March 31, 2014

VIA ELECTRONIC MAIL

Darrell Nitschke, Executive Secretary
North Dakota Public Service Commission
600 East Boulevard, Dept 408
Bismarck, ND 58505-0480

RE: SETTLEMENT AGREEMENT COMPLIANCE FILING (CASE NO. PU-07-776)

Dear Mr. Nitschke:

Per provisions of the Settlement Agreement approved by the North Dakota Public Service Commission in its *Order Adopting Settlement* dated December 31, 2008 (Case No. PU-07-776) Northern States Power Company provides the following information:

- March 31, 2014 Annual Informational Letter-Nuclear Decommissioning Accrual & Escrow Fund Accounts

Due to the volume of information in this report (in excess of 900 pages), only an electronic version is being provided at this time; the Company would be happy to provide a paper copy if requested by the Commission or Staff. Please contact me at 701-241-8632, if you have any questions regarding this submission.

Sincerely,

David H Sederquist

DAVID SEDERQUIST
SR. REGULATORY CONSULTANT

Enclosure

414 Nicollet Mall
Minneapolis, MN 55401-1993

March 31, 2014

—Via Electronic Filing—

Burl W. Haar
Executive Secretary
Minnesota Public Utilities Commission
121 7th Place East, Suite 350
St. Paul, MN 55101

RE: COMPLIANCE FILING-ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL & ESCROW FUND ACCOUNTS
DOCKET NOS. E002/M-11-939 & E002/M-11-1184

Dear Dr. Haar:

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission this annual informational letter in compliance with the Commission's September 24, 2012 ORDER in Docket No. E002/M-11-1184, which requires the following:

> *Xcel must file with the DOC and the Commission at the end of each calendar year the following information:*
>
> *a. The total annual return on the Escrow Fund;*
> *b. The total annual return on the benchmark portfolio (the portfolio provided by the Company in Part c of its response to DOC Information Request No. 2); and*
> *c. The asset allocation by category (i.e., Small Cap, Large Cap, etc.).*

Xcel Energy is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on November 30, 2011,[1] with an addendum filed December 29, 2011 in the docket referenced above, and with an order approving a 60 year decommissioning accrual period from the Commission dated December 4, 2012.[2] Our next triennial review is due to be filed in October 2014. Between triennial filings, we are required to submit annual informational letters discussing nuclear decommissioning fund accruals as outlined below.

- The Commission's June 12, 2009 ORDER APPROVING DECOMMISSIONING PLAN, AS MODIFIED, AND REQUIRING REFUND PROPOSAL in Docket No. E002/M-08-1201 requires that our annual letter address the risk of premature

[1] Docket No. E002/M-11-939.
[2] ORDER APPROVING NUCLEAR DECOMMISSIONING PLAN AND MODIFYING REFUND PLAN, Docket Nos. E002/M-11-807 and E002/M-11-939.

decommissioning. No material changes have occurred in the risk or the risk mitigating coverage since we filed our triennial review in 2011, thus we have no updated information to report in this letter.

- The Commission's April 17, 2000 ORDER DETERMINING DECOMMISSIONING COSTS, APPROVING COST RECOVERY PROCEDURES, AND ESTABLISHING FUTURE FILING REQUIREMENTS in Docket No. E002/M-99-1438 requires that our annual letter include an external fund evaluation and information on fund performance and balances. The attachments to this letter, listed below, provide the required information related to the annual accrual and fund status:

Attachment A:	External Fund Evaluation
Attachment B:	Summary of Fund Performance
B.1:	Monticello Qualified Fund
B.2:	Prairie Island Unit 1 Qualified Fund
B.3:	Prairie Island Unit 2 Qualified Fund
B.4:	Escrow Fund
Attachment C:	Summary of Fund Balances (January 1, 2013, through December 31, 2013)

Please contact me at (612) 330-7925 or paul.lehman@xcelenergy.com or Lisa Perkett at (612) 330-6950 or lisa.h.perkett@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

PAUL J LEHMAN
MANAGER, REGULATORY COMPLIANCE AND FILINGS

Enclosures
c: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2014

A. Summary

The Commission's July 20, 2006 ORDER SETTING END-OF-LIFE DATES AND OTHER GUIDELINES FOR NUCLEAR DECOMMISSIONING ACCRUAL in Docket No. E002/M-05-1648 (July 20, 2006 Order) provides for Northern States Power Company, doing business as Xcel Energy, to set up and maintain an external escrow fund for the eventual decommissioning of our nuclear plants. The need for an escrow fund was recognized due to the life extension initiatives taking place at the nuclear plants. Consistent with this Commission Order, Xcel Energy maintains both a tax qualified (qualified) and a non-tax qualified escrow (escrow) fund.

All Company contributions for nuclear plant decommissioning made after the July 20, 2006 Order have been made to the escrow account, which is a non-qualified decommissioning account available to be refunded to customers in the event that the funds are no longer needed to satisfy decommissioning requirements. The funds in the qualified trust, which is a standard decommissioning fund, cannot be returned to customers until after all decommissioning activities are completed.

In the June 12, 2009 ORDER APPROVING DECOMMISSIONING PLAN, AS MODIFIED, AND REQUIRING REFUND PROPOSAL in Docket No. E002/M-08-1201 (June 12, 2009 Order), the Commission determined that based on the Monticello plant's operating license extension to 2030, the decommissioning funds available, and the earnings rate and estimated decommissioning costs, that the Monticello decommissioning funds contained a surplus. The Commission determined that no additional accrual was necessary and authorized the company to refund the surplus funds accumulated in the escrow account. The Company submitted a supplemental filing as directed by the Commission discussing our plan for refunding the escrow balance. The Commission approved the plan on November 30, 2009. The Minnesota retail jurisdictional portion of the Monticello escrow account was withdrawn in December 2009, and was refunded to customers beginning in February 2010.

In the June 12, 2009 Order, the Commission also determined that no additional accrual was necessary for the decommissioning of Prairie Island Unit 1 or 2. The Commission based its decision on the probability of the Prairie Island's operating

licenses being extended and determined it was reasonable to assume a shutdown date of 2033/2034 for Prairie Island Units 1 and 2, respectively. Given the fund balances, the assumed shutdown date, earnings rate and estimated decommissioning costs at the time, no additional accruals for Prairie Island were deemed necessary.

In 2011, the Company filed its 2011 nuclear decommissioning filing with the Commission in Docket No. E002/M-11-939. The original filing was submitted on November 30, 2011, with an addendum filed on December 29, 2011. In this filing, the Company proposed to resume funding of the nuclear decommissioning funds to be covered by settlement payments from the Department of Energy. On December 4, 2012, the Commission issued an order approving a 60-year decommissioning scenario and requiring Xcel Energy to place Department of Energy settlement payments into the decommissioning Escrow Fund. An annual accrual of $14,189,132 based on a 60-year decommissioning period took effect January 1, 2013.

Per the Commission's Orders beginning with Docket No. E002/D-86-604 and through subsequent dockets, Xcel Energy is required to review the financial parameters, the funding methodology, and cost estimate every three years. The next triennial review will be submitted in 2014. In between triennial filings, Xcel Energy submits an Annual Informational Letter discussing fund accruals and performance.

B. Fund Balances

The following are the Minnesota jurisdictional balances at book value as of December 31, 2013. In the 2011 triennial filing, the Commission approved an accrual based on a 60-year decommissioning scenario. Further, the Commission ordered the Company to immediately place the entire settlement payment received from the Department of Energy in October 2012 into the Escrow Fund. This deposit of $15.2 million was completed in December 2012. In December 2013, the Company deposited $14.2 million, received from the Department of Energy, into the Escrow Fund. A summary of the investment detail for each of the three units has been included in Attachments B.1, B.2, and B.3.

Nuclear Decommissioning Fund
Jurisdictional Balances
Book Value
December 31, 2013

Minnesota Jurisdiction

	Total Fund Balance
External Qualified Fund	
Monticello	$ 360,397,486
Prairie Island - Unit 1	$ 289,361,208
Prairie Island - Unit 2	$ 308,603,500
Total	$ 958,362,194
External Non-Qualified Escrow Fund	
Monticello	$ 38,245,477
Prairie Island - Unit 1	$ 26,137,794
Prairie Island - Unit 2	$ 51,745,005
Total	$ 116,128,276
Grand Total	$1,074,490,470

The performance is reviewed for the funds in their entirety. Therefore, all information from here forward is for total Company (NSPM) in this external fund evaluation document.

C. Trustee

BNY Mellon is the trustee for Xcel Energy's external nuclear decommissioning funds (the Funds). The primary duty of the trustee for the Funds is the safe custody of its assets including handling the settlement of all purchases and sales whether placed by the trustee or by an independent investment manager. No cash is ever sent to the managers. The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily invested. Other duties include paying income taxes on the earnings of the qualified trust (taxes on a non-qualified escrow fund are paid by Xcel Energy), paying invoices for services for the trust and investment managers, conducting

investment performance reporting, and keeping accurate records of all of its activities with respect to the fund.

D. Investment Managers

Xcel Energy has retained Pacific Global Advisors (PGA) to assist the Company in establishing investment policy for the Funds. Due to the regulatory approval of the life extension of the Monticello nuclear generating plant and the approval of the life extensions of the Prairie Island units, the Company asked PGA to assess whether changes were needed to reflect the extended time horizon and to achieve a better balance between long-term investment return and risk. Based on their evaluation PGA recommended that the Funds be more diversified and the Company concurred. In 2009, the Funds were invested with three managers. In 2010, the list of investment managers was expanded to seven and covered six asset categories. In 2013, the list of investment managers was further expanded to thirteen investment managers covering eleven asset categories. As of December 2013, the asset managers and their mandates are:

1. First Principles Capital Management manages the domestic investment grade fixed income component of the qualified fund.
2. Parametric Portfolio Advisors, a subsidiary of Eaton Vance Investment Managers, manages the assets of the U.S. equity and non-U.S. developed market equity components of the qualified fund. Parametric also utilizes tax-efficient strategies with respect to the whole trust.
3. Eaton Vance Investment Managers manages the assets of the emerging markets equity component of the qualified fund.
4. Shenkman Capital Management manages the assets of the high yield fixed income component of the qualified fund.
5. Wellington Management Company manages the assets of the emerging markets fixed income component of the qualified fund.

6. – 9. Archstone Partnerships, Aurora Investment Management, Titan Advisors and Magnitude Capital manage the assets of the hedge funds component of the qualified fund.

10. The Townsend Group manages the assets of the real estate component of the qualified fund.
11. StepStone Group manages the assets of the private equity component of the qualified fund.

12. Gresham Investment Management manages the assets of the commodities component of the qualified fund.

13. Delaware Investment Advisors manages the assets of the non-qualified escrow fund, in a municipal bond portfolio mandate. Until January 2, 2013, those assets were managed by PGA.

These independent managers are considered fiduciaries for the Funds and have complete authority to invest in any particular investment as long as that investment meets the investment guidelines as included in each of the managers' investment advisory contracts.

A fiduciary utilized here and as defined by the Employee Retirement Income Security Act (ERISA) is any person who:

1. Exercises any discretionary control over the management of a plan or the management or disposition of its assets,
2. Renders investment advice for a fee with respect to the funds or property of a plan or has the authority to do so, or
3. Has any discretionary authority or responsibility in the administration of a plan.

Although Xcel Energy has established the general guidelines in the investment advisory contracts, the Company does not direct the purchase of individual investments. The investment managers, however, being fiduciaries to the fund, must act in the best interests of the fund.

E. Investment Diversification

PGA performed a detailed asset-liability analysis for the Company's qualified and escrow funds as part of our 2011 nuclear decommissioning filing. This analysis included an examination of the cash flows required for decommissioning as well as key assumptions about inflation, decommissioning cost, non-inflation escalation, real rates of return, and traditional asset assumptions. As a result of this analysis, PGA concluded that the same overall asset allocation should be split between the escrow and the qualified funds.

Since the overall recommended asset allocation is not changing, the determination of how to invest the escrow specifically relative to the qualified fund is based on tax efficiency. The greatest tax efficiency is earned by investing the fully taxable escrow account in municipal bonds. Since the escrow is invested in municipal bonds, the qualified fund will have a lower allocation to bonds and therefore a higher allocation to stocks and alternatives.

Overall, the funds have been set up in order to take advantage of the reduced risk from asset diversification and to optimize risk-adjusted after-tax returns. Therefore, the investment strategy for the escrow and the qualified funds includes U.S. equities, non-U.S. equities, bonds, and alternative assets including real estate, commodities, private equity, and hedge funds.

F. Earnings Evaluation

To review investment performance there are two basic comparisons to be made:

1. Performance of similar investments over time; and
2. Comparison of market value to the original cost (book value).

When making these comparisons, the current market value of the fund is used because it represents the value of the securities if they were sold today. For accounting purposes, Xcel Energy records the actual purchase price of the investments. Quarterly, a market value adjustment journal entry is made to book any unrealized gains or losses to special regulatory accounts per Statement of Financial Accounting Standards No. 115, *Accounting for Certain Investments in Debt and Equity Securities*. The difference between market and book values represents the unrealized gains or losses. In addition it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. Tables showing fund performance are shown in Attachment B.

The time weighted annual return for the qualified fund is 4.9% for the period March 15, 1991 through December 31, 2013. However, this return is somewhat understated because tax gains have not been incorporated on the unrealized gains in the fund. The unrealized gain in the qualified fund is $186.7 million. The time weighted annual return for the escrow fund is 1.7% for the period October 1, 2006 through December 31, 2013. The unrealized loss for the Escrow fund is $-4.8 million as of December 31, 2013.

Year-to-year returns can fluctuate significantly and these funds are long-term in nature. For example, the qualified fund earned the following returns over time:

Year	Earned Return
1993	10.4%
1994	(4.1)
1995	12.7
1996	3.0
1997	7.2
1998	6.2
1999	(3.2)
2000	10.1
2001	5.5
2002	10.0
2003	2.9
2004	3.2
2005	1.4
2006	6.2
2007	3.6
2008	(22.9)
2009	20.9
2010	11.9
2011	0.2
2012	12.6
2013	11.8

Yearly returns reflect short-term factors, but the focus of the investments is to achieve long-term returns and not the year-by-year results.

Attachment B shows the results of the qualified Nuclear Decommissioning Trust Fund (for all jurisdictions). Consistent with IRS rules, the investments to the qualified fund are by unit, thus earnings are shown separated by unit. BNY Mellon prorates the fund on a monthly basis to each jurisdiction. Attachment B also shows the results of the escrow fund (for all jurisdictions). The results are shown in total because all the assets are managed in one account. Managing the assets as one account reduces overall costs of management and thus increases long-term returns.

G. Benchmark Portfolio Performance

The Commission's September 24, 2012 ORDER in Docket No. E002/M-11-1184, required us to make an annual filing with the Department of Commerce and the Commission which would provide the total annual return on the Escrow Fund, the total annual return on the benchmark portfolio, and the asset allocation by category. The

annual return on the escrow fund can be seen on Page 4 in Attachment B to this filing. This section will cover the other requirements in this section.

1. Dynamic Benchmark

In the past three years, the asset allocation has expanded from three investment managers to a broadly diversified portfolio. Throughout this period, Xcel Energy and PGA have benchmarked performance of the total to a dynamic weight of the underlying investment's benchmarks. Over the past year, the qualified trust has returned 11.8% compared to the benchmark return of 10.0%. The escrow fund returned -3.2% over the past year compared to the benchmark return of -2.6%. Overall, the total of the funds returned 10.5% compared to the benchmark return of 9.2%. These performance figures are relative to the dynamic benchmark.

2. Target Benchmark

A new benchmark was created beginning January 1, 2013 as a result of the Commission's reporting request. The target benchmark will be a blend composed of static weights of the underlying asset classes according to the target asset allocation, as opposed to the dynamic weights which have been used to date.

Over the past year, the total of the funds (including the escrow) returned 10.5% compared to the target benchmark return of 9.2%.

It is important to note that the asset allocation has not yet reached the target allocation, so there will continue to be some deviation from this benchmark. However, the magnitude of this deviation is expected to decline as the qualified fund and escrow approach the target allocation.

As of December 31, 2013, the current allocation vs. target was as follows:

Asset class	12/31/13 allocation	Target allocation
Growth Portfolio		
Equities		
US equity large cap	21.8%	13.7%
US equity small cap	2.0%	4.1%
Non-US large cap	12.1%	10.0%
Emerging markets	5.0%	5.0%
Total Equities	40.9%	32.9%
Fixed income		
Investment grade/municipal	16.4%	17.1%
High yield	6.2%	5.0%
EM debt	4.8%	5.0%
Cash	1.4%	0.0%
Total Fixed income	28.8%	27.1%
Alternatives		
Hedge funds	9.9%	10.0%
Real estate	9.1%	10.0%
Private equity	3.9%	10.0%
Commodities	7.5%	10.0%
Total Alternatives	30.4%	40.0%
Total Portfolio	100.0%	100.0%

The escrow assets, which represent 9% of the total as of December 31, 2013, were converted from cash and short term bonds managed by PGA to municipal bonds managed by Delaware Investment Advisors, whose mandate began on January 2, 2013. The equity overweight relative to the target benchmark will eventually be reduced to fund private equity capital calls over time.

Attachment B

Xcel Energy

Nuclear Decommissioning
External Fund Evaluation

Performance Summary – Qualified Fund
Performance Summary – Escrow Account
As of December 31, 2013

All Jurisdictions

TOTAL FUNDING PERIOD
PERFORMANCE SUMMARY OF NRC TRUST FUND
FROM MARCH 15, 1991 TO DECEMBER 31, 2013

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
03/15/91 Market Value	0	0	0	0
Contributions/Transfers	$988,236,939	$377,565,222	$297,762,039	$312,909,678
Market Value 12/31/13*	$1,482,490,565	$558,519,247	$447,000,743	$476,970,574
Increase in Market Value	$494,253,626	$180,954,025	$149,238,704	$164,060,896
Time Weighted Annualized Return 3/15/91-12/31/13	4.9%			

* See the attached Trustee statements for a detailed listing of assets, Attachments B.1-B.3.

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	$426,504,842	$155,882,887	$129,288,826	$141,333,130
Realized Gains/(Losses)	35,867,732	12,123,634	11,135,817	12,608,280
Management Fees	(34,137,178)	(12,619,624)	(10,370,267)	(11,147,287)
Trustee Fees	(4,792,871)	(1,735,451)	(1,508,415)	(1,549,004)
Income Taxes	(115,863,033)	(42,157,110)	(35,052,841)	(38,653,082)
Unrealized Gains/(Losses)	186,674,134	69,459,691	55,745,584	61,468,859
Increase in Market Value	$494,253,626	$180,954,025	$149,238,704	$164,060,896

PERFORMANCE OF NRC TRUST FUND
FROM DECEMBER 31, 2012 TO DECEMBER 31, 2013

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value 12/31/12	$1,359,664,755	$510,775,396	$410,850,993	$438,038,366
Contributions/Transfers	$1,234,248	$817,400	$143,870	$272,978
Total	$1,360,899,003	$511,592,796	$410,994,863	$438,311,344
Market Value 12/31/13*	$1,482,490,565	$558,519,247	$447,000,743	$476,970,574
Increase in Market Value	$121,591,562	$46,926,451	$36,005,880	$38,659,230
Time Weighted Return 12/31/12-12/31/13	11.8%			

* See the attached Trustee statement for a detailed listing of assets, Attachments B.1-B.3.

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	$27,626,386	$10,451,327	$8,327,620	$8,847,438
Realized Gains/(Losses)	19,985,078	7,610,152	5,896,169	6,478,756
Management Fees	(6,099,387)	(2,293,349)	(1,843,016)	(1,963,022)
Trustee Fees	(394,610)	(131,700)	(131,467)	(131,443)
Income Taxes	(16,809,563)	(6,047,035)	(5,240,435)	(5,522,093)
Unrealized Gains/(Losses)	97,283,658	37,337,056	28,997,008	30,949,593
Increase in Market Value	$121,591,562	$46,926,451	$36,005,880	$38,659,230

TOTAL FUNDING PERIOD
PERFORMANCE SUMMARY OF ESCROW FUND
FROM OCTOBER 1, 2006 TO DECEMBER 31, 2013

	Total Fund
Transfer to Escrow Fund	$31,304,265
Contributions/Transfers	$100,285,137
Total 12/31/13	$131,589,402
Market Value 12/31/13*	$144,535,615
Increase in Market Value	$12,946,212
Time Weighted Annualized Return 10/01/06 - 12/31/13	1.7%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$21,309,978
Realized Gains/(Losses)	(1,688,512)
Management Fees	(1,504,201)
Trustee Fees	(325,760)
Unrealized Gains/(Losses)	(4,845,292)
Increase in Market Value	$12,946,212

* See the attached Trustee statements for a detailed listing of assets, Attachment B.4.

PERFORMANCE SUMMARY OF ESCROW FUND FROM DECEMBER 31, 2012 TO DECEMBER 31, 2013

	Total Fund
Market Value 12/31/12	$129,877,195
Contributions	19,356,536
Total	149,233,731
Market Value 12/31/13*	144,535,615
Decrease in Market Value	$(4,698,116)
Time Weighted Return 12/31/12 - 12/31/13	-3.2%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$4,568,397
Realized Gains/(Losses)	(3,907,658)
Management Fees	(487,854)
Trustee Fees	(25,767)
Unrealized Gains/(Losses)	(4,845,234)
Decrease in Market Value	$(4,698,116)

* See the attached Trustee statements for a detailed listing of assets, Attachment B.4.

