132
Fidelity Freedom K 2010 ⁽¹⁾				1,565,621		1,565,621
Fidelity Freedom K 2015 ⁽¹⁾				4,421,725		4,421,725
Fidelity Freedom K 2020 ⁽¹⁾				9,775,162		9,775,162
Fidelity Freedom K 2025 ⁽¹⁾				11,407,537		11,407,537
Fidelity Freedom K 2030 ⁽¹⁾				14,685,381		14,685,381
Fidelity Freedom K 2035 ⁽¹⁾				11,970,209		11,970,209
Fidelity Freedom K 2040 ⁽¹⁾				11,304,718		11,304,718
Fidelity Freedom K 2045 ⁽¹⁾				5,811,421		5,811,421
Fidelity Freedom K 2050 ⁽¹⁾				3,660,104		3,660,104
Fidelity Freedom K 2055 ⁽¹⁾				320,862		320,862
Fidelity Freedom K Income				1,174,029		1,174,029
Fidelity Total	308,737,572	60,446,008	74,836,789	233,060,610	9,549,162	686,630,141
						58.2%
TIAA-CREF Funds						
CREF Money Market Account			18,179,106			18,179,106
TIAA Traditional Annuity			76,644,722			76,644,722
CREF Bond Market Account			37,520,290			37,520,290
CREF Inflation-Linked Bond Account			21,224,710			21,224,710
CREF Social Choice Account				40,045,037		40,045,037
CREF Equity Index Account	52,385,272					52,385,272
CREF Growth Account ⁽²⁾	287,827					287,827
CREF Stock Account	114,660,376					114,660,376
CREF Global Equities Account		38,066,758				38,066,758
TIAA Real Estate Account					6,289,514	6,289,514
TIAA-CREF Large-Cap Growth Index Institution	56,694,204					56,694,204
TIAA-CREF Lifecycle Fund 2010 - Institutional				967,531		967,531
TIAA-CREF Lifecycle Fund 2015 - Institutional				2,146,652		2,146,652
TIAA-CREF Lifecycle Fund 2020 - Institutional				2,899,137		2,899,137
TIAA-CREF Lifecycle Fund 2025 - Institutional				4,140,804		4,140,804
TIAA-CREF Lifecycle Fund 2030 - Institutional				5,046,789		5,046,789
TIAA-CREF Lifecycle Fund 2035 - Institutional				4,586,095		4,586,095
TIAA-CREF Lifecycle Fund 2040 - Institutional				7,806,969		7,806,969
TIAA-CREF Lifecycle Fund 2045 - Institutional				2,198,545		2,198,545
TIAA-CREF Lifecycle Fund 2050 - Institutional				963,863		963,863
TIAA-CREF Lifecycle Fund 2055 - Institutional				232,687		232,687
TIAA-CREF Lifecycle Retirement Inc - Institution				272,224		272,224
TIAA-CREF Total	224,027,679	38,066,758	153,568,828	71,306,333	6,289,514	493,259,112
						41.8%
GRAND TOTALS	<u>\$532,765,251</u>	<u>\$98,512,766</u>	<u>\$228,405,617</u>	<u>\$304,366,943</u>	<u>\$15,838,676</u>	<u>\$1,179,889,253</u>
	45.2%	8.3%	19.4%	25.8%	1.3%	100.0%
SMP Forfeiture Reserve ⁽³⁾						6,190,997
SMP Disability Reserve ⁽³⁾						68,513,925
Total SMP Investments						<u>\$1,254,594,175</u>