Attachment B.1

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Monticello

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
2,335,034.82 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	2,335,034.82	2,335,034.82	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**2,335,034.82**	**2,335,034.82**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
158,835.40 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	158,835.40	158,835.40	0.11%	0.00	0.00
PREFERRED SECURITIES						
3.00 OSH 1 LIQUIDATING CORP PFD 0.000% NOT APPLICABLE SEC ID: 688197201	0.006000	2.04	0.02	0.00%	0.00	-2.02
EQUITY						
717.00 ACTAVIS PLC SEC ID: G0083B108	168.000000	95,703.45	120,456.00	0.08%	0.00	24,752.55
461.00 AIRCASTLE LTD SHS SEC ID: G0129K104	19.160000	5,628.81	8,832.76	0.01%	0.00	3,203.95
881.00 ALLEGION PLC SEC ID: G0176J109	44.190000	19,534.23	38,931.39	0.03%	0.00	19,397.16
1,278.00 ALKERMES PLC SEC ID: G01767105	40.660000	22,433.80	51,963.48	0.04%	0.00	29,529.68
1,782.00 AMDOCS LTD COM SEC ID: G02602103	41.240000	52,814.30	73,489.68	0.05%	0.00	20,675.38
2,464.00 AON CORP SEC ID: G0408V102	83.890000	120,760.64	206,704.96	0.14%	0.00	85,944.32
967.00 ARCH CAPITAL GROUP LTD SHS SEC ID: G0450A105	59.690000	42,198.14	57,720.23	0.04%	0.00	15,522.09
239.00 ARGO GROUP INTERNATIONAL HOLDINGS LTD COM SEC ID: G0464B107	46.490000	6,172.72	11,111.11	0.01%	0.00	4,938.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
562.00 ASPEN INSURANCE HOLDINGS LIMITED SHS SEC ID: G05384105	41.310000	13,965.70	23,216.22	0.02%	0.00	9,250.52
1,966.00 ASSURED GUARANTY LTD SHS SEC ID: G0585R106	23.590000	26,934.20	46,377.94	0.03%	0.00	19,443.74
1,028.00 AXIS CAPITAL HLDGS LTD SHS SEC ID: G0692U109	47.570000	32,054.41	48,901.96	0.03%	0.00	16,847.55
598.00 ENERGY XXI BERMUDA LTD SEC ID: G10082140	27.060000	18,837.00	16,181.88	0.01%	0.00	-2,655.12
4,744.00 ACCENTURE PLC SEC ID: G1151C101	82.220000	194,896.57	390,051.68	0.27%	0.00	195,155.11
1,137.00 BUNGE LIMITED COM SEC ID: G16962105	82.110000	70,353.28	93,359.07	0.06%	0.00	23,005.79
4,243.00 COVIDIEN PLC SEC ID: G2554F113	68.100000	166,270.99	288,948.30	0.20%	0.00	122,677.31
2,417.00 DELPHI AUTOMOTIVE PLC SEC ID: G27823106	60.130000	78,591.51	145,334.21	0.10%	0.00	66,742.70
3,423.00 EATON CORP PLC SEC ID: G29183103	76.120000	176,216.04	260,558.76	0.18%	0.00	84,342.72
538.00 ENDURANCE SPECIALTY HLDGS LTD SHS SEC ID: G30397106	58.670000	19,787.64	31,564.46	0.02%	0.00	11,776.82
50.00 ENSTAR GROUP LIMITED SHS SEC ID: G3075P101	138.910000	5,024.00	6,945.50	0.00%	0.00	1,921.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
364.00 EVEREST RE GROUP INC COM SEC ID: G3223R108	155.870000	29,388.06	56,736.68	0.04%	0.00	27,348.62
305.00 FLEETMATICS GROUP LTD SEC ID: G35569105	43.250000	6,923.50	13,191.25	0.01%	0.00	6,267.75
189.00 FRESH DEL MONTE PRODUCE SEC ID: G36738105	28.300000	4,887.54	5,348.70	0.00%	0.00	461.16
3,425.00 FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	8.484820	29,060.51	29,060.51	0.02%	0.00	0.00
1,001.00 GENPACT LTD SEC ID: G3922B107	18.370000	16,366.35	18,388.37	0.01%	0.00	2,022.02
234.00 GLOBAL INDEMNITY PLC SEC ID: G39319101	25.300000	5,023.98	5,920.20	0.00%	0.00	896.22
222.00 GREENLIGHT CAPITAL RE LTD CL A SEC ID: G4095J109	33.710000	5,692.08	7,483.62	0.01%	0.00	1,791.54
245.00 HELEN OF TROY LTD NEW SEC ID: G4388N106	49.380000	7,935.55	12,098.10	0.01%	0.00	4,162.55
866.00 HERBALIFE LTD SEC ID: G4412G101	78.700000	20,641.11	68,154.20	0.05%	0.00	47,513.09
2,645.00 INGERSOLL-RAND PUBLIC LIMITED COMPANY SEC ID: G47791101	61.600000	77,343.32	162,932.00	0.11%	0.00	85,588.68
4,247.00 INVESCO LTD SEC ID: G491BT108	36.400000	109,826.44	154,590.80	0.11%	0.00	44,764.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
513.00 JAZZ PHARMACEUTICALS PLC SEC ID: G50871105	126.560000	27,106.92	64,925.28	0.04%	0.00	37,818.36
2,338.00 LIBERTY GLOBAL PLC SEC ID: G5480U104	89.000000	118,756.17	208,082.00	0.14%	0.00	89,325.83
280.00 LIBERTY GLOBAL PLC SHS CL C SEC ID: G5480U120	84.320000	15,723.41	23,609.60	0.02%	0.00	7,886.19
530.00 MALLINCKRODT PLC SEC ID: G5785G107	52.260000	16,325.33	27,697.80	0.02%	0.00	11,372.47
3,111.00 MARVELL TECHNOLOGY GROUP LTD SHS SEC ID: G5876H105	14.380000	30,137.64	44,736.18	0.03%	0.00	14,598.54
1,519.00 MICHAEL KORS HOLDINGS LTD SEC ID: G60754101	81.190000	80,246.83	123,327.61	0.08%	0.00	43,080.78
495.00 MONTPELIER RE HOLDINGS LTD CDT SHS SEC ID: G62185106	29.100000	8,533.80	14,404.50	0.01%	0.00	5,870.70
615.00 ALPHA & OMEGA SEMICONDUCTOR SEC ID: G6331P104	7.710000	5,024.55	4,741.65	0.00%	0.00	-282.90
2,192.00 NABORS INDUSTRIES LTD SHS SEC ID: G6359F103	16.990000	33,533.37	37,242.08	0.03%	0.00	3,708.71
388.00 ONEBEACON INSURANCE GROUP LTD CL A SEC ID: G67742109	15.820000	4,904.32	6,138.16	0.00%	0.00	1,233.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
757.00 ORIENT EXPRESS HOTELS LTD CL A SHS SEC ID: G67743107	15.110000	7,607.85	11,438.27	0.01%	0.00	3,830.42
464.00 PARTNERRE HLDGS LTD BERMUDA COM SEC ID: G6852T105	105.430000	31,222.56	48,919.52	0.03%	0.00	17,696.96
296.00 PLATINUM UNDERWRITERS HLDGS LTD SHS SEC ID: G7127P100	61.280000	9,528.24	18,138.88	0.01%	0.00	8,610.64
479.00 RENAISSANCE RE HOLDINGS LTD SEC ID: G7496G103	97.340000	27,264.68	46,625.86	0.03%	0.00	19,361.18
1,012.00 ROWAN COS PLC SEC ID: G7665A101	35.360000	35,126.52	35,784.32	0.02%	0.00	657.80
296.00 SIGNET JEWELERS LTD SEC ID: G81276100	78.700000	13,643.79	23,295.20	0.02%	0.00	9,651.41
2,564.00 TOWER GROUP INTERNATIONAL LTD SEC ID: G8988C105	3.380000	9,794.48	8,666.32	0.01%	0.00	-1,128.16
957.00 VALIDUS HOLDINGS LTD COM SHS SEC ID: G9319H102	40.290000	25,027.58	38,557.53	0.03%	0.00	13,529.95
5,494.00 VANTAGE DRILLING COMPANY ORD SHS SEC ID: G93205113	1.840000	10,273.78	10,108.96	0.01%	0.00	-164.82
290.00 GOLAR LNG LIMITED SHS SEC ID: G9456A100	36.290000	9,340.90	10,524.10	0.01%	0.00	1,183.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
54.00 WHITE MOUNTAINS INS GRP INC SEC ID: G9618E107	603.080000	21,762.54	32,566.32	0.02%	0.00	10,803.78
531.00 XYRATEX LTD COM SEC ID: G98268108	13.290000	5,219.73	7,056.99	0.00%	0.00	1,837.26
1,691.00 XL GROUP PLC SEC ID: G98290102	31.840000	34,783.87	53,841.44	0.04%	0.00	19,057.57
2,602.00 ACE LIMITED SHS SEC ID: H0023R105	103.530000	147,688.73	269,385.06	0.18%	0.00	121,696.33
259.00 ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG SEC ID: H01531104	112.810000	21,991.69	29,217.79	0.02%	0.00	7,226.10
1,254.00 WEATHERFORD INTERNATIONL LTD REG SEC ID: H27013103	15.490000	18,037.79	19,424.46	0.01%	0.00	1,386.67
666.00 GARMIN LTD SEC ID: H2906T109	46.190000	24,640.62	30,762.54	0.02%	0.00	6,121.92
1,883.00 PENTAIR LTD SEC ID: H6169Q108	77.670000	69,537.94	146,252.61	0.10%	0.00	76,714.67
1,550.00 TYCO INTERNATIONAL LTD SHS SEC ID: H89128104	41.040000	28,609.74	63,612.00	0.04%	0.00	35,002.26
134.00 STRATASYS LTD SEC ID: M85548101	134.700000	9,937.44	18,049.80	0.01%	0.00	8,112.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
40.00 ASML HLDG N V N Y REGISTRY SHS NEW 2012 SEC ID: N07059210	93.700000	1,658.15	3,748.00	0.00%	0.00	2,089.85
2,584.00 LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	80.280000	113,618.10	207,443.52	0.14%	0.00	93,825.42
1,491.00 NIELSEN HOLDINGS NV SEC ID: N63218106	45.890000	45,032.07	68,421.99	0.05%	0.00	23,389.92
2,783.00 QIAGEN N V SEC ID: N72482107	23.810000	52,001.94	66,263.23	0.05%	0.00	14,261.29
258.00 VISTAPRINT NV SEC ID: N93540107	56.850000	9,778.20	14,667.30	0.01%	0.00	4,889.10
1,227.00 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SEC ID: P16994132	28.020000	20,822.19	34,380.54	0.02%	0.00	13,558.35
273.00 COPA HOLDINGS S A CL A SEC ID: P31076105	160.110000	21,153.92	43,710.03	0.03%	0.00	22,556.11
1,033.00 ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	47.420000	32,064.18	48,984.86	0.03%	0.00	16,920.68
1,669.00 AVAGO TECHNOLOGIES LTD SEC ID: Y0486S104	52.879000	51,633.66	88,255.05	0.06%	0.00	36,621.39
331.00 TEEKAY CORPORATION COM SEC ID: Y8564W103	48.010000	10,042.54	15,891.31	0.01%	0.00	5,848.77
1,897.00 ACCO BRANDS CORP SEC ID: 00081T108	6.720000	12,440.42	12,747.84	0.01%	0.00	307.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
422.00 ABM INDUSTRIES INC SEC ID: 000957100	28.590000	9,646.92	12,064.98	0.01%	0.00	2,418.06
1,103.00 ADT CORP/THE SEC ID: 00101J106	40.470000	26,542.50	44,638.41	0.03%	0.00	18,095.91
396.00 AFC ENTERPRISES INC SEC ID: 00104Q107	38.500000	9,987.12	15,246.00	0.01%	0.00	5,258.88
3,917.00 AFLAC INC SEC ID: 001055102	66.800000	180,005.74	261,655.60	0.18%	0.00	81,649.86
762.00 AGCO CORP SEC ID: 001084102	59.190000	30,154.04	45,102.78	0.03%	0.00	14,948.74
698.00 AGL RESOURCES INC SEC ID: 001204106	47.230000	27,672.25	32,966.54	0.02%	0.00	5,294.29
4,392.00 AES CORP/THE SEC ID: 00130H105	14.510000	48,415.08	63,727.92	0.04%	0.00	15,312.84
4,064.00 AK STEEL HOLDING CORP SEC ID: 001547108	8.200000	12,192.00	33,324.80	0.02%	0.00	21,132.80
299.00 AMAG PHARMACEUTICALS INC SEC ID: 00163U106	24.280000	5,142.80	7,259.72	0.00%	0.00	2,116.92
343.00 AMC NETWORKS INC SEC ID: 00164V103	68.110000	10,655.68	23,361.73	0.02%	0.00	12,706.05
573.00 AOL INC SEC ID: 00184X105	46.620000	8,256.93	26,713.26	0.02%	0.00	18,456.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
38,592.00 AT&T INC SEC ID: 00206R102	35.160000	1,240,444.98	1,356,894.72	0.93%	0.00	116,449.74
446.00 ATMI INC SEC ID: 00207R101	30.210000	9,843.22	13,473.66	0.01%	0.00	3,630.44
98.00 AZZ INC SEC ID: 002474104	48.860000	2,131.50	4,788.28	0.00%	0.00	2,656.78
636.00 AARON'S INC SEC ID: 002535300	29.400000	17,178.36	18,698.40	0.01%	0.00	1,520.04
11,470.00 ABBOTT LABORATORIES SEC ID: 002824100	38.330000	270,136.08	439,645.10	0.30%	0.00	169,509.02
11,487.00 ABBVIE INC SEC ID: 00287Y109	52.810000	290,299.00	606,628.47	0.42%	0.00	316,329.47
303.00 ABIOMED INC SEC ID: 003654100	26.740000	4,878.30	8,102.22	0.01%	0.00	3,223.92
1,520.00 ABRAXAS PETROLEUM CORP SEC ID: 003830106	3.261000	4,924.80	4,956.72	0.00%	0.00	31.92
721.00 ACADIA HEALTHCARE CO INC SEC ID: 00404A109	47.330000	16,164.82	34,124.93	0.02%	0.00	17,960.11
321.00 ACADIA REALTY TRUST SEC ID: 004239109	24.830000	6,480.99	7,970.43	0.01%	0.00	1,489.44
395.00 ACI WORLDWIDE INC SEC ID: 004498101	65.000000	15,102.21	25,675.00	0.02%	0.00	10,572.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
407.00 ACORDA THERAPEUTICS INC SEC ID: 00484M106	29.200000	9,995.92	11,884.40	0.01%	0.00	1,888.48
2,794.00 ACORN ENERGY INC SEC ID: 004848107	4.070000	9,695.18	11,371.58	0.01%	0.00	1,676.40
3,365.00 ACTIVISION BLIZZARD INC SEC ID: 00507V109	17.830000	39,456.49	59,997.95	0.04%	0.00	20,541.46
546.00 ACTUANT CORP SEC ID: 00508X203	36.640000	14,081.34	20,005.44	0.01%	0.00	5,924.10
345.00 ACUITY BRANDS INC SEC ID: 00508Y102	109.320000	18,864.60	37,715.40	0.03%	0.00	18,850.80
645.00 ACXIOM CORP SEC ID: 005125109	36.980000	7,759.35	23,852.10	0.02%	0.00	16,092.75
3,970.00 ADOBE SYSTEMS INC SEC ID: 00724F101	59.879000	151,020.26	237,719.63	0.16%	0.00	86,699.37
237.00 ADTRAN INC SEC ID: 00738A106	27.010000	4,917.75	6,401.37	0.00%	0.00	1,483.62
777.00 ADVANCE AUTO PARTS INC SEC ID: 00751Y106	110.680000	53,256.87	85,998.36	0.06%	0.00	32,741.49
888.00 AECOM TECHNOLOGY CORP SEC ID: 00766T100	29.430000	25,465.52	26,133.84	0.02%	0.00	668.32
343.00 AEGERION PHARMACEUTICALS INC SEC ID: 00767E102	70.960000	8,832.25	24,339.28	0.02%	0.00	15,507.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
264.00 AEGION CORP SEC ID: 00770F104	21.890000	5,084.64	5,778.96	0.00%	0.00	694.32
3,161.00 AETNA INC SEC ID: 00817Y108	68.590000	124,025.31	216,812.99	0.15%	0.00	92,787.68
331.00 AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	216.880000	30,627.17	71,787.28	0.05%	0.00	41,160.11
2,766.00 AGILENT TECHNOLOGIES INC SEC ID: 00846U101	57.190000	85,909.99	158,187.54	0.11%	0.00	72,277.55
502.00 AIR LEASE CORP SEC ID: 00912X302	31.080000	13,023.13	15,602.16	0.01%	0.00	2,579.03
90.00 AIR METHODS CORP SEC ID: 009128307	58.260000	2,197.80	5,243.40	0.00%	0.00	3,045.60
1,788.00 AIR PRODUCTS & CHEMICALS INC SEC ID: 009158106	111.780000	120,443.55	199,862.64	0.14%	0.00	79,419.09
770.00 AIR TRANSPORT SERVICES GROUP I SEC ID: 00922R105	8.090000	4,858.70	6,229.30	0.00%	0.00	1,370.60
484.00 AIRGAS INC SEC ID: 009363102	111.850000	41,157.29	54,135.40	0.04%	0.00	12,978.11
1,291.00 AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	47.180000	43,448.49	60,909.38	0.04%	0.00	17,460.89
756.00 AKORN INC SEC ID: 009728106	24.620000	9,880.92	18,612.72	0.01%	0.00	8,731.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
644.00 ALASKA AIR GROUP INC SEC ID: 011659109	73.370000	21,574.00	47,250.28	0.03%	0.00	25,676.28
220.00 ALBANY INTERNATIONAL CORP SEC ID: 012348108	35.930000	5,442.80	7,904.60	0.01%	0.00	2,461.80
17.00 ALBEMARLE CORP SEC ID: 012653101	63.390000	1,048.56	1,077.63	0.00%	0.00	29.07
7,872.00 ALCOA INC SEC ID: 013817101	10.630000	69,193.46	83,679.36	0.06%	0.00	14,485.90
137.00 ALERE INC SEC ID: 01449J105	36.200000	4,737.46	4,959.40	0.00%	0.00	221.94
331.00 ALEXANDER & BALDWIN INC SEC ID: 014491104	41.730000	6,971.79	13,812.63	0.01%	0.00	6,840.84
47.00 ALEXANDER'S INC SEC ID: 014752109	330.000000	15,373.73	15,510.00	0.01%	0.00	136.27
585.00 ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	63.620000	40,491.22	37,217.70	0.03%	0.00	-3,273.52
1,312.00 ALEXION PHARMACEUTICALS INC SEC ID: 015351109	132.884000	90,965.40	174,343.81	0.12%	0.00	83,378.41
488.00 ALIGN TECHNOLOGY INC SEC ID: 016255101	57.140000	10,784.80	27,884.32	0.02%	0.00	17,099.52
121.00 ALLEGHANY CORP SEC ID: 017175100	399.960000	36,104.58	48,395.16	0.03%	0.00	12,290.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
166.00 ALLEGHENY TECHNOLOGIES INC SEC ID: 01741R102	35.630000	4,955.10	5,914.58	0.00%	0.00	959.48
2,423.00 ALLERGAN INC/UNITED STATES SEC ID: 018490102	111.080000	137,601.45	269,146.84	0.18%	0.00	131,545.39
243.00 ALLETE INC SEC ID: 018522300	49.880000	9,907.11	12,120.84	0.01%	0.00	2,213.73
238.00 ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	262.930000	33,154.20	62,577.34	0.04%	0.00	29,423.14
771.00 ALLIANT ENERGY CORP SEC ID: 018802108	51.600000	34,929.17	39,783.60	0.03%	0.00	4,854.43
230.00 ALLIANT TECHSYSTEMS INC SEC ID: 018804104	121.680000	18,611.60	27,986.40	0.02%	0.00	9,374.80
3,399.00 ALLSTATE CORP/THE SEC ID: 020002101	54.540000	109,045.07	185,381.46	0.13%	0.00	76,336.39
3,127.00 ALPHA NATURAL RESOURCES INC SEC ID: 02076X102	7.140000	18,930.15	22,326.78	0.02%	0.00	3,396.63
821.00 ALTERA CORP SEC ID: 021441100	32.511000	19,652.70	26,691.53	0.02%	0.00	7,038.83
12,866.00 ALTRIA GROUP INC SEC ID: 02209S103	38.390000	219,620.23	493,925.74	0.34%	0.00	274,305.51
2,491.00 AMAZON.COM INC SEC ID: 023135106	398.790000	251,980.94	993,385.89	0.68%	0.00	741,404.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
69.00 AMERCO SEC ID: 023586100	237.840000	6,606.06	16,410.96	0.01%	0.00	9,804.90
1,806.00 AMEREN CORP SEC ID: 023608102	36.160000	60,960.02	65,304.96	0.04%	0.00	4,344.94
1,141.00 AMERICAN AIRLS GROUP INC SEC ID: 02376R102	25.250000	9,926.70	28,810.25	0.02%	0.00	18,883.55
227.00 AMERICAN ASSETS TRUST INC SEC ID: 024013104	31.430000	5,077.99	7,134.61	0.00%	0.00	2,056.62
545.00 AMERICAN AXLE & MANUFACTURING SEC ID: 024061103	20.450000	6,058.20	11,145.25	0.01%	0.00	5,087.05
540.00 AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	32.210000	18,694.80	17,393.40	0.01%	0.00	-1,301.40
24.00 AMERICAN CAPITAL AGENCY CORP SEC ID: 02503X105	19.290000	689.76	462.96	0.00%	0.00	-226.80
3,925.00 AMERICAN CAPITAL LTD SEC ID: 02503Y103	15.640000	35,913.75	61,387.00	0.04%	0.00	25,473.25
1,549.00 AMERICAN EAGLE OUTFITTERS INC SEC ID: 02553E106	14.400000	19,517.40	22,305.60	0.02%	0.00	2,788.20
3,839.00 AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	46.740000	141,612.04	179,434.86	0.12%	0.00	37,822.82
473.00 AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	26.380000	5,832.09	12,477.74	0.01%	0.00	6,645.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,266.00 AMERICAN EXPRESS CO SEC ID: 025816109	90.730000	396,991.65	659,244.18	0.45%	0.00	262,252.53
846.00 AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	57.720000	24,968.34	48,831.12	0.03%	0.00	23,862.78
10,847.00 AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	51.050000	406,695.38	553,739.35	0.38%	0.00	147,043.97
139.00 AMERICAN PUBLIC EDUCATION INC SEC ID: 02913V103	43.470000	4,630.09	6,042.33	0.00%	0.00	1,412.24
187.00 AMERICAN RAILCAR INDUSTRIES IN SEC ID: 02916P103	45.750000	5,864.32	8,555.25	0.01%	0.00	2,690.93
4,445.00 AMERICAN SUPERCONDUCTOR CORP SEC ID: 030111108	1.640000	10,179.05	7,289.80	0.00%	0.00	-2,889.25
3,153.00 AMERICAN TOWER CORP SEC ID: 03027X100	79.820000	140,014.96	251,672.46	0.17%	0.00	111,657.50
1,207.00 AMERICAN WATER WORKS CO INC SEC ID: 030420103	42.260000	42,866.08	51,007.82	0.03%	0.00	8,141.74
19.00 AMERISAFE INC SEC ID: 03071H100	42.240000	421.80	802.56	0.00%	0.00	380.76
1,368.00 AMERISOURCEBERGEN CORP SEC ID: 03073E105	70.310000	61,769.36	96,184.08	0.07%	0.00	34,414.72
1,719.00 AMERIPRISE FINANCIAL INC SEC ID: 03076C106	115.050000	80,355.51	197,770.95	0.14%	0.00	117,415.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,226.00 AMETEK INC SEC ID: 031100100	52.670000	65,451.68	117,243.42	0.08%	0.00	51,791.74
5,581.00 AMGEN INC SEC ID: 031162100	114.080000	308,153.42	636,680.48	0.44%	0.00	328,527.06
858.00 AMKOR TECHNOLOGY INC SEC ID: 031652100	6.130000	5,130.84	5,259.54	0.00%	0.00	128.70
216.00 AMPCO-PITTSBURGH CORP SEC ID: 032037103	19.450000	5,022.00	4,201.20	0.00%	0.00	-820.80
1,030.00 AMPHENOL CORP SEC ID: 032095101	89.180000	65,920.95	91,855.40	0.06%	0.00	25,934.45
526.00 AMREIT INC SEC ID: 03216B208	16.800000	9,878.28	8,836.80	0.01%	0.00	-1,041.48
194.00 AMSURG CORP SEC ID: 03232P405	45.920000	4,974.16	8,908.48	0.01%	0.00	3,934.32
272.00 AMTRUST FINANCIAL SERVICES INC SEC ID: 032359309	32.690000	4,958.94	8,891.68	0.01%	0.00	3,932.74
3,420.00 ANADARKO PETROLEUM CORP SEC ID: 032511107	79.320000	154,830.13	271,274.40	0.19%	0.00	116,444.27
2,548.00 ANALOG DEVICES INC SEC ID: 032654105	50.930000	99,087.60	129,769.64	0.09%	0.00	30,682.04
125.00 ANDERSONS INC/THE SEC ID: 034164103	89.170000	4,978.75	11,146.25	0.01%	0.00	6,167.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
231.00 ANIXTER INTERNATIONAL INC SEC ID: 035290105	89.840000	14,125.65	20,753.04	0.01%	0.00	6,627.39
414.00 ANN INC SEC ID: 035623107	36.560000	10,780.56	15,135.84	0.01%	0.00	4,355.28
925.00 ANSYS INC SEC ID: 03662Q105	87.200000	47,296.98	80,660.00	0.06%	0.00	33,363.02
2,815.00 APACHE CORP SEC ID: 037411105	85.940000	193,055.93	241,921.10	0.17%	0.00	48,865.17
1,011.00 APARTMENT INVESTMENT & MANAGEM SEC ID: 03748R101	25.910000	25,289.01	26,195.01	0.02%	0.00	906.00
1,557.00 APOLLO INVESTMENT CORP SEC ID: 03761U106	8.475000	15,134.04	13,195.58	0.01%	0.00	-1,938.46
924.00 APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	16.250000	15,073.27	15,015.00	0.01%	0.00	-58.27
6,818.00 APPLE INC SEC ID: 037833100	561.020000	824,400.00	3,825,034.36	2.62%	0.00	3,000,634.36
337.00 APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	49.090000	11,522.03	16,543.33	0.01%	0.00	5,021.30
7,112.00 APPLIED MATERIALS INC SEC ID: 038222105	17.680000	93,981.01	125,740.16	0.09%	0.00	31,759.15
535.00 APTARGROUP INC SEC ID: 038336103	67.810000	27,081.70	36,278.35	0.02%	0.00	9,196.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
226.00 APPROACH RESOURCES INC SEC ID: 03834A103	19.300000	4,922.28	4,361.80	0.00%	0.00	-560.48
3,636.00 AQUA AMERICA INC SEC ID: 03836W103	23.590000	53,347.39	85,773.24	0.06%	0.00	32,425.85
3,020.00 ARCH COAL INC SEC ID: 039380100	4.450000	12,437.84	13,439.00	0.01%	0.00	1,001.16
5,482.00 ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	43.400000	171,106.93	237,918.80	0.16%	0.00	66,811.87
291.00 ARCTIC CAT INC SEC ID: 039670104	56.980000	9,789.24	16,581.18	0.01%	0.00	6,791.94
1,649.00 ARES CAPITAL CORP SEC ID: 04010L103	17.770000	24,124.87	29,302.73	0.02%	0.00	5,177.86
2,458.00 ARIAD PHARMACEUTICALS INC SEC ID: 04033A100	6.820000	10,544.82	16,763.56	0.01%	0.00	6,218.74
519.00 ARKANSAS BEST CORP SEC ID: 040790107	33.680000	10,037.46	17,479.92	0.01%	0.00	7,442.46
168.00 ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	57.610000	7,393.68	9,678.48	0.01%	0.00	2,284.80
984.00 ARRIS GROUP INC SEC ID: 04270V106	24.340000	10,784.64	23,950.56	0.02%	0.00	13,165.92
1,053.00 ARROW ELECTRONICS INC SEC ID: 042735100	54.250000	35,296.56	57,125.25	0.04%	0.00	21,828.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
434.00 ARROW FINANCIAL CORP SEC ID: 042744102	26.560000	9,804.98	11,527.04	0.01%	0.00	1,722.06
151.00 ARTHROCARE CORP SEC ID: 043136100	40.240000	5,043.40	6,076.24	0.00%	0.00	1,032.84
196.00 ARTISAN PARTNERS ASSET MANAGEM SEC ID: 04316A108	65.190000	9,754.92	12,777.24	0.01%	0.00	3,022.32
593.00 ARUBA NETWORKS INC SEC ID: 043176106	17.900000	8,723.03	10,614.70	0.01%	0.00	1,891.67
1,502.00 ASCENA RETAIL GROUP INC SEC ID: 04351G101	21.160000	25,731.32	31,782.32	0.02%	0.00	6,051.00
161.00 ASCENT CAPITAL GROUP INC SEC ID: 043632108	85.560000	9,964.29	13,775.16	0.01%	0.00	3,810.87
239.00 ASHFORD HOSPITALITY PRIME INC SEC ID: 044102101	18.200000	5,102.65	4,349.80	0.00%	0.00	-752.85
1,195.00 ASHFORD HOSPITALITY TRUST INC SEC ID: 044103109	8.280000	10,372.60	9,894.60	0.01%	0.00	-478.00
686.00 ASHLAND INC SEC ID: 044209104	97.040000	37,778.02	66,569.44	0.05%	0.00	28,791.42
1,040.00 ASPEN TECHNOLOGY INC SEC ID: 045327103	41.800000	20,317.25	43,472.00	0.03%	0.00	23,154.75
963.00 ASSOCIATED BANC-CORP SEC ID: 045487105	17.400000	10,275.21	16,756.20	0.01%	0.00	6,480.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
444.00 ASSURANT INC SEC ID: 04621X108	66.370000	18,131.88	29,468.28	0.02%	0.00	11,336.40
142.00 ASTEC INDUSTRIES INC SEC ID: 046224101	38.630000	4,979.94	5,485.46	0.00%	0.00	505.52
211.00 ATHENAHEALTH INC SEC ID: 04685W103	134.500000	20,047.93	28,379.50	0.02%	0.00	8,331.57
3,302.00 ATMEL CORP SEC ID: 049513104	7.830000	20,835.62	25,854.66	0.02%	0.00	5,019.04
778.00 ATMOS ENERGY CORP SEC ID: 049560105	45.420000	24,258.04	35,336.76	0.02%	0.00	11,078.72
51.00 ATRION CORP SEC ID: 049904105	296.250000	10,220.40	15,108.75	0.01%	0.00	4,888.35
450.00 ATWOOD OCEANICS INC SEC ID: 050095108	53.390000	18,841.50	24,025.50	0.02%	0.00	5,184.00
1,827.00 AUTODESK INC SEC ID: 052769106	50.319000	63,107.87	91,932.81	0.06%	0.00	28,824.94
389.00 AUTOLIV INC SEC ID: 052800109	91.800000	20,360.26	35,710.20	0.02%	0.00	15,349.94
3,956.00 AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	80.799000	170,109.14	319,640.84	0.22%	0.00	149,531.70
216.00 AUTONATION INC SEC ID: 05329W102	49.690000	9,871.20	10,733.04	0.01%	0.00	861.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
183.00 AUTOZONE INC SEC ID: 053332102	477.940000	67,858.95	87,463.02	0.06%	0.00	19,604.07
254.00 AUXILIUM PHARMACEUTICALS INC SEC ID: 05334D107	20.730000	4,859.02	5,265.42	0.00%	0.00	406.40
941.00 AVALONBAY COMMUNITIES INC SEC ID: 053484101	118.230000	122,987.55	111,254.43	0.08%	0.00	-11,733.12
491.00 AVERY DENNISON CORP SEC ID: 053611109	50.190000	19,961.42	24,643.29	0.02%	0.00	4,681.87
835.00 AVIS BUDGET GROUP INC SEC ID: 053774105	40.420000	13,201.35	33,750.70	0.02%	0.00	20,549.35
944.00 AVNET INC SEC ID: 053807103	44.110000	30,089.27	41,639.84	0.03%	0.00	11,550.57
1,691.00 AVON PRODUCTS INC SEC ID: 054303102	17.220000	28,053.69	29,119.02	0.02%	0.00	1,065.33
3,049.00 AXCELIS TECHNOLOGIES INC SEC ID: 054540109	2.440000	5,366.24	7,439.56	0.01%	0.00	2,073.32
153.00 AXIALL CORP SEC ID: 05463D100	47.440000	3,642.93	7,258.32	0.00%	0.00	3,615.39
3,254.00 BB&T CORP SEC ID: 054937107	37.320000	96,581.03	121,439.28	0.08%	0.00	24,858.25
224.00 B&G FOODS INC SEC ID: 05508R106	33.910000	4,650.24	7,595.84	0.01%	0.00	2,945.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,542.00 BGC PARTNERS INC SEC ID: 05541T101	6.050000	8,959.02	9,329.10	0.01%	0.00	370.08
672.00 BOK FINANCIAL CORP SEC ID: 05561Q201	66.320000	35,207.42	44,567.04	0.03%	0.00	9,359.62
594.00 BRE PROPERTIES INC SEC ID: 05564E106	54.710000	28,589.22	32,497.74	0.02%	0.00	3,908.52
1,005.00 BABCOCK & WILCOX CO/THE SEC ID: 05615F102	34.190000	25,984.37	34,360.95	0.02%	0.00	8,376.58
135.00 BADGER METER INC SEC ID: 056525108	54.500000	4,965.30	7,357.50	0.01%	0.00	2,392.20
910.00 BAKER HUGHES INC SEC ID: 057224107	55.260000	39,952.28	50,286.60	0.03%	0.00	10,334.32
123.00 BALCHEM CORP SEC ID: 057665200	58.700000	5,078.67	7,220.10	0.00%	0.00	2,141.43
1,166.00 BALL CORP SEC ID: 058498106	51.660000	51,759.28	60,235.56	0.04%	0.00	8,476.28
281.00 BALLY TECHNOLOGIES INC SEC ID: 05874B107	78.450000	12,420.20	22,044.45	0.02%	0.00	9,624.25
132.00 BANCFIRST CORP SEC ID: 05945F103	56.060000	5,043.72	7,399.92	0.01%	0.00	2,356.20
516.00 BANCORP INC/DE SEC ID: 05969A105	17.910000	5,154.84	9,241.56	0.01%	0.00	4,086.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
657.00 BANCORPSOUTH INC SEC ID: 059692103	25.420000	6,878.79	16,700.94	0.01%	0.00	9,822.15
308.00 BANC OF CALIFORNIA INC SEC ID: 05990K106	13.410000	4,584.40	4,130.28	0.00%	0.00	-454.12
66,858.00 BANK OF AMERICA CORP SEC ID: 060505104	15.570000	2,103,647.33	1,040,979.06	0.71%	0.00	-1,062,668.27
876.00 BANK OF HAWAII CORP SEC ID: 062540109	59.140000	40,008.36	51,806.64	0.04%	0.00	11,798.28
23.00 BANK OF MONTREAL SEC ID: 063671101	66.660000	954.29	1,533.18	0.00%	0.00	578.89
1,382.00 BANK MUTUAL CORP SEC ID: 063750103	7.010000	4,906.10	9,687.82	0.01%	0.00	4,781.72
224.00 BANK OF THE OZARKS INC SEC ID: 063904106	56.590000	5,622.40	12,676.16	0.01%	0.00	7,053.76
3,985.00 BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	34.940000	106,959.13	139,235.90	0.10%	0.00	32,276.77
266.00 BANKUNITED INC SEC ID: 06652K103	32.920000	7,097.57	8,756.72	0.01%	0.00	1,659.15
681.00 CR BARD INC SEC ID: 067383109	133.940000	51,133.43	91,213.14	0.06%	0.00	40,079.71
433.00 BARNES GROUP INC SEC ID: 067806109	38.310000	10,158.18	16,588.23	0.01%	0.00	6,430.05

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,574.00 BAXTER INTERNATIONAL INC SEC ID: 071813109	69.550000	207,112.54	318,121.70	0.22%	0.00	111,009.16
1,099.00 BAZAARVOICE INC SEC ID: 073271108	7.920000	10,000.90	8,704.08	0.01%	0.00	-1,296.82
554.00 B/E AEROSPACE INC SEC ID: 073302101	87.030000	16,813.90	48,214.62	0.03%	0.00	31,400.72
366.00 BEACON ROOFING SUPPLY INC SEC ID: 073685109	40.280000	8,132.52	14,742.48	0.01%	0.00	6,609.96
1,102.00 BEAM INC SEC ID: 073730103	68.060000	64,982.87	75,002.12	0.05%	0.00	10,019.25
876.00 BEAZER HOMES USA INC SEC ID: 07556Q881	24.420000	14,877.90	21,391.92	0.01%	0.00	6,514.02
1,944.00 BECTON DICKINSON AND CO SEC ID: 075887109	110.490000	136,010.40	214,792.56	0.15%	0.00	78,782.16
1,980.00 BED BATH & BEYOND INC SEC ID: 075896100	80.300000	76,483.04	158,994.00	0.11%	0.00	82,510.96
377.00 BELDEN INC SEC ID: 077454106	70.450000	12,226.11	26,559.65	0.02%	0.00	14,333.54
838.00 BEMIS CO INC SEC ID: 081437105	40.960000	27,718.44	34,324.48	0.02%	0.00	6,606.04
483.00 BENCHMARK ELECTRONICS INC SEC ID: 08160H101	23.080000	7,515.48	11,147.64	0.01%	0.00	3,632.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
614.00 BENEFICIAL MUTUAL BANCORP INC SEC ID: 08173R104	10.920000	5,004.10	6,704.88	0.00%	0.00	1,700.78
924.00 WR BERKLEY CORP SEC ID: 084423102	43.390000	25,017.89	40,092.36	0.03%	0.00	15,074.47
12,481.00 BERKSHIRE HATHAWAY INC SEC ID: 084670702	118.560000	1,014,191.42	1,479,747.36	1.01%	0.00	465,555.94
233.00 BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	27.270000	5,063.09	6,353.91	0.00%	0.00	1,290.82
1,496.00 BEST BUY CO INC SEC ID: 086516101	39.880000	21,464.76	59,660.48	0.04%	0.00	38,195.72
692.00 BIG LOTS INC SEC ID: 089302103	32.290000	13,930.52	22,344.68	0.02%	0.00	8,414.16
75.00 BIO-RAD LABORATORIES INC SEC ID: 090572207	123.610000	8,820.00	9,270.75	0.01%	0.00	450.75
569.00 BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	70.350000	20,075.98	40,029.15	0.03%	0.00	19,953.17
1,496.00 BIOGEN IDEC INC SEC ID: 09062X103	279.572000	182,858.06	418,239.71	0.29%	0.00	235,381.65
1,044.00 BIOMED REALTY TRUST INC SEC ID: 09063H107	18.120000	19,575.00	18,917.28	0.01%	0.00	-657.72
1.01 BIOLASE INC SEC ID: 090911108	2.830000	0.00	2.84	0.00%	0.00	2.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
166.00 BLACK HILLS CORP SEC ID: 092113109	52.510000	4,968.38	8,716.66	0.01%	0.00	3,748.28
188.00 BLACKBAUD INC SEC ID: 09227Q100	37.650000	4,998.92	7,078.20	0.00%	0.00	2,079.28
899.00 BLACKROCK INC SEC ID: 09247X101	316.470000	173,720.85	284,506.53	0.20%	0.00	110,785.68
581.00 BLACKROCK KELSO CAPITAL CORP SEC ID: 092533108	9.330000	5,205.76	5,420.73	0.00%	0.00	214.97
1,217.00 H&R BLOCK INC SEC ID: 093671105	29.040000	26,575.33	35,341.68	0.02%	0.00	8,766.35
646.00 BLUCORA INC COM SEC ID: 095229100	29.160000	9,864.42	18,837.36	0.01%	0.00	8,972.94
116.00 BLUE NILE INC SEC ID: 09578R103	47.090000	5,076.16	5,462.44	0.00%	0.00	386.28
5,574.00 BOEING CO/THE SEC ID: 097023105	136.490000	436,204.80	760,795.26	0.52%	0.00	324,590.46
1,586.00 BORGWARNER INC SEC ID: 099724106	55.910000	48,905.61	88,673.26	0.06%	0.00	39,767.65
1,160.00 BOSTON PROPERTIES INC SEC ID: 101121101	100.370000	118,885.27	116,429.20	0.08%	0.00	-2,456.07
9,147.00 BOSTON SCIENTIFIC CORP SEC ID: 101137107	12.020000	59,496.77	109,946.94	0.08%	0.00	50,450.17

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
216.00 BOTTOMLINE TECHNOLOGIES INC SEC ID: 101388106	36.160000	5,080.32	7,810.56	0.01%	0.00	2,730.24
610.00 BOYD GAMING CORP SEC ID: 103304101	11.260000	5,032.50	6,868.60	0.00%	0.00	1,836.10
378.00 BRADY CORP SEC ID: 104674106	30.930000	11,918.34	11,691.54	0.01%	0.00	-226.80
1,639.00 BRANDYWINE REALTY TRUST SEC ID: 105368203	14.090000	20,192.48	23,093.51	0.02%	0.00	2,901.03
401.00 BRIGGS & STRATTON CORP SEC ID: 109043109	21.760000	7,683.16	8,725.76	0.01%	0.00	1,042.60
1,187.00 BRIGHTCOVE INC SEC ID: 10921T101	14.140000	10,113.24	16,784.18	0.01%	0.00	6,670.94
674.00 BRINKER INTERNATIONAL INC SEC ID: 109641100	46.340000	16,560.18	31,233.16	0.02%	0.00	14,672.98
371.00 BRINK'S CO/THE SEC ID: 109696104	34.140000	10,417.68	12,665.94	0.01%	0.00	2,248.26
13,104.00 BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	53.150000	332,458.23	696,477.60	0.48%	0.00	364,019.37
88.00 BRISTOW GROUP INC SEC ID: 110394103	75.060000	4,955.28	6,605.28	0.00%	0.00	1,650.00
3,827.00 BROADCOM CORP SEC ID: 111320107	29.645000	116,723.88	113,451.42	0.08%	0.00	-3,272.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
914.00 BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	39.520000	19,651.00	36,121.28	0.02%	0.00	16,470.28
3,503.00 BROCADE COMMUNICATIONS SYSTEMS SEC ID: 111621306	8.865000	20,317.40	31,054.10	0.02%	0.00	10,736.70
963.00 BROOKDALE SENIOR LIVING INC SEC ID: 112463104	27.180000	20,242.26	26,174.34	0.02%	0.00	5,932.08
548.00 BROOKLINE BANCORP INC SEC ID: 11373M107	9.550000	5,025.16	5,233.40	0.00%	0.00	208.24
526.00 BROOKS AUTOMATION INC SEC ID: 114340102	10.490000	5,407.28	5,517.74	0.00%	0.00	110.46
925.00 BROWN & BROWN INC SEC ID: 115236101	31.390000	23,300.75	29,035.75	0.02%	0.00	5,735.00
1,347.00 BROWN-FORMAN CORP SEC ID: 115637209	75.570000	57,526.26	101,792.79	0.07%	0.00	44,266.53
68.00 BRUNOS INC NEW SEC ID: 116881202	10.000000	680.00	680.00	0.00%	0.00	0.00
1,071.00 BRUNSWICK CORP/DE SEC ID: 117043109	46.060000	23,452.29	49,330.26	0.03%	0.00	25,877.97
611.00 BUCKLE INC/THE SEC ID: 118440106	52.560000	26,560.17	32,114.16	0.02%	0.00	5,553.99
337.00 BUFFALO WILD WINGS INC SEC ID: 119848109	147.200000	23,482.25	49,606.40	0.03%	0.00	26,124.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
242.00 CAI INTERNATIONAL INC SEC ID: 12477X106	23.570000	4,927.12	5,703.94	0.00%	0.00	776.82
1,851.00 CBL & ASSOCIATES PROPERTIES IN SEC ID: 124830100	17.960000	31,057.90	33,243.96	0.02%	0.00	2,186.06
5,178.00 CBS CORP SEC ID: 124857202	63.740000	146,803.55	330,045.72	0.23%	0.00	183,242.17
419.00 CBOE HOLDINGS INC SEC ID: 12503M108	51.960000	10,102.09	21,771.24	0.01%	0.00	11,669.15
2,246.00 CBRE GROUP INC SEC ID: 12504L109	26.300000	44,178.82	59,069.80	0.04%	0.00	14,890.98
533.00 CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	233.040000	75,005.64	124,210.32	0.09%	0.00	49,204.68
1,316.00 CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	58.350000	67,081.75	76,788.60	0.05%	0.00	9,706.85
2,298.00 CIGNA CORPORATION COM SEC ID: 125509109	87.480000	89,460.91	201,029.04	0.14%	0.00	111,568.13
1,990.00 CIT GROUP INC SEC ID: 125581801	52.130000	73,740.45	103,738.70	0.07%	0.00	29,998.25
105.00 CLECO CORP SEC ID: 12561W105	46.620000	4,940.25	4,895.10	0.00%	0.00	-45.15
1,034.00 CME GROUP INC SEC ID: 12572Q105	78.460000	61,785.31	81,127.64	0.06%	0.00	19,342.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
216.00 CSS INDUSTRIES INC SEC ID: 125906107	28.680000	4,965.84	6,194.88	0.00%	0.00	1,229.04
749.00 CNA FINANCIAL CORP SEC ID: 126117100	42.890000	20,432.72	32,124.61	0.02%	0.00	11,691.89
1,763.00 CNO FINANCIAL GROUP INC SEC ID: 12621E103	17.690000	12,781.75	31,187.47	0.02%	0.00	18,405.72
278.00 CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	29.400000	5,017.90	8,173.20	0.01%	0.00	3,155.30
86.00 CSR PLC ADR SEC ID: 12640Y205	42.050000	1,262.45	3,616.30	0.00%	0.00	2,353.85
8,244.00 CSX CORP SEC ID: 126408103	28.770000	88,925.56	237,179.88	0.16%	0.00	148,254.32
551.00 CTS CORP SEC ID: 126501105	19.910000	4,959.00	10,970.41	0.01%	0.00	6,011.41
710.00 CVB FINANCIAL CORP SEC ID: 126600105	17.070000	6,248.00	12,119.70	0.01%	0.00	5,871.70
9,856.00 CVS CAREMARK CORP SEC ID: 126650100	71.570000	327,859.55	705,393.92	0.48%	0.00	377,534.37
1,332.00 CYS INVTS INC SEC ID: 12673A108	7.410000	12,875.44	9,870.12	0.01%	0.00	-3,005.32
3,049.00 CA INC SEC ID: 12673P105	33.650000	72,155.81	102,598.85	0.07%	0.00	30,443.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
587.00 CABELA'S INC SEC ID: 126804301	66.660000	18,853.89	39,129.42	0.03%	0.00	20,275.53
1,036.00 CABLEVISION SYSTEMS CORP SEC ID: 12686C109	17.930000	15,092.56	18,575.48	0.01%	0.00	3,482.92
522.00 CABOT CORP SEC ID: 127055101	51.400000	20,065.68	26,830.80	0.02%	0.00	6,765.12
3,093.00 CABOT OIL & GAS CORP SEC ID: 127097103	38.760000	49,894.78	119,884.68	0.08%	0.00	69,989.90
2,532.00 CADENCE PHARMACEUTICALS INC SEC ID: 12738T100	9.050000	9,918.86	22,914.60	0.02%	0.00	12,995.74
2,138.00 CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	14.020000	21,828.98	29,974.76	0.02%	0.00	8,145.78
778.00 CAESARS ACQUISITION CO CL A SEC ID: 12768T103	12.060000	6,721.92	9,382.68	0.01%	0.00	2,660.76
440.00 CAESARS ENTERTAINMENT CORP SEC ID: 127686103	21.540000	5,632.00	9,477.60	0.01%	0.00	3,845.60
5,026.00 CAL DIVE INTERNATIONAL INC SEC ID: 12802T101	2.010000	9,700.18	10,102.26	0.01%	0.00	402.08
365.00 CALAMOS ASSET MANAGEMENT INC SEC ID: 12811R104	11.840000	4,938.45	4,321.60	0.00%	0.00	-616.85
449.00 CALGON CARBON CORP SEC ID: 129603106	20.570000	7,835.05	9,235.93	0.01%	0.00	1,400.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,257.00 CALIX INC SEC ID: 13100M509	9.640000	9,930.30	12,117.48	0.01%	0.00	2,187.18
781.00 CALLAWAY GOLF CO SEC ID: 131193104	8.430000	4,810.96	6,583.83	0.00%	0.00	1,772.87
4,562.00 CALPINE CORP SEC ID: 131347304	19.510000	57,759.27	89,004.62	0.06%	0.00	31,245.35
558.00 CAMDEN PROPERTY TRUST SEC ID: 133131102	56.880000	35,583.66	31,739.04	0.02%	0.00	-3,844.62
1,948.00 CAMERON INTERNATIONAL CORP SEC ID: 13342B105	59.530000	80,481.62	115,964.44	0.08%	0.00	35,482.82
1,259.00 CAMPBELL SOUP CO SEC ID: 134429109	43.280000	42,692.69	54,489.52	0.04%	0.00	11,796.83
117.00 CAPELLA EDUCATION CO SEC ID: 139594105	66.440000	4,999.41	7,773.48	0.01%	0.00	2,774.07
3,408.00 CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	76.610000	233,397.45	261,086.88	0.18%	0.00	27,689.43
550.00 CAPITAL SENIOR LIVING CORP SEC ID: 140475104	23.990000	10,114.50	13,194.50	0.01%	0.00	3,080.00
2,582.00 CAPITALSOURCE INC SEC ID: 14055X102	14.370000	16,137.50	37,103.34	0.03%	0.00	20,965.84
1,332.00 CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	12.110000	15,717.60	16,130.52	0.01%	0.00	412.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
615.00 CAPSTEAD MORTGAGE CORP SEC ID: 14067E506	12.080000	8,474.70	7,429.20	0.01%	0.00	-1,045.50
56.00 CARBO CERAMICS INC SEC ID: 140781105	116.530000	5,087.60	6,525.68	0.00%	0.00	1,438.08
2,651.00 CARDINAL HEALTH INC SEC ID: 14149Y108	66.810000	125,703.89	177,113.31	0.12%	0.00	51,409.42
343.00 CARDTRONICS INC SEC ID: 14161H108	43.450000	7,487.69	14,903.35	0.01%	0.00	7,415.66
1,422.00 CAREFUSION CORP SEC ID: 14170T101	39.820000	49,087.89	56,624.04	0.04%	0.00	7,536.15
487.00 CARLISLE COS INC SEC ID: 142339100	79.400000	23,103.28	38,667.80	0.03%	0.00	15,564.52
1,940.00 CARMAX INC SEC ID: 143130102	47.020000	50,614.60	91,218.80	0.06%	0.00	40,604.20
1,434.00 CARNIVAL CORP SEC ID: 143658300	40.170000	56,698.70	57,603.78	0.04%	0.00	905.08
350.00 CARPENTER TECHNOLOGY CORP SEC ID: 144285103	62.200000	18,644.50	21,770.00	0.01%	0.00	3,125.50
310.00 CARRIZO OIL & GAS INC SEC ID: 144577103	44.770000	11,315.00	13,878.70	0.01%	0.00	2,563.70
727.00 CARTER'S INC SEC ID: 146229109	71.790000	29,892.09	52,191.33	0.04%	0.00	22,299.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
928.00 CASELLA WASTE SYSTEMS INC SEC ID: 147448104	5.800000	5,085.44	5,382.40	0.00%	0.00	296.96
331.00 CASEY'S GENERAL STORES INC SEC ID: 147528103	70.250000	14,247.60	23,252.75	0.02%	0.00	9,005.15
517.00 CATAMARAN CORP SEC ID: 148887102	47.462000	9,634.31	24,537.85	0.02%	0.00	14,903.54
4,931.00 CATERPILLAR INC SEC ID: 149123101	90.810000	309,182.92	447,784.11	0.31%	0.00	138,601.19
160.00 CATHAY GENERAL BANCORP SEC ID: 149150104	26.730000	2,235.20	4,276.80	0.00%	0.00	2,041.60
179.00 CATO CORP/THE SEC ID: 149205106	31.800000	5,047.80	5,692.20	0.00%	0.00	644.40
211.00 CAVCO INDUSTRIES INC SEC ID: 149568107	68.700000	9,826.27	14,495.70	0.01%	0.00	4,669.43
327.00 CAVIUM INC SEC ID: 14964U108	34.510000	10,048.71	11,284.77	0.01%	0.00	1,236.06
969.00 CEDAR REALTY TRUST INC SEC ID: 150602209	6.260000	4,903.14	6,065.94	0.00%	0.00	1,162.80
360.00 CELADON GROUP INC SEC ID: 150838100	19.480000	4,867.20	7,012.80	0.00%	0.00	2,145.60
1,378.00 CELANESE CORP SEC ID: 150870103	55.310000	44,743.66	76,217.18	0.05%	0.00	31,473.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,417.00 CELGENE CORP SEC ID: 151020104	168.968000	182,957.64	577,363.66	0.40%	0.00	394,406.02
1,112.00 CELLDEX THERAPEUTICS INC SEC ID: 15117B103	24.210000	7,261.36	26,921.52	0.02%	0.00	19,660.16
398.00 CENTENE CORP SEC ID: 15135B101	58.950000	13,476.28	23,462.10	0.02%	0.00	9,985.82
5,134.00 CENTERPOINT ENERGY INC SEC ID: 15189T107	23.180000	74,758.68	119,006.12	0.08%	0.00	44,247.44
196.00 CENTERSTATE BANKS INC SEC ID: 15201P109	10.150000	1,250.48	1,989.40	0.00%	0.00	738.92
371.00 CENTRAL PACIFIC FINANCIAL CO SEC ID: 154760409	20.080000	4,889.59	7,449.68	0.01%	0.00	2,560.09
781.00 CENTURY ALUMINUM CO SEC ID: 156431108	10.460000	7,950.58	8,169.26	0.01%	0.00	218.68
491.00 CEPHEID INC SEC ID: 15670R107	46.672000	15,849.48	22,915.95	0.02%	0.00	7,066.47
2,160.00 CENTURYLINK INC SEC ID: 156700106	31.850000	80,560.89	68,796.00	0.05%	0.00	-11,764.89
2,534.00 CERNER CORP SEC ID: 156782104	55.740000	70,583.02	141,245.16	0.10%	0.00	70,662.14
1,068.00 CHAMBERS STREET PROPERTIES SEC ID: 157842105	7.650000	9,975.12	8,170.20	0.01%	0.00	-1,804.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
411.00 CHARLES RIVER LABORATORIES INT SEC ID: 159864107	53.040000	16,152.30	21,799.44	0.01%	0.00	5,647.14
234.00 CHART INDUSTRIES INC SEC ID: 16115Q308	95.640000	11,678.94	22,379.76	0.02%	0.00	10,700.82
461.00 CHARTER COMMUNICATIONS INC SEC ID: 16117M305	136.760000	25,125.33	63,046.36	0.04%	0.00	37,921.03
470.00 CHEESECAKE FACTORY INC/THE SEC ID: 163072101	48.270000	15,113.04	22,686.90	0.02%	0.00	7,573.86
77.00 CHEMED CORP SEC ID: 16359R103	76.620000	4,924.15	5,899.74	0.00%	0.00	975.59
272.00 CHEMICAL FINANCIAL CORP SEC ID: 163731102	31.670000	4,972.16	8,614.24	0.01%	0.00	3,642.08
676.00 CHEMTURA CORP SEC ID: 163893209	27.920000	13,824.20	18,873.92	0.01%	0.00	5,049.72
731.00 CHENIERE ENERGY INC SEC ID: 16411R208	43.120000	9,188.67	31,520.72	0.02%	0.00	22,332.05
2,050.00 CHESAPEAKE ENERGY CORP SEC ID: 165167107	27.140000	41,319.74	55,637.00	0.04%	0.00	14,317.26
13,925.00 CHEVRON CORP SEC ID: 166764100	124.910000	901,109.02	1,739,371.75	1.19%	0.00	838,262.73
832.00 CHICAGO BRIDGE & IRON CO NV SEC ID: 167250109	83.140000	28,427.57	69,172.48	0.05%	0.00	40,744.91

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,879.00 CHICO'S FAS INC SEC ID: 168615102	18.840000	23,908.69	35,400.36	0.02%	0.00	11,491.67
208.00 CHILDRENS PLACE RETAIL STORES SEC ID: 168905107	56.970000	9,191.52	11,849.76	0.01%	0.00	2,658.24
14,172.00 CHIMERA INVESTMENT CORP SEC ID: 16934Q109	3.100000	38,264.40	43,933.20	0.03%	0.00	5,668.80
273.00 CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	532.780000	59,809.01	145,448.94	0.10%	0.00	85,639.93
358.00 CHIQUITA BRANDS INTERNATIONAL SEC ID: 170032809	11.700000	3,157.56	4,188.60	0.00%	0.00	1,031.04
1,822.00 CHUBB CORP SEC ID: 171232101	96.630000	94,868.44	176,059.86	0.12%	0.00	81,191.42
1,137.00 CHURCH & DWIGHT CO INC SEC ID: 171340102	66.280000	42,433.67	75,360.36	0.05%	0.00	32,926.69
115.00 CHURCHILL DOWNS INC SEC ID: 171484108	89.650000	4,940.40	10,309.75	0.01%	0.00	5,369.35
965.00 CIENA CORP SEC ID: 171779309	23.930000	11,801.95	23,092.45	0.02%	0.00	11,290.50
683.00 CIMAREX ENERGY CO SEC ID: 171798101	104.910000	41,225.88	71,653.53	0.05%	0.00	30,427.65
1,350.00 CINCINNATI BELL INC SEC ID: 171871106	3.560000	4,468.50	4,806.00	0.00%	0.00	337.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 CINCINNATI FINANCIAL CORP SEC ID: 172062101	52.370000	19,995.09	26,185.00	0.02%	0.00	6,189.91
739.00 CINEMARK HOLDINGS INC SEC ID: 17243V102	33.330000	14,809.56	24,630.87	0.02%	0.00	9,821.31
124.00 CIRCOR INTERNATIONAL INC SEC ID: 17273K109	80.780000	4,977.36	10,016.72	0.01%	0.00	5,039.36
31,042.00 CISCO SYSTEMS INC SEC ID: 17275R102	22.430000	716,897.28	696,272.06	0.48%	0.00	-20,625.22
789.00 CIRRUS LOGIC INC SEC ID: 172755100	20.425000	14,727.61	16,115.33	0.01%	0.00	1,387.72
885.00 CINTAS CORP SEC ID: 172908105	59.590000	31,602.30	52,737.15	0.04%	0.00	21,134.85
18,713.00 CITIGROUP INC SEC ID: 172967424	52.110000	1,192,451.47	975,134.43	0.67%	0.00	-217,317.04
1,275.00 CITRIX SYSTEMS INC SEC ID: 177376100	63.250000	47,046.86	80,643.75	0.06%	0.00	33,596.89
156.00 CITY HOLDING CO SEC ID: 177835105	46.330000	4,907.76	7,227.48	0.00%	0.00	2,319.72
150.00 CITY NATIONAL CORP/CA SEC ID: 178566105	79.220000	9,775.50	11,883.00	0.01%	0.00	2,107.50
401.00 CLARCOR INC SEC ID: 179895107	64.350000	18,201.39	25,804.35	0.02%	0.00	7,602.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
566.00 CLEAN HARBORS INC SEC ID: 184496107	59.960000	28,583.82	33,937.36	0.02%	0.00	5,353.54
398.00 CLEAN ENERGY FUELS CORP SEC ID: 184499101	12.880000	4,994.90	5,126.24	0.00%	0.00	131.34
160.00 CLEARWATER PAPER CORP SEC ID: 18538R103	52.500000	5,031.20	8,400.00	0.01%	0.00	3,368.80
488.00 CLIFFS NATURAL RESOURCES INC SEC ID: 18683K101	26.210000	10,614.00	12,790.48	0.01%	0.00	2,176.48
891.00 CLOROX CO SEC ID: 189054109	92.760000	59,799.48	82,649.16	0.06%	0.00	22,849.68
485.00 CLOUD PEAK ENERGY INC SEC ID: 18911Q102	18.000000	9,889.15	8,730.00	0.01%	0.00	-1,159.15
2,248.00 COACH INC SEC ID: 189754104	56.130000	76,821.35	126,180.24	0.09%	0.00	49,358.89
941.00 COBALT INTERNATIONAL ENERGY IN SEC ID: 19075F106	16.450000	12,411.79	15,479.45	0.01%	0.00	3,067.66
795.00 COBIZ FINANCIAL INC SEC ID: 190897108	11.960000	4,984.65	9,508.20	0.01%	0.00	4,523.55
166.00 COCA-COLA BOTTLING CO CONSOLIDATED SEC ID: 191098102	73.190000	10,121.02	12,149.54	0.01%	0.00	2,028.52
28,056.00 COCA-COLA CO/THE SEC ID: 191216100	41.310000	676,977.26	1,158,993.36	0.79%	0.00	482,016.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,717.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	44.130000	57,653.58	119,901.21	0.08%	0.00	62,247.63
629.00 COEUR MINING INC SEC ID: 192108504	10.850000	9,674.02	6,824.65	0.00%	0.00	-2,849.37
320.00 COGENT COMMUNICATIONS GROUP IN SEC ID: 19239V302	40.410000	5,123.20	12,931.20	0.01%	0.00	7,808.00
660.00 COGNEX CORP SEC ID: 192422103	38.180000	11,121.00	25,198.80	0.02%	0.00	14,077.80
2,164.00 COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	100.980000	91,102.59	218,520.72	0.15%	0.00	127,418.13
157.00 COHEN & STEERS INC SEC ID: 19247A100	40.060000	4,953.35	6,289.42	0.00%	0.00	1,336.07
200.00 COHERENT INC SEC ID: 192479103	74.390000	10,368.00	14,878.00	0.01%	0.00	4,510.00
409.00 COHU INC SEC ID: 192576106	10.500000	5,104.32	4,294.50	0.00%	0.00	-809.82
812.00 COLFAX CORP SEC ID: 194014106	63.690000	31,773.56	51,716.28	0.04%	0.00	19,942.72
7,560.00 COLGATE-PALMOLIVE CO SEC ID: 194162103	65.210000	236,802.27	492,987.60	0.34%	0.00	256,185.33
275.00 COLONY FINANCIAL INC SEC ID: 19624R106	20.290000	5,035.25	5,579.75	0.00%	0.00	544.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
314.00 COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	27.490000	5,221.82	8,631.86	0.01%	0.00	3,410.04
252.00 COLUMBUS MCKINNON CORP/NY SEC ID: 199333105	27.140000	4,956.84	6,839.28	0.00%	0.00	1,882.44
18,539.00 COMCAST CORP SEC ID: 20030N101	51.965000	454,058.43	963,379.14	0.66%	0.00	509,320.71
1,606.00 COMERICA INC SEC ID: 200340107	47.540000	43,956.37	76,349.24	0.05%	0.00	32,392.87
1,262.10 COMMERCE BANCSHARES INC/MO SEC ID: 200525103	44.910000	42,853.93	56,680.91	0.04%	0.00	13,826.98
902.00 COMMERCIAL METALS CO SEC ID: 201723103	20.330000	12,934.68	18,337.66	0.01%	0.00	5,402.98
1,496.00 COMMONWEALTH REIT SEC ID: 203233101	23.310000	29,873.99	34,871.76	0.02%	0.00	4,997.77
1,466.00 COMMUNITY BANK SYSTEM INC SEC ID: 203607106	39.680000	35,579.82	58,170.88	0.04%	0.00	22,591.06
264.00 COMMUNITY HEALTH SYSTEMS INC SEC ID: 203668108	39.270000	7,546.08	10,367.28	0.01%	0.00	2,821.20
672.00 COMMUNITY TRUST BANCORP INC SEC ID: 204149108	45.160000	18,137.28	30,347.52	0.02%	0.00	12,210.24
789.00 COMMUNITYONE BANCORP SEC ID: 20416Q108	12.750000	9,578.46	10,059.75	0.01%	0.00	481.29

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
350.00 COMMVAULT SYSTEMS INC SEC ID: 204166102	74.862000	14,434.00	26,201.70	0.02%	0.00	11,767.70
132.00 COMPASS MINERALS INTERNATIONAL SEC ID: 20451N101	80.050000	10,042.56	10,566.60	0.01%	0.00	524.04
1,164.00 COMPUTER SCIENCES CORP SEC ID: 205363104	55.880000	56,844.87	65,044.32	0.04%	0.00	8,199.45
1,735.00 COMPUWARE CORP SEC ID: 205638109	11.210000	13,628.77	19,449.35	0.01%	0.00	5,820.58
681.00 COMSTOCK RESOURCES INC SEC ID: 205768203	18.290000	9,947.22	12,455.49	0.01%	0.00	2,508.27
213.00 COMTECH TELECOMMUNICATIONS COR SEC ID: 205826209	31.510000	5,695.62	6,711.63	0.00%	0.00	1,016.01
3,672.00 CONAGRA FOODS INC SEC ID: 205887102	33.700000	90,000.72	123,746.40	0.08%	0.00	33,745.68
572.00 CON-WAY INC SEC ID: 205944101	39.710000	20,031.44	22,714.12	0.02%	0.00	2,682.68
844.00 CONCHO RESOURCES INC/MIDLAND T SEC ID: 20605P101	108.000000	47,478.00	91,152.00	0.06%	0.00	43,674.00
623.00 CONCUR TECHNOLOGIES INC SEC ID: 206708109	103.180000	35,629.17	64,281.14	0.04%	0.00	28,651.97
161.00 CONMED CORP SEC ID: 207410101	42.500000	4,929.82	6,842.50	0.00%	0.00	1,912.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
170.00 CONNECTICUT WATER SERVICE INC SEC ID: 207797101	35.510000	5,026.90	6,036.70	0.00%	0.00	1,009.80
235.00 CONN'S INC SEC ID: 208242107	78.690000	7,085.25	18,492.15	0.01%	0.00	11,406.90
9,410.00 CONOCOPHILLIPS SEC ID: 20825C104	70.650000	429,729.41	664,816.50	0.46%	0.00	235,087.09
1,879.00 CONSOL ENERGY INC SEC ID: 20854P109	38.040000	75,413.47	71,477.16	0.05%	0.00	-3,936.31
2,684.00 CONSOLIDATED EDISON INC SEC ID: 209115104	55.280000	125,292.07	148,371.52	0.10%	0.00	23,079.45
235.00 CONSTANT CONTACT INC SEC ID: 210313102	31.070000	5,729.30	7,301.45	0.01%	0.00	1,572.15
1,265.00 CONSTELLATION BRANDS INC SEC ID: 21036P108	70.380000	27,539.05	89,030.70	0.06%	0.00	61,491.65
132.00 CONTANGO OIL & GAS CO SEC ID: 21075N204	47.260000	4,843.08	6,238.32	0.00%	0.00	1,395.24
527.00 CONTINENTAL RESOURCES INC/OK SEC ID: 212015101	112.520000	27,333.68	59,298.04	0.04%	0.00	31,964.36
1,515.00 CONVERGYS CORP SEC ID: 212485106	21.050000	19,967.70	31,890.75	0.02%	0.00	11,923.05
290.00 COOPER COS INC/THE SEC ID: 216648402	123.840000	16,721.40	35,913.60	0.02%	0.00	19,192.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
494.00 COOPER TIRE & RUBBER CO SEC ID: 216831107	24.040000	9,835.54	11,875.76	0.01%	0.00	2,040.22
698.00 COPART INC SEC ID: 217204106	36.650000	12,427.89	25,581.70	0.02%	0.00	13,153.81
192.00 CORELOGIC INC SEC ID: 21871D103	35.530000	5,018.88	6,821.76	0.00%	0.00	1,802.88
815.00 CORNERSTONE ONDEMAND INC SEC ID: 21925Y103	53.312000	23,040.05	43,449.28	0.03%	0.00	20,409.23
2,205.00 CORNING INC SEC ID: 219350105	17.820000	43,775.42	39,293.10	0.03%	0.00	-4,482.32
5,814.00 CORONADO BIOSCIENCES INC SEC ID: 21976U109	2.630000	11,337.30	15,290.82	0.01%	0.00	3,953.52
275.00 CORPORATE EXECUTIVE BOARD CO/T SEC ID: 21988R102	77.430000	11,280.50	21,293.25	0.01%	0.00	10,012.75
568.00 CORPORATE OFFICE PROPERTIES TR SEC ID: 22002T108	23.690000	12,342.64	13,455.92	0.01%	0.00	1,113.28
2,616.00 COSTCO WHOLESALE CORP SEC ID: 22160K105	119.020000	130,930.28	311,356.32	0.21%	0.00	180,426.04
315.00 COSTAR GROUP INC SEC ID: 22160N109	184.580000	21,128.49	58,142.70	0.04%	0.00	37,014.21
2,272.00 COUSINS PROPERTIES INC SEC ID: 222795106	10.300000	15,008.44	23,401.60	0.02%	0.00	8,393.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
474.00 COVANCE INC SEC ID: 222816100	88.060000	24,887.06	41,740.44	0.03%	0.00	16,853.38
1,244.00 COVANTA HOLDING CORP SEC ID: 22282E102	17.750000	20,165.24	22,081.00	0.02%	0.00	1,915.76
4,682.00 COWEN GROUP INC SEC ID: 223622101	3.910000	15,146.79	18,306.62	0.01%	0.00	3,159.83
32.00 CRACKER BARREL OLD COUNTRY STO SEC ID: 22410J106	110.070000	1,555.52	3,522.24	0.00%	0.00	1,966.72
388.00 CRANE CO SEC ID: 224399105	67.250000	18,197.20	26,093.00	0.02%	0.00	7,895.80
633.00 CRAY INC SEC ID: 225223304	27.460000	10,007.73	17,382.18	0.01%	0.00	7,374.45
875.00 CREE INC SEC ID: 225447101	62.520000	20,825.00	54,705.00	0.04%	0.00	33,880.00
2,006.00 CROWN CASTLE INTERNATIONAL COR SEC ID: 228227104	73.430000	78,143.19	147,300.58	0.10%	0.00	69,157.39
1,598.00 CROWN HOLDINGS INC SEC ID: 228368106	44.570000	50,231.48	71,222.86	0.05%	0.00	20,991.38
1,115.00 CUBESMART SEC ID: 229663109	15.940000	15,017.41	17,773.10	0.01%	0.00	2,755.69
477.00 CUBIST PHARMACEUTICALS INC SEC ID: 229678107	68.870000	17,038.44	32,850.99	0.02%	0.00	15,812.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
397.00 CUBIST PHARMACEUTIC CVR W I SEC ID: 229678123	1.350000	853.55	535.95	0.00%	0.00	-317.60
358.00 CULLEN/FROST BANKERS INC SEC ID: 229899109	74.430000	20,037.26	26,645.94	0.02%	0.00	6,608.68
987.00 CUMMINS INC SEC ID: 231021106	140.970000	113,442.42	139,137.39	0.10%	0.00	25,694.97
434.00 CURTISS-WRIGHT CORP SEC ID: 231561101	62.230000	14,975.69	27,007.82	0.02%	0.00	12,032.13
191.00 CYBERONICS INC SEC ID: 23251P102	65.422000	9,886.16	12,495.60	0.01%	0.00	2,609.44
517.00 CYPRESS SEMICONDUCTOR CORP SEC ID: 232806109	10.500000	5,759.09	5,428.50	0.00%	0.00	-330.59
378.00 CYTEC INDUSTRIES INC SEC ID: 232820100	93.160000	20,041.56	35,214.48	0.02%	0.00	15,172.92
1,953.00 DCT INDUSTRIAL TRUST INC SEC ID: 233153105	7.130000	9,999.36	13,924.89	0.01%	0.00	3,925.53
2,602.00 DDR CORP SEC ID: 23317H102	15.370000	33,588.36	39,992.74	0.03%	0.00	6,404.38
2,394.00 DR HORTON INC SEC ID: 23331A109	22.320000	38,117.85	53,434.08	0.04%	0.00	15,316.23
280.00 DST SYSTEMS INC SEC ID: 233326107	90.740000	14,316.40	25,407.20	0.02%	0.00	11,090.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,346.00 DTE ENERGY CO SEC ID: 233331107	66.390000	56,159.70	89,360.94	0.06%	0.00	33,201.24
1,118.00 DSW INC SEC ID: 23334L102	42.730000	33,150.42	47,772.14	0.03%	0.00	14,621.72
1,772.00 DANA HOLDING CORP SEC ID: 235825205	19.620000	26,361.34	34,766.64	0.02%	0.00	8,405.30
4,548.00 DANAHER CORP SEC ID: 235851102	77.200000	157,557.51	351,105.60	0.24%	0.00	193,548.09
1,205.00 DARDEN RESTAURANTS INC SEC ID: 237194105	54.370000	51,944.29	65,515.85	0.04%	0.00	13,571.56
542.00 DARLING INTERNATIONAL INC SEC ID: 237266101	20.880000	9,647.60	11,316.96	0.01%	0.00	1,669.36
872.00 DAVITA HEALTHCARE PARTNERS INC SEC ID: 23918K108	63.370000	27,239.32	55,258.64	0.04%	0.00	28,019.32
327.00 DEALERTRACK HOLDINGS INC SEC ID: 242309102	48.080000	6,981.45	15,722.16	0.01%	0.00	8,740.71
631.00 DEAN FOODS CO SEC ID: 242370203	17.190000	9,585.59	10,846.89	0.01%	0.00	1,261.30
108.00 DECKERS OUTDOOR CORP SEC ID: 243537107	84.460000	5,114.88	9,121.68	0.01%	0.00	4,006.80
2,285.00 DEERE & CO SEC ID: 244199105	91.330000	114,919.75	208,689.05	0.14%	0.00	93,769.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,422.00 DELTA AIR LINES INC SEC ID: 247361702	27.470000	57,235.47	176,412.34	0.12%	0.00	119,176.87
3,194.00 DENBURY RESOURCES INC SEC ID: 247916208	16.430000	54,995.57	52,477.42	0.04%	0.00	-2,518.15
409.00 DELUXE CORP SEC ID: 248019101	52.190000	9,627.86	21,345.71	0.01%	0.00	11,717.85
2,440.00 DENDREON CORP SEC ID: 24823Q107	2.990000	9,821.00	7,295.60	0.01%	0.00	-2,525.40
1,271.00 DENTSPLY INTERNATIONAL INC SEC ID: 249030107	48.480000	36,468.17	61,618.08	0.04%	0.00	25,149.91
3,171.00 DEVON ENERGY CORP SEC ID: 25179M103	61.870000	197,304.06	196,189.77	0.13%	0.00	-1,114.29
547.00 DIAMOND OFFSHORE DRILLING INC SEC ID: 25271C102	56.920000	34,595.01	31,135.24	0.02%	0.00	-3,459.77
2,441.00 DIAMONDROCK HOSPITALITY CO SEC ID: 252784301	11.550000	23,699.60	28,193.55	0.02%	0.00	4,493.95
434.00 DICK'S SPORTING GOODS INC SEC ID: 253393102	58.100000	21,317.70	25,215.40	0.02%	0.00	3,897.70
519.00 DIEBOLD INC SEC ID: 253651103	33.010000	15,564.81	17,132.19	0.01%	0.00	1,567.38
783.00 DIGITAL REALTY TRUST INC SEC ID: 253868103	49.120000	40,172.40	38,460.96	0.03%	0.00	-1,711.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
208.00 DIGITALGLOBE INC SEC ID: 25389M877	41.150000	5,044.00	8,559.20	0.01%	0.00	3,515.20
357.00 DIME COMMUNITY BANCSHARES INC SEC ID: 253922108	16.920000	5,083.68	6,040.44	0.00%	0.00	956.76
327.00 DILLARD'S INC SEC ID: 254067101	97.210000	18,357.87	31,787.67	0.02%	0.00	13,429.80
123.00 DINEEQUITY INC SEC ID: 254423106	83.550000	6,157.38	10,276.65	0.01%	0.00	4,119.27
13,314.00 WALT DISNEY CO/THE SEC ID: 254687106	76.400000	409,089.18	1,017,189.60	0.70%	0.00	608,100.42
989.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F104	90.420000	40,309.78	89,425.38	0.06%	0.00	49,115.60
1,554.00 DISH NETWORK CORP SEC ID: 25470M109	57.920000	38,127.40	90,007.68	0.06%	0.00	51,880.28
4,203.00 DISCOVER FINANCIAL SERVICES SEC ID: 254709108	55.950000	101,189.69	235,157.85	0.16%	0.00	133,968.16
4,639.00 DIRECTV SEC ID: 25490A309	69.060000	145,651.62	320,369.34	0.22%	0.00	174,717.72
1,951.00 DOLLAR GENERAL CORP SEC ID: 256677105	60.320000	78,401.58	117,684.32	0.08%	0.00	39,282.74
2,063.00 DOLLAR TREE INC SEC ID: 256746108	56.420000	60,527.74	116,394.46	0.08%	0.00	55,866.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,650.00 DOMINION RESOURCES INC/VA SEC ID: 25746U109	64.690000	179,534.18	300,808.50	0.21%	0.00	121,274.32
821.00 DOMINO'S PIZZA INC SEC ID: 25754A201	69.650000	35,155.22	57,182.65	0.04%	0.00	22,027.43
265.00 DOMTAR CORP SEC ID: 257559203	94.340000	19,629.76	25,000.10	0.02%	0.00	5,370.34
1,062.00 DONALDSON CO INC SEC ID: 257651109	43.460000	25,287.78	46,154.52	0.03%	0.00	20,866.74
399.00 DONEGAL GROUP INC SEC ID: 257701201	15.900000	5,039.37	6,344.10	0.00%	0.00	1,304.73
1,055.00 RR DONNELLEY & SONS CO SEC ID: 257867101	20.280000	10,033.05	21,395.40	0.01%	0.00	11,362.35
1,302.00 DOUGLAS EMMETT INC SEC ID: 25960P109	23.290000	20,154.96	30,323.58	0.02%	0.00	10,168.62
1,483.00 DOVER CORP SEC ID: 260003108	96.540000	70,612.45	143,168.82	0.10%	0.00	72,556.37
7,824.00 DOW CHEMICAL CO/THE SEC ID: 260543103	44.400000	288,683.12	347,385.60	0.24%	0.00	58,702.48
954.00 DR PEPPER SNAPPLE GROUP INC SEC ID: 26138E109	48.720000	42,717.43	46,478.88	0.03%	0.00	3,761.45
568.00 DREAMWORKS ANIMATION SKG INC SEC ID: 26153C103	35.500000	11,910.96	20,164.00	0.01%	0.00	8,253.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
909.00 DRESSER-RAND GROUP INC SEC ID: 261608103	59.630000	49,463.66	54,203.67	0.04%	0.00	4,740.01
214.00 DREW INDUSTRIES INC SEC ID: 26168L205	51.200000	4,981.92	10,956.80	0.01%	0.00	5,974.88
409.00 DRIL-QUIP INC SEC ID: 262037104	109.930000	27,298.09	44,961.37	0.03%	0.00	17,663.28
7,181.00 EI DU PONT DE NEMOURS & CO SEC ID: 263534109	64.970000	311,533.08	466,549.57	0.32%	0.00	155,016.49
5,612.00 DUKE ENERGY CORP NEW COM SEC ID: 26441C204	69.010000	297,827.76	387,284.12	0.27%	0.00	89,456.36
2,180.00 DUKE REALTY CORP SEC ID: 264411505	15.040000	25,549.60	32,787.20	0.02%	0.00	7,237.60
429.00 DUN & BRADSTREET CORP SEC ID: 26483E100	122.750000	32,948.78	52,659.75	0.04%	0.00	19,710.97
1,071.00 DUNKIN' BRANDS GROUP INC SEC ID: 265504100	48.200000	34,657.56	51,622.20	0.04%	0.00	16,964.64
321.00 DYCOM INDUSTRIES INC SEC ID: 267475101	27.790000	4,798.95	8,920.59	0.01%	0.00	4,121.64
937.00 DYNEX CAPITAL INC SEC ID: 26817Q506	8.000000	10,035.27	7,496.00	0.01%	0.00	-2,539.27
452.00 DYNEGY INC/NEW SEC ID: 26817R108	21.520000	9,953.04	9,727.04	0.01%	0.00	-226.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
15,675.00 EMC CORP/MA SEC ID: 268648102	25.150000	219,540.06	394,226.25	0.27%	0.00	174,686.19
265.00 EMC INSURANCE GROUP INC SEC ID: 268664109	30.620000	5,005.85	8,114.30	0.01%	0.00	3,108.45
2,006.00 EOG RESOURCES INC SEC ID: 26875P101	167.840000	167,687.53	336,687.04	0.23%	0.00	168,999.51
713.00 EQT CORP SEC ID: 26884L109	89.780000	37,673.18	64,013.14	0.04%	0.00	26,339.96
371.00 EPR PPTYS COM SH BEN INT SEC ID: 26884U109	49.160000	17,058.58	18,238.36	0.01%	0.00	1,179.78
172.00 ERA GROUP INC SEC ID: 26885G109	30.860000	3,226.87	5,307.92	0.00%	0.00	2,081.05
3,298.00 E*TRADE FINANCIAL CORP SEC ID: 269246401	19.640000	29,418.16	64,772.72	0.04%	0.00	35,354.56
227.00 EAGLE MATERIALS INC SEC ID: 26969P108	77.430000	14,862.68	17,576.61	0.01%	0.00	2,713.93
2,082.00 EAST WEST BANCORP INC SEC ID: 27579R104	34.970000	36,155.90	72,807.54	0.05%	0.00	36,651.64
172.00 EASTGROUP PROPERTIES INC SEC ID: 277276101	57.930000	9,958.80	9,963.96	0.01%	0.00	5.16
893.00 EASTMAN CHEMICAL CO SEC ID: 277432100	80.700000	61,432.37	72,065.10	0.05%	0.00	10,632.73

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,814.00 EBAY INC SEC ID: 278642103	54.865000	273,211.58	483,580.11	0.33%	0.00	210,368.53
133.00 ECHOSTAR CORP SEC ID: 278768106	49.720000	4,983.51	6,612.76	0.00%	0.00	1,629.25
1,894.00 ECOLAB INC SEC ID: 278865100	104.270000	82,422.78	197,487.38	0.14%	0.00	115,064.60
3,178.00 EDISON INTERNATIONAL SEC ID: 281020107	46.300000	134,717.64	147,141.40	0.10%	0.00	12,423.76
355.00 EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	65.760000	20,814.02	23,344.80	0.02%	0.00	2,530.78
310.00 EL PASO ELECTRIC CO SEC ID: 283677854	35.110000	10,065.70	10,884.10	0.01%	0.00	818.40
310.00 ELECTRO RENT CORP SEC ID: 285218103	18.520000	5,074.70	5,741.20	0.00%	0.00	666.50
2,671.00 ELECTRONIC ARTS INC SEC ID: 285512109	22.940000	42,070.68	61,272.74	0.04%	0.00	19,202.06
309.00 ELECTRONICS FOR IMAGING INC SEC ID: 286082102	38.730000	5,101.59	11,967.57	0.01%	0.00	6,865.98
532.00 EMCOR GROUP INC SEC ID: 29084Q100	42.440000	15,119.44	22,578.08	0.02%	0.00	7,458.64
245.00 EMERITUS CORP SEC ID: 291005106	21.630000	4,912.25	5,299.35	0.00%	0.00	387.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,482.00 EMERALD OIL INC SEC ID: 29101U209	7.660000	9,914.58	11,352.12	0.01%	0.00	1,437.54
5,670.00 EMERSON ELECTRIC CO SEC ID: 291011104	70.180000	243,705.78	397,920.60	0.27%	0.00	154,214.82
262.00 EMPIRE DISTRICT ELECTRIC CO/TH SEC ID: 291641108	22.690000	4,878.44	5,944.78	0.00%	0.00	1,066.34
698.00 EMULEX CORP SEC ID: 292475209	7.160000	5,709.64	4,997.68	0.00%	0.00	-711.96
220.00 ENCORE WIRE CORP SEC ID: 292562105	54.200000	5,108.40	11,924.00	0.01%	0.00	6,815.60
3,135.00 ENDEAVOR INTERNATIONAL CORP SEC ID: 29259G200	5.250000	10,126.05	16,458.75	0.01%	0.00	6,332.70
712.00 ENDO HEALTH SOLUTIONS INC SEC ID: 29264F205	67.460000	25,508.56	48,031.52	0.03%	0.00	22,522.96
573.00 ENERGEN CORP SEC ID: 29265N108	70.750000	31,497.81	40,539.75	0.03%	0.00	9,041.94
256.00 ENERGIZER HOLDINGS INC SEC ID: 29266R108	108.240000	20,043.54	27,709.44	0.02%	0.00	7,665.90
1,292.00 ENDOCYTE INC SEC ID: 29269A102	10.680000	8,850.20	13,798.56	0.01%	0.00	4,948.36
329.00 ENERSYS SEC ID: 29275Y102	70.090000	12,202.61	23,059.61	0.02%	0.00	10,857.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
140.00 ENGILITY HOLDINGS INC SEC ID: 29285W104	33.400000	2,528.69	4,676.00	0.00%	0.00	2,147.31
293.00 ENNIS INC SEC ID: 293389102	17.700000	4,966.35	5,186.10	0.00%	0.00	219.75
16.00 ENPRO INDUSTRIES INC SEC ID: 29355X107	57.650000	714.88	922.40	0.00%	0.00	207.52
1,068.00 ENTEGRIS INC SEC ID: 29362U104	11.590000	10,455.72	12,378.12	0.01%	0.00	1,922.40
1,693.00 ENTERCOM COMMUNICATIONS CORP SEC ID: 293639100	10.510000	10,346.09	17,793.43	0.01%	0.00	7,447.34
159.00 ENTERGY CORP SEC ID: 29364G103	63.270000	10,080.60	10,059.93	0.01%	0.00	-20.67
390.00 ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	20.420000	5,190.90	7,963.80	0.01%	0.00	2,772.90
1,211.00 EQUIFAX INC SEC ID: 294429105	69.090000	46,171.71	83,667.99	0.06%	0.00	37,496.28
235.00 EQUINIX INC SEC ID: 29444U502	177.450000	23,874.74	41,700.75	0.03%	0.00	17,826.01
292.00 EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	36.230000	9,962.80	10,579.16	0.01%	0.00	616.36
418.00 EQUITY ONE INC SEC ID: 294752100	22.440000	10,094.70	9,379.92	0.01%	0.00	-714.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,624.00 EQUITY RESIDENTIAL SEC ID: 29476L107	51.870000	133,955.13	136,106.88	0.09%	0.00	2,151.75
212.00 ESCO TECHNOLOGIES INC SEC ID: 296315104	34.260000	7,460.28	7,263.12	0.00%	0.00	-197.16
259.00 ESSEX PROPERTY TRUST INC SEC ID: 297178105	143.510000	34,698.23	37,169.09	0.03%	0.00	2,470.86
243.00 ESTERLINE TECHNOLOGIES CORP SEC ID: 297425100	101.960000	17,802.18	24,776.28	0.02%	0.00	6,974.10
242.00 ETHAN ALLEN INTERIORS INC SEC ID: 297602104	30.420000	5,055.38	7,361.64	0.01%	0.00	2,306.26
195.00 EURONET WORLDWIDE INC SEC ID: 298736109	47.850000	2,932.80	9,330.75	0.01%	0.00	6,397.95
427.00 EVERCORE PARTNERS INC SEC ID: 29977A105	59.780000	15,145.56	25,526.06	0.02%	0.00	10,380.50
625.00 EXACT SCIENCES CORP SEC ID: 30063P105	11.750000	5,131.25	7,343.75	0.01%	0.00	2,212.50
931.00 EXCEL TRUST INC SEC ID: 30068C109	11.390000	10,697.19	10,604.09	0.01%	0.00	-93.10
4,062.00 EXELON CORP SEC ID: 30161N101	27.390000	124,291.82	111,258.18	0.08%	0.00	-13,033.64
1,920.00 EXELIXIS INC SEC ID: 30161Q104	6.130000	10,195.20	11,769.60	0.01%	0.00	1,574.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,464.00 EXELIS INC SEC ID: 30162A108	19.060000	17,879.59	27,903.84	0.02%	0.00	10,024.25
856.00 EXPEDIA INC SEC ID: 30212P303	69.660000	31,812.07	59,628.96	0.04%	0.00	27,816.89
6,094.00 EXPRESS SCRIPTS HOLDING CO SEC ID: 30219G108	70.240000	220,991.43	428,042.56	0.29%	0.00	207,051.13
255.00 EXTRA SPACE STORAGE INC SEC ID: 30225T102	42.130000	10,059.75	10,743.15	0.01%	0.00	683.40
32,397.00 EXXON MOBIL CORP SEC ID: 30231G102	101.200000	2,118,742.86	3,278,576.40	2.25%	0.00	1,159,833.54
308.00 FEI CO SEC ID: 30241L109	89.360000	11,201.96	27,522.88	0.02%	0.00	16,320.92
1,095.00 FMC TECHNOLOGIES INC SEC ID: 30249U101	52.210000	34,637.98	57,169.95	0.04%	0.00	22,531.97
757.00 FMC CORP SEC ID: 302491303	75.460000	45,804.07	57,123.22	0.04%	0.00	11,319.15
3,316.00 FNB CORP/PA SEC ID: 302520101	12.620000	33,524.76	41,847.92	0.03%	0.00	8,323.16
528.00 FXCM INC SEC ID: 302693106	17.840000	5,169.12	9,419.52	0.01%	0.00	4,250.40
2,825.00 FX ENERGY INC SEC ID: 302695101	3.660000	9,689.75	10,339.50	0.01%	0.00	649.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
165.00 FTD COS INC SEC ID: 30281V108	32.580000	3,787.68	5,375.70	0.00%	0.00	1,588.02
335.00 FTI CONSULTING INC SEC ID: 302941109	41.140000	12,214.10	13,781.90	0.01%	0.00	1,567.80
12,747.00 FACEBOOK INC SEC ID: 30303M102	54.649000	319,015.11	696,610.80	0.48%	0.00	377,595.69
311.00 FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	108.580000	30,617.95	33,768.38	0.02%	0.00	3,150.43
317.00 FAIR ISAAC CORP SEC ID: 303250104	62.840000	9,189.83	19,920.28	0.01%	0.00	10,730.45
1,318.00 FAIRCHILD SEMICONDUCTOR INTERN SEC ID: 303726103	13.350000	20,139.04	17,595.30	0.01%	0.00	-2,543.74
420.00 FAMILY DOLLAR STORES INC SEC ID: 307000109	64.970000	23,960.74	27,287.40	0.02%	0.00	3,326.66
123.00 FARO TECHNOLOGIES INC SEC ID: 311642102	58.300000	5,098.35	7,170.90	0.00%	0.00	2,072.55
1,710.00 FASTENAL CO SEC ID: 311900104	47.510000	54,725.94	81,242.10	0.06%	0.00	26,516.16
702.00 FEDERAL-MOGUL CORP SEC ID: 313549404	19.680000	7,083.18	13,815.36	0.01%	0.00	6,732.18
420.00 FEDERAL REALTY INVESTMENT TRUS SEC ID: 313747206	101.410000	35,232.06	42,592.20	0.03%	0.00	7,360.14

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
582.00 FEDERATED INVESTORS INC SEC ID: 314211103	28.800000	15,057.92	16,761.60	0.01%	0.00	1,703.68
2,312.00 FEDEX CORP SEC ID: 31428X106	143.770000	239,003.42	332,396.24	0.23%	0.00	93,392.82
3,702.00 FELCOR LODGING TRUST INC SEC ID: 31430F101	8.160000	21,175.44	30,208.32	0.02%	0.00	9,032.88
1,561.00 FERRO CORP SEC ID: 315405100	12.830000	8,366.96	20,027.63	0.01%	0.00	11,660.67
325.00 F5 NETWORKS INC SEC ID: 315616102	90.860000	20,198.75	29,529.50	0.02%	0.00	9,330.75
2,090.00 FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	53.680000	49,394.94	112,191.20	0.08%	0.00	62,796.26
1,129.00 FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R105	32.450000	28,237.04	36,636.05	0.03%	0.00	8,399.01
5,972.00 FIFTH THIRD BANCORP SEC ID: 316773100	21.030000	90,216.50	125,591.16	0.09%	0.00	35,374.66
530.00 FIFTH STREET FINANCE CORP SEC ID: 31678A103	9.250000	6,148.00	4,902.50	0.00%	0.00	-1,245.50
305.00 FINANCIAL ENGINES INC SEC ID: 317485100	69.480000	7,667.70	21,191.40	0.01%	0.00	13,523.70
311.00 FINANCIAL INSTITUTIONS INC SEC ID: 317585404	24.710000	5,010.21	7,684.81	0.01%	0.00	2,674.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
713.00 FINISAR CORP SEC ID: 31787A507	23.920000	11,457.91	17,054.96	0.01%	0.00	5,597.05
627.00 FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	28.200000	9,630.72	17,681.40	0.01%	0.00	8,050.68
1,431.00 FIRST BANCORP/PUERTO RICO SEC ID: 318672706	6.190000	10,074.24	8,857.89	0.01%	0.00	-1,216.35
966.00 FIRST BUSEY CORP SEC ID: 319383105	5.800000	5,119.80	5,602.80	0.00%	0.00	483.00
249.00 FIRST CASH FINANCIAL SERVICES SEC ID: 31942D107	61.840000	9,691.08	15,398.16	0.01%	0.00	5,707.08
37.00 FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	222.630000	6,464.27	8,237.31	0.01%	0.00	1,773.04
404.00 FIRST CONNECTICUT BANCORP INC/ SEC ID: 319850103	16.120000	5,684.28	6,512.48	0.00%	0.00	828.20
236.00 FIRST DEFIANCE FINANCIAL CORP SEC ID: 32006W106	25.970000	4,998.48	6,128.92	0.00%	0.00	1,130.44
250.00 FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	66.110000	8,355.00	16,527.50	0.01%	0.00	8,172.50
424.00 FIRST FINANCIAL CORP/IN SEC ID: 320218100	36.560000	13,898.72	15,501.44	0.01%	0.00	1,602.72
598.00 FIRST HORIZON NATIONAL CORP SEC ID: 320517105	11.650000	6,003.10	6,966.70	0.00%	0.00	963.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,295.00 FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	17.450000	16,776.50	22,597.75	0.02%	0.00	5,821.25
593.00 FIRST MIDWEST BANCORP INC/IL SEC ID: 320867104	17.530000	6,955.89	10,395.29	0.01%	0.00	3,439.40
1,143.00 FIRST NIAGARA FINANCIAL GROUP SEC ID: 33582V108	10.620000	9,989.82	12,138.66	0.01%	0.00	2,148.84
797.00 FIRST POTOMAC REALTY TRUST SEC ID: 33610F109	11.630000	10,289.27	9,269.11	0.01%	0.00	-1,020.16
509.00 FIRST REPUBLIC BANK/CA SEC ID: 33616C100	52.350000	19,738.42	26,646.15	0.02%	0.00	6,907.73
470.00 FIRST SOLAR INC SEC ID: 336433107	54.640000	17,165.22	25,680.80	0.02%	0.00	8,515.58
245.00 1ST SOURCE CORP SEC ID: 336901103	31.940000	4,922.05	7,825.30	0.01%	0.00	2,903.25
824.00 1ST UNITED BANCORP INC/BOCA RA SEC ID: 33740N105	7.590000	5,182.96	6,254.16	0.00%	0.00	1,071.20
2,284.00 FISERV INC SEC ID: 337738108	59.050000	53,899.55	134,870.20	0.09%	0.00	80,970.65
192.00 FIRSTMERIT CORP SEC ID: 337915102	22.230000	3,081.60	4,268.16	0.00%	0.00	1,186.56
735.00 FLAGSTAR BANCORP INC SEC ID: 337930705	19.620000	9,929.85	14,420.70	0.01%	0.00	4,490.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,913.00 FIRSTENERGY CORP SEC ID: 337932107	32.980000	76,481.74	63,090.74	0.04%	0.00	-13,391.00
334.00 FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	117.170000	17,798.86	39,134.78	0.03%	0.00	21,335.92
646.00 FLOTEK INDUSTRIES INC SEC ID: 343389102	20.070000	4,921.03	12,965.22	0.01%	0.00	8,044.19
1,553.00 FLUOR CORP SEC ID: 343412102	80.290000	60,530.81	124,690.37	0.09%	0.00	64,159.56
751.00 FLOWERS FOODS INC SEC ID: 343498101	21.470000	9,953.25	16,123.97	0.01%	0.00	6,170.72
612.00 FLOWSERVE CORP SEC ID: 34354P105	78.830000	33,155.28	48,243.96	0.03%	0.00	15,088.68
1,691.00 FOOT LOCKER INC SEC ID: 344849104	41.440000	45,710.75	70,075.04	0.05%	0.00	24,364.29
27,196.00 FORD MOTOR CO SEC ID: 345370860	15.430000	237,432.41	419,634.28	0.29%	0.00	182,201.87
1,388.00 FOREST CITY ENTERPRISES INC SEC ID: 345550107	19.100000	20,542.40	26,510.80	0.02%	0.00	5,968.40
1,786.00 FOREST LABORATORIES INC SEC ID: 345838106	60.030000	65,655.87	107,213.58	0.07%	0.00	41,557.71
2,428.00 FOREST OIL CORP SEC ID: 346091705	3.610000	9,881.96	8,765.08	0.01%	0.00	-1,116.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
305.00 FORESTAR GROUP INC SEC ID: 346233109	21.270000	4,901.35	6,487.35	0.00%	0.00	1,586.00
564.00 FORTINET INC SEC ID: 34959E109	19.130000	10,180.20	10,789.32	0.01%	0.00	609.12
1,817.00 FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	45.700000	47,665.11	83,036.90	0.06%	0.00	35,371.79
234.00 FORWARD AIR CORP SEC ID: 349853101	43.910000	7,607.34	10,274.94	0.01%	0.00	2,667.60
480.00 FOSSIL GROUP INC SEC ID: 34988V106	119.940000	30,380.50	57,571.20	0.04%	0.00	27,190.70
230.00 FRANKLIN ELECTRIC CO INC SEC ID: 353514102	44.640000	5,146.25	10,267.20	0.01%	0.00	5,120.95
3,354.00 FRANKLIN RESOURCES INC SEC ID: 354613101	57.730000	121,963.63	193,626.42	0.13%	0.00	71,662.79
6,936.00 FREEPORT-MCMORAN COPPER & GOLD SEC ID: 35671D857	37.740000	223,683.47	261,764.64	0.18%	0.00	38,081.17
130.00 FRESH MARKET INC/THE SEC ID: 35804H106	40.500000	5,049.20	5,265.00	0.00%	0.00	215.80
13,041.00 FRONTIER COMMUNICATIONS CORP SEC ID: 35906A108	4.650000	60,771.06	60,640.65	0.04%	0.00	-130.41
393.00 HB FULLER CO SEC ID: 359694106	52.040000	9,211.92	20,451.72	0.01%	0.00	11,239.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,539.00 FULTON FINANCIAL CORP SEC ID: 360271100	13.085000	35,391.42	46,307.82	0.03%	0.00	10,916.40
854.00 FURMANITE CORP SEC ID: 361086101	10.620000	5,055.68	9,069.48	0.01%	0.00	4,013.80
1,038.00 FUSION-IO INC SEC ID: 36112J107	8.910000	9,715.68	9,248.58	0.01%	0.00	-467.10
157.00 G&K SERVICES INC SEC ID: 361268105	62.230000	4,879.56	9,770.11	0.01%	0.00	4,890.55
109.00 GAMCO INVESTORS INCORPORATED CLASS A SEC ID: 361438104	86.970000	4,884.29	9,479.73	0.01%	0.00	4,595.44
369.00 GATX CORP SEC ID: 361448103	52.170000	13,379.94	19,250.73	0.01%	0.00	5,870.79
594.00 GEO GROUP INC/THE SEC ID: 36159R103	32.220000	13,927.34	19,138.68	0.01%	0.00	5,211.34
1,071.00 GFI GROUP INC SEC ID: 361652209	3.910000	4,862.34	4,187.61	0.00%	0.00	-674.73
540.00 GNC HOLDINGS INC SEC ID: 36191G107	58.450000	14,476.70	31,563.00	0.02%	0.00	17,086.30
986.00 GSV CAPITAL CORP SEC ID: 36191J101	12.090000	9,771.26	11,920.74	0.01%	0.00	2,149.48
2,021.00 GT ADVANCED TECHNOLOGIES INC SEC ID: 36191U106	8.715000	10,044.37	17,613.02	0.01%	0.00	7,568.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
296.00 G-III APPAREL GROUP LTD SEC ID: 36237H101	73.956000	9,732.48	21,890.98	0.02%	0.00	12,158.50
744.00 ARTHUR J GALLAGHER & CO SEC ID: 363576109	46.930000	30,117.56	34,915.92	0.02%	0.00	4,798.36
539.00 GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	50.810000	16,623.68	27,386.59	0.02%	0.00	10,762.91
987.00 GAMESTOP CORP SEC ID: 36467W109	49.260000	19,923.30	48,619.62	0.03%	0.00	28,696.32
1,921.00 GANNETT CO INC SEC ID: 364730101	29.580000	25,645.35	56,823.18	0.04%	0.00	31,177.83
2,761.00 GAP INC/THE SEC ID: 364760108	39.080000	59,432.51	107,899.88	0.07%	0.00	48,467.37
1,071.00 GARTNER INC SEC ID: 366651107	71.050000	43,665.21	76,094.55	0.05%	0.00	32,429.34
2,231.00 GASTAR EXPLORATION INC SEC ID: 367299203	6.920000	5,979.08	15,438.52	0.01%	0.00	9,459.44
613.00 GENERAL CABLE CORP SEC ID: 369300108	29.410000	17,004.62	18,028.33	0.01%	0.00	1,023.71
2,114.00 GENERAL DYNAMICS CORP SEC ID: 369550108	95.550000	152,205.04	201,992.70	0.14%	0.00	49,787.66
67,727.00 GENERAL ELECTRIC CO SEC ID: 369604103	28.030000	2,231,590.11	1,898,387.81	1.30%	0.00	-333,202.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,582.00 GENERAL GROWTH PROPERTIES INC SEC ID: 370023103	20.070000	64,301.72	91,960.74	0.06%	0.00	27,659.02
4,924.00 GENERAL MILLS INC SEC ID: 370334104	49.910000	140,195.14	245,756.84	0.17%	0.00	105,561.70
5,970.00 GENERAL MOTORS CO SEC ID: 37045V100	40.870000	176,165.52	243,993.90	0.17%	0.00	67,828.38
189.00 GENESCO INC SEC ID: 371532102	73.060000	9,642.78	13,808.34	0.01%	0.00	4,165.56
331.00 GENESEE & WYOMING INC SEC ID: 371559105	96.050000	23,197.51	31,792.55	0.02%	0.00	8,595.04
1,030.00 GENTEX CORP SEC ID: 371901109	32.980000	20,424.90	33,969.40	0.02%	0.00	13,544.50
1,251.00 GENUINE PARTS CO SEC ID: 372460105	83.190000	54,529.71	104,070.69	0.07%	0.00	49,540.98
4,758.00 GENWORTH FINANCIAL INC SEC ID: 37247D106	15.530000	40,302.00	73,891.74	0.05%	0.00	33,589.74
327.00 GENTHERM INC COM SEC ID: 37253A103	26.810000	5,310.48	8,766.87	0.01%	0.00	3,456.39
454.00 GERBER SCIENTIFIC INC COM ESCROW SEC ID: 37373ESC5	0.000000	0.00	0.00	0.00%	0.00	0.00
559.00 GETTY REALTY CORP SEC ID: 374297109	18.370000	10,000.51	10,268.83	0.01%	0.00	268.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
457.00 GIBRALTAR INDUSTRIES INC SEC ID: 374689107	18.590000	4,958.45	8,495.63	0.01%	0.00	3,537.18
10,368.00 GILEAD SCIENCES INC SEC ID: 375558103	75.100000	179,028.30	778,636.80	0.53%	0.00	599,608.50
572.00 GLACIER BANCORP INC SEC ID: 37637Q105	29.790000	7,424.56	17,039.88	0.01%	0.00	9,615.32
534.00 GLADSTONE CAPITAL CORP SEC ID: 376535100	9.570000	4,971.54	5,110.38	0.00%	0.00	138.84
781.00 GLADSTONE COMMERCIAL CORP SEC ID: 376536108	17.970000	15,124.64	14,034.57	0.01%	0.00	-1,090.07
693.00 GLADSTONE INVESTMENT CORP SEC ID: 376546107	8.060000	5,031.18	5,585.58	0.00%	0.00	554.40
331.00 PH GLATFELTER CO SEC ID: 377316104	27.640000	4,981.55	9,148.84	0.01%	0.00	4,167.29
49.00 GLOBAL CASH ACCESS HOLDINGS IN SEC ID: 378967103	9.990000	355.74	489.51	0.00%	0.00	133.77
1,757.00 GLIMCHER REALTY TRUST SEC ID: 379302102	9.360000	17,473.57	16,445.52	0.01%	0.00	-1,028.05
549.00 GLOBAL PAYMENTS INC SEC ID: 37940X102	64.990000	25,048.56	35,679.51	0.02%	0.00	10,630.95
3,045.00 GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	177.260000	476,255.34	539,756.70	0.37%	0.00	63,501.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
346.00 GOLUB CAPITAL BDC INC SEC ID: 38173M102	19.110000	5,241.90	6,612.06	0.00%	0.00	1,370.16
2,015.00 GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	23.850000	29,500.61	48,057.75	0.03%	0.00	18,557.14
1,877.00 GOOGLE INC SEC ID: 38259P508	1,120.710000	823,799.29	2,103,572.67	1.44%	0.00	1,279,773.38
767.00 WR GRACE & CO SEC ID: 38388F108	98.870000	37,269.84	75,833.29	0.05%	0.00	38,563.45
450.00 GRACO INC SEC ID: 384109104	78.120000	22,596.88	35,154.00	0.02%	0.00	12,557.12
1,313.00 GRAFTECH INTERNATIONAL LTD SEC ID: 384313102	11.230000	9,703.07	14,744.99	0.01%	0.00	5,041.92
12.00 GRAHAM HOLDINGS CO SEC ID: 384637104	663.320000	4,868.88	7,959.84	0.01%	0.00	3,090.96
70.00 WW GRAINGER INC SEC ID: 384802104	255.420000	15,200.50	17,879.40	0.01%	0.00	2,678.90
3,803.00 GRAMERCY PROPERTY TRUST INC SEC ID: 38489R100	5.750000	9,545.53	21,867.25	0.01%	0.00	12,321.72
209.00 GRAND CANYON EDUCATION INC SEC ID: 38526M106	43.600000	4,817.45	9,112.40	0.01%	0.00	4,294.95
308.00 GRANITE CONSTRUCTION INC SEC ID: 387328107	34.980000	7,527.52	10,773.84	0.01%	0.00	3,246.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,271.00 GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	9.600000	6,749.01	12,201.60	0.01%	0.00	5,452.59
1,175.00 GREAT PLAINS ENERGY INC SEC ID: 391164100	24.240000	22,865.50	28,482.00	0.02%	0.00	5,616.50
187.00 GREATBATCH INC SEC ID: 39153L106	44.240000	4,934.93	8,272.88	0.01%	0.00	3,337.95
715.00 GREEN DOT CORP SEC ID: 39304D102	25.150000	9,066.20	17,982.25	0.01%	0.00	8,916.05
688.00 GREEN MOUNTAIN COFFEE ROASTERS SEC ID: 393122106	75.540000	23,103.00	51,971.52	0.04%	0.00	28,868.52
485.00 GREEN PLAINS RENEWABLE ENERGY SEC ID: 393222104	19.380000	4,951.85	9,399.30	0.01%	0.00	4,447.45
249.00 GREENBRIER COS INC SEC ID: 393657101	32.840000	4,932.69	8,177.16	0.01%	0.00	3,244.47
258.00 GREENHILL & CO INC SEC ID: 395259104	57.940000	10,273.56	14,948.52	0.01%	0.00	4,674.96
98.00 GREIF INC SEC ID: 397624107	52.400000	5,065.62	5,135.20	0.00%	0.00	69.58
511.00 GRIFFON CORP SEC ID: 398433102	13.210000	4,997.58	6,750.31	0.00%	0.00	1,752.73
111.00 GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	71.020000	4,362.30	7,883.22	0.01%	0.00	3,520.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,194.00 GROUPON INC SEC ID: 399473107	11.765000	23,343.40	49,342.41	0.03%	0.00	25,999.01
897.00 GULF COAST ULTRA DEEP ROYALTY SEC ID: 40222T104	2.080000	1,569.75	1,865.76	0.00%	0.00	296.01
123.00 GULFMARK OFFSHORE INC SEC ID: 402629208	47.130000	5,034.39	5,796.99	0.00%	0.00	762.60
529.00 GULFPORT ENERGY CORP SEC ID: 402635304	63.130000	18,155.78	33,395.77	0.02%	0.00	15,239.99
135.00 GYRODYNE CO OF AMERICA INC SEC ID: 403820103	12.710000	3,840.30	1,715.85	0.00%	0.00	-2,124.45
379.00 H&E EQUIPMENT SERVICES INC SEC ID: 404030108	29.630000	4,839.83	11,229.77	0.01%	0.00	6,389.94
459.00 HCA HOLDINGS INC SEC ID: 40412C101	47.710000	14,821.11	21,898.89	0.02%	0.00	7,077.78
904.00 HCC INSURANCE HOLDINGS INC SEC ID: 404132102	46.140000	27,933.60	41,710.56	0.03%	0.00	13,776.96
3,636.00 HCP INC SEC ID: 40414L109	36.320000	119,369.88	132,059.52	0.09%	0.00	12,689.64
700.00 HFF INC SEC ID: 40418F108	26.850000	9,604.00	18,795.00	0.01%	0.00	9,191.00
356.00 HNI CORP SEC ID: 404251100	38.830000	8,590.28	13,823.48	0.01%	0.00	5,233.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
158.00 HAEMONETICS CORP SEC ID: 405024100	42.130000	4,985.69	6,656.54	0.00%	0.00	1,670.85
340.00 HAIN CELESTIAL GROUP INC/THE SEC ID: 405217100	90.780000	14,843.02	30,865.20	0.02%	0.00	16,022.18
7,272.00 HALLIBURTON CO SEC ID: 406216101	50.750000	209,288.15	369,054.00	0.25%	0.00	159,765.85
758.00 HALOZYME THERAPEUTICS INC SEC ID: 40637H109	14.990000	4,972.48	11,362.42	0.01%	0.00	6,389.94
767.00 HANCOCK HOLDING CO SEC ID: 410120109	36.680000	24,537.01	28,133.56	0.02%	0.00	3,596.55
1,131.00 HANESBRANDS INC SEC ID: 410345102	70.270000	34,144.62	79,475.37	0.05%	0.00	45,330.75
1,011.00 HANGER INC SEC ID: 41043F208	39.340000	22,848.60	39,772.74	0.03%	0.00	16,924.14
595.00 HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	59.710000	24,926.93	35,527.45	0.02%	0.00	10,600.52
724.00 HARLEY-DAVIDSON INC SEC ID: 412822108	69.240000	37,661.70	50,129.76	0.03%	0.00	12,468.06
454.00 HARMAN INTERNATIONAL INDUSTRIE SEC ID: 413086109	81.850000	19,971.35	37,159.90	0.03%	0.00	17,188.55
913.00 HARMONIC INC SEC ID: 413160102	7.380000	6,454.91	6,737.94	0.00%	0.00	283.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,011.00 HARRIS CORP SEC ID: 413875105	69.810000	39,272.70	70,577.91	0.05%	0.00	31,305.21
116.00 HARRIS TEETER SUPERMARKETS INC COM SEC ID: 414585109	49.350000	4,967.12	5,724.60	0.00%	0.00	757.48
725.00 HARSCO CORP SEC ID: 415864107	28.030000	20,024.50	20,321.75	0.01%	0.00	297.25
613.00 HARTE-HANKS INC SEC ID: 416196103	7.820000	4,854.96	4,793.66	0.00%	0.00	-61.30
3,133.00 HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	36.230000	62,255.76	113,508.59	0.08%	0.00	51,252.83
790.00 HASBRO INC SEC ID: 418056107	55.010000	17,743.01	43,457.90	0.03%	0.00	25,714.89
426.00 HATTERAS FINANCIAL CORP SEC ID: 41902R103	16.340000	9,942.84	6,960.84	0.00%	0.00	-2,982.00
574.00 HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	26.060000	14,938.56	14,958.44	0.01%	0.00	19.88
879.00 HAWAIIAN HOLDINGS INC SEC ID: 419879101	9.630000	5,054.25	8,464.77	0.01%	0.00	3,410.52
251.00 HAWAIIAN TELCOM HOLDCO INC SEC ID: 420031106	29.370000	5,022.51	7,371.87	0.01%	0.00	2,349.36
89.00 HAYNES INTERNATIONAL INC SEC ID: 420877201	55.240000	5,077.45	4,916.36	0.00%	0.00	-161.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
756.00 HEALTHSOUTH CORP SEC ID: 421924309	33.320000	18,711.00	25,189.92	0.02%	0.00	6,478.92
2,326.00 HEALTH MANAGEMENT ASSOCIATES I SEC ID: 421933102	13.100000	20,236.20	30,470.60	0.02%	0.00	10,234.40
579.00 HEALTHCARE REALTY TRUST INC SEC ID: 421946104	21.310000	11,857.92	12,338.49	0.01%	0.00	480.57
2,130.00 HEALTH CARE REIT INC SEC ID: 42217K106	53.570000	96,010.44	114,104.10	0.08%	0.00	18,093.66
753.00 HEALTH NET INC SEC ID: 42222G108	29.670000	20,044.86	22,341.51	0.02%	0.00	2,296.65
435.00 HEALTHSTREAM INC SEC ID: 42222N103	32.626000	9,922.35	14,192.31	0.01%	0.00	4,269.96
912.00 HEALTHCARE TRUST OF AMERICA IN SEC ID: 42225P105	9.840000	10,177.92	8,974.08	0.01%	0.00	-1,203.84
307.00 HEARTLAND PAYMENT SYSTEMS INC SEC ID: 42235N108	49.840000	6,275.08	15,300.88	0.01%	0.00	9,025.80
518.00 HEICO CORP SEC ID: 422806109	57.950000	17,653.44	30,018.10	0.02%	0.00	12,364.66
366.00 HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	20.140000	4,933.68	7,371.24	0.01%	0.00	2,437.56
843.00 HELIX ENERGY SOLUTIONS GROUP I SEC ID: 42330P107	23.180000	13,471.14	19,540.74	0.01%	0.00	6,069.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
758.00 HELMERICH & PAYNE INC SEC ID: 423452101	84.080000	30,716.06	63,732.64	0.04%	0.00	33,016.58
687.00 JACK HENRY & ASSOCIATES INC SEC ID: 426281101	59.210000	20,129.10	40,677.27	0.03%	0.00	20,548.17
2,355.00 HERCULES OFFSHORE INC SEC ID: 427093109	6.521000	14,685.15	15,356.96	0.01%	0.00	671.81
492.00 HERCULES TECHNOLOGY GROWTH CAP SEC ID: 427096508	16.400000	5,072.52	8,068.80	0.01%	0.00	2,996.28
501.00 HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	17.100000	6,462.90	8,567.10	0.01%	0.00	2,104.20
363.00 HERITAGE FINANCIAL GROUP INC SEC ID: 42726X102	19.250000	4,965.84	6,987.75	0.00%	0.00	2,021.91
2,965.00 HERSHA HOSPITALITY TRUST SEC ID: 427825104	5.570000	16,203.44	16,515.05	0.01%	0.00	311.61
1,323.00 HERSHEY CO/THE SEC ID: 427866108	97.230000	74,974.28	128,635.29	0.09%	0.00	53,661.01
2,003.00 HERTZ GLOBAL HOLDINGS INC SEC ID: 42805T105	28.620000	20,871.26	57,325.86	0.04%	0.00	36,454.60
2,093.00 HESS CORP SEC ID: 42809H107	83.000000	95,894.20	173,719.00	0.12%	0.00	77,824.80
8,578.00 HEWLETT-PACKARD CO SEC ID: 428236103	27.980000	212,037.74	240,012.44	0.16%	0.00	27,974.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
779.00 HEXCEL CORP SEC ID: 428291108	44.690000	16,335.63	34,813.51	0.02%	0.00	18,477.88
218.00 HIBBETT SPORTS INC SEC ID: 428567101	67.152000	8,539.06	14,639.14	0.01%	0.00	6,100.08
574.00 HIGHWOODS PROPERTIES INC SEC ID: 431284108	36.170000	18,620.56	20,761.58	0.01%	0.00	2,141.02
438.00 HILL-ROM HOLDINGS INC SEC ID: 431475102	41.340000	15,103.40	18,106.92	0.01%	0.00	3,003.52
268.00 HILLENBRAND INC SEC ID: 431571108	29.420000	6,362.32	7,884.56	0.01%	0.00	1,522.24
54.00 HITTITE MICROWAVE CORP SEC ID: 43365Y104	61.730000	3,213.54	3,333.42	0.00%	0.00	119.88
588.00 HOLLYFRONTIER CORP SEC ID: 436106108	49.690000	16,166.74	29,217.72	0.02%	0.00	13,050.98
2,246.00 HOLOGIC INC SEC ID: 436440101	22.350000	41,710.86	50,198.10	0.03%	0.00	8,487.24
120.00 HOME BANCSHARES INC/AR SEC ID: 436893200	37.350000	1,416.00	4,482.00	0.00%	0.00	3,066.00
10,697.00 HOME DEPOT INC/THE SEC ID: 437076102	82.340000	392,881.23	880,790.98	0.60%	0.00	487,909.75
311.00 HOME PROPERTIES INC SEC ID: 437306103	53.620000	18,442.30	16,675.82	0.01%	0.00	-1,766.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,180.00 HONEYWELL INTERNATIONAL INC SEC ID: 438516106	91.370000	255,859.42	564,666.60	0.39%	0.00	308,807.18
331.00 HORACE MANN EDUCATORS CORP SEC ID: 440327104	31.540000	4,951.76	10,439.74	0.01%	0.00	5,487.98
334.00 HORMEL FOODS CORP SEC ID: 440452100	45.170000	10,243.10	15,086.78	0.01%	0.00	4,843.68
4,386.00 HORIZON PHARMA INC SEC ID: 44047T109	7.620000	10,570.26	33,421.32	0.02%	0.00	22,851.06
192.00 HORNBECK OFFSHORE SERVICES INC SEC ID: 440543106	49.230000	4,809.60	9,452.16	0.01%	0.00	4,642.56
433.00 HORSEHEAD HOLDING CORP SEC ID: 440694305	16.210000	5,139.71	7,018.93	0.00%	0.00	1,879.22
1,070.00 HOSPITALITY PROPERTIES TRUST SEC ID: 44106M102	27.030000	23,775.40	28,922.10	0.02%	0.00	5,146.70
1,334.00 HOSPIRA INC SEC ID: 441060100	41.280000	50,622.86	55,067.52	0.04%	0.00	4,444.66
4,941.00 HOST HOTELS & RESORTS INC SEC ID: 44107P104	19.440000	78,640.77	96,053.04	0.07%	0.00	17,412.27
351.00 HOUSTON WIRE & CABLE CO SEC ID: 44244K109	13.380000	5,089.50	4,696.38	0.00%	0.00	-393.12
65.00 HOWARD HUGHES CORP/THE SEC ID: 44267D107	120.100000	5,006.30	7,806.50	0.01%	0.00	2,800.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
293.00 HUB GROUP INC SEC ID: 443320106	39.880000	10,600.74	11,684.84	0.01%	0.00	1,084.10
662.00 HUBBELL INC SEC ID: 443510201	108.900000	46,259.11	72,091.80	0.05%	0.00	25,832.69
3,782.00 HUDSON CITY BANCORP INC SEC ID: 443683107	9.430000	22,465.08	35,664.26	0.02%	0.00	13,199.18
631.00 HUDSON VALLEY HOLDING CORP SEC ID: 444172100	20.350000	11,168.70	12,840.85	0.01%	0.00	1,672.15
1,415.00 HUMANA INC SEC ID: 444859102	103.220000	85,675.48	146,056.30	0.10%	0.00	60,380.82
727.00 JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	77.300000	33,238.44	56,197.10	0.04%	0.00	22,958.66
6,896.00 HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	9.650000	36,341.92	66,546.40	0.05%	0.00	30,204.48
434.00 HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	90.010000	16,354.58	39,064.34	0.03%	0.00	22,709.76
1,660.00 HUNTSMAN CORP SEC ID: 447011107	24.600000	20,517.60	40,836.00	0.03%	0.00	20,318.40
165.00 HURON CONSULTING GROUP INC SEC ID: 447462102	62.670000	4,851.00	10,340.55	0.01%	0.00	5,489.55
352.00 HYATT HOTELS CORP SEC ID: 448579102	49.460000	13,819.52	17,409.92	0.01%	0.00	3,590.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
492.00 IDT CORP SEC ID: 448947507	17.870000	4,342.85	8,792.04	0.01%	0.00	4,449.19
122.00 IAC/INTERACTIVECORP SEC ID: 44919P508	68.651000	5,002.00	8,375.42	0.01%	0.00	3,373.42
198.00 ICF INTERNATIONAL INC SEC ID: 44925C103	34.710000	4,950.00	6,872.58	0.00%	0.00	1,922.58
202.00 IPG PHOTONICS CORP SEC ID: 44980X109	77.610000	8,580.96	15,677.22	0.01%	0.00	7,096.26
2,669.00 ISTAR FINANCIAL INC SEC ID: 45031U101	14.270000	20,312.66	38,086.63	0.03%	0.00	17,773.97
369.00 ITT EDUCATIONAL SERVICES INC SEC ID: 45068B109	33.580000	4,564.53	12,391.02	0.01%	0.00	7,826.49
401.00 IXIA SEC ID: 45071R109	13.310000	4,892.20	5,337.31	0.00%	0.00	445.11
174.00 IBERIABANK CORP SEC ID: 450828108	62.850000	9,824.04	10,935.90	0.01%	0.00	1,111.86
732.00 ITT CORP SEC ID: 450911201	43.420000	14,239.70	31,783.44	0.02%	0.00	17,543.74
580.00 ICONIX BRAND GROUP INC SEC ID: 451055107	39.700000	13,386.40	23,026.00	0.02%	0.00	9,639.60
388.00 IDACORP INC SEC ID: 451107106	51.840000	18,620.12	20,113.92	0.01%	0.00	1,493.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
659.00 IDEX CORP SEC ID: 45167R104	73.850000	28,666.50	48,667.15	0.03%	0.00	20,000.65
389.00 IDEXX LABORATORIES INC SEC ID: 45168D104	106.370000	30,505.88	41,377.93	0.03%	0.00	10,872.05
321.00 IGATE CORP SEC ID: 45169U105	40.160000	5,001.18	12,891.36	0.01%	0.00	7,890.18
534.00 IHS INC SEC ID: 451734107	119.700000	51,135.84	63,919.80	0.04%	0.00	12,783.96
3,477.00 ILLINOIS TOOL WORKS INC SEC ID: 452308109	84.080000	156,732.38	292,346.16	0.20%	0.00	135,613.78
1,015.00 ILLUMINA INC SEC ID: 452327109	110.590000	39,899.65	112,248.85	0.08%	0.00	72,349.20
597.00 IMMUNOGEN INC SEC ID: 45253H101	14.670000	6,955.05	8,757.99	0.01%	0.00	1,802.94
244.00 IMPAX LABORATORIES INC SEC ID: 45256B101	25.140000	4,933.68	6,134.16	0.00%	0.00	1,200.48
1,449.00 IMPERIAL HOLDINGS INC SEC ID: 452834104	6.540000	10,027.08	9,476.46	0.01%	0.00	-550.62
1,321.00 INCYTE CORP LTD SEC ID: 45337C102	50.630000	22,852.40	66,882.23	0.05%	0.00	44,029.83
190.00 INDEPENDENT BANK CORP/ROCKLAND SEC ID: 453836108	39.120000	4,932.40	7,432.80	0.01%	0.00	2,500.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
668.00 INFINITY PHARMACEUTICALS INC SEC ID: 45665G303	13.810000	10,253.80	9,225.08	0.01%	0.00	-1,028.72
85.00 INFINITY PROPERTY & CASUALTY C SEC ID: 45665Q103	71.750000	5,011.60	6,098.75	0.00%	0.00	1,087.15
617.00 INFORMATICA CORP SEC ID: 45666Q102	41.500000	19,725.72	25,605.50	0.02%	0.00	5,879.78
831.00 INFINERA CORP SEC ID: 45667G103	9.780000	5,476.29	8,127.18	0.01%	0.00	2,650.89
301.00 INGLES MARKETS INC SEC ID: 457030104	27.100000	4,809.98	8,157.10	0.01%	0.00	3,347.12
1,280.00 INGRAM MICRO INC SEC ID: 457153104	23.460000	22,220.80	30,028.80	0.02%	0.00	7,808.00
608.00 INGREDION INC SEC ID: 457187102	68.460000	29,897.31	41,623.68	0.03%	0.00	11,726.37
613.00 INLAND REAL ESTATE CORP SEC ID: 457461200	10.520000	5,357.62	6,448.76	0.00%	0.00	1,091.14
305.00 INSIGHT ENTERPRISES INC SEC ID: 45765U103	22.710000	5,072.15	6,926.55	0.00%	0.00	1,854.40
106.00 INNOPHOS HOLDINGS INC SEC ID: 45774N108	48.600000	5,185.52	5,151.60	0.00%	0.00	-33.92
176.00 INSPERITY INC SEC ID: 45778Q107	36.130000	5,026.56	6,358.88	0.00%	0.00	1,332.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
245.00 INSULET CORP SEC ID: 45784P101	37.100000	5,049.45	9,089.50	0.01%	0.00	4,040.05
1,178.00 INTEGRATED DEVICE TECHNOLOGY I SEC ID: 458118106	10.180000	8,852.67	11,992.04	0.01%	0.00	3,139.37
567.00 INTEGRATED SILICON SOLUTION IN SEC ID: 45812P107	12.090000	5,165.37	6,855.03	0.00%	0.00	1,689.66
37,847.00 INTEL CORP SEC ID: 458140100	25.955000	790,445.89	982,318.89	0.67%	0.00	191,873.00
483.00 INTEGRYS ENERGY GROUP INC SEC ID: 45822P105	54.410000	25,815.09	26,280.03	0.02%	0.00	464.94
1,471.00 INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	24.340000	24,094.98	35,804.14	0.02%	0.00	11,709.16
150.00 INTERACTIVE INTELLIGENCE GROUP INC SEC ID: 45841V109	67.360000	5,083.50	10,104.00	0.01%	0.00	5,020.50
809.00 INTERCONTINENTALEXCHANGE GROUP SEC ID: 45866F104	224.920000	125,058.37	181,960.28	0.12%	0.00	56,901.91
839.00 INTERMUNE INC SEC ID: 45884X103	14.730000	10,042.83	12,358.47	0.01%	0.00	2,315.64
678.00 INTERNAP NETWORK SERVICES CORP SEC ID: 45885A300	7.520000	4,820.58	5,098.56	0.00%	0.00	277.98
422.00 INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	26.360000	6,802.64	11,123.92	0.01%	0.00	4,321.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,868.00 INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	187.570000	564,204.14	1,288,230.76	0.88%	0.00	724,026.62
555.00 INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	85.980000	22,017.41	47,718.90	0.03%	0.00	25,701.49
1,329.00 INTERNATIONAL GAME TECHNOLOGY SEC ID: 459902102	18.160000	19,731.36	24,134.64	0.02%	0.00	4,403.28
3,548.00 INTERNATIONAL PAPER CO SEC ID: 460146103	49.030000	124,955.21	173,958.44	0.12%	0.00	49,003.23
503.00 INTERNATIONAL RECTIFIER CORP SEC ID: 460254105	26.070000	10,195.81	13,113.21	0.01%	0.00	2,917.40
433.00 INTERNATIONAL SHIPHOLDING CORP SEC ID: 460321201	29.500000	8,997.74	12,773.50	0.01%	0.00	3,775.76
787.00 INTERNATIONAL SPEEDWAY CORP SEC ID: 460335201	35.450000	19,974.06	27,899.15	0.02%	0.00	7,925.09
4,606.00 INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	17.700000	46,744.51	81,526.20	0.06%	0.00	34,781.69
377.00 INTERVAL LEISURE GROUP INC SEC ID: 46113M108	30.908000	5,051.80	11,652.32	0.01%	0.00	6,600.52
230.00 INTUITIVE SURGICAL INC SEC ID: 46120E602	384.080000	63,537.98	88,338.40	0.06%	0.00	24,800.42
1,521.00 INTUIT INC SEC ID: 461202103	76.320000	49,612.29	116,082.72	0.08%	0.00	66,470.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
881.00 INVENSENSE INC SEC ID: 46123D205	20.780000	9,417.89	18,307.18	0.01%	0.00	8,889.29
898.00 INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	14.680000	17,473.18	13,182.64	0.01%	0.00	-4,290.54
1,199.00 INVESTMENT TECHNOLOGY GROUP IN SEC ID: 46145F105	20.560000	20,646.78	24,651.44	0.02%	0.00	4,004.66
368.00 INVESTORS BANCORP INC SEC ID: 46146P102	25.580000	5,118.88	9,413.44	0.01%	0.00	4,294.56
1,013.00 INVESTORS REAL ESTATE TRUST SEC ID: 461730103	8.580000	9,836.23	8,691.54	0.01%	0.00	-1,144.69
1,541.00 IRON MOUNTAIN INC SEC ID: 462846106	30.350000	38,193.69	46,769.35	0.03%	0.00	8,575.66
792.00 ISIS PHARMACEUTICALS INC SEC ID: 464330109	39.840000	7,080.48	31,553.28	0.02%	0.00	24,472.80
352.00 ITC HOLDINGS CORP SEC ID: 465685105	95.820000	26,418.16	33,728.64	0.02%	0.00	7,310.48
324.00 ITRON INC SEC ID: 465741106	41.430000	11,877.84	13,423.32	0.01%	0.00	1,545.48
1,187.00 JDS UNIPHASE CORP SEC ID: 46612J507	12.985000	15,810.84	15,413.20	0.01%	0.00	-397.64
28,559.00 JPMORGAN CHASE & CO SEC ID: 46625H100	58.480000	1,164,880.99	1,670,130.32	1.14%	0.00	505,249.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
970.00 JMP GROUP INC SEC ID: 46629U107	7.400000	5,984.90	7,178.00	0.00%	0.00	1,193.10
1,145.00 JABIL CIRCUIT INC SEC ID: 466313103	17.440000	20,232.15	19,968.80	0.01%	0.00	-263.35
350.00 JACK IN THE BOX INC SEC ID: 466367109	50.020000	10,024.00	17,507.00	0.01%	0.00	7,483.00
960.00 JACOBS ENGINEERING GROUP INC SEC ID: 469814107	62.990000	41,166.18	60,470.40	0.04%	0.00	19,304.22
2,485.00 JANUS CAPITAL GROUP INC SEC ID: 47102X105	12.370000	19,686.26	30,739.45	0.02%	0.00	11,053.19
1,120.00 JARDEN CORP SEC ID: 471109108	61.350000	25,036.23	68,712.00	0.05%	0.00	43,675.77
4,035.00 JETBLUE AIRWAYS CORP SEC ID: 477143101	8.540000	24,492.45	34,458.90	0.02%	0.00	9,966.45
19,112.00 JOHNSON & JOHNSON SEC ID: 478160104	91.590000	1,235,803.09	1,750,468.08	1.20%	0.00	514,664.99
5,778.00 JOHNSON CONTROLS INC SEC ID: 478366107	51.300000	142,173.50	296,411.40	0.20%	0.00	154,237.90
329.00 JONES LANG LASALLE INC SEC ID: 48020Q107	102.390000	25,378.52	33,686.31	0.02%	0.00	8,307.79
695.00 JONES GROUP INC/THE SEC ID: 48020T101	14.960000	7,214.10	10,397.20	0.01%	0.00	3,183.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
220.00 JOS A BANK CLOTHIERS INC SEC ID: 480838101	54.770000	10,557.80	12,049.40	0.01%	0.00	1,491.60
850.00 JOY GLOBAL INC SEC ID: 481165108	58.490000	50,729.70	49,716.50	0.03%	0.00	-1,013.20
507.00 J2 GLOBAL INC SEC ID: 48123V102	50.010000	14,786.94	25,355.07	0.02%	0.00	10,568.13
4,433.00 JUNIPER NETWORKS INC SEC ID: 48203R104	22.570000	76,671.73	100,052.81	0.07%	0.00	23,381.08
903.00 KBR INC SEC ID: 48242W106	31.890000	20,489.07	28,796.67	0.02%	0.00	8,307.60
296.00 KCG HOLDINGS INC SEC ID: 48244B100	11.960000	3,108.11	3,540.16	0.00%	0.00	432.05
1,474.00 KLA-TENCOR CORP SEC ID: 482480100	64.460000	67,483.26	95,014.04	0.07%	0.00	27,530.78
130.00 KAISER ALUMINUM CORP SEC ID: 483007704	70.240000	6,880.90	9,131.20	0.01%	0.00	2,250.30
134.00 KANSAS CITY LIFE INSURANCE CO SEC ID: 484836101	47.740000	5,004.90	6,397.16	0.00%	0.00	1,392.26
966.00 KANSAS CITY SOUTHERN SEC ID: 485170302	123.830000	51,883.03	119,619.78	0.08%	0.00	67,736.75
323.00 KAPSTONE PAPER AND PACKAGING C SEC ID: 48562P103	55.860000	5,151.85	18,042.78	0.01%	0.00	12,890.93

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
267.00 KB HOME SEC ID: 48666K109	18.280000	5,107.71	4,880.76	0.00%	0.00	-226.95
622.00 KOHLBERG CAPITAL CORP SEC ID: 48668E101	8.070000	4,963.68	5,019.54	0.00%	0.00	55.86
1,848.00 KELLOGG CO SEC ID: 487836108	61.070000	92,249.65	112,857.36	0.08%	0.00	20,607.71
302.00 KELLY SERVICES INC SEC ID: 488152208	24.940000	4,925.62	7,531.88	0.01%	0.00	2,606.26
2,336.00 KEMET CORP SEC ID: 488360207	5.640000	9,647.68	13,175.04	0.01%	0.00	3,527.36
713.00 KEMPER CORPORATION SEC ID: 488401100	40.880000	20,151.16	29,147.44	0.02%	0.00	8,996.28
652.00 KENNAMETAL INC SEC ID: 489170100	52.070000	24,733.00	33,949.64	0.02%	0.00	9,216.64
2,198.00 KEY ENERGY SERVICES INC SEC ID: 492914106	7.900000	14,503.93	17,364.20	0.01%	0.00	2,860.27
5,132.00 KEYCORP SEC ID: 493267108	13.420000	46,342.19	68,871.44	0.05%	0.00	22,529.25
465.00 KILROY REALTY CORP SEC ID: 49427F108	50.180000	17,693.25	23,333.70	0.02%	0.00	5,640.45
2,824.00 KIMBERLY-CLARK CORP SEC ID: 494368103	104.460000	184,603.18	294,995.04	0.20%	0.00	110,391.86

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,052.00 KIMCO REALTY CORP SEC ID: 49446R109	19.750000	63,456.05	60,277.00	0.04%	0.00	-3,179.05
3,960.00 KINDER MORGAN INC/DELAWARE SEC ID: 49456B101	36.000000	124,052.21	142,560.00	0.10%	0.00	18,507.79
274.00 KIRBY CORP SEC ID: 497266106	99.250000	17,909.37	27,194.50	0.02%	0.00	9,285.13
1,071.00 KITE REALTY GROUP TRUST SEC ID: 49803T102	6.570000	4,905.18	7,036.47	0.00%	0.00	2,131.29
485.00 KNIGHT TRANSPORTATION INC SEC ID: 499064103	18.340000	7,827.90	8,894.90	0.01%	0.00	1,067.00
2,157.00 KODIAK OIL & GAS CORP SEC ID: 50015Q100	11.210000	14,111.48	24,179.97	0.02%	0.00	10,068.49
447.00 KOHL'S CORP SEC ID: 500255104	56.750000	19,693.26	25,367.25	0.02%	0.00	5,673.99
164.00 KOPPERS HOLDINGS INC SEC ID: 50060P106	45.750000	5,905.64	7,503.00	0.01%	0.00	1,597.36
374.00 KORN/FERRY INTERNATIONAL SEC ID: 500643200	26.120000	7,954.98	9,768.88	0.01%	0.00	1,813.90
4,520.00 KRAFT FOODS GROUP INC SEC ID: 50076Q106	53.910000	138,438.46	243,673.20	0.17%	0.00	105,234.74
1,748.00 KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	7.680000	10,068.48	13,424.64	0.01%	0.00	3,356.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
489.00 KRATON PERFORMANCE POLYMERS IN SEC ID: 50077C106	23.050000	9,579.51	11,271.45	0.01%	0.00	1,691.94
562.00 KRISPY KREME DOUGHNUTS INC SEC ID: 501014104	19.290000	5,136.68	10,840.98	0.01%	0.00	5,704.30
4,807.00 KROGER CO/THE SEC ID: 501044101	39.530000	109,978.54	190,020.71	0.13%	0.00	80,042.17
573.00 KULICKE & SOFFA INDUSTRIES INC SEC ID: 501242101	13.300000	6,314.46	7,620.90	0.01%	0.00	1,306.44
2,011.00 L BRANDS INC SEC ID: 501797104	61.850000	54,585.17	124,380.35	0.09%	0.00	69,795.18
1,942.00 LKQ CORP SEC ID: 501889208	32.900000	41,013.75	63,891.80	0.04%	0.00	22,878.05
601.00 LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	47.050000	20,265.72	28,277.05	0.02%	0.00	8,011.33
4,871.00 LSI CORP SEC ID: 502161102	11.035000	30,233.09	53,751.49	0.04%	0.00	23,518.40
780.00 L-3 COMMUNICATIONS HOLDINGS IN SEC ID: 502424104	106.860000	56,528.55	83,350.80	0.06%	0.00	26,822.25
515.00 LA-Z-BOY INC SEC ID: 505336107	31.000000	4,830.70	15,965.00	0.01%	0.00	11,134.30
631.00 LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	91.370000	46,703.29	57,654.47	0.04%	0.00	10,951.18

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
246.00 LACLEDE GROUP INC/THE SEC ID: 505597104	45.540000	9,972.84	11,202.84	0.01%	0.00	1,230.00
5,882.00 LADENBURG THALMANN FINANCIAL S SEC ID: 50575Q102	3.130000	9,764.12	18,410.66	0.01%	0.00	8,646.54
922.00 LAKELAND BANCORP INC SEC ID: 511637100	12.370000	8,631.68	11,405.14	0.01%	0.00	2,773.46
232.00 LAKELAND FINANCIAL CORP SEC ID: 511656100	39.000000	5,131.84	9,048.00	0.01%	0.00	3,916.16
1,272.00 LAM RESEARCH CORP SEC ID: 512807108	54.450000	31,206.40	69,260.40	0.05%	0.00	38,054.00
837.00 LAMAR ADVERTISING CO SEC ID: 512815101	52.250000	29,927.49	43,733.25	0.03%	0.00	13,805.76
151.00 LANCASTER COLONY CORP SEC ID: 513847103	88.150000	9,917.68	13,310.65	0.01%	0.00	3,392.97
381.00 LANDSTAR SYSTEM INC SEC ID: 515098101	57.450000	17,145.00	21,888.45	0.02%	0.00	4,743.45
2,950.00 LAS VEGAS SANDS CORP SEC ID: 517834107	78.870000	104,727.15	232,666.50	0.16%	0.00	127,939.35
677.00 LASALLE HOTEL PROPERTIES SEC ID: 517942108	30.860000	17,101.02	20,892.22	0.01%	0.00	3,791.20
1,250.00 ESTEE LAUDER COS INC/THE SEC ID: 518439104	75.320000	76,325.00	94,150.00	0.06%	0.00	17,825.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
903.00 LEAR CORP SEC ID: 521865204	80.970000	45,129.60	73,115.91	0.05%	0.00	27,986.31
1,136.00 LEGGETT & PLATT INC SEC ID: 524660107	30.940000	26,003.04	35,147.84	0.02%	0.00	9,144.80
783.00 LEGG MASON INC SEC ID: 524901105	43.480000	23,191.49	34,044.84	0.02%	0.00	10,853.35
288.00 LEIDOS HLDGS INC SEC ID: 525327102	46.490000	10,287.31	13,389.12	0.01%	0.00	3,101.81
689.00 LENDER PROCESSING SERVICES INC SEC ID: 52602E102	37.380000	12,946.31	25,754.82	0.02%	0.00	12,808.51
1,519.00 LENNAR CORP SEC ID: 526057104	39.560000	57,752.38	60,091.64	0.04%	0.00	2,339.26
514.00 LENNOX INTERNATIONAL INC SEC ID: 526107107	85.060000	23,730.67	43,720.84	0.03%	0.00	19,990.17
973.00 LEUCADIA NATIONAL CORP SEC ID: 527288104	28.340000	26,692.95	27,574.82	0.02%	0.00	881.87
444.00 LEVEL 3 COMMUNICATIONS INC SEC ID: 52729N308	33.170000	9,861.24	14,727.48	0.01%	0.00	4,866.24
2,338.00 LEXINGTON REALTY TRUST SEC ID: 529043101	10.210000	18,796.68	23,870.98	0.02%	0.00	5,074.30
194.00 LEXMARK INTERNATIONAL INC SEC ID: 529771107	35.520000	5,329.18	6,890.88	0.00%	0.00	1,561.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
336.00 LIBBEY INC SEC ID: 529898108	21.000000	4,952.64	7,056.00	0.00%	0.00	2,103.36
5,023.00 LIBERTY INTERACTIVE CORP SEC ID: 53071M104	29.350000	69,116.82	147,425.05	0.10%	0.00	78,308.23
186.00 LIBERTY VENTURES SEC ID: 53071M880	122.590000	6,881.75	22,801.74	0.02%	0.00	15,919.99
981.00 LIBERTY PROPERTY TRUST SEC ID: 531172104	33.870000	30,411.00	33,226.47	0.02%	0.00	2,815.47
414.00 LIBERTY MEDIA CORP SEC ID: 531229102	146.292000	45,683.59	60,564.89	0.04%	0.00	14,881.30
337.00 LIFE TIME FITNESS INC SEC ID: 53217R207	47.000000	12,758.82	15,839.00	0.01%	0.00	3,080.18
670.00 LIFE TECHNOLOGIES CORP SEC ID: 53217V109	75.800000	41,390.30	50,786.00	0.03%	0.00	9,395.70
544.00 LIFEPOINT HOSPITALS INC SEC ID: 53219L109	52.840000	20,410.88	28,744.96	0.02%	0.00	8,334.08
4,877.00 ELI LILLY & CO SEC ID: 532457108	51.000000	252,291.35	248,727.00	0.17%	0.00	-3,564.35
622.00 LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	71.340000	32,375.10	44,373.48	0.03%	0.00	11,998.38
1,644.00 LINCOLN NATIONAL CORP SEC ID: 534187109	51.620000	47,529.53	84,863.28	0.06%	0.00	37,333.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100.00 LINDSAY CORP SEC ID: 535555106	82.750000	6,217.00	8,275.00	0.01%	0.00	2,058.00
1,444.00 LINEAR TECHNOLOGY CORP SEC ID: 535678106	45.550000	46,652.71	65,774.20	0.05%	0.00	19,121.49
609.00 LINKEDIN CORP SEC ID: 53578A108	216.830000	64,314.33	132,049.47	0.09%	0.00	67,735.14
1,500.00 LIONS GATE ENTERTAINMENT CORP SEC ID: 535919203	31.660000	23,625.00	47,490.00	0.03%	0.00	23,865.00
181.00 LITTELFUSE INC SEC ID: 537008104	92.930000	9,973.10	16,820.33	0.01%	0.00	6,847.23
1,122.00 LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	19.760000	12,285.90	22,170.72	0.02%	0.00	9,884.82
396.00 LIVEPERSON INC SEC ID: 538146101	14.820000	5,060.88	5,868.72	0.00%	0.00	807.84
1,979.00 LOCKHEED MARTIN CORP SEC ID: 539830109	148.660000	173,415.73	294,198.14	0.20%	0.00	120,782.41
2,396.00 LOEWS CORP SEC ID: 540424108	48.240000	90,892.26	115,583.04	0.08%	0.00	24,690.78
185.00 LORAL SPACE & COMMUNICATIONS I SEC ID: 543881106	80.980000	9,923.40	14,981.30	0.01%	0.00	5,057.90
3,300.00 LORILLARD INC SEC ID: 544147101	50.680000	77,993.85	167,244.00	0.11%	0.00	89,250.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
825.00 LOUISIANA-PACIFIC CORP SEC ID: 546347105	18.510000	13,031.45	15,270.75	0.01%	0.00	2,239.30
8,938.00 LOWE'S COS INC SEC ID: 548661107	49.550000	255,637.33	442,877.90	0.30%	0.00	187,240.57
390.00 LUMBER LIQUIDATORS HOLDINGS IN SEC ID: 55003T107	102.890000	13,968.60	40,127.10	0.03%	0.00	26,158.50
781.00 M&T BANK CORP SEC ID: 55261F104	116.420000	71,835.59	90,924.02	0.06%	0.00	19,088.43
1,553.00 MBIA INC SEC ID: 55262C100	11.940000	18,343.39	18,542.82	0.01%	0.00	199.43
433.00 MB FINANCIAL INC SEC ID: 55264U108	32.060000	8,227.00	13,881.98	0.01%	0.00	5,654.98
299.00 MDC HOLDINGS INC SEC ID: 552676108	32.240000	7,630.48	9,639.76	0.01%	0.00	2,009.28
1,153.00 MDU RESOURCES GROUP INC SEC ID: 552690109	30.550000	25,303.27	35,224.15	0.02%	0.00	9,920.88
2,830.00 MFA FINANCIAL INC SEC ID: 55272X102	7.060000	22,781.50	19,979.80	0.01%	0.00	-2,801.70
588.00 MGE ENERGY INC SEC ID: 55277P104	57.714000	25,174.38	33,935.83	0.02%	0.00	8,761.45
2,020.00 MGIC INVESTMENT CORP SEC ID: 552848103	8.440000	10,140.40	17,048.80	0.01%	0.00	6,908.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,813.00 MGM RESORTS INTERNATIONAL SEC ID: 552953101	23.520000	31,591.18	66,161.76	0.05%	0.00	34,570.58
416.00 MKS INSTRUMENTS INC SEC ID: 55306N104	29.920000	10,437.44	12,446.72	0.01%	0.00	2,009.28
352.00 MSC INDUSTRIAL DIRECT CO SEC ID: 553530106	80.870000	22,943.36	28,466.24	0.02%	0.00	5,522.88
954.00 MSCI INC SEC ID: 55354G100	43.720000	34,965.92	41,708.88	0.03%	0.00	6,742.96
1,051.00 MVC CAPITAL INC SEC ID: 553829102	13.500000	13,610.45	14,188.50	0.01%	0.00	578.05
90.00 MWI VETERINARY SUPPLY INC SEC ID: 55402X105	169.966000	9,816.30	15,296.94	0.01%	0.00	5,480.64
215.00 MYR GROUP INC SEC ID: 55405W104	25.080000	5,061.10	5,392.20	0.00%	0.00	331.10
1,124.00 MACERICH CO/THE SEC ID: 554382101	58.890000	47,759.66	66,192.36	0.05%	0.00	18,432.70
3,245.00 MACY'S INC SEC ID: 55616P104	53.400000	132,086.34	173,283.00	0.12%	0.00	41,196.66
801.00 STEVEN MADDEN LTD SEC ID: 556269108	36.590000	20,138.70	29,308.59	0.02%	0.00	9,169.89
93.00 MAGELLAN HEALTH SERVICES INC SEC ID: 559079207	59.910000	4,841.58	5,571.63	0.00%	0.00	730.05

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
168.00 MANHATTAN ASSOCIATES INC SEC ID: 562750109	117.480000	9,881.76	19,736.64	0.01%	0.00	9,854.88
1,781.00 MANITOWOC CO INC/THE SEC ID: 563571108	23.320000	22,487.21	41,532.92	0.03%	0.00	19,045.71
656.00 MANPOWERGROUP INC SEC ID: 56418H100	85.860000	31,605.26	56,324.16	0.04%	0.00	24,718.90
5,659.00 MARATHON OIL CORP SEC ID: 565849106	35.300000	131,445.64	199,762.70	0.14%	0.00	68,317.06
2,063.00 MARATHON PETROLEUM CORP SEC ID: 56585A102	91.730000	75,850.41	189,238.99	0.13%	0.00	113,388.58
513.00 MARCUS CORP SEC ID: 566330106	13.440000	4,945.32	6,894.72	0.00%	0.00	1,949.40
73.00 MARKEL CORP SEC ID: 570535104	580.350000	27,502.53	42,365.55	0.03%	0.00	14,863.02
84.00 MARKETAXESS HOLDINGS INC SEC ID: 57060D108	66.928000	2,020.20	5,621.95	0.00%	0.00	3,601.75
603.00 MARRIOTT VACATIONS WORLDWIDE CORP SEC ID: 57164Y107	52.760000	23,263.74	31,814.28	0.02%	0.00	8,550.54
4,022.00 MARSH & MCLENNAN COS INC SEC ID: 571748102	48.360000	114,930.83	194,503.92	0.13%	0.00	79,573.09
2,302.00 MARRIOTT INTERNATIONAL INC/DE SEC ID: 571903202	49.351000	83,593.80	113,606.00	0.08%	0.00	30,012.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
357.00 MARTEN TRANSPORT LTD SEC ID: 573075108	20.190000	4,971.82	7,207.83	0.00%	0.00	2,236.01
252.00 MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	99.940000	24,838.08	25,184.88	0.02%	0.00	346.80
2,444.00 MASCO CORP SEC ID: 574599106	22.770000	32,964.59	55,649.88	0.04%	0.00	22,685.29
450.00 MASTEC INC SEC ID: 576323109	32.720000	8,212.50	14,724.00	0.01%	0.00	6,511.50
806.00 MASTERCARD INC SEC ID: 57636Q104	835.460000	232,595.80	673,380.76	0.46%	0.00	440,784.96
331.00 MATSON INC SEC ID: 57686G105	26.110000	8,383.30	8,642.41	0.01%	0.00	259.11
1,280.00 MATTEL INC SEC ID: 577081102	47.580000	30,747.74	60,902.40	0.04%	0.00	30,154.66
131.00 MATTHEWS INTERNATIONAL CORP SEC ID: 577128101	42.610000	4,978.00	5,581.91	0.00%	0.00	603.91
2,347.00 MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	27.900000	55,858.52	65,481.30	0.04%	0.00	9,622.78
1,414.00 MAXWELL TECHNOLOGIES INC SEC ID: 577767106	7.770000	9,431.38	10,986.78	0.01%	0.00	1,555.40
866.00 MAXIMUS INC SEC ID: 577933104	43.990000	20,860.81	38,095.34	0.03%	0.00	17,234.53

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,008.00 MCCLATCHY CO/THE SEC ID: 579489105	3.400000	5,301.12	6,827.20	0.00%	0.00	1,526.08
492.00 MCCORMICK & CO INC/MD SEC ID: 579780206	68.920000	24,604.92	33,908.64	0.02%	0.00	9,303.72
5,689.00 MCDONALD'S CORP SEC ID: 580135101	97.030000	226,221.95	552,003.67	0.38%	0.00	325,781.72
507.00 MCGRATH RENTCORP SEC ID: 580589109	39.800000	14,893.26	20,178.60	0.01%	0.00	5,285.34
2,161.00 MCGRAW HILL FINANCIAL INC SEC ID: 580645109	78.200000	115,928.58	168,990.20	0.12%	0.00	53,061.62
1,667.00 MCKESSON CORP SEC ID: 58155Q103	161.400000	91,895.48	269,053.80	0.18%	0.00	177,158.32
1,547.00 MEAD JOHNSON NUTRITION CO SEC ID: 582839106	83.760000	65,917.95	129,576.72	0.09%	0.00	63,658.77
1,338.00 MEADWESTVACO CORP SEC ID: 583334107	36.930000	31,578.47	49,412.34	0.03%	0.00	17,833.87
148.00 MEASUREMENT SPECIALTIES INC SEC ID: 583421102	60.690000	4,857.36	8,982.12	0.01%	0.00	4,124.76
526.00 MEDALLION FINANCIAL CORP SEC ID: 583928106	14.350000	5,207.40	7,548.10	0.01%	0.00	2,340.70
1,137.00 MEDASSETS INC SEC ID: 584045108	19.830000	15,118.53	22,546.71	0.02%	0.00	7,428.18

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,533.00 MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	12.220000	16,478.18	18,733.26	0.01%	0.00	2,255.08
295.00 MEDICINES CO/THE SEC ID: 584688105	38.620000	4,838.00	11,392.90	0.01%	0.00	6,554.90
340.00 MEDIFAST INC SEC ID: 58470H101	26.130000	8,673.40	8,884.20	0.01%	0.00	210.80
498.00 MEDIDATA SOLUTIONS INC SEC ID: 58471A105	60.502000	9,800.64	30,130.00	0.02%	0.00	20,329.36
841.00 MEDIVATION INC SEC ID: 58501N101	63.820000	42,150.92	53,672.62	0.04%	0.00	11,521.70
686.00 MEDNAX INC SEC ID: 58502B106	53.380000	20,442.80	36,618.68	0.03%	0.00	16,175.88
582.00 MEDLEY CAPITAL CORP SEC ID: 58503F106	13.850000	6,716.28	8,060.70	0.01%	0.00	1,344.42
7,287.00 MEDTRONIC INC SEC ID: 585055106	57.390000	346,687.94	418,200.93	0.29%	0.00	71,512.99
409.00 MEN'S WEARHOUSE INC/THE SEC ID: 587118100	51.080000	13,296.59	20,891.72	0.01%	0.00	7,595.13
765.00 MENTOR GRAPHICS CORP SEC ID: 587200106	24.070000	9,417.15	18,413.55	0.01%	0.00	8,996.40
21,910.00 MERCK & CO INC SEC ID: 58933Y105	50.050000	916,909.71	1,096,595.50	0.75%	0.00	179,685.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
212.00 MERCURY GENERAL CORP SEC ID: 589400100	49.710000	8,238.32	10,538.52	0.01%	0.00	2,300.20
315.00 MEREDITH CORP SEC ID: 589433101	51.800000	11,936.14	16,317.00	0.01%	0.00	4,380.86
203.00 MERIDIAN BIOSCIENCE INC SEC ID: 589584101	26.530000	4,821.25	5,385.59	0.00%	0.00	564.34
402.00 MERIDIAN INTERSTATE BANCORP IN SEC ID: 58964Q104	22.580000	5,121.48	9,077.16	0.01%	0.00	3,955.68
222.00 MERITAGE HOMES CORP SEC ID: 59001A102	47.990000	5,072.70	10,653.78	0.01%	0.00	5,581.08
1,923.00 MERITOR INC SEC ID: 59001K100	10.430000	9,634.23	20,056.89	0.01%	0.00	10,422.66
2,118.00 MERRIMACK PHARMACEUTICALS INC SEC ID: 590328100	5.331000	9,488.64	11,291.06	0.01%	0.00	1,802.42
3,689.00 METLIFE INC SEC ID: 59156R108	53.920000	176,910.98	198,910.88	0.14%	0.00	21,999.90
327.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	242.590000	59,783.79	79,326.93	0.05%	0.00	19,543.14
502.00 MICREL INC SEC ID: 594793101	9.870000	5,050.12	4,954.74	0.00%	0.00	-95.38
608.00 MICROS SYSTEMS INC SEC ID: 594901100	57.370000	20,228.16	34,880.96	0.02%	0.00	14,652.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
58,142.00 MICROSOFT CORP SEC ID: 594918104	37.410000	1,592,884.71	2,175,092.22	1.49%	0.00	582,207.51
1,351.00 MICROCHIP TECHNOLOGY INC SEC ID: 595017104	44.750000	48,453.62	60,457.25	0.04%	0.00	12,003.63
6,773.00 MICRON TECHNOLOGY INC SEC ID: 595112103	21.750000	42,756.54	147,312.75	0.10%	0.00	104,556.21
686.00 MICROSEMI CORP SEC ID: 595137100	24.950000	13,534.78	17,115.70	0.01%	0.00	3,580.92
530.00 MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	60.740000	32,208.81	32,192.20	0.02%	0.00	-16.61
226.00 MIDDLEBY CORP SEC ID: 596278101	239.724000	23,362.90	54,177.62	0.04%	0.00	30,814.72
255.00 MIDDLESEX WATER CO SEC ID: 596680108	20.940000	4,924.05	5,339.70	0.00%	0.00	415.65
1,713.00 MIDSTATES PETROLEUM CO INC SEC ID: 59804T100	6.620000	9,798.36	11,340.06	0.01%	0.00	1,541.70
1,170.00 MILLENNIAL MEDIA INC SEC ID: 60040N105	7.270000	10,214.10	8,505.90	0.01%	0.00	-1,708.20
2,192.00 MILLER ENERGY RESOURCES INC SEC ID: 600527105	7.040000	10,170.88	15,431.68	0.01%	0.00	5,260.80
455.00 HERMAN MILLER INC SEC ID: 600544100	29.520000	12,043.85	13,431.60	0.01%	0.00	1,387.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
138.00 MINE SAFETY APPLIANCES CO SEC ID: 602720104	51.210000	4,854.84	7,066.98	0.00%	0.00	2,212.14
152.00 MINERALS TECHNOLOGIES INC SEC ID: 603158106	60.070000	4,883.76	9,130.64	0.01%	0.00	4,246.88
250.00 MOBILE MINI INC SEC ID: 60740F105	41.180000	5,067.50	10,295.00	0.01%	0.00	5,227.50
453.00 MOHAWK INDUSTRIES INC SEC ID: 608190104	148.900000	25,830.06	67,451.70	0.05%	0.00	41,621.64
191.00 MOLINA HEALTHCARE INC SEC ID: 60855R100	34.750000	4,935.44	6,637.25	0.00%	0.00	1,701.81
612.00 MOLSON COORS BREWING CO SEC ID: 60871R209	56.150000	27,433.18	34,363.80	0.02%	0.00	6,930.62
1,855.00 MOLYCORP INC SEC ID: 608753109	5.620000	10,072.65	10,425.10	0.01%	0.00	352.45
13,250.00 MONDELEZ INTERNATIONAL INC SEC ID: 609207105	35.300000	249,954.01	467,725.00	0.32%	0.00	217,770.99
347.00 MONEYGRAM INTERNATIONAL INC SEC ID: 60935Y208	20.780000	5,871.24	7,210.66	0.00%	0.00	1,339.42
896.00 MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	9.090000	9,891.84	8,144.64	0.01%	0.00	-1,747.20
345.00 MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	34.660000	5,226.75	11,957.70	0.01%	0.00	6,730.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
366.00 MONOTYPE IMAGING HOLDINGS INC SEC ID: 61022P100	31.860000	5,025.18	11,660.76	0.01%	0.00	6,635.58
242.00 MONRO MUFFLER BRAKE INC SEC ID: 610236101	56.360000	8,252.20	13,639.12	0.01%	0.00	5,386.92
3,403.00 MONSANTO CO SEC ID: 61166W101	116.550000	167,806.59	396,619.65	0.27%	0.00	228,813.06
1,008.00 MONSTER BEVERAGE CORP SEC ID: 611740101	67.770000	39,896.23	68,312.16	0.05%	0.00	28,415.93
1,155.00 MOODY'S CORP SEC ID: 615369105	78.470000	57,736.98	90,632.85	0.06%	0.00	32,895.87
360.00 MOOG INC SEC ID: 615394202	67.940000	14,846.40	24,458.40	0.02%	0.00	9,612.00
8,202.00 MORGAN STANLEY SEC ID: 617446448	31.360000	172,064.93	257,214.72	0.18%	0.00	85,149.79
695.00 MORGANS HOTEL GROUP CO SEC ID: 61748W108	8.130000	4,795.50	5,650.35	0.00%	0.00	854.85
83.00 MORNINGSTAR INC SEC ID: 617700109	78.090000	4,849.69	6,481.47	0.00%	0.00	1,631.78
410.00 MOSAIC CO/THE SEC ID: 61945C103	47.270000	20,713.20	19,380.70	0.01%	0.00	-1,332.50
1,359.00 MOTOROLA SOLUTIONS INC SEC ID: 620076307	67.500000	76,605.12	91,732.50	0.06%	0.00	15,127.38

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300.00 MUELLER INDUSTRIES INC SEC ID: 624756102	63.010000	10,908.00	18,903.00	0.01%	0.00	7,995.00
1,824.00 MUELLER WATER PRODUCTS INC SEC ID: 624758108	9.370000	10,086.72	17,090.88	0.01%	0.00	7,004.16
1,599.00 MURPHY OIL CORP SEC ID: 626717102	64.880000	71,208.71	103,743.12	0.07%	0.00	32,534.41
399.00 MURPHY USA INC SEC ID: 626755102	41.560000	11,529.40	16,582.44	0.01%	0.00	5,053.04
3,657.00 MYLAN INC/PA SEC ID: 628530107	43.400000	77,842.16	158,713.80	0.11%	0.00	80,871.64
273.00 NBT BANCORP INC SEC ID: 628778102	25.900000	5,978.70	7,070.70	0.00%	0.00	1,092.00
449.00 NCI BUILDING SYSTEMS INC SEC ID: 628852204	17.540000	4,992.88	7,875.46	0.01%	0.00	2,882.58
1,929.00 NCR CORP SEC ID: 62886E108	34.060000	40,041.90	65,701.74	0.05%	0.00	25,659.84
581.00 NGP CAPITAL RESOURCES CO SEC ID: 62912R107	7.470000	4,897.83	4,340.07	0.00%	0.00	-557.76
3,787.00 NII HOLDINGS INC SEC ID: 62913F201	2.750000	9,202.41	10,414.25	0.01%	0.00	1,211.84
441.00 NIC INC SEC ID: 62914B100	24.870000	5,538.96	10,967.67	0.01%	0.00	5,428.71

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,117.00 NPS PHARMACEUTICALS INC SEC ID: 62936P103	30.360000	9,941.30	33,912.12	0.02%	0.00	23,970.82
3,351.00 NRG ENERGY INC SEC ID: 629377508	28.720000	81,055.96	96,240.72	0.07%	0.00	15,184.76
43.00 NVR INC SEC ID: 62944T105	1,026.010000	33,133.78	44,118.43	0.03%	0.00	10,984.65
849.00 NASDAQ OMX GROUP INC/THE SEC ID: 631103108	39.800000	28,080.68	33,790.20	0.02%	0.00	5,709.52
438.00 NATIONAL CINEMEDIA INC SEC ID: 635309107	19.960000	7,069.32	8,742.48	0.01%	0.00	1,673.16
721.00 NATIONAL INSTRUMENTS CORP SEC ID: 636518102	32.020000	20,425.93	23,086.42	0.02%	0.00	2,660.49
3,312.00 NATIONAL OILWELL VARCO INC SEC ID: 637071101	79.530000	170,256.53	263,403.36	0.18%	0.00	93,146.83
983.00 NATIONAL PENN BANCSHARES INC SEC ID: 637138108	11.330000	7,510.12	11,137.39	0.01%	0.00	3,627.27
675.00 NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	30.330000	16,395.75	20,472.75	0.01%	0.00	4,077.00
84.00 NATIONAL WESTERN LIFE INSURANC SEC ID: 638522102	223.550000	13,623.84	18,778.20	0.01%	0.00	5,154.36
199.00 NAVIGATORS GROUP INC/THE SEC ID: 638904102	63.160000	9,843.61	12,568.84	0.01%	0.00	2,725.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
507.00 NAVIGANT CONSULTING INC SEC ID: 63935N107	19.200000	5,070.00	9,734.40	0.01%	0.00	4,664.40
1,887.00 NEKTAR THERAPEUTICS SEC ID: 640268108	11.350000	10,001.10	21,417.45	0.01%	0.00	11,416.35
233.00 NELNET INC SEC ID: 64031N108	42.140000	5,039.79	9,818.62	0.01%	0.00	4,778.83
325.00 NEOGEN CORP SEC ID: 640491106	45.700000	9,949.33	14,852.50	0.01%	0.00	4,903.17
2,195.00 NEOPHOTONICS CORP SEC ID: 64051T100	7.060000	10,272.60	15,496.70	0.01%	0.00	5,224.10
2,923.00 NETAPP INC SEC ID: 64110D104	41.140000	108,208.29	120,252.22	0.08%	0.00	12,043.93
226.00 NETFLIX INC SEC ID: 64110L106	368.170000	16,952.26	83,206.42	0.06%	0.00	66,254.16
485.00 NETSCOUT SYSTEMS INC SEC ID: 64115T104	29.590000	11,937.74	14,351.15	0.01%	0.00	2,413.41
444.00 NETSUITE INC SEC ID: 64118Q107	103.020000	23,120.28	45,740.88	0.03%	0.00	22,620.60
692.00 NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	9.340000	5,217.68	6,463.28	0.00%	0.00	1,245.60
457.00 NEUSTAR INC SEC ID: 64126X201	49.860000	11,772.32	22,786.02	0.02%	0.00	11,013.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
115.00 NEW JERSEY RESOURCES CORP SEC ID: 646025106	46.240000	4,991.00	5,317.60	0.00%	0.00	326.60
2,352.00 NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	16.850000	30,470.03	39,631.20	0.03%	0.00	9,161.17
1,402.00 NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	6.990000	9,603.70	9,799.98	0.01%	0.00	196.28
1,984.00 NEWELL RUBBERMAID INC SEC ID: 651229106	32.410000	43,310.72	64,301.44	0.04%	0.00	20,990.72
872.00 NEWLINK GENETICS CORP SEC ID: 651511107	22.010000	9,714.08	19,192.72	0.01%	0.00	9,478.64
309.00 NEWMONT MINING CORP SEC ID: 651639106	23.030000	9,915.81	7,116.27	0.00%	0.00	-2,799.54
564.00 NEWPARK RESOURCES INC SEC ID: 651718504	12.290000	4,980.12	6,931.56	0.00%	0.00	1,951.44
4,046.00 NEWS CORP SEC ID: 65249B109	18.020000	37,244.42	72,908.92	0.05%	0.00	35,664.50
3,549.00 NEXTERA ENERGY INC SEC ID: 65339F101	85.620000	163,243.23	303,865.38	0.21%	0.00	140,622.15
4,846.00 NIKE INC SEC ID: 654106103	78.640000	173,838.28	381,089.44	0.26%	0.00	207,251.16
2,221.00 NISOURCE INC SEC ID: 65473P105	32.880000	47,859.72	73,026.48	0.05%	0.00	25,166.76

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,804.00 NOBLE ENERGY INC SEC ID: 655044105	68.110000	100,598.57	190,980.44	0.13%	0.00	90,381.87
3,058.00 NORANDA ALUMINUM HOLDING CORP SEC ID: 65542W107	3.290000	9,938.50	10,060.82	0.01%	0.00	122.32
711.00 NORDSON CORP SEC ID: 655663102	74.300000	42,975.72	52,827.30	0.04%	0.00	9,851.58
1,487.00 NORDSTROM INC SEC ID: 655664100	61.800000	66,306.19	91,896.60	0.06%	0.00	25,590.41
2,807.00 NORFOLK SOUTHERN CORP SEC ID: 655844108	92.830000	121,386.47	260,573.81	0.18%	0.00	139,187.34
2,212.00 NORTHEAST UTILITIES SEC ID: 664397106	42.390000	85,581.50	93,766.68	0.06%	0.00	8,185.18
372.00 NORTHERN TRUST CORP SEC ID: 665859104	61.890000	19,883.40	23,023.08	0.02%	0.00	3,139.68
506.00 NORTHFIELD BANCORP INC/NJ SEC ID: 66611T108	13.200000	5,089.21	6,679.20	0.00%	0.00	1,589.99
2,183.00 NORTHROP GRUMMAN CORP SEC ID: 666807102	114.610000	135,168.90	250,193.63	0.17%	0.00	115,024.73
1,527.00 NORTHSTAR REALTY FINANCE CORP SEC ID: 66704R100	13.450000	13,452.87	20,538.15	0.01%	0.00	7,085.28
843.00 NORTHWEST BANCSHARES INC SEC ID: 667340103	14.780000	10,242.45	12,459.54	0.01%	0.00	2,217.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
211.00 NORTHWEST PIPE CO SEC ID: 667746101	37.760000	5,042.90	7,967.36	0.01%	0.00	2,924.46
435.00 NU SKIN ENTERPRISES INC SEC ID: 67018T105	138.220000	15,712.20	60,125.70	0.04%	0.00	44,413.50
1,893.00 NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	15.200000	34,168.81	28,773.60	0.02%	0.00	-5,395.21
2,380.00 NUCOR CORP SEC ID: 670346105	53.380000	116,160.74	127,044.40	0.09%	0.00	10,883.66
390.00 NUTRISYSTEM INC SEC ID: 67069D108	16.440000	5,171.40	6,411.60	0.00%	0.00	1,240.20
1,348.00 OGE ENERGY CORP SEC ID: 670837103	33.900000	36,160.99	45,697.20	0.03%	0.00	9,536.21
460.00 OCZ TECHNOLOGY GROUP INC SEC ID: 67086E303	0.036000	818.80	16.56	0.00%	0.00	-802.24
690.00 NUVERRA ENVIRONMENTAL SOLUTION SEC ID: 67091K203	16.790000	9,970.50	11,585.10	0.01%	0.00	1,614.60
350.00 O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	128.710000	32,478.66	45,048.50	0.03%	0.00	12,569.84
420.00 OFG BANCORP SEC ID: 67103X102	17.340000	4,863.60	7,282.80	0.00%	0.00	2,419.20
473.00 OASIS PETROLEUM INC SEC ID: 674215108	46.970000	12,747.35	22,216.81	0.02%	0.00	9,469.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,807.00 OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	95.100000	285,269.27	552,245.70	0.38%	0.00	266,976.43
1,144.00 OCEANEERING INTERNATIONAL INC SEC ID: 675232102	78.880000	47,399.34	90,238.72	0.06%	0.00	42,839.38
652.00 OCEANFIRST FINANCIAL CORP SEC ID: 675234108	17.130000	8,482.52	11,168.76	0.01%	0.00	2,686.24
514.00 OCWEN FINANCIAL CORP SEC ID: 675746309	55.450000	20,385.32	28,501.30	0.02%	0.00	8,115.98
3,779.00 OFFICE DEPOT INC SEC ID: 676220106	5.290000	9,919.13	19,990.91	0.01%	0.00	10,071.78
585.00 OIL STATES INTERNATIONAL INC SEC ID: 678026105	101.720000	30,045.78	59,506.20	0.04%	0.00	29,460.42
565.00 OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	53.020000	13,612.73	29,956.30	0.02%	0.00	16,343.57
752.00 OLD NATIONAL BANCORP/IN SEC ID: 680033107	15.370000	7,753.12	11,558.24	0.01%	0.00	3,805.12
2,060.00 OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	17.270000	25,865.97	35,576.20	0.02%	0.00	9,710.23
633.00 OLIN CORP SEC ID: 680665205	28.850000	13,774.08	18,262.05	0.01%	0.00	4,487.97
192.00 OLYMPIC STEEL INC SEC ID: 68162K106	28.980000	4,953.60	5,564.16	0.00%	0.00	610.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,041.00 OMNICARE INC SEC ID: 681904108	60.360000	24,984.00	62,834.76	0.04%	0.00	37,850.76
2,433.00 OMNICOM GROUP INC SEC ID: 681919106	74.370000	113,864.15	180,942.21	0.12%	0.00	67,078.06
807.00 OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	29.800000	16,462.80	24,048.60	0.02%	0.00	7,585.80
974.00 OMEGA PROTEIN CORP SEC ID: 68210P107	12.290000	6,447.88	11,970.46	0.01%	0.00	5,522.58
678.00 OMNIVISION TECHNOLOGIES INC SEC ID: 682128103	17.200000	9,498.78	11,661.60	0.01%	0.00	2,162.82
504.00 ON ASSIGNMENT INC SEC ID: 682159108	34.920000	9,843.12	17,599.68	0.01%	0.00	7,756.56
2,500.00 ON SEMICONDUCTOR CORP SEC ID: 682189105	8.240000	20,175.00	20,600.00	0.01%	0.00	425.00
316.00 ONE LIBERTY PROPERTIES INC SEC ID: 682406103	20.130000	4,964.36	6,361.08	0.00%	0.00	1,396.72
1,952.00 ONEOK INC SEC ID: 682680103	62.180000	60,329.62	121,375.36	0.08%	0.00	61,045.74
223.00 OPENTABLE INC SEC ID: 68372A104	79.370000	9,881.13	17,699.51	0.01%	0.00	7,818.38
1,470.00 OPKO HEALTH INC SEC ID: 68375N103	8.440000	5,086.20	12,406.80	0.01%	0.00	7,320.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
26,151.00 ORACLE CORP SEC ID: 68389X105	38.260000	467,198.07	1,000,537.26	0.69%	0.00	533,339.19
446.00 ORITANI FINANCIAL CORP SEC ID: 68633D103	16.050000	5,646.36	7,158.30	0.00%	0.00	1,511.94
220.00 ORMAT TECHNOLOGIES INC SEC ID: 686688102	27.210000	4,802.60	5,986.20	0.00%	0.00	1,183.60
1,107.00 OSHKOSH CORP SEC ID: 688239201	50.380000	23,667.66	55,770.66	0.04%	0.00	32,103.00
339.00 OUTERWALL INC SEC ID: 690070107	67.270000	17,177.45	22,804.53	0.02%	0.00	5,627.08
149.00 OWENS & MINOR INC SEC ID: 690732102	36.560000	4,922.96	5,447.44	0.00%	0.00	524.48
1,446.00 OWENS CORNING SEC ID: 690742101	40.720000	40,919.94	58,881.12	0.04%	0.00	17,961.18
1,725.00 OWENS-ILLINOIS INC SEC ID: 690768403	35.780000	47,127.00	61,720.50	0.04%	0.00	14,593.50
155.00 OXFORD INDUSTRIES INC SEC ID: 691497309	80.670000	5,068.50	12,503.85	0.01%	0.00	7,435.35
186.00 PDC ENERGY INC SEC ID: 69327R101	53.220000	5,520.48	9,898.92	0.01%	0.00	4,378.44
1,110.00 PDL BIOPHARMA INC SEC ID: 69329Y104	8.440000	6,393.60	9,368.40	0.01%	0.00	2,974.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,240.00 PG&E CORP SEC ID: 69331C108	40.280000	136,454.91	130,507.20	0.09%	0.00	-5,947.71
447.00 PHH CORP SEC ID: 693320202	24.350000	8,855.07	10,884.45	0.01%	0.00	2,029.38
1,472.00 PMC - SIERRA INC SEC ID: 69344F106	6.430000	9,877.12	9,464.96	0.01%	0.00	-412.16
3,129.00 PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	77.580000	213,752.05	242,747.82	0.17%	0.00	28,995.77
836.00 PNM RESOURCES INC SEC ID: 69349H107	24.120000	15,080.96	20,164.32	0.01%	0.00	5,083.36
897.00 PPG INDUSTRIES INC SEC ID: 693506107	189.660000	78,679.33	170,125.02	0.12%	0.00	91,445.69
2,069.00 PPL CORP SEC ID: 69351T106	30.090000	56,656.66	62,256.21	0.04%	0.00	5,599.55
193.00 PS BUSINESS PARKS INC SEC ID: 69360J107	76.420000	9,588.24	14,749.06	0.01%	0.00	5,160.82
676.00 PVH CORP SEC ID: 693656100	136.020000	52,279.52	91,949.52	0.06%	0.00	39,670.00
946.00 PTC INC SEC ID: 69370C100	35.390000	21,587.72	33,478.94	0.02%	0.00	11,891.22
2,904.00 PACCAR INC SEC ID: 693718108	59.170000	110,156.47	171,829.68	0.12%	0.00	61,673.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,921.00 PACIFIC BIOSCIENCES OF CALIFOR SEC ID: 69404D108	5.230000	10,508.28	20,506.83	0.01%	0.00	9,998.55
752.00 PACIRA PHARMACEUTICALS INC SEC ID: 695127100	57.490000	12,791.52	43,232.48	0.03%	0.00	30,440.96
863.00 PACKAGING CORP OF AMERICA SEC ID: 695156109	63.280000	22,248.14	54,610.64	0.04%	0.00	32,362.50
249.00 PACWEST BANCORP SEC ID: 695263103	42.220000	4,915.26	10,512.78	0.01%	0.00	5,597.52
603.00 PALL CORP SEC ID: 696429307	85.350000	26,607.43	51,466.05	0.04%	0.00	24,858.62
182.00 PALO ALTO NETWORKS INC SEC ID: 697435105	57.470000	9,700.60	10,459.54	0.01%	0.00	758.94
406.00 PANDORA MEDIA INC SEC ID: 698354107	26.600000	4,876.06	10,799.60	0.01%	0.00	5,923.54
185.00 PANERA BREAD CO SEC ID: 69840W108	176.690000	24,728.23	32,687.65	0.02%	0.00	7,959.42
902.00 PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	45.400000	23,993.20	40,950.80	0.03%	0.00	16,957.60
801.00 PAREXEL INTERNATIONAL CORP SEC ID: 699462107	45.180000	20,278.45	36,189.18	0.02%	0.00	15,910.73
340.00 PARK NATIONAL CORP SEC ID: 700658107	85.070000	21,654.60	28,923.80	0.02%	0.00	7,269.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
253.00 PARK-OHIO HOLDINGS CORP SEC ID: 700666100	52.400000	5,039.76	13,257.20	0.01%	0.00	8,217.44
3,185.00 PARK STERLING CORP SEC ID: 70086Y105	7.140000	14,844.16	22,740.90	0.02%	0.00	7,896.74
841.00 PARKER DRILLING CO SEC ID: 701081101	8.130000	4,734.83	6,837.33	0.00%	0.00	2,102.50
1,033.00 PARKER HANNIFIN CORP SEC ID: 701094104	128.640000	53,857.73	132,885.12	0.09%	0.00	79,027.39
963.00 PARKWAY PROPERTIES INC/MD SEC ID: 70159Q104	19.290000	10,458.18	18,576.27	0.01%	0.00	8,118.09
820.00 PATTERSON COS INC SEC ID: 703395103	41.200000	25,953.00	33,784.00	0.02%	0.00	7,831.00
859.00 PATTERSON-UTI ENERGY INC SEC ID: 703481101	25.320000	18,374.01	21,749.88	0.01%	0.00	3,375.87
2,471.00 PAYCHEX INC SEC ID: 704326107	45.530000	71,982.04	112,504.63	0.08%	0.00	40,522.59
774.00 PEABODY ENERGY CORP SEC ID: 704549104	19.530000	12,964.50	15,116.22	0.01%	0.00	2,151.72
432.00 PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	30.760000	9,789.12	13,288.32	0.01%	0.00	3,499.20
539.00 PENN NATIONAL GAMING INC SEC ID: 707569109	14.330000	4,585.97	7,723.87	0.01%	0.00	3,137.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,127.00 PENN VIRGINIA CORP SEC ID: 707882106	9.430000	10,018.17	20,057.61	0.01%	0.00	10,039.44
448.00 PENNANTPARK INVESTMENT CORP SEC ID: 708062104	11.600000	4,995.20	5,196.80	0.00%	0.00	201.60
1,451.00 JC PENNEY CO INC SEC ID: 708160106	9.150000	14,024.78	13,276.65	0.01%	0.00	-748.13
677.00 PENNSYLVANIA REAL ESTATE INVES SEC ID: 709102107	18.980000	11,923.01	12,849.46	0.01%	0.00	926.45
354.00 PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	47.160000	7,625.16	16,694.64	0.01%	0.00	9,069.48
433.00 PEOPLES FEDERAL BANCSHARES INC SEC ID: 711037101	17.740000	7,703.07	7,681.42	0.01%	0.00	-21.65
1,675.00 PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	15.120000	21,369.72	25,326.00	0.02%	0.00	3,956.28
456.00 PEP BOYS-MANNY MOE & JACK SEC ID: 713278109	12.140000	4,920.24	5,535.84	0.00%	0.00	615.60
1,740.00 PEPCO HOLDINGS INC SEC ID: 713291102	19.130000	31,911.60	33,286.20	0.02%	0.00	1,374.60
11,014.00 PEPSICO INC SEC ID: 713448108	82.940000	721,818.65	913,501.16	0.63%	0.00	191,682.51
566.00 PERICOM SEMICONDUCTOR CORP SEC ID: 713831105	8.860000	4,952.50	5,014.76	0.00%	0.00	62.26

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
437.00 PERKINELMER INC SEC ID: 714046109	41.230000	8,329.00	18,017.51	0.01%	0.00	9,688.51
780.00 PETSMART INC SEC ID: 716768106	72.750000	32,748.48	56,745.00	0.04%	0.00	23,996.52
419.00 PHARMACYCLICS INC SEC ID: 716933106	105.780000	24,482.17	44,321.82	0.03%	0.00	19,839.65
46,673.00 PFIZER INC SEC ID: 717081103	30.630000	1,299,519.53	1,429,593.99	0.98%	0.00	130,074.46
395.00 PHARMERICA CORP SEC ID: 71714F104	21.500000	5,186.35	8,492.50	0.01%	0.00	3,306.15
11,267.00 PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	87.130000	464,815.85	981,693.71	0.67%	0.00	516,877.86
4,258.00 PHILLIPS 66 SEC ID: 718546104	77.130000	128,675.00	328,419.54	0.23%	0.00	199,744.54
277.00 PHOENIX COS INC NEW COM NEW SEC ID: 71902E604	61.400000	9,750.40	17,007.80	0.01%	0.00	7,257.40
170.00 PIEDMONT NATURAL GAS CO INC SEC ID: 720186105	33.160000	4,996.30	5,637.20	0.00%	0.00	640.90
1,008.00 PIEDMONT OFFICE REALTY TRUST I SEC ID: 720190206	16.520000	19,798.33	16,652.16	0.01%	0.00	-3,146.17
595.00 PIER 1 IMPORTS INC SEC ID: 720279108	23.080000	6,783.00	13,732.60	0.01%	0.00	6,949.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
492.00 PINNACLE ENTERTAINMENT INC SEC ID: 723456109	25.990000	6,883.08	12,787.08	0.01%	0.00	5,904.00
322.00 PINNACLE FINANCIAL PARTNERS IN SEC ID: 72346Q104	32.530000	4,842.88	10,474.66	0.01%	0.00	5,631.78
486.00 PINNACLE WEST CAPITAL CORP SEC ID: 723484101	52.920000	20,187.32	25,719.12	0.02%	0.00	5,531.80
986.00 PIONEER NATURAL RESOURCES CO SEC ID: 723787107	184.070000	119,275.01	181,493.02	0.12%	0.00	62,218.01
172.00 PIPER JAFFRAY COS SEC ID: 724078100	39.550000	4,819.44	6,802.60	0.00%	0.00	1,983.16
914.00 PITNEY BOWES INC SEC ID: 724479100	23.300000	10,072.28	21,296.20	0.01%	0.00	11,223.92
382.00 PLANTRONICS INC SEC ID: 727493108	46.450000	13,331.80	17,743.90	0.01%	0.00	4,412.10
298.00 PLEXUS CORP SEC ID: 729132100	43.290000	9,506.20	12,900.42	0.01%	0.00	3,394.22
1,214.00 PLUM CREEK TIMBER CO INC SEC ID: 729251108	46.510000	42,641.73	56,463.14	0.04%	0.00	13,821.41
698.00 POLARIS INDUSTRIES INC SEC ID: 731068102	145.640000	42,630.58	101,656.72	0.07%	0.00	59,026.14
1,242.00 POLYONE CORP SEC ID: 73179P106	35.350000	20,837.56	43,904.70	0.03%	0.00	23,067.14

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
382.00 POOL CORP SEC ID: 73278L105	58.140000	10,948.12	22,209.48	0.02%	0.00	11,261.36
645.00 POPULAR INC SEC ID: 733174700	28.730000	10,042.65	18,530.85	0.01%	0.00	8,488.20
405.00 PORTFOLIO RECOVERY ASSOCIATES SEC ID: 73640Q105	52.840000	11,476.35	21,400.20	0.01%	0.00	9,923.85
197.00 PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	30.200000	4,934.85	5,949.40	0.00%	0.00	1,014.55
63.00 POST HOLDINGS INC SEC ID: 737446104	49.270000	1,658.50	3,104.01	0.00%	0.00	1,445.51
396.00 POST PROPERTIES INC SEC ID: 737464107	45.230000	15,578.64	17,911.08	0.01%	0.00	2,332.44
141.00 POTLATCH CORP SEC ID: 737630103	41.740000	4,920.90	5,885.34	0.00%	0.00	964.44
229.00 POWER INTEGRATIONS INC SEC ID: 739276103	55.820000	8,408.88	12,782.78	0.01%	0.00	4,373.90
1,781.00 PRAXAIR INC SEC ID: 74005P104	130.030000	107,780.66	231,583.43	0.16%	0.00	123,802.77
1,140.00 PRECISION CASTPARTS CORP SEC ID: 740189105	269.300000	136,304.10	307,002.00	0.21%	0.00	170,697.90
643.00 PREMIERE GLOBAL SERVICES INC SEC ID: 740585104	11.590000	4,912.52	7,452.37	0.01%	0.00	2,539.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
411.00 PRESTIGE BRANDS HOLDINGS INC SEC ID: 74112D101	35.800000	4,960.77	14,713.80	0.01%	0.00	9,753.03
2,504.00 T ROWE PRICE GROUP INC SEC ID: 74144T108	83.770000	119,326.12	209,760.08	0.14%	0.00	90,433.96
357.00 PRICELINE.COM INC SEC ID: 741503403	1,162.400000	129,750.57	414,976.80	0.28%	0.00	285,226.23
107.00 PRICESMART INC SEC ID: 741511109	115.540000	5,056.82	12,362.78	0.01%	0.00	7,305.96
1,649.00 PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	49.310000	51,811.69	81,312.19	0.06%	0.00	29,500.50
484.00 PROASSURANCE CORP SEC ID: 74267C106	48.480000	16,845.62	23,464.32	0.02%	0.00	6,618.70
776.00 PROCERA NETWORKS INC (DE) SEC ID: 74269U203	15.020000	11,042.96	11,655.52	0.01%	0.00	612.56
19,070.00 PROCTER & GAMBLE CO/THE SEC ID: 742718109	81.410000	1,192,483.33	1,552,488.70	1.06%	0.00	360,005.37
485.00 PRIVATEBANCORP INC SEC ID: 742962103	28.930000	10,024.95	14,031.05	0.01%	0.00	4,006.10
532.00 PROGRESS SOFTWARE CORP SEC ID: 743312100	25.830000	12,422.20	13,741.56	0.01%	0.00	1,319.36
4,145.00 PROGRESSIVE CORP/THE SEC ID: 743315103	27.270000	85,751.49	113,034.15	0.08%	0.00	27,282.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,281.00 PROLOGIS INC SEC ID: 74340W103	36.950000	106,361.93	121,232.95	0.08%	0.00	14,871.02
613.00 PROS HOLDINGS INC SEC ID: 74346Y103	39.900000	9,814.13	24,458.70	0.02%	0.00	14,644.57
774.00 PROSPECT CAPITAL CORP SEC ID: 74348T102	11.220000	7,825.14	8,684.28	0.01%	0.00	859.14
372.00 PROSPERITY BANCSHARES INC SEC ID: 743606105	63.390000	15,791.40	23,581.08	0.02%	0.00	7,789.68
1,189.00 PROTECTIVE LIFE CORP SEC ID: 743674103	50.660000	26,635.36	60,234.74	0.04%	0.00	33,599.38
480.00 PROVIDENT FINANCIAL SERVICES I SEC ID: 74386T105	19.320000	6,628.80	9,273.60	0.01%	0.00	2,644.80
3,593.00 PRUDENTIAL FINANCIAL INC SEC ID: 744320102	92.220000	268,816.24	331,346.46	0.23%	0.00	62,530.22
4,382.00 PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	32.040000	135,496.33	140,399.28	0.10%	0.00	4,902.95
1,005.00 PUBLIC STORAGE SEC ID: 74460D109	150.520000	88,645.09	151,272.60	0.10%	0.00	62,627.51
2,562.00 PULTEGROUP INC SEC ID: 745867101	20.370000	50,334.77	52,187.94	0.04%	0.00	1,853.17
172.00 QUAD/GRAPHICS INC SEC ID: 747301109	27.230000	2,652.24	4,683.56	0.00%	0.00	2,031.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
932.00 PZENA INVESTMENT MANAGEMENT IN SEC ID: 74731Q103	11.760000	5,070.08	10,960.32	0.01%	0.00	5,890.24
122.00 QUAKER CHEMICAL CORP SEC ID: 747316107	77.070000	4,941.00	9,402.54	0.01%	0.00	4,461.54
1,404.00 QEP RESOURCES INC SEC ID: 74733V100	30.650000	40,356.47	43,032.60	0.03%	0.00	2,676.13
12,504.00 QUALCOMM INC SEC ID: 747525103	74.250000	471,883.68	928,422.00	0.64%	0.00	456,538.32
1,822.00 QUANTA SERVICES INC SEC ID: 74762E102	31.560000	42,147.42	57,502.32	0.04%	0.00	15,354.90
398.00 QUEST DIAGNOSTICS INC/DE SEC ID: 74834L100	53.540000	22,508.65	21,308.92	0.01%	0.00	-1,199.73
151.00 QUESTCOR PHARMACEUTICALS INC SEC ID: 74835Y101	54.450000	4,877.30	8,221.95	0.01%	0.00	3,344.65
2,316.00 QUESTAR CORP SEC ID: 748356102	22.990000	33,318.15	53,244.84	0.04%	0.00	19,926.69
5,524.00 QUICKSILVER RESOURCES INC SEC ID: 74837R104	3.070000	9,335.56	16,958.68	0.01%	0.00	7,623.12
1,089.00 QUIKSILVER INC SEC ID: 74838C106	8.770000	4,965.84	9,550.53	0.01%	0.00	4,584.69
1,075.00 QUINSTREET INC SEC ID: 74874Q100	8.690000	10,158.75	9,341.75	0.01%	0.00	-817.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,217.00 RAIT FINANCIAL TRUST SEC ID: 749227609	8.970000	10,020.84	19,886.49	0.01%	0.00	9,865.65
735.00 RLJ LODGING TRUST SEC ID: 74965L101	24.320000	14,928.20	17,875.20	0.01%	0.00	2,947.00
322.00 RPC INC SEC ID: 749660106	17.850000	4,840.73	5,747.70	0.00%	0.00	906.97
1,036.00 RPM INTERNATIONAL INC DELAWARE SEC ID: 749685103	41.510000	23,133.88	43,004.36	0.03%	0.00	19,870.48
239.00 RTI INTERNATIONAL METALS INC SEC ID: 74973W107	34.210000	8,376.95	8,176.19	0.01%	0.00	-200.76
710.00 RACKSPACE HOSTING INC SEC ID: 750086100	39.130000	28,747.90	27,782.30	0.02%	0.00	-965.60
3,225.00 RADIOSHACK CORP SEC ID: 750438103	2.600000	9,965.25	8,385.00	0.01%	0.00	-1,580.25
971.00 RAMBUS INC SEC ID: 750917106	9.470000	7,360.18	9,195.37	0.01%	0.00	1,835.19
465.00 RALPH LAUREN CORP SEC ID: 751212101	176.570000	38,908.88	82,105.05	0.06%	0.00	43,196.17
1,081.00 RAMCO-GERSHENSON PROPERTIES TR SEC ID: 751452202	15.740000	14,977.65	17,014.94	0.01%	0.00	2,037.29
1,373.00 RANGE RESOURCES CORP SEC ID: 75281A109	84.310000	65,936.76	115,757.63	0.08%	0.00	49,820.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
186.00 RAVEN INDUSTRIES INC SEC ID: 754212108	41.140000	4,954.11	7,652.04	0.01%	0.00	2,697.93
747.00 RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	52.190000	20,251.17	38,985.93	0.03%	0.00	18,734.76
966.00 RAYONIER INC SEC ID: 754907103	42.100000	40,584.88	40,668.60	0.03%	0.00	83.72
2,830.00 RAYTHEON CO SEC ID: 755111507	90.700000	135,996.21	256,681.00	0.18%	0.00	120,684.79
130.00 RBC BEARINGS INC SEC ID: 75524B104	70.750000	4,838.60	9,197.50	0.01%	0.00	4,358.90
857.00 REALOGY HOLDINGS CORP SEC ID: 75605Y106	49.470000	35,316.97	42,395.79	0.03%	0.00	7,078.82
1,361.00 REALTY INCOME CORP SEC ID: 756109104	37.330000	46,868.43	50,806.13	0.03%	0.00	3,937.70
775.00 RED HAT INC SEC ID: 756577102	56.040000	37,702.50	43,431.00	0.03%	0.00	5,728.50
1,227.00 REDWOOD TRUST INC SEC ID: 758075402	19.370000	19,304.31	23,766.99	0.02%	0.00	4,462.68
307.00 REGAL-BELOIT CORP SEC ID: 758750103	73.720000	19,519.06	22,632.04	0.02%	0.00	3,112.98
643.00 REGAL ENTERTAINMENT GROUP SEC ID: 758766109	19.450000	7,580.97	12,506.35	0.01%	0.00	4,925.38

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
708.00 REGENCY CENTERS CORP SEC ID: 758849103	46.300000	29,098.80	32,780.40	0.02%	0.00	3,681.60
653.00 REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	275.240000	58,175.68	179,731.72	0.12%	0.00	121,556.04
459.00 REGIS CORP SEC ID: 758932107	14.510000	6,655.50	6,660.09	0.00%	0.00	4.59
8,713.00 REGIONS FINANCIAL CORP SEC ID: 7591EP100	9.890000	55,953.74	86,171.57	0.06%	0.00	30,217.83
547.00 REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	77.410000	29,417.66	42,343.27	0.03%	0.00	12,925.61
594.00 RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	75.840000	29,736.92	45,048.96	0.03%	0.00	15,312.04
79.00 RENASANT CORP SEC ID: 75970E107	31.460000	1,142.34	2,485.34	0.00%	0.00	1,343.00
505.00 RENT-A-CENTER INC/TX SEC ID: 76009N100	33.340000	14,761.15	16,836.70	0.01%	0.00	2,075.55
1,121.00 REPUBLIC AIRWAYS HOLDINGS INC SEC ID: 760276105	10.690000	5,235.07	11,983.49	0.01%	0.00	6,748.42
630.00 REPROS THERAPEUTICS INC SEC ID: 76028H209	18.300000	9,632.70	11,529.00	0.01%	0.00	1,896.30
2,684.00 REPUBLIC SERVICES INC SEC ID: 760759100	33.200000	66,941.19	89,108.80	0.06%	0.00	22,167.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,215.00 RESMED INC SEC ID: 761152107	47.080000	37,659.58	57,202.20	0.04%	0.00	19,542.62
366.00 RESOLUTE FST PRODS INC SEC ID: 76117W109	16.020000	4,871.46	5,863.32	0.00%	0.00	991.86
1,623.00 RESOURCE CAPITAL CORP SEC ID: 76120W302	5.930000	9,851.61	9,624.39	0.01%	0.00	-227.22
418.00 RESOURCES CONNECTION INC SEC ID: 76122Q105	14.330000	5,082.88	5,989.94	0.00%	0.00	907.06
710.00 RESPONSYS INC SEC ID: 761248103	27.410000	10,174.30	19,461.10	0.01%	0.00	9,286.80
393.00 RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	14.720000	5,144.37	5,784.96	0.00%	0.00	640.59
471.00 REXNORD HOLDINGS INC SEC ID: 76169B102	27.010000	9,989.91	12,721.71	0.01%	0.00	2,731.80
2,770.00 REYNOLDS AMERICAN INC SEC ID: 761713106	49.990000	98,484.50	138,472.30	0.09%	0.00	39,987.80
3,861.00 RIGEL PHARMACEUTICALS INC SEC ID: 766559603	2.850000	9,999.99	11,003.85	0.01%	0.00	1,003.86
5,263.00 RITE AID CORP SEC ID: 767754104	5.060000	9,999.70	26,630.78	0.02%	0.00	16,631.08
719.00 RIVERBED TECHNOLOGY INC SEC ID: 768573107	18.080000	10,655.40	12,999.52	0.01%	0.00	2,344.12

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,166.00 ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	41.990000	34,465.11	48,960.34	0.03%	0.00	14,495.23
550.00 ROCK TENN CO SEC ID: 772739207	105.010000	35,332.00	57,755.50	0.04%	0.00	22,423.50
1,156.00 ROCKWELL AUTOMATION INC SEC ID: 773903109	118.160000	66,287.58	136,592.96	0.09%	0.00	70,305.38
120.00 ROCKVILLE FINANCIAL INC SEC ID: 774188106	14.210000	1,196.40	1,705.20	0.00%	0.00	508.80
1,101.00 ROCKWELL COLLINS INC SEC ID: 774341101	73.920000	60,493.79	81,385.92	0.06%	0.00	20,892.13
415.00 ROCKWOOD HOLDINGS INC SEC ID: 774415103	71.920000	21,505.30	29,846.80	0.02%	0.00	8,341.50
110.00 ROGERS CORP SEC ID: 775133101	61.500000	4,951.10	6,765.00	0.00%	0.00	1,813.90
458.00 ROLLINS INC SEC ID: 775711104	30.290000	9,931.23	13,872.82	0.01%	0.00	3,941.59
194.00 ROPER INDUSTRIES INC SEC ID: 776696106	138.680000	22,793.06	26,903.92	0.02%	0.00	4,110.86
421.00 ROSETTA RESOURCES INC SEC ID: 777779307	48.040000	19,429.15	20,224.84	0.01%	0.00	795.69
1,016.00 ROSS STORES INC SEC ID: 778296103	74.930000	55,502.72	76,128.88	0.05%	0.00	20,626.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
297.00 ROYAL GOLD INC SEC ID: 780287108	46.070000	12,195.17	13,682.79	0.01%	0.00	1,487.62
996.00 RUBICON TECHNOLOGY INC SEC ID: 78112T107	9.950000	9,860.40	9,910.20	0.01%	0.00	49.80
851.00 RUCKUS WIRELESS INC SEC ID: 781220108	14.200000	9,999.25	12,084.20	0.01%	0.00	2,084.95
275.00 RUSH ENTERPRISES INC SEC ID: 781846209	29.650000	5,049.00	8,153.75	0.01%	0.00	3,104.75
408.00 RYDER SYSTEM INC SEC ID: 783549108	73.780000	21,356.64	30,102.24	0.02%	0.00	8,745.60
257.00 RYLAND GROUP INC SEC ID: 783764103	43.410000	10,002.44	11,156.37	0.01%	0.00	1,153.93
602.00 RYMAN HOSPITALITY PROPERTIES SEC ID: 78377T107	41.780000	19,685.50	25,151.56	0.02%	0.00	5,466.06
281.00 S&T BANCORP INC SEC ID: 783859101	25.310000	4,979.32	7,112.11	0.00%	0.00	2,132.79
1,134.00 SBA COMMUNICATIONS CORP SEC ID: 78388J106	89.840000	50,357.61	101,878.56	0.07%	0.00	51,520.95
1,158.00 SEI INVESTMENTS CO SEC ID: 784117103	34.730000	25,487.70	40,217.34	0.03%	0.00	14,729.64
990.00 SL GREEN REALTY CORP SEC ID: 78440X101	92.380000	59,269.76	91,456.20	0.06%	0.00	32,186.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,438.00 SLM CORP SEC ID: 78442P106	26.280000	55,311.37	90,350.64	0.06%	0.00	35,039.27
575.00 SM ENERGY CO SEC ID: 78454L100	83.110000	21,085.25	47,788.25	0.03%	0.00	26,703.00
279.00 SPS COMMERCE INC SEC ID: 78463M107	65.300000	10,041.21	18,218.70	0.01%	0.00	8,177.49
405.00 SPX CORP SEC ID: 784635104	99.610000	32,096.25	40,342.05	0.03%	0.00	8,245.80
264.00 SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	44.260000	5,026.56	11,684.64	0.01%	0.00	6,658.08
244.00 SP PLUS CORP SEC ID: 78469C103	26.040000	4,953.20	6,353.76	0.00%	0.00	1,400.56
340.00 SVB FINANCIAL GROUP SEC ID: 78486Q101	104.860000	19,485.40	35,652.40	0.02%	0.00	16,167.00
865.00 SWS GROUP INC SEC ID: 78503N107	6.080000	4,887.25	5,259.20	0.00%	0.00	371.95
510.00 SY BANCORP INC SEC ID: 785060104	31.920000	11,480.10	16,279.20	0.01%	0.00	4,799.10
615.00 SABRA HEALTH CARE REIT INC SEC ID: 78573L106	26.140000	10,239.75	16,076.10	0.01%	0.00	5,836.35
264.00 SAFEGUARD SCIENTIFICS INC SEC ID: 786449207	20.090000	4,823.28	5,303.76	0.00%	0.00	480.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
102.00 SAFETY INSURANCE GROUP INC SEC ID: 78648T100	56.300000	4,907.22	5,742.60	0.00%	0.00	835.38
1,186.00 SAFEWAY INC SEC ID: 786514208	32.570000	29,039.94	38,628.02	0.03%	0.00	9,588.08
168.00 SAIA INC SEC ID: 78709Y105	32.050000	1,733.76	5,384.40	0.00%	0.00	3,650.64
441.00 ST JOE CO/THE SEC ID: 790148100	19.190000	9,940.14	8,462.79	0.01%	0.00	-1,477.35
2,761.00 ST JUDE MEDICAL INC SEC ID: 790849103	61.950000	97,161.25	171,043.95	0.12%	0.00	73,882.70
3,224.00 SALESFORCE.COM INC SEC ID: 79466L302	55.190000	89,117.79	177,932.56	0.12%	0.00	88,814.77
464.00 SALIX PHARMACEUTICALS LTD SEC ID: 795435106	89.940000	17,678.40	41,732.16	0.03%	0.00	24,053.76
1,621.00 SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	30.230000	33,459.75	49,002.83	0.03%	0.00	15,543.08
175.00 SANDERSON FARMS INC SEC ID: 800013104	72.330000	8,447.25	12,657.75	0.01%	0.00	4,210.50
1,667.00 SANDISK CORP SEC ID: 80004C101	70.540000	41,630.99	117,590.18	0.08%	0.00	75,959.19
2,574.00 SANDRIDGE ENERGY INC SEC ID: 80007P307	6.070000	17,580.42	15,624.18	0.01%	0.00	-1,956.24

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276.00 SANDY SPRING BANCORP INC SEC ID: 800363103	28.190000	4,832.76	7,780.44	0.01%	0.00	2,947.68
639.00 SANMINA CORP SEC ID: 801056102	16.700000	5,923.53	10,671.30	0.01%	0.00	4,747.77
1,068.00 SANTARUS INC SEC ID: 802817304	31.960000	11,587.80	34,133.28	0.02%	0.00	22,545.48
392.00 SAPIENT CORP SEC ID: 803062108	17.360000	5,535.04	6,805.12	0.00%	0.00	1,270.08
130.00 SAUL CENTERS INC SEC ID: 804395101	47.730000	4,982.90	6,204.90	0.00%	0.00	1,222.00
1,148.00 SCANA CORP SEC ID: 80589M102	46.930000	39,069.76	53,875.64	0.04%	0.00	14,805.88
140.00 SCANSOURCE INC SEC ID: 806037107	42.430000	5,075.00	5,940.20	0.00%	0.00	865.20
733.00 HENRY SCHEIN INC SEC ID: 806407102	114.260000	48,647.09	83,752.58	0.06%	0.00	35,105.49
9,920.00 SCHLUMBERGER LTD SEC ID: 806857108	90.110000	597,304.55	893,891.20	0.61%	0.00	296,586.65
723.00 SCHOLASTIC CORP SEC ID: 807066105	34.010000	19,096.32	24,589.23	0.02%	0.00	5,492.91
202.00 A SCHULMAN INC SEC ID: 808194104	35.260000	4,951.02	7,122.52	0.00%	0.00	2,171.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,267.00 CHARLES SCHWAB CORP/THE SEC ID: 808513105	26.000000	163,945.12	240,942.00	0.17%	0.00	76,996.88
190.00 SCHWEITZER-MAUDUIT INTL INC SEC ID: 808541106	51.470000	5,102.45	9,779.30	0.01%	0.00	4,676.85
165.00 SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	33.070000	4,839.30	5,456.55	0.00%	0.00	617.25
515.00 SCIENTIFIC GAMES CORP SEC ID: 80874P109	16.930000	5,000.65	8,718.95	0.01%	0.00	3,718.30
361.00 SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	62.220000	18,602.33	22,461.42	0.02%	0.00	3,859.09
919.00 SCRIPPS NETWORKS INTERACTIVE I SEC ID: 811065101	86.410000	43,584.78	79,410.79	0.05%	0.00	35,826.01
621.00 SEACOAST BANKING CORP OF FLORI SEC ID: 811707801	12.200000	4,685.76	7,576.20	0.01%	0.00	2,890.44
172.00 SEACOR HOLDINGS INC SEC ID: 811904101	91.200000	10,983.77	15,686.40	0.01%	0.00	4,702.63
1,240.00 SEALED AIR CORP SEC ID: 81211K100	34.050000	28,467.14	42,222.00	0.03%	0.00	13,754.86
29.00 SEARS CANADA INC SEC ID: 81234D109	12.220000	315.17	354.38	0.00%	0.00	39.21
1,177.00 SEATTLE GENETICS INC SEC ID: 812578102	39.890000	25,325.08	46,950.53	0.03%	0.00	21,625.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
530.00 SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	11.610000	4,754.10	6,153.30	0.00%	0.00	1,399.20
429.00 SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	27.060000	6,803.94	11,608.74	0.01%	0.00	4,804.80
453.00 SEMGROUP CORP SEC ID: 81663A105	65.230000	14,803.07	29,549.19	0.02%	0.00	14,746.12
518.00 SEMTECH CORP SEC ID: 816850101	25.280000	13,328.14	13,095.04	0.01%	0.00	-233.10
2,320.00 SEMPRA ENERGY SEC ID: 816851109	89.760000	117,190.16	208,243.20	0.14%	0.00	91,053.04
948.00 SENIOR HOUSING PROPERTIES TRUS SEC ID: 81721M109	22.230000	19,974.36	21,074.04	0.01%	0.00	1,099.68
397.00 SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	48.520000	14,434.92	19,262.44	0.01%	0.00	4,827.52
1,485.00 SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	18.130000	13,780.80	26,923.05	0.02%	0.00	13,142.25
315.00 SERVICENOW INC SEC ID: 81762P102	56.010000	9,437.40	17,643.15	0.01%	0.00	8,205.75
735.00 SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	183.500000	79,542.15	134,872.50	0.09%	0.00	55,330.35
2,217.00 SHORETEL INC SEC ID: 825211105	9.280000	9,865.65	20,573.76	0.01%	0.00	10,708.11

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
340.00 SHUTTERFLY INC SEC ID: 82568P304	50.930000	10,091.20	17,316.20	0.01%	0.00	7,225.00
899.00 SIGMA-ALDRICH CORP SEC ID: 826552101	94.010000	69,853.65	84,514.99	0.06%	0.00	14,661.34
328.00 SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	107.420000	18,308.96	35,233.76	0.02%	0.00	16,924.80
353.00 SILICON LABORATORIES INC SEC ID: 826919102	43.310000	13,791.71	15,288.43	0.01%	0.00	1,496.72
381.00 SILGAN HOLDINGS INC SEC ID: 827048109	48.020000	15,637.12	18,295.62	0.01%	0.00	2,658.50
78.00 SILVER BAY REALTY TRUST CORP SEC ID: 82735Q102	15.990000	1,538.16	1,247.22	0.00%	0.00	-290.94
633.00 SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	37.150000	15,451.53	23,515.95	0.02%	0.00	8,064.42
2,215.00 SIMON PROPERTY GROUP INC SEC ID: 828806109	152.160000	199,717.68	337,034.40	0.23%	0.00	137,316.72
351.00 SIMPLICITY BANCORP SEC ID: 828867101	16.160000	5,101.71	5,672.16	0.00%	0.00	570.45
330.00 SIMPSON MANUFACTURING CO INC SEC ID: 829073105	36.730000	9,695.40	12,120.90	0.01%	0.00	2,425.50
487.00 SINCLAIR BROADCAST GROUP INC SEC ID: 829226109	35.730000	5,084.28	17,400.51	0.01%	0.00	12,316.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
443.00 SIRONA DENTAL SYSTEMS INC SEC ID: 82966C103	70.200000	23,080.30	31,098.60	0.02%	0.00	8,018.30
28,655.00 SIRIUS XM HOLDINGS INC SEC ID: 82968B103	3.490000	57,023.45	100,005.95	0.07%	0.00	42,982.50
20.00 SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	36.820000	368.74	736.40	0.00%	0.00	367.66
351.00 SKECHERS U.S.A. INC SEC ID: 830566105	33.130000	4,794.66	11,628.63	0.01%	0.00	6,833.97
1,511.00 SKYWORKS SOLUTIONS INC SEC ID: 83088M102	28.560000	25,821.14	43,154.16	0.03%	0.00	17,333.02
1,226.00 AO SMITH CORP SEC ID: 831865209	53.940000	31,556.68	66,130.44	0.05%	0.00	34,573.76
490.00 JM SMUCKER CO/THE SEC ID: 832696405	103.620000	43,943.08	50,773.80	0.03%	0.00	6,830.72
589.00 SNAP-ON INC SEC ID: 833034101	109.520000	37,654.53	64,507.28	0.04%	0.00	26,852.75
229.00 SNYDERS-LANCE INC SEC ID: 833551104	28.660000	4,813.58	6,563.14	0.00%	0.00	1,749.56
1,053.00 SOLAR CAPITAL LTD SEC ID: 83413U100	22.550000	25,998.57	23,745.15	0.02%	0.00	-2,253.42
1,579.00 SOLAZYME INC SEC ID: 83415T101	10.890000	13,074.12	17,195.31	0.01%	0.00	4,121.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
452.00 SOLARWINDS INC SEC ID: 83416B109	37.830000	11,214.12	17,099.16	0.01%	0.00	5,885.04
287.00 SOLAR SENIOR CAPITAL LTD SEC ID: 83416M105	18.220000	5,312.37	5,229.14	0.00%	0.00	-83.23
102.00 SOLERA HOLDINGS INC SEC ID: 83421A104	70.760000	5,815.02	7,217.52	0.00%	0.00	1,402.50
375.00 SONIC AUTOMOTIVE INC SEC ID: 83545G102	24.480000	5,231.25	9,180.00	0.01%	0.00	3,948.75
588.00 SONOCO PRODUCTS CO SEC ID: 835495102	41.720000	19,862.64	24,531.36	0.02%	0.00	4,668.72
536.00 SOTHEBY'S SEC ID: 835898107	53.200000	21,622.24	28,515.20	0.02%	0.00	6,892.96
6,727.00 SOUTHERN CO SEC ID: 842587107	41.110000	237,661.96	276,546.97	0.19%	0.00	38,885.01
932.00 SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	27.340000	16,289.20	25,480.88	0.02%	0.00	9,191.68
4,696.00 SOUTHWEST AIRLINES CO SEC ID: 844741108	18.840000	54,951.81	88,472.64	0.06%	0.00	33,520.83
133.00 SOUTHWEST GAS CORP SEC ID: 844895102	55.910000	4,984.84	7,436.03	0.01%	0.00	2,451.19
2,090.00 SOUTHWESTERN ENERGY CO SEC ID: 845467109	39.330000	71,585.63	82,199.70	0.06%	0.00	10,614.07

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
44.00 SOVRAN SELF STORAGE INC SEC ID: 84610H108	65.170000	1,738.88	2,867.48	0.00%	0.00	1,128.60
941.00 SPARTAN MOTORS INC SEC ID: 846819100	6.700000	4,799.10	6,304.70	0.00%	0.00	1,505.60
903.00 SPARTAN STORES INC SEC ID: 846822104	24.280000	14,948.21	21,924.84	0.02%	0.00	6,976.63
5,253.00 SPECTRA ENERGY CORP SEC ID: 847560109	35.620000	133,553.79	187,111.86	0.13%	0.00	53,558.07
600.00 SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	8.850000	5,076.00	5,310.00	0.00%	0.00	234.00
153.00 SPECTRUM BRANDS HOLDINGS INC SEC ID: 84763R101	70.550000	4,984.74	10,794.15	0.01%	0.00	5,809.41
363.00 SPEEDWAY MOTORSPORTS INC SEC ID: 847788106	19.850000	5,027.55	7,205.55	0.00%	0.00	2,178.00
982.00 SPIRIT AEROSYSTEMS HOLDINGS IN SEC ID: 848574109	34.080000	19,698.92	33,466.56	0.02%	0.00	13,767.64
108.00 SPIRIT AIRLINES INC SEC ID: 848577102	45.410000	1,298.20	4,904.28	0.00%	0.00	3,606.08
342.00 SPLUNK INC SEC ID: 848637104	68.670000	9,866.70	23,485.14	0.02%	0.00	13,618.44
5,482.00 SPRINT CORP SEC ID: 85207U105	10.750000	32,892.00	58,931.50	0.04%	0.00	26,039.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
722.00 STAGE STORES INC SEC ID: 85254C305	22.220000	14,453.06	16,042.84	0.01%	0.00	1,589.78
283.00 STANCORP FINANCIAL GROUP INC SEC ID: 852891100	66.250000	10,219.13	18,748.75	0.01%	0.00	8,529.62
1,234.00 STANDARD PACIFIC CORP SEC ID: 85375C101	9.050000	10,106.46	11,167.70	0.01%	0.00	1,061.24
1,589.00 STANLEY BLACK & DECKER INC SEC ID: 854502101	80.690000	99,639.89	128,216.41	0.09%	0.00	28,576.52
4,263.00 STAPLES INC SEC ID: 855030102	15.890000	51,420.40	67,739.07	0.05%	0.00	16,318.67
5,957.00 STARBUCKS CORP SEC ID: 855244109	78.390000	203,909.90	466,969.23	0.32%	0.00	263,059.33
308.00 STATE AUTO FINANCIAL CORP SEC ID: 855707105	21.240000	4,989.60	6,541.92	0.00%	0.00	1,552.32
740.00 STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	27.700000	14,829.60	20,498.00	0.01%	0.00	5,668.40
807.00 STARZ SEC ID: 85571Q102	29.240000	15,284.58	23,596.68	0.02%	0.00	8,312.10
1,788.00 STARWOOD HOTELS & RESORTS WORL SEC ID: 85590A401	79.450000	103,556.14	142,056.60	0.10%	0.00	38,500.46
3,244.00 STATE STREET CORP SEC ID: 857477103	73.390000	202,490.48	238,077.16	0.16%	0.00	35,586.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,734.00 STEEL DYNAMICS INC SEC ID: 858119100	19.540000	29,541.93	33,882.36	0.02%	0.00	4,340.43
632.00 STEELCASE INC SEC ID: 858155203	15.860000	7,059.44	10,023.52	0.01%	0.00	2,964.08
839.00 STELLARONE CORP SEC ID: 85856G100	24.070000	9,724.01	20,194.73	0.01%	0.00	10,470.72
451.00 STERICYCLE INC SEC ID: 858912108	116.170000	25,986.00	52,392.67	0.04%	0.00	26,406.67
147.00 STERIS CORP SEC ID: 859152100	48.050000	4,999.47	7,063.35	0.00%	0.00	2,063.88
2,056.00 STERLING BANCORP/DE SEC ID: 85917A100	13.370000	15,031.20	27,488.72	0.02%	0.00	12,457.52
287.00 STERLING FINANCIAL CORP/WA SEC ID: 859319303	34.080000	4,507.25	9,780.96	0.01%	0.00	5,273.71
368.00 STIFEL FINANCIAL CORP SEC ID: 860630102	47.920000	13,141.28	17,634.56	0.01%	0.00	4,493.28
1,770.00 STILLWATER MINING CO SEC ID: 86074Q102	12.340000	19,671.38	21,841.80	0.01%	0.00	2,170.42
389.00 STONE ENERGY CORP SEC ID: 861642106	34.590000	11,090.39	13,455.51	0.01%	0.00	2,365.12
246.00 STRAIGHT PATH COMMUNICATIONS I SEC ID: 862578101	8.190000	665.71	2,014.74	0.00%	0.00	1,349.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,541.00 STRATEGIC HOTELS & RESORTS INC SEC ID: 86272T106	9.450000	19,228.44	24,012.45	0.02%	0.00	4,784.01
102.00 STRAYER EDUCATION INC SEC ID: 863236105	34.470000	4,783.80	3,515.94	0.00%	0.00	-1,267.86
2,674.00 STRYKER CORP SEC ID: 863667101	75.140000	132,885.24	200,924.36	0.14%	0.00	68,039.12
225.00 STURM RUGER & CO INC SEC ID: 864159108	73.090000	9,650.25	16,445.25	0.01%	0.00	6,795.00
168.00 SUN COMMUNITIES INC SEC ID: 866674104	42.640000	6,177.36	7,163.52	0.00%	0.00	986.16
168.00 SUN HYDRAULICS CORP SEC ID: 866942105	40.830000	4,962.72	6,859.44	0.00%	0.00	1,896.72
518.00 SUNCOKE ENERGY INC SEC ID: 86722A103	22.810000	9,667.35	11,815.58	0.01%	0.00	2,148.23
2,289.00 SUNEDISON INC SEC ID: 86732Y109	13.050000	15,207.98	29,871.45	0.02%	0.00	14,663.47
2,427.00 SUNESIS PHARMACEUTICALS INC SEC ID: 867328601	4.740000	9,926.43	11,503.98	0.01%	0.00	1,577.55
802.00 SUNPOWER CORP SEC ID: 867652406	29.810000	5,333.30	23,907.62	0.02%	0.00	18,574.32
2,286.00 SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	13.400000	18,380.40	30,632.40	0.02%	0.00	12,252.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,491.00 SUNTRUST BANKS INC SEC ID: 867914103	36.810000	83,377.22	128,503.71	0.09%	0.00	45,126.49
3,787.00 SUPERVALU INC SEC ID: 868536103	7.290000	10,111.29	27,607.23	0.02%	0.00	17,495.94
1,103.00 SUSQUEHANNA BANCSHARES INC SEC ID: 869099101	12.840000	10,488.83	14,162.52	0.01%	0.00	3,673.69
826.00 SWIFT ENERGY CO SEC ID: 870738101	13.500000	9,845.92	11,151.00	0.01%	0.00	1,305.08
629.00 SWIFT TRANSPORTATION CO SEC ID: 87074U101	22.210000	8,060.64	13,970.09	0.01%	0.00	5,909.45
6,059.00 SYMANTEC CORP SEC ID: 871503108	23.580000	128,625.29	142,871.22	0.10%	0.00	14,245.93
272.00 SYNAPTICS INC SEC ID: 87157D109	51.810000	6,808.16	14,092.32	0.01%	0.00	7,284.16
400.00 SYNAGEVA BIOPHARMA CORP SEC ID: 87159A103	64.720000	18,384.00	25,888.00	0.02%	0.00	7,504.00
1,479.00 SYNOPSYS INC SEC ID: 871607107	40.570000	39,454.24	60,003.03	0.04%	0.00	20,548.79
8,884.00 SYNOVUS FINANCIAL CORP SEC ID: 87161C105	3.600000	19,800.80	31,982.40	0.02%	0.00	12,181.60
185.00 SYNTEL INC SEC ID: 87162H103	90.950000	9,836.45	16,825.75	0.01%	0.00	6,989.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
199.00 SYNNEX CORP SEC ID: 87162W100	67.400000	6,095.37	13,412.60	0.01%	0.00	7,317.23
4,203.00 SYSCO CORP SEC ID: 871829107	36.100000	136,742.69	151,728.30	0.10%	0.00	14,985.61
1,270.00 TCF FINANCIAL CORP SEC ID: 872275102	16.250000	12,954.00	20,637.50	0.01%	0.00	7,683.50
2,119.00 TD AMERITRADE HOLDING CORP SEC ID: 87236Y108	30.640000	40,137.21	64,926.16	0.04%	0.00	24,788.95
1,654.00 TECO ENERGY INC SEC ID: 872375100	17.240000	26,060.92	28,514.96	0.02%	0.00	2,454.04
829.00 THL CREDIT INC SEC ID: 872438106	16.490000	10,660.94	13,670.21	0.01%	0.00	3,009.27
4,689.00 TJX COS INC SEC ID: 872540109	63.730000	169,035.40	298,829.97	0.20%	0.00	129,794.57
985.00 T-MOBILE US INC SEC ID: 872590104	33.640000	20,071.14	33,135.40	0.02%	0.00	13,064.26
831.00 TRW AUTOMOTIVE HOLDINGS CORP SEC ID: 87264S106	74.390000	29,215.92	61,818.09	0.04%	0.00	32,602.17
1,201.00 TW TELECOM INC SEC ID: 87311L104	30.470000	19,828.51	36,594.47	0.03%	0.00	16,765.96
584.00 TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	17.370000	8,649.04	10,144.08	0.01%	0.00	1,495.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
158.00 TAL INTERNATIONAL GROUP INC SEC ID: 874083108	57.350000	5,060.74	9,061.30	0.01%	0.00	4,000.56
646.00 TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	32.020000	17,241.74	20,684.92	0.01%	0.00	3,443.18
4,751.00 TARGET CORP SEC ID: 87612E106	63.270000	266,049.82	300,595.77	0.21%	0.00	34,545.95
198.00 TARGA RESOURCES CORP SEC ID: 87612G101	88.170000	10,036.62	17,457.66	0.01%	0.00	7,421.04
391.00 TEAM HEALTH HOLDINGS INC SEC ID: 87817A107	45.550000	11,015.70	17,810.05	0.01%	0.00	6,794.35
477.00 TECH DATA CORP SEC ID: 878237106	51.600000	20,119.86	24,613.20	0.02%	0.00	4,493.34
156.00 TECHNE CORP SEC ID: 878377100	94.670000	10,007.40	14,768.52	0.01%	0.00	4,761.12
335.00 TEJON RANCH CO SEC ID: 879080109	36.760000	9,550.85	12,314.60	0.01%	0.00	2,763.75
49.00 TEJON RANCH CO WT EXP 08/31/2016 SEC ID: 879080133	5.489000	296.90	268.96	0.00%	0.00	-27.94
102.00 TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	91.860000	4,876.62	9,369.72	0.01%	0.00	4,493.10
359.00 TELEFLEX INC SEC ID: 879369106	93.860000	19,863.47	33,695.74	0.02%	0.00	13,832.27

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
653.00 TELEPHONE & DATA SYS INC SEC ID: 879433829	25.780000	16,460.78	16,834.34	0.01%	0.00	373.56
251.00 TELETECH HOLDINGS INC SEC ID: 879939106	23.940000	5,092.79	6,008.94	0.00%	0.00	916.15
497.00 TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	53.960000	19,671.26	26,818.12	0.02%	0.00	7,146.86
1,090.00 TENET HEALTHCARE CORP SEC ID: 88033G407	42.120000	25,189.03	45,910.80	0.03%	0.00	20,721.77
205.00 TENNANT CO SEC ID: 880345103	67.810000	9,667.80	13,901.05	0.01%	0.00	4,233.25
524.00 TENNECO INC SEC ID: 880349105	56.570000	20,231.14	29,642.68	0.02%	0.00	9,411.54
1,473.00 TERADYNE INC SEC ID: 880770102	17.620000	19,592.08	25,954.26	0.02%	0.00	6,362.18
808.00 TEREX CORP SEC ID: 880779103	41.990000	14,197.98	33,927.92	0.02%	0.00	19,729.94
609.00 TERRITORIAL BANCORP INC SEC ID: 88145X108	23.200000	14,036.05	14,128.80	0.01%	0.00	92.75
567.00 TERRENO REALTY CORP SEC ID: 88146M101	17.700000	9,769.41	10,035.90	0.01%	0.00	266.49
671.00 TESLA MOTORS INC SEC ID: 88160R101	150.429000	20,099.45	100,937.86	0.07%	0.00	80,838.41

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
609.00 TESORO CORP SEC ID: 881609101	58.500000	29,742.87	35,626.50	0.02%	0.00	5,883.63
610.00 TETRA TECHNOLOGIES INC SEC ID: 88162F105	12.360000	7,326.10	7,539.60	0.01%	0.00	213.50
224.00 TETRA TECH INC SEC ID: 88162G103	27.980000	5,071.36	6,267.52	0.00%	0.00	1,196.16
406.00 TESSERA TECHNOLOGIES INC SEC ID: 88164L100	19.710000	6,565.02	8,002.26	0.01%	0.00	1,437.24
181.00 TEXAS INDUSTRIES INC SEC ID: 882491103	68.780000	7,227.33	12,449.18	0.01%	0.00	5,221.85
8,525.00 TEXAS INSTRUMENTS INC SEC ID: 882508104	43.910000	286,238.85	374,332.75	0.26%	0.00	88,093.90
2,165.00 TEXTRON INC SEC ID: 883203101	36.760000	57,152.97	79,585.40	0.05%	0.00	22,432.43
548.00 THERAVANCE INC SEC ID: 88338T104	35.650000	11,645.00	19,536.20	0.01%	0.00	7,891.20
2,709.00 THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	111.350000	113,658.08	301,647.15	0.21%	0.00	187,989.07
602.00 THERMON GROUP HOLDINGS INC SEC ID: 88362T103	27.330000	13,490.82	16,452.66	0.01%	0.00	2,961.84
1,502.00 THOMSON REUTERS CORP SEC ID: 884903105	37.820000	43,348.86	56,805.64	0.04%	0.00	13,456.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
703.00 THORATEC CORP SEC ID: 885175307	36.600000	19,824.60	25,729.80	0.02%	0.00	5,905.20
725.00 3D SYSTEMS CORP SEC ID: 88554D205	92.930000	26,967.30	67,374.25	0.05%	0.00	40,406.95
5,086.00 3M CO SEC ID: 88579Y101	140.250000	380,754.56	713,311.50	0.49%	0.00	332,556.94
2,277.00 THRESHOLD PHARMACEUTICALS INC SEC ID: 885807206	4.670000	9,654.48	10,633.59	0.01%	0.00	979.11
461.00 TIBCO SOFTWARE INC SEC ID: 88632Q103	22.480000	10,040.58	10,363.28	0.01%	0.00	322.70
412.00 TIDEWATER INC SEC ID: 886423102	59.270000	20,797.76	24,419.24	0.02%	0.00	3,621.48
771.00 TIFFANY & CO SEC ID: 886547108	92.780000	49,922.86	71,533.38	0.05%	0.00	21,610.52
6,914.00 TIME WARNER INC SEC ID: 887317303	69.720000	262,583.79	482,044.08	0.33%	0.00	219,460.29
2,318.00 TIME WARNER CABLE INC SEC ID: 88732J207	135.500000	131,044.70	314,089.00	0.22%	0.00	183,044.30
666.00 TIMKEN CO SEC ID: 887389104	55.070000	20,286.36	36,676.62	0.03%	0.00	16,390.26
615.00 TITAN INTERNATIONAL INC SEC ID: 88830M102	17.980000	10,116.75	11,057.70	0.01%	0.00	940.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,298.00 TIVO INC SEC ID: 888706108	13.120000	14,857.48	17,029.76	0.01%	0.00	2,172.28
1,391.00 TOLL BROTHERS INC SEC ID: 889478103	37.000000	30,679.35	51,467.00	0.04%	0.00	20,787.65
354.00 TOMPKINS FINANCIAL CORP SEC ID: 890110109	51.390000	13,784.76	18,192.06	0.01%	0.00	4,407.30
630.00 TORCHMARK CORP SEC ID: 891027104	78.150000	26,371.81	49,234.50	0.03%	0.00	22,862.69
492.00 TORO CO/THE SEC ID: 891092108	63.600000	14,696.04	31,291.20	0.02%	0.00	16,595.16
455.00 TOWERS WATSON & CO SEC ID: 891894107	127.610000	28,687.75	58,062.55	0.04%	0.00	29,374.80
1,308.00 TOTAL SYSTEM SERVICES INC SEC ID: 891906109	33.280000	19,999.32	43,530.24	0.03%	0.00	23,530.92
1,087.00 TOWNEBANK/PORTSMOUTH VA SEC ID: 89214P109	15.390000	14,036.02	16,728.93	0.01%	0.00	2,692.91
1,374.00 TRACTOR SUPPLY CO SEC ID: 892356106	77.580000	47,105.25	106,594.92	0.07%	0.00	59,489.67
176.00 TRANSDIGM GROUP INC SEC ID: 893641100	161.020000	15,102.56	28,339.52	0.02%	0.00	13,236.96
2,785.00 TRAVELERS COS INC/THE SEC ID: 89417E109	90.540000	129,474.93	252,153.90	0.17%	0.00	122,678.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
282.00 TREEHOUSE FOODS INC SEC ID: 89469A104	68.920000	15,281.58	19,435.44	0.01%	0.00	4,153.86
190.00 TREX CO INC SEC ID: 89531P105	79.530000	4,913.40	15,110.70	0.01%	0.00	10,197.30
273.00 TRIANGLE CAPITAL CORP SEC ID: 895848109	27.650000	5,121.48	7,548.45	0.01%	0.00	2,426.97
1,821.00 TRIANGLE PETE CORP COM NEW SEC ID: 89600B201	8.320000	9,505.62	15,150.72	0.01%	0.00	5,645.10
422.00 TRICO BANCSHARES SEC ID: 896095106	28.370000	6,055.70	11,972.14	0.01%	0.00	5,916.44
1,933.00 TRIMBLE NAVIGATION LTD SEC ID: 896239100	34.700000	51,002.25	67,075.10	0.05%	0.00	16,072.85
8.00 TRINITY INDUSTRIES INC SEC ID: 896522109	54.520000	161.76	436.16	0.00%	0.00	274.40
1,739.00 TRIQUINT SEMICONDUCTOR INC SEC ID: 89674K103	8.340000	9,738.40	14,503.26	0.01%	0.00	4,764.86
298.00 TRIUMPH GROUP INC SEC ID: 896818101	76.070000	14,327.84	22,668.86	0.02%	0.00	8,341.02
881.00 TRIPADVISOR INC SEC ID: 896945201	82.830000	32,322.32	72,973.23	0.05%	0.00	40,650.91
345.00 TRUEBLUE INC SEC ID: 89785X101	25.780000	5,023.20	8,894.10	0.01%	0.00	3,870.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
325.00 TRULIA INC SEC ID: 897888103	35.270000	9,980.75	11,462.75	0.01%	0.00	1,482.00
970.00 TRUSTCO BANK CORP NY SEC ID: 898349105	7.180000	4,840.30	6,964.60	0.00%	0.00	2,124.30
508.00 TRUSTMARK CORP SEC ID: 898402102	26.840000	11,536.68	13,634.72	0.01%	0.00	2,098.04
1,617.00 TUESDAY MORNING CORP SEC ID: 899035505	15.960000	7,033.95	25,807.32	0.02%	0.00	18,773.37
547.00 TUPPERWARE BRANDS CORP SEC ID: 899896104	94.530000	26,086.43	51,707.91	0.04%	0.00	25,621.48
262.00 TUTOR PERINI CORP SEC ID: 901109108	26.300000	4,904.64	6,890.60	0.00%	0.00	1,985.96
15,112.00 TWENTY FIRST CENTURY FOX INC SEC ID: 90130A101	35.170000	259,623.80	531,489.04	0.36%	0.00	271,865.24
2,576.00 TWO HARBORS INVESTMENT CORP SEC ID: 90187B101	9.280000	27,926.82	23,905.28	0.02%	0.00	-4,021.54
605.00 TYLER TECHNOLOGIES INC SEC ID: 902252105	102.130000	24,641.80	61,788.65	0.04%	0.00	37,146.85
3,171.00 TYSON FOODS INC SEC ID: 902494103	33.460000	51,121.59	106,101.66	0.07%	0.00	54,980.07
1,508.00 UDR INC SEC ID: 902653104	23.350000	35,160.08	35,211.80	0.02%	0.00	51.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
887.00 UGI CORP SEC ID: 902681105	41.460000	27,727.62	36,775.02	0.03%	0.00	9,047.40
439.00 UIL HOLDINGS CORP SEC ID: 902748102	38.750000	14,952.84	17,011.25	0.01%	0.00	2,058.41
254.00 UMB FINANCIAL CORP SEC ID: 902788108	64.280000	10,170.16	16,327.12	0.01%	0.00	6,156.96
14,272.00 US BANCORP SEC ID: 902973304	40.400000	473,909.67	576,588.80	0.40%	0.00	102,679.13
496.00 UMH PROPERTIES INC SEC ID: 903002103	9.420000	5,019.52	4,672.32	0.00%	0.00	-347.20
291.00 UNS ENERGY CORP SEC ID: 903119105	59.850000	10,630.23	17,416.35	0.01%	0.00	6,786.12
867.00 URS CORP SEC ID: 903236107	52.990000	39,456.32	45,942.33	0.03%	0.00	6,486.01
680.00 USG CORP SEC ID: 903293405	28.380000	15,660.61	19,298.40	0.01%	0.00	3,637.79
437.00 USA MOBILITY INC SEC ID: 90341G103	14.280000	4,959.95	6,240.36	0.00%	0.00	1,280.41
504.00 US SILICA HOLDINGS INC SEC ID: 90346E103	34.110000	10,241.28	17,191.44	0.01%	0.00	6,950.16
587.00 UBIQUITI NETWORKS INC SEC ID: 90347A100	45.960000	10,114.01	26,978.52	0.02%	0.00	16,864.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
360.00 ULTA SALON COSMETICS & FRAGRAN SEC ID: 90384S303	96.520000	22,618.80	34,747.20	0.02%	0.00	12,128.40
369.00 ULTIMATE SOFTWARE GROUP INC SEC ID: 90385D107	153.220000	26,098.55	56,538.18	0.04%	0.00	30,439.63
591.00 ULTRA CLEAN HOLDINGS SEC ID: 90385V107	10.030000	5,029.41	5,927.73	0.00%	0.00	898.32
1,029.00 ULTRA PETROLEUM CORP SEC ID: 903914109	21.650000	19,747.49	22,277.85	0.02%	0.00	2,530.36
911.00 UMPQUA HOLDINGS CORP SEC ID: 904214103	19.140000	10,139.43	17,436.54	0.01%	0.00	7,297.11
969.00 UNDER ARMOUR INC SEC ID: 904311107	87.300000	40,130.88	84,593.70	0.06%	0.00	44,462.82
97.00 UNIFIRST CORP/MA SEC ID: 904708104	107.000000	4,938.27	10,379.00	0.01%	0.00	5,440.73
2,980.00 UNION PACIFIC CORP SEC ID: 907818108	168.000000	249,548.33	500,640.00	0.34%	0.00	251,091.67
346.00 UNITED BANKSHARES INC SEC ID: 909907107	31.450000	8,124.08	10,881.70	0.01%	0.00	2,757.62
2,231.00 UNITED CONTINENTAL HOLDINGS IN SEC ID: 910047109	37.830000	47,835.23	84,398.73	0.06%	0.00	36,563.50
324.00 UNITED FINANCIAL BANCORP INC SEC ID: 91030T109	18.890000	4,937.76	6,120.36	0.00%	0.00	1,182.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
384.00 UNITED NATURAL FOODS INC SEC ID: 911163103	75.390000	15,970.56	28,949.76	0.02%	0.00	12,979.20
118.00 UNITED ONLINE INC SEC ID: 911268209	13.760000	1,015.05	1,623.68	0.00%	0.00	608.63
5,246.00 UNITED PARCEL SERVICE INC SEC ID: 911312106	105.080000	374,400.37	551,249.68	0.38%	0.00	176,849.31
721.00 UNITED RENTALS INC SEC ID: 911363109	77.950000	21,329.68	56,201.95	0.04%	0.00	34,872.27
137.00 UNITED STATES CELLULAR CORP SEC ID: 911684108	41.820000	4,985.43	5,729.34	0.00%	0.00	743.91
408.00 UNITED STATES STEEL CORP SEC ID: 912909108	29.500000	8,485.74	12,036.00	0.01%	0.00	3,550.26
365.00 UNITED STATIONERS INC SEC ID: 913004107	45.890000	12,442.85	16,749.85	0.01%	0.00	4,307.00
6,798.00 UNITED TECHNOLOGIES CORP SEC ID: 913017109	113.800000	432,931.31	773,612.40	0.53%	0.00	340,681.09
453.00 UNITED THERAPEUTICS CORP SEC ID: 91307C102	113.080000	24,890.81	51,225.24	0.04%	0.00	26,334.43
7,719.00 UNITEDHEALTH GROUP INC SEC ID: 91324P102	75.300000	383,144.54	581,240.70	0.40%	0.00	198,096.16
434.00 UNITIL CORP SEC ID: 913259107	30.490000	12,143.23	13,232.66	0.01%	0.00	1,089.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
184.00 UNIVERSAL FOREST PRODUCTS INC SEC ID: 913543104	52.140000	4,852.08	9,593.76	0.01%	0.00	4,741.68
583.00 UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	81.260000	26,135.84	47,374.58	0.03%	0.00	21,238.74
567.00 UNIVEST CORP OF PENNSYLVANIA SEC ID: 915271100	20.680000	8,686.44	11,725.56	0.01%	0.00	3,039.12
2,929.00 UNUM GROUP SEC ID: 91529Y106	35.080000	57,405.98	102,749.32	0.07%	0.00	45,343.34
896.00 URBAN OUTFITTERS INC SEC ID: 917047102	37.100000	27,625.92	33,241.60	0.02%	0.00	5,615.68
702.00 URSTADT BIDDLE PROPERTIES INC SEC ID: 917286205	18.450000	14,986.62	12,951.90	0.01%	0.00	-2,034.72
653.00 VCA ANTECH INC SEC ID: 918194101	31.360000	14,947.32	20,478.08	0.01%	0.00	5,530.76
1,564.00 VF CORP SEC ID: 918204108	62.340000	40,030.21	97,499.76	0.07%	0.00	57,469.55
221.00 VSE CORP SEC ID: 918284100	48.010000	4,906.20	10,610.21	0.01%	0.00	5,704.01
286.00 VAIL RESORTS INC SEC ID: 91879Q109	75.230000	12,644.06	21,515.78	0.01%	0.00	8,871.72
390.00 VALASSIS COMMUNICATIONS INC SEC ID: 918866104	34.250000	11,056.50	13,357.50	0.01%	0.00	2,301.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,453.00 VALERO ENERGY CORP SEC ID: 91913Y100	50.400000	150,081.72	174,031.20	0.12%	0.00	23,949.48
283.00 VALMONT INDUSTRIES INC SEC ID: 920253101	149.120000	25,907.97	42,200.96	0.03%	0.00	16,292.99
905.00 VALSPAR CORP/THE SEC ID: 920355104	71.290000	36,257.02	64,517.45	0.04%	0.00	28,260.43
376.00 VALUECLICK INC SEC ID: 92046N102	23.370000	6,128.80	8,787.12	0.01%	0.00	2,658.32
494.00 VANTIV INC SEC ID: 92210H105	32.610000	10,008.44	16,109.34	0.01%	0.00	6,100.90
931.00 VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	77.690000	45,158.16	72,329.39	0.05%	0.00	27,171.23
182.00 VECTREN CORP SEC ID: 92240G101	35.500000	4,972.24	6,461.00	0.00%	0.00	1,488.76
287.00 VEECO INSTRUMENTS INC SEC ID: 922417100	32.910000	9,780.96	9,445.17	0.01%	0.00	-335.79
462.00 VENTAS INC SEC ID: 92276F100	57.280000	20,286.28	26,463.36	0.02%	0.00	6,177.08
397.00 VERIFONE SYSTEMS INC SEC ID: 92342Y109	26.820000	9,988.52	10,647.54	0.01%	0.00	659.02
1,338.00 VERISIGN INC SEC ID: 92343E102	59.780000	31,500.80	79,985.64	0.05%	0.00	48,484.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
20,682.00 VERIZON COMMUNICATIONS INC SEC ID: 92343V104	49.140000	689,627.82	1,016,313.48	0.70%	0.00	326,685.66
1,431.00 VERISK ANALYTICS INC SEC ID: 92345Y106	65.720000	68,578.32	94,045.32	0.06%	0.00	25,467.00
1,546.00 VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	74.300000	60,186.00	114,867.80	0.08%	0.00	54,681.80
288.00 VIASAT INC SEC ID: 92552V100	62.650000	12,041.28	18,043.20	0.01%	0.00	6,001.92
4,372.00 VIACOM INC SEC ID: 92553P201	87.340000	163,281.09	381,850.48	0.26%	0.00	218,569.39
472.00 VIEWPOINT FINANCIAL GROUP INC SEC ID: 92672A101	27.450000	9,907.28	12,956.40	0.01%	0.00	3,049.12
603.00 VIROPHARMA INC SEC ID: 928241108	49.850000	10,685.16	30,059.55	0.02%	0.00	19,374.39
3,694.00 VISA INC SEC ID: 92826C839	222.680000	332,779.81	822,579.92	0.56%	0.00	489,800.11
1,153.00 VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	13.260000	10,884.32	15,288.78	0.01%	0.00	4,404.46
275.00 VISTEON CORP/NEW SEC ID: 92839U206	81.890000	18,138.37	22,519.75	0.02%	0.00	4,381.38
268.00 VIVUS INC SEC ID: 928551100	9.080000	2,042.16	2,433.44	0.00%	0.00	391.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
424.00 VLASIC FOODS INTL INC COM SEC ID: 928559103	10.595755	4,492.60	4,492.60	0.00%	0.00	0.00
723.00 VMWARE INC SEC ID: 928563402	89.710000	66,923.50	64,860.33	0.04%	0.00	-2,063.17
449.00 VOLCANO CORP SEC ID: 928645100	21.850000	9,895.96	9,810.65	0.01%	0.00	-85.31
5,102.00 VONAGE HOLDINGS CORP SEC ID: 92886T201	3.330000	9,642.78	16,989.66	0.01%	0.00	7,346.88
1,157.00 VORNADO REALTY TRUST SEC ID: 929042109	88.790000	94,275.74	102,730.03	0.07%	0.00	8,454.29
3,278.00 VRINGO INC SEC ID: 92911N104	2.960000	9,834.00	9,702.88	0.01%	0.00	-131.12
885.00 VULCAN MATERIALS CO SEC ID: 929160109	59.420000	46,745.70	52,586.70	0.04%	0.00	5,841.00
121.00 WD-40 CO SEC ID: 929236107	74.680000	4,749.25	9,036.28	0.01%	0.00	4,287.03
243.00 WGL HOLDINGS INC SEC ID: 92924F106	40.060000	9,887.67	9,734.58	0.01%	0.00	-153.09
213.00 WABCO HOLDINGS INC SEC ID: 92927K102	93.410000	14,611.56	19,896.33	0.01%	0.00	5,284.77
128.00 WSFS FINANCIAL CORP SEC ID: 929328102	77.530000	4,825.60	9,923.84	0.01%	0.00	5,098.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,602.00 WABASH NATIONAL CORP SEC ID: 929566107	12.350000	14,823.13	19,784.70	0.01%	0.00	4,961.57
1,065.00 WABTEC CORP/DE SEC ID: 929740108	74.270000	44,163.31	79,097.55	0.05%	0.00	34,934.24
1,135.00 WADDELL & REED FINANCIAL INC SEC ID: 930059100	65.120000	40,562.63	73,911.20	0.05%	0.00	33,348.57
11,545.00 WAL-MART STORES INC SEC ID: 931142103	78.690000	574,170.53	908,476.05	0.62%	0.00	334,305.52
6,214.00 WALGREEN CO SEC ID: 931422109	57.440000	278,417.03	356,932.16	0.24%	0.00	78,515.13
881.00 WALTER ENERGY INC SEC ID: 93317Q105	16.630000	8,854.05	14,651.03	0.01%	0.00	5,796.98
435.00 WALTER INVESTMENT MANAGEMENT C SEC ID: 93317W102	35.360000	14,576.85	15,381.60	0.01%	0.00	804.75
6,249.00 WARREN RESOURCES INC SEC ID: 93564A100	3.140000	14,622.66	19,621.86	0.01%	0.00	4,999.20
455.00 WASHINGTON BANKING CO SEC ID: 937303105	17.730000	6,310.85	8,067.15	0.01%	0.00	1,756.30
1,272.00 WASHINGTON FEDERAL INC SEC ID: 938824109	23.290000	19,728.72	29,624.88	0.02%	0.00	9,896.16
526.00 WASHINGTON TRUST BANCORP INC SEC ID: 940610108	37.220000	11,698.24	19,577.72	0.01%	0.00	7,879.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
902.00 WASTE CONNECTIONS INC SEC ID: 941053100	43.630000	28,196.52	39,354.26	0.03%	0.00	11,157.74
2,758.00 WASTE MANAGEMENT INC SEC ID: 94106L109	44.870000	97,693.01	123,751.46	0.08%	0.00	26,058.45
285.00 WATERS CORP SEC ID: 941848103	100.000000	25,889.47	28,500.00	0.02%	0.00	2,610.53
223.00 WATSCO INC SEC ID: 942622200	96.060000	14,637.72	21,421.38	0.01%	0.00	6,783.66
239.00 WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	61.870000	7,918.07	14,786.93	0.01%	0.00	6,868.86
784.00 WAUSAU PAPER CORP SEC ID: 943315101	12.680000	5,080.32	9,941.12	0.01%	0.00	4,860.80
675.00 WEB.COM GROUP INC SEC ID: 94733A104	31.790000	10,071.00	21,458.25	0.01%	0.00	11,387.25
722.00 WEBMD HEALTH CORP SEC ID: 94770V102	39.500000	11,169.34	28,519.00	0.02%	0.00	17,349.66
572.00 WEBSTER FINANCIAL CORP SEC ID: 947890109	31.180000	11,422.84	17,834.96	0.01%	0.00	6,412.12
1,041.00 WEINGARTEN REALTY INVESTORS SEC ID: 948741103	27.420000	24,244.89	28,544.22	0.02%	0.00	4,299.33
256.00 WEIS MARKETS INC SEC ID: 948849104	52.560000	9,799.68	13,455.36	0.01%	0.00	3,655.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
338.00 WELLCARE HEALTH PLANS INC SEC ID: 94946T106	70.420000	16,592.42	23,801.96	0.02%	0.00	7,209.54
1,797.00 WELLPOINT INC SEC ID: 94973V107	92.390000	137,165.19	166,024.83	0.11%	0.00	28,859.64
36,454.00 WELLS FARGO & CO SEC ID: 949746101	45.400000	1,297,241.43	1,655,011.60	1.13%	0.00	357,770.17
4,237.00 WENDYS CO SEC ID: 95058W100	8.720000	19,744.42	36,946.64	0.03%	0.00	17,202.22
348.00 WERNER ENTERPRISES INC SEC ID: 950755108	24.730000	8,439.00	8,606.04	0.01%	0.00	167.04
261.00 WESBANCO INC SEC ID: 950810101	32.000000	4,909.41	8,352.00	0.01%	0.00	3,442.59
205.00 WESCO INTERNATIONAL INC SEC ID: 95082P105	91.070000	14,719.77	18,669.35	0.01%	0.00	3,949.58
232.00 WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	49.060000	4,938.12	11,381.92	0.01%	0.00	6,443.80
648.00 WESTAR ENERGY INC SEC ID: 95709T100	32.170000	19,968.29	20,846.16	0.01%	0.00	877.87
229.00 WESTAMERICA BANCORPORATION SEC ID: 957090103	56.460000	11,021.77	12,929.34	0.01%	0.00	1,907.57
520.00 WESTERN ASSET MORTGAGE CAPITAL SEC ID: 95790D105	14.880000	9,942.40	7,737.60	0.01%	0.00	-2,204.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,846.00 WESTERN DIGITAL CORP SEC ID: 958102105	83.900000	48,923.62	154,879.40	0.11%	0.00	105,955.78
865.00 WESTERN REFINING INC SEC ID: 959319104	42.410000	19,131.73	36,684.65	0.03%	0.00	17,552.92
1,655.00 WESTFIELD FINANCIAL INC SEC ID: 96008P104	7.460000	12,911.10	12,346.30	0.01%	0.00	-564.80
296.00 WESTLAKE CHEMICAL CORP SEC ID: 960413102	122.070000	19,081.10	36,132.72	0.02%	0.00	17,051.62
203.00 WESTWOOD HOLDINGS GROUP INC SEC ID: 961765104	61.910000	7,346.57	12,567.73	0.01%	0.00	5,221.16
439.00 WEX INC SEC ID: 96208T104	99.030000	24,841.85	43,474.17	0.03%	0.00	18,632.32
3,998.00 WEYERHAEUSER CO SEC ID: 962166104	31.570000	98,066.66	126,216.86	0.09%	0.00	28,150.20
548.00 WHIRLPOOL CORP SEC ID: 963320106	156.860000	46,521.53	85,959.28	0.06%	0.00	39,437.75
390.00 WHITESTONE REIT SEC ID: 966084204	13.370000	4,952.06	5,214.30	0.00%	0.00	262.24
781.00 WHITEWAVE FOODS CO SEC ID: 966244105	22.940000	10,637.52	17,916.14	0.01%	0.00	7,278.62
932.00 WHITING PETROLEUM CORP SEC ID: 966387102	61.870000	43,906.76	57,662.84	0.04%	0.00	13,756.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,456.00 WHOLE FOODS MARKET INC SEC ID: 966837106	57.830000	77,650.46	142,030.48	0.10%	0.00	64,380.02
437.00 JOHN WILEY & SONS INC SEC ID: 968223206	55.200000	19,931.57	24,122.40	0.02%	0.00	4,190.83
1,562.00 WILLBROS GROUP INC SEC ID: 969203108	9.420000	9,965.56	14,714.04	0.01%	0.00	4,748.48
5,276.00 WILLIAMS COS INC/THE SEC ID: 969457100	38.570000	110,401.22	203,495.32	0.14%	0.00	93,094.10
834.00 WILLIAMS-SONOMA INC SEC ID: 969904101	58.280000	30,118.26	48,605.52	0.03%	0.00	18,487.26
1,136.00 WINDSTREAM HOLDINGS INC SEC ID: 97382A101	7.980000	9,088.00	9,065.28	0.01%	0.00	-22.72
416.00 WINTHROP REALTY TRUST SEC ID: 976391300	11.050000	4,987.84	4,596.80	0.00%	0.00	-391.04
277.00 WINTRUST FINANCIAL CORP SEC ID: 97650W108	46.120000	8,670.10	12,775.24	0.01%	0.00	4,105.14
823.00 WISCONSIN ENERGY CORP SEC ID: 976657106	41.340000	29,154.38	34,022.82	0.02%	0.00	4,868.44
788.00 WOLVERINE WORLD WIDE INC SEC ID: 978097103	33.960000	15,960.94	26,760.48	0.02%	0.00	10,799.54
488.00 WOODWARD INC SEC ID: 980745103	45.610000	15,796.56	22,257.68	0.02%	0.00	6,461.12

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
410.00 WORKDAY INC SEC ID: 98138H101	83.160000	22,361.40	34,095.60	0.02%	0.00	11,734.20
125.00 WORLD ACCEPTANCE CORP SEC ID: 981419104	87.530000	7,825.00	10,941.25	0.01%	0.00	3,116.25
562.00 WORLD FUEL SERVICES CORP SEC ID: 981475106	43.160000	19,293.46	24,255.92	0.02%	0.00	4,962.46
512.00 WORLD WRESTLING ENTERTAINMENT SEC ID: 98156Q108	16.580000	4,940.80	8,488.96	0.01%	0.00	3,548.16
456.00 WORTHINGTON INDUSTRIES INC SEC ID: 981811102	42.080000	8,974.08	19,188.48	0.01%	0.00	10,214.40
1,558.00 WPX ENERGY INC SEC ID: 98212B103	20.380000	20,425.74	31,752.04	0.02%	0.00	11,326.30
341.00 WRIGHT MEDICAL GROUP INC SEC ID: 98235T107	30.710000	4,934.27	10,472.11	0.01%	0.00	5,537.84
862.00 WYNDHAM WORLDWIDE CORP SEC ID: 98310W108	73.690000	30,945.19	63,520.78	0.04%	0.00	32,575.59
474.00 WYNN RESORTS LTD SEC ID: 983134107	194.210000	58,375.24	92,055.54	0.06%	0.00	33,680.30
2,720.00 XILINX INC SEC ID: 983919101	45.920000	64,001.60	124,902.40	0.09%	0.00	60,900.80
6,803.00 XEROX CORP SEC ID: 984121103	12.170000	50,081.61	82,792.51	0.06%	0.00	32,710.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,269.00 XYLEM INC/NY SEC ID: 98419M100	34.600000	33,996.51	43,907.40	0.03%	0.00	9,910.89
6,617.00 YAHOO! INC SEC ID: 984332106	40.440000	126,271.97	267,591.48	0.18%	0.00	141,319.51
321.00 YELP INC SEC ID: 985817105	68.950000	11,196.48	22,132.95	0.02%	0.00	10,936.47
545.00 YORK WATER CO SEC ID: 987184108	20.930000	10,224.20	11,406.85	0.01%	0.00	1,182.65
2,455.00 YUM! BRANDS INC SEC ID: 988498101	75.610000	87,494.82	185,622.55	0.13%	0.00	98,127.73
1,872.00 ZAGG INC SEC ID: 98884U108	4.350000	9,828.00	8,143.20	0.01%	0.00	-1,684.80
484.00 ZAIS FINANCIAL CORP SEC ID: 98886K108	16.030000	9,946.20	7,758.52	0.01%	0.00	-2,187.68
580.00 ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	54.080000	16,854.80	31,366.40	0.02%	0.00	14,511.60
177.00 ZILLOW INC SEC ID: 98954A107	81.730000	9,938.55	14,466.21	0.01%	0.00	4,527.66
1,676.00 ZIMMER HOLDINGS INC SEC ID: 98956P102	93.190000	113,328.94	156,186.44	0.11%	0.00	42,857.50
1,126.00 ZIONS BANCORPORATION SEC ID: 989701107	29.960000	24,519.06	33,734.96	0.02%	0.00	9,215.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,988.00 ZOGENIX INC SEC ID: 98978L105	3.440000	10,160.44	20,598.72	0.01%	0.00	10,438.28
1,781.00 ZOETIS INC SEC ID: 98978V103	32.690000	54,809.08	58,220.89	0.04%	0.00	3,411.81
207.00 ZUMIEZ INC SEC ID: 989817101	26.000000	5,104.62	5,382.00	0.00%	0.00	277.38
7,764.00 ZYNGA INC SEC ID: 98986T108	3.800000	20,376.59	29,503.20	0.02%	0.00	9,126.61
TOTAL U.S. DOLLAR EQUITY (99.89%)		**92,241,822.23**	**145,728,188.55**	**99.89%**	**0.00**	**53,486,366.32**
TOTAL U.S. DOLLAR (100.00%)		**92,400,659.67**	**145,887,023.97**	**100.00%**	**0.00**	**53,486,364.30**
TOTAL BASE INVESTMENTS		**92,400,659.67**	**145,887,023.97**	**100.00%**	**0.00**	**53,486,364.30**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
524,660.55 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	524,660.55	524,660.55	1.42%	0.00	0.00
FIXED INCOME SECURITIES						
175,000.00 ACCO BRANDS CORP 6.750% 04/30/2020 DD 04/30/13 SEC ID: 00081TAH1	98.750000	175,000.00	172,812.50	0.47%	0.00	-2,187.50
350,000.00 ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13 SEC ID: 00101NAB3	108.500000	364,727.24	379,750.00	1.03%	0.00	15,022.76
175,000.00 AES CORP/VA 4.875% 05/15/2023 DD 04/30/13 SEC ID: 00130HBT1	93.500000	178,322.35	163,625.00	0.44%	0.00	-14,697.35
175,000.00 ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12 SEC ID: 00434NAA3	96.500000	175,000.00	168,875.00	0.46%	0.00	-6,125.00
125,000.00 AFFINIA GROUP INC 7.750% 05/01/2021 DD 11/01/13 SEC ID: 00828BAL9	105.000000	128,056.38	131,250.00	0.36%	0.00	3,193.62
125,000.00 AMHG MERGER SUB INC 9.250% 11/01/2018 DD 10/22/10 SEC ID: 009127AB7	108.000000	125,000.00	135,000.00	0.37%	0.00	10,000.00
300,000.00 ALLBRITTON COMMUNICATIONS CO 8.000% 05/15/2018 DD 04/30/10 SEC ID: 016745AL5	105.750000	300,068.10	317,250.00	0.86%	0.00	17,181.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12 SEC ID: 018581AE8	104.750000	201,146.61	209,500.00	0.57%	0.00	8,353.39
150,000.00 ALLIANCE DATA SYSTEMS COR 144A 5.250% 12/01/2017 DD 11/20/12 SEC ID: 018581AF5	103.750000	156,412.30	155,625.00	0.42%	0.00	-787.30
175,000.00 ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11 SEC ID: 019736AC1	107.750000	182,803.36	188,562.50	0.51%	0.00	5,759.14
162,000.00 ALLY FINANCIAL INC 6.250% 12/01/2017 DD 06/01/11 SEC ID: 02005NAD2	111.500000	174,780.49	180,630.00	0.49%	0.00	5,849.51
175,000.00 ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13 SEC ID: 02079DAB9	103.125000	180,695.39	180,468.75	0.49%	0.00	-226.64
200,000.00 AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13 SEC ID: 02406PAM2	106.250000	211,977.11	212,500.00	0.58%	0.00	522.89
200,000.00 AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13 SEC ID: 024747AC1	100.500000	200,549.80	201,000.00	0.55%	0.00	450.20
300,000.00 AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11 SEC ID: 03070QAN1	108.500000	306,462.98	325,500.00	0.88%	0.00	19,037.02
150,000.00 AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12 SEC ID: 03077JAB6	108.500000	150,000.00	162,750.00	0.44%	0.00	12,750.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 ARAMARK CORP 144A 5.750% 03/15/2020 DD 03/07/13 SEC ID: 038521AL4	104.500000	175,000.00	182,875.00	0.50%	0.00	7,875.00
350,000.00 ARCELORMITTAL STEP 03/01/2021 DD 03/07/11 SEC ID: 03938LAU8	106.000000	365,965.75	371,000.00	1.01%	0.00	5,034.25
198,000.00 ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13 SEC ID: 04649VAG5	99.925000	197,142.98	197,851.50	0.54%	0.00	708.52
175,000.00 ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12 SEC ID: 050095AM0	106.750000	181,929.11	186,812.50	0.51%	0.00	4,883.39
175,000.00 BERRY PETROLEUM CO 6.750% 11/01/2020 DD 11/01/10 SEC ID: 085789AE5	103.750000	186,831.78	181,562.50	0.49%	0.00	-5,269.28
175,000.00 BERRY PLASTICS CORP 9.500% 05/15/2018 DD 04/30/10 SEC ID: 085790AU7	107.250000	189,007.33	187,687.50	0.51%	0.00	-1,319.83
175,000.00 BI-LO LLC / BI-LO FINANCE 144A 8.625% 09/15/2018 DD 09/20/13 SEC ID: 088609AA0	104.500000	174,436.57	182,875.00	0.50%	0.00	8,438.43
200,000.00 BIOMET INC 6.500% 10/01/2020 DD 04/01/13 SEC ID: 090613AH3	103.000000	199,852.99	206,000.00	0.56%	0.00	6,147.01
175,000.00 BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13 SEC ID: 097751BF7	99.250000	175,000.00	173,687.50	0.47%	0.00	-1,312.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 PENINSULA GAMING LLC / PE 144A 8.375% 02/15/2018 DD 08/16/12 SEC ID: 103253AA8	109.000000	178,895.99	190,750.00	0.52%	0.00	11,854.01
250,000.00 BRAND ENERGY & INFRASTRUC 144A 8.500% 12/01/2021 DD 11/26/13 SEC ID: 10524PAA8	101.625000	250,000.00	254,062.50	0.69%	0.00	4,062.50
100,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.500% 04/30/2021 DD 05/10/11 SEC ID: 1248EPAU7	102.750000	106,040.70	102,750.00	0.28%	0.00	-3,290.70
125,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12 SEC ID: 1248EPAX1	103.000000	125,274.51	128,750.00	0.35%	0.00	3,475.49
50,000.00 CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12 SEC ID: 1248EPAZ6	92.750000	50,000.00	46,375.00	0.13%	0.00	-3,625.00
200,000.00 CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11 SEC ID: 12513GAX7	110.500000	204,020.81	221,000.00	0.60%	0.00	16,979.19
175,000.00 CHS/COMMUNITY HEALTH SYSTEMS I 8.000% 11/15/2019 DD 05/15/12 SEC ID: 12543DAL4	108.500000	185,518.59	189,875.00	0.52%	0.00	4,356.41
100,000.00 CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/15/2018 DD 08/17/12 SEC ID: 12543DAR1	103.250000	104,124.65	103,250.00	0.28%	0.00	-874.65
150,000.00 CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	97.500000	150,000.00	146,250.00	0.40%	0.00	-3,750.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 CABLEVISION SYSTEMS CORP 7.750% 04/15/2018 DD 04/15/10 SEC ID: 12686CAZ2	111.625000	200,356.18	223,250.00	0.61%	0.00	22,893.82
125,000.00 CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12 SEC ID: 12686CBB4	95.750000	124,557.74	119,687.50	0.32%	0.00	-4,870.24
67,000.00 CALPINE CORP 144A 7.875% 07/31/2020 DD 07/23/10 SEC ID: 131347BS4	109.500000	69,679.96	73,365.00	0.20%	0.00	3,685.04
150,000.00 CASCADES INC 7.875% 01/15/2020 DD 12/23/09 SEC ID: 146900AL9	107.000000	151,428.47	160,500.00	0.44%	0.00	9,071.53
175,000.00 CATALENT PHARMA SOLUTIONS INC 7.875% 10/15/2018 DD 04/15/13 SEC ID: 14879EAB4	101.750000	175,234.00	178,062.50	0.48%	0.00	2,828.50
200,000.00 CENTRAL GARDEN AND PET CO 8.250% 03/01/2018 DD 03/08/10 SEC ID: 153527AG1	97.250000	203,037.93	194,500.00	0.53%	0.00	-8,537.93
325,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	98.750000	332,119.00	320,937.50	0.87%	0.00	-11,181.50
225,000.00 CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12 SEC ID: 15672JAA1	102.500000	231,017.57	230,625.00	0.63%	0.00	-392.57
200,000.00 CHEMTURA CORP 5.750% 07/15/2021 DD 07/23/13 SEC ID: 163893AD2	101.375000	201,855.45	202,750.00	0.55%	0.00	894.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 CHESAPEAKE ENERGY 11/12 0.000% 12/02/2017 DD 11/09/12 SEC ID: 16516FAD1	102.000000	147,658.69	153,000.00	0.42%	0.00	5,341.31
175,000.00 CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12 SEC ID: 169905AE6	104.375000	179,173.86	182,656.25	0.50%	0.00	3,482.39
150,000.00 CIMAREX ENERGY CO 5.875% 05/01/2022 DD 04/05/12 SEC ID: 171798AB7	105.750000	150,060.56	158,625.00	0.43%	0.00	8,564.44
125,000.00 CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10 SEC ID: 171871AM8	105.000000	126,138.44	131,250.00	0.36%	0.00	5,111.56
150,000.00 FRONTIER COMMUNICATIONS CORP 7.125% 03/15/2019 DD 03/23/07 SEC ID: 17453BAW1	107.750000	163,615.53	161,625.00	0.44%	0.00	-1,990.53
150,000.00 CLEAN HARBORS INC 5.250% 08/01/2020 DD 07/30/12 SEC ID: 184496AJ6	103.000000	150,042.37	154,500.00	0.42%	0.00	4,457.63
100,000.00 CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12 SEC ID: 184496AL1	101.000000	100,172.12	101,000.00	0.27%	0.00	827.88
175,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12 SEC ID: 18451QAH1	105.125000	183,156.52	183,968.75	0.50%	0.00	812.23
100,000.00 COMMSCOPE HOLDING CO INC 144A 6.625% 06/01/2020 DD 05/28/13 SEC ID: 20337XAA7	104.000000	100,000.00	104,000.00	0.28%	0.00	4,000.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 CIE GENERALE DE GEOPHYSIQUE - 7.750% 05/15/2017 DD 02/09/07 SEC ID: 204386AK2	103.000000	300,182.21	309,000.00	0.84%	0.00	8,817.79
200,000.00 COOPER-STANDARD AUTOMOTIVE INC 8.500% 05/01/2018 DD 11/01/10 SEC ID: 216762AE4	106.000000	200,474.31	212,000.00	0.58%	0.00	11,525.69
100,000.00 COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10 SEC ID: 221643AF6	108.000000	103,059.84	108,000.00	0.29%	0.00	4,940.16
175,000.00 CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12 SEC ID: 228227BD5	98.000000	179,072.53	171,500.00	0.47%	0.00	-7,572.53
250,000.00 CUMULUS MEDIA HOLDINGS INC 7.750% 05/01/2019 DD 11/01/11 SEC ID: 23109BAA5	105.500000	236,274.84	263,750.00	0.72%	0.00	27,475.16
225,000.00 CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13 SEC ID: 23283PAB0	103.500000	226,499.13	232,875.00	0.63%	0.00	6,375.87
200,000.00 DAVITA HEALTHCARE PARTNERS INC 6.625% 11/01/2020 DD 10/20/10 SEC ID: 23918KAM0	107.250000	203,470.27	214,500.00	0.58%	0.00	11,029.73
150,000.00 DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12 SEC ID: 23918KAP3	101.250000	153,244.86	151,875.00	0.41%	0.00	-1,369.86
175,000.00 DENBURY RESOURCES INC 4.625% 07/15/2023 DD 02/05/13 SEC ID: 24823UAH1	90.250000	175,000.00	157,937.50	0.43%	0.00	-17,062.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 DIAMONDBACK ENERGY INC 144A 7.625% 10/01/2021 DD 09/18/13 SEC ID: 25278XAA7	105.500000	150,000.00	158,250.00	0.43%	0.00	8,250.00
250,000.00 DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09 SEC ID: 25470XAB1	114.500000	252,534.88	286,250.00	0.78%	0.00	33,715.12
125,000.00 DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11 SEC ID: 25470XAE5	106.000000	126,942.75	132,500.00	0.36%	0.00	5,557.25
100,000.00 DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13 SEC ID: 25470XAQ8	100.250000	100,000.00	100,250.00	0.27%	0.00	250.00
200,000.00 DOLE FOOD CO INC 144A 7.250% 05/01/2019 DD 11/01/13 SEC ID: 256603AB7	99.750000	200,996.35	199,500.00	0.54%	0.00	-1,496.35
200,000.00 RR DONNELLEY & SONS CO 7.000% 02/15/2022 DD 08/26/13 SEC ID: 257867AZ4	107.500000	200,000.00	215,000.00	0.58%	0.00	15,000.00
250,000.00 DUFRY FINANCE SCA 144A 5.500% 10/15/2020 DD 10/26/12 SEC ID: 26433UAA3	102.500000	250,000.00	256,250.00	0.70%	0.00	6,250.00
100,000.00 DUPONT FABROS TECHNOLOGY LP 5.875% 09/15/2021 DD 09/24/13 SEC ID: 26613TAE0	103.250000	100,079.03	103,250.00	0.28%	0.00	3,170.97
175,000.00 ENDO HEALTH SOLUTIONS INC 7.000% 07/15/2019 DD 06/08/11 SEC ID: 29264FAG1	107.000000	187,465.95	187,250.00	0.51%	0.00	-215.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 ENDO FINANCE CO 144A 5.750% 01/15/2022 DD 12/19/13 SEC ID: 29271LAA2	100.500000	150,000.00	150,750.00	0.41%	0.00	750.00
200,000.00 EXTERRAN HOLDINGS INC 7.250% 12/01/2018 DD 12/01/11 SEC ID: 30225XAC7	105.625000	200,000.00	211,250.00	0.57%	0.00	11,250.00
275,000.00 FMG RESOURCES AUGUST 2006 144A 8.250% 11/01/2019 DD 10/28/11 SEC ID: 30251GAH0	112.250000	294,160.71	308,687.50	0.84%	0.00	14,526.79
100,000.00 FMG RESOURCES AUGUST 2006 144A 6.875% 04/01/2022 DD 03/19/12 SEC ID: 30251GAN7	109.000000	107,097.37	109,000.00	0.30%	0.00	1,902.63
200,000.00 FTI CONSULTING INC 6.000% 11/15/2022 DD 05/15/13 SEC ID: 302941AM1	101.250000	200,000.00	202,500.00	0.55%	0.00	2,500.00
225,000.00 FELCOR LODGING LP 5.625% 03/01/2023 DD 03/01/13 SEC ID: 31430QBE6	97.500000	225,000.00	219,375.00	0.60%	0.00	-5,625.00
175,000.00 FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13 SEC ID: 336130AA7	95.000000	175,000.00	166,250.00	0.45%	0.00	-8,750.00
150,000.00 FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12 SEC ID: 35802XAF0	105.500000	150,000.00	158,250.00	0.43%	0.00	8,250.00
200,000.00 FRONTIER COMMUNICATIONS CORP 8.500% 04/15/2020 DD 04/12/10 SEC ID: 35906AAH1	112.000000	205,745.35	224,000.00	0.61%	0.00	18,254.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
225,000.00 GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11 SEC ID: 36159RAE3	105.750000	225,000.00	237,937.50	0.65%	0.00	12,937.50
100,000.00 GARDA WORLD SECURITY CORP 144A 7.250% 11/15/2021 DD 11/08/13 SEC ID: 36485MAG4	100.750000	100,000.00	100,750.00	0.27%	0.00	750.00
1,309.16 GENERAC POWER (TL 5/12) TLB SEC ID: 36874VAG3	99.958000	1,291.86	1,308.61	0.00%	0.00	16.75
225,000.00 GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13 SEC ID: 374825AA5	105.750000	221,740.73	237,937.50	0.65%	0.00	16,196.77
100,000.00 GOODYEAR TIRE & RUBBER CO/THE 8.250% 08/15/2020 DD 08/13/10 SEC ID: 382550BB6	111.750000	109,476.04	111,750.00	0.30%	0.00	2,273.96
200,000.00 GOODYEAR TIRE & RUBBER CO/THE 6.500% 03/01/2021 DD 02/25/13 SEC ID: 382550BD2	106.000000	201,104.10	212,000.00	0.58%	0.00	10,895.90
200,000.00 GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12 SEC ID: 389375AG1	106.250000	210,700.49	212,500.00	0.58%	0.00	1,799.51
200,000.00 GRIFFEY INTERMEDIATE INC 144A 7.000% 10/15/2020 DD 10/18/12 SEC ID: 398176AA5	79.250000	200,579.21	158,500.00	0.43%	0.00	-42,079.21
210,000.00 GRIFOLS INC 8.250% 02/01/2018 DD 08/01/11 SEC ID: 398436AA3	106.625000	226,529.45	223,912.50	0.61%	0.00	-2,616.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 GULFMARK OFFSHORE INC 6.375% 03/15/2022 DD 09/15/12 SEC ID: 402629AG4	100.750000	176,034.30	176,312.50	0.48%	0.00	278.20
100,000.00 HCA INC 5.750% 03/15/2014 DD 03/08/04 SEC ID: 404119AL3	100.900000	99,664.99	100,900.00	0.27%	0.00	1,235.01
100,000.00 HCA INC 6.375% 01/15/2015 DD 11/19/04 SEC ID: 404119AP4	105.000000	99,610.24	105,000.00	0.28%	0.00	5,389.76
100,000.00 HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11 SEC ID: 40412CAB7	109.250000	102,412.93	109,250.00	0.30%	0.00	6,837.07
125,000.00 HCA INC 7.500% 02/15/2022 DD 08/01/11 SEC ID: 404121AD7	109.750000	125,000.00	137,187.50	0.37%	0.00	12,187.50
200,000.00 HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13 SEC ID: 40415RAP0	107.750000	214,920.86	215,500.00	0.58%	0.00	579.14
150,000.00 HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10 SEC ID: 410345AG7	109.250000	150,000.00	163,875.00	0.44%	0.00	13,875.00
165,000.00 HAWK ACQUISITION SUB INC 144A 4.250% 10/15/2020 DD 04/01/13 SEC ID: 420088AA4	96.750000	165,000.00	159,637.50	0.43%	0.00	-5,362.50
250,000.00 HERTZ CORP/THE 7.500% 10/15/2018 DD 04/15/11 SEC ID: 428040CD9	107.875000	250,000.00	269,687.50	0.73%	0.00	19,687.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 HERTZ CORP/THE 5.875% 10/15/2020 DD 10/16/12 SEC ID: 428040CP2	103.625000	100,000.00	103,625.00	0.28%	0.00	3,625.00
150,000.00 HOLOGIC INC 6.250% 08/01/2020 DD 02/01/13 SEC ID: 436440AF8	105.500000	150,000.00	158,250.00	0.43%	0.00	8,250.00
225,000.00 HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11 SEC ID: 444454AA0	111.500000	227,330.64	250,875.00	0.68%	0.00	23,544.36
175,000.00 HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11 SEC ID: 444454AB8	108.250000	176,596.16	189,437.50	0.51%	0.00	12,841.34
160,000.00 HUNTSMAN INTERNATIONAL LLC 8.625% 03/15/2021 DD 03/15/11 SEC ID: 44701QAX0	113.000000	178,153.42	180,800.00	0.49%	0.00	2,646.58
275,000.00 INFOR US INC 9.375% 04/01/2019 DD 10/01/12 SEC ID: 45672NAB7	112.500000	288,169.58	309,375.00	0.84%	0.00	21,205.42
125,000.00 INTELSAT LUXEMBOURG SA 144A 6.750% 06/01/2018 DD 04/05/13 SEC ID: 458204AL8	106.250000	125,399.70	132,812.50	0.36%	0.00	7,412.80
125,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10 SEC ID: 45824TAC9	109.375000	132,868.81	136,718.75	0.37%	0.00	3,849.94
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 04/01/2019 DD 10/01/11 SEC ID: 45824TAE5	108.000000	101,158.42	108,000.00	0.29%	0.00	6,841.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11 SEC ID: 45824TAG0	110.250000	101,978.29	110,250.00	0.30%	0.00	8,271.71
150,000.00 ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11 SEC ID: 464592AL8	108.250000	152,748.36	162,375.00	0.44%	0.00	9,626.64
200,000.00 ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12 SEC ID: 464592AN4	106.750000	213,253.17	213,500.00	0.58%	0.00	246.83
200,000.00 J CREW GROUP INC 8.125% 03/01/2019 DD 03/07/11 SEC ID: 46612HAE5	105.000000	210,764.91	210,000.00	0.57%	0.00	-764.91
150,000.00 LAMAR MEDIA CORP 7.875% 04/15/2018 DD 04/22/10 SEC ID: 513075AY7	105.625000	150,000.00	158,437.50	0.43%	0.00	8,437.50
178,000.00 LEAR CORP 8.125% 03/15/2020 DD 03/26/10 SEC ID: 521865AS4	110.250000	180,067.57	196,245.00	0.53%	0.00	16,177.43
225,000.00 LEVEL 3 FINANCING INC 8.125% 07/01/2019 DD 01/01/12 SEC ID: 527298AU7	109.500000	242,806.60	246,375.00	0.67%	0.00	3,568.40
150,000.00 LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12 SEC ID: 527298AW3	106.000000	150,000.00	159,000.00	0.43%	0.00	9,000.00
100,000.00 LEVEL 3 FINANCING INC 144A 6.125% 01/15/2021 DD 11/14/13 SEC ID: 527298AX1	101.000000	100,000.00	101,000.00	0.27%	0.00	1,000.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 LEVI STRAUSS & CO 7.625% 05/15/2020 DD 05/06/10 SEC ID: 52736RBB7	109.750000	300,000.00	329,250.00	0.89%	0.00	29,250.00
200,000.00 LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10 SEC ID: 536022AF3	105.750000	204,803.29	211,500.00	0.57%	0.00	6,696.71
275,000.00 MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13 SEC ID: 552697AN4	104.625000	285,137.76	287,718.75	0.78%	0.00	2,580.99
200,000.00 MCE FINANCE LTD 144A 5.000% 02/15/2021 DD 02/07/13 SEC ID: 55277BAC9	97.500000	200,000.00	195,000.00	0.53%	0.00	-5,000.00
100,000.00 MGM RESORTS INTERNATIONAL 7.500% 06/01/2016 DD 05/17/07 SEC ID: 552953BC4	112.000000	102,529.05	112,000.00	0.30%	0.00	9,470.95
100,000.00 MGM RESORTS INTERNATIONAL 7.750% 03/15/2022 DD 03/22/12 SEC ID: 552953BX8	111.750000	100,000.00	111,750.00	0.30%	0.00	11,750.00
100,000.00 MPH INTERMEDIATE HOLDING 144A 8.375% 08/01/2018 DD 07/26/13 SEC ID: 553322AA6	104.000000	102,610.76	104,000.00	0.28%	0.00	1,389.24
150,000.00 MEDASSETS INC 8.000% 11/15/2018 DD 05/15/11 SEC ID: 584045AC2	108.000000	151,778.88	162,000.00	0.44%	0.00	10,221.12
81,000.00 MICHAELS STORES INC 11.375% 11/01/2016 DD 05/01/07 SEC ID: 594087AM0	102.377000	84,105.46	82,925.37	0.22%	0.00	-1,180.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 MIDCONTINENT COMMUNICATIO 144A 6.250% 08/01/2021 DD 07/30/13 SEC ID: 59565XAA8	100.750000	200,000.00	201,500.00	0.55%	0.00	1,500.00
150,000.00 MULTIPLAN INC 144A 9.875% 09/01/2018 DD 08/26/10 SEC ID: 62546RAB7	110.000000	154,423.13	165,000.00	0.45%	0.00	10,576.87
150,000.00 NCR CORP 4.625% 02/15/2021 DD 02/15/13 SEC ID: 62886EAH1	95.750000	150,351.29	143,625.00	0.39%	0.00	-6,726.29
150,000.00 NRG ENERGY INC 6.625% 03/15/2023 DD 03/15/13 SEC ID: 629377BU5	100.750000	150,000.00	151,125.00	0.41%	0.00	1,125.00
200,000.00 NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13 SEC ID: 63860UAK6	95.250000	194,657.77	190,500.00	0.52%	0.00	-4,157.77
150,000.00 NEUSTAR INC 4.500% 01/15/2023 DD 07/15/13 SEC ID: 64126XAC6	90.250000	150,434.59	135,375.00	0.37%	0.00	-15,059.59
200,000.00 NUANCE COMMUNICATIONS INC 144A 5.375% 08/15/2020 DD 08/14/12 SEC ID: 67020YAD2	97.750000	209,393.90	195,500.00	0.53%	0.00	-13,893.90
200,000.00 NUVEEN INVESTMENTS 4/13 TL SEC ID: 67073EAQ3	99.521000	200,189.24	199,042.00	0.54%	0.00	-1,147.24
150,000.00 OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11 SEC ID: 674215AC2	107.500000	151,863.26	161,250.00	0.44%	0.00	9,386.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 OIL STATES INTERNATIONAL INC 6.500% 06/01/2019 DD 06/01/11 SEC ID: 678026AD7	106.375000	176,997.35	186,156.25	0.51%	0.00	9,158.90
150,000.00 OMEGA HEALTHCARE INVESTORS INC 6.750% 10/15/2022 DD 04/15/11 SEC ID: 681936AX8	108.625000	153,443.80	162,937.50	0.44%	0.00	9,493.70
150,000.00 PQ CORP 144A 8.750% 05/01/2018 DD 11/08/12 SEC ID: 693522AD6	109.000000	158,834.80	163,500.00	0.44%	0.00	4,665.20
200,000.00 PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13 SEC ID: 69419BAA3	100.500000	200,000.00	201,000.00	0.55%	0.00	1,000.00
150,000.00 LIGHTSTREAM RESOURCES LTD 144A 8.625% 02/01/2020 DD 01/30/12 SEC ID: 71645AAA7	101.000000	155,423.98	151,500.00	0.41%	0.00	-3,923.98
175,000.00 PVH CORP 7.375% 05/15/2020 DD 05/06/10 SEC ID: 718592AK4	110.125000	175,000.00	192,718.75	0.52%	0.00	17,718.75
175,000.00 PRECISION DRILLING CORP 6.500% 12/15/2021 DD 12/15/11 SEC ID: 740212AE5	106.500000	179,344.47	186,375.00	0.51%	0.00	7,030.53
175,000.00 PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12 SEC ID: 74112BAH8	112.000000	192,735.09	196,000.00	0.53%	0.00	3,264.91
108,000.00 QUEBECOR MEDIA INC 7.750% 03/15/2016 DD 12/15/07 SEC ID: 74819RAK2	101.250000	108,283.61	109,350.00	0.30%	0.00	1,066.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12 SEC ID: 74819RAP1	96.750000	250,000.00	241,875.00	0.66%	0.00	-8,125.00
300,000.00 RHP HOTEL PROPERTIES LP / RHP 5.000% 04/15/2021 DD 10/15/13 SEC ID: 749571AB1	98.750000	296,936.34	296,250.00	0.80%	0.00	-686.34
150,000.00 GENON ENERGY INC 7.875% 06/15/2017 DD 06/13/07 SEC ID: 74971XAC1	110.000000	162,428.56	165,000.00	0.45%	0.00	2,571.44
125,000.00 RSI HOME PRODUCTS INC 144A 6.875% 03/01/2018 DD 02/22/13 SEC ID: 74977XAA9	104.750000	128,789.99	130,937.50	0.36%	0.00	2,147.51
200,000.00 RENAISSANCE ACQUISITION C 144A 6.875% 08/15/2021 DD 07/30/13 SEC ID: 75966CAA5	99.750000	200,000.00	199,500.00	0.54%	0.00	-500.00
450,000.00 REYNOLDS GROUP ISSUER INC / RE STEP 05/15/2018 DD 05/15/12 SEC ID: 761735AB5	105.500000	453,900.20	474,750.00	1.29%	0.00	20,849.80
100,000.00 REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12 SEC ID: 761735AH2	111.250000	100,000.00	111,250.00	0.30%	0.00	11,250.00
200,000.00 UNITED RENTALS NORTH AMERICA I 8.250% 02/01/2021 DD 01/19/11 SEC ID: 78108AAE4	112.750000	205,685.45	225,500.00	0.61%	0.00	19,814.55
200,000.00 SBA COMMUNICATIONS CORP 5.625% 10/01/2019 DD 04/01/13 SEC ID: 78388JAQ9	103.000000	206,111.56	206,000.00	0.56%	0.00	-111.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 SESI LLC 7.125% 12/15/2021 DD 06/15/12 SEC ID: 78412FAP9	111.500000	200,000.00	223,000.00	0.61%	0.00	23,000.00
200,000.00 SAFWAY GROUP HOLDING LLC 144A 7.000% 05/15/2018 DD 05/14/13 SEC ID: 78659QAA0	105.500000	203,131.20	211,000.00	0.57%	0.00	7,868.80
175,000.00 SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12 SEC ID: 79546VAJ5	104.000000	175,000.00	182,000.00	0.49%	0.00	7,000.00
250,000.00 SEADRILL LTD 144A 5.625% 09/15/2017 DD 09/14/12 SEC ID: 811727AA4	103.500000	250,000.00	258,750.00	0.70%	0.00	8,750.00
125,000.00 SERVICE CORP INTERNATIONAL/US 7.625% 10/01/2018 DD 10/03/06 SEC ID: 817565BM5	115.000000	126,570.20	143,750.00	0.39%	0.00	17,179.80
200,000.00 SINCLAIR TELEVISION GROUP INC 6.125% 10/01/2022 DD 04/01/13 SEC ID: 829259AN0	101.000000	200,000.00	202,000.00	0.55%	0.00	2,000.00
150,000.00 SONIC AUTOMOTIVE INC 5.000% 05/15/2023 DD 05/09/13 SEC ID: 83545GAX0	93.750000	151,705.04	140,625.00	0.38%	0.00	-11,080.04
100,000.00 SPECTRUM BRANDS ESCROW CO 144A 6.625% 11/15/2022 DD 11/16/12 SEC ID: 84763BAC0	106.375000	100,000.00	106,375.00	0.29%	0.00	6,375.00
100,000.00 SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12 SEC ID: 852061AQ3	111.500000	100,000.00	111,500.00	0.30%	0.00	11,500.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12 SEC ID: 852061AR1	108.250000	100,000.00	108,250.00	0.29%	0.00	8,250.00
150,000.00 SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12 SEC ID: 852061AS9	97.500000	150,000.00	146,250.00	0.40%	0.00	-3,750.00
200,000.00 SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13 SEC ID: 85207UAB1	107.500000	200,000.00	215,000.00	0.58%	0.00	15,000.00
75,000.00 SPRINT CORP 144A 7.125% 06/15/2024 DD 12/12/13 SEC ID: 85207UAG0	101.500000	75,000.00	76,125.00	0.21%	0.00	1,125.00
150,000.00 SUBURBAN PROPANE PARTNERS LP/S 7.500% 10/01/2018 DD 10/01/12 SEC ID: 864486AE5	107.250000	156,458.06	160,875.00	0.44%	0.00	4,416.94
350,000.00 SUNGARD DATA SYSTEMS INC 7.625% 11/15/2020 DD 11/16/10 SEC ID: 867363AU7	109.000000	358,459.46	381,500.00	1.04%	0.00	23,040.54
200,000.00 TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13 SEC ID: 87243QAA4	104.375000	200,000.00	208,750.00	0.57%	0.00	8,750.00
350,000.00 T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13 SEC ID: 87264AAD7	105.250000	350,000.00	368,375.00	1.00%	0.00	18,375.00
100,000.00 TW TELECOM HOLDINGS INC 5.375% 10/01/2022 DD 10/02/12 SEC ID: 87311XAD0	98.250000	100,000.00	98,250.00	0.27%	0.00	-1,750.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
99,750.00 ALLFLEX 7/13 TL SEC ID: 87377KAB3	100.325000	99,750.00	100,074.19	0.27%	0.00	324.19
285,000.00 TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10 SEC ID: 88033GBM1	108.625000	290,049.01	309,581.25	0.84%	0.00	19,532.24
100,000.00 TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13 SEC ID: 88033GCE8	107.750000	100,000.00	107,750.00	0.29%	0.00	7,750.00
150,000.00 TENNECO INC 6.875% 12/15/2020 DD 12/23/10 SEC ID: 880349AQ8	109.250000	152,556.06	163,875.00	0.44%	0.00	11,318.94
175,000.00 TEREX CORP 6.000% 05/15/2021 DD 11/26/12 SEC ID: 880779AY9	103.375000	175,000.00	180,906.25	0.49%	0.00	5,906.25
200,000.00 TOWNSQUARE RADIO LLC / TO 144A 9.000% 04/01/2019 DD 04/04/12 SEC ID: 892234AA3	108.250000	212,568.29	216,500.00	0.59%	0.00	3,931.71
225,000.00 TRANSDIGM INC 7.500% 07/15/2021 DD 07/01/13 SEC ID: 893647AT4	107.500000	225,000.00	241,875.00	0.66%	0.00	16,875.00
125,000.00 TRINIDAD DRILLING LTD 144A 7.875% 01/15/2019 DD 12/16/10 SEC ID: 896356AD4	106.250000	132,722.48	132,812.50	0.36%	0.00	90.02
150,000.00 TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13 SEC ID: 897050AB6	102.000000	152,017.41	153,000.00	0.42%	0.00	982.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 UPC HOLDING BV 144A 9.875% 04/15/2018 DD 05/29/09 SEC ID: 90320LAC1	107.250000	108,501.64	107,250.00	0.29%	0.00	-1,251.64
250,000.00 UPCB FINANCE VI LTD 144A 6.875% 01/15/2022 DD 02/07/12 SEC ID: 90320XAA9	106.250000	250,000.00	265,625.00	0.72%	0.00	15,625.00
100,000.00 USG CORP 144A 5.875% 11/01/2021 DD 10/31/13 SEC ID: 903293BC1	104.000000	100,000.00	104,000.00	0.28%	0.00	4,000.00
225,000.00 UNIT CORP 6.625% 05/15/2021 DD 05/18/11 SEC ID: 909218AB5	105.500000	222,540.49	237,375.00	0.64%	0.00	14,834.51
150,000.00 UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12 SEC ID: 911365BA1	110.875000	150,492.86	166,312.50	0.45%	0.00	15,819.64
75,000.00 UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12 SEC ID: 914906AP7	109.500000	81,647.41	82,125.00	0.22%	0.00	477.59
250,000.00 VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13 SEC ID: 91911KAD4	100.500000	250,000.00	251,250.00	0.68%	0.00	1,250.00
250,000.00 VALEANT PHARMACEUTICALS I 144A 6.750% 10/01/2017 DD 09/28/10 SEC ID: 91911XAL8	106.500000	241,320.64	266,250.00	0.72%	0.00	24,929.36
250,000.00 VIASAT INC 6.875% 06/15/2020 DD 06/15/12 SEC ID: 92552VAF7	105.750000	251,919.21	264,375.00	0.72%	0.00	12,455.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
134,000.00 VIRGIN MEDIA FINANCE PLC 8.375% 10/15/2019 DD 11/09/09 SEC ID: 92769VAB5	109.250000	133,631.39	146,395.00	0.40%	0.00	12,763.61
200,000.00 VPII ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13 SEC ID: 92912EAA1	109.750000	200,000.00	219,500.00	0.60%	0.00	19,500.00
250,000.00 WEST CORP 8.625% 10/01/2018 DD 07/15/11 SEC ID: 952355AH8	108.750000	258,986.99	271,875.00	0.74%	0.00	12,888.01
300,000.00 WIDEOPENWEST FINANCE LLC / WID 10.250% 07/15/2019 DD 01/15/13 SEC ID: 96758GAB2	111.000000	321,711.20	333,000.00	0.90%	0.00	11,288.80
350,000.00 WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10 SEC ID: 97381WAN4	106.125000	363,638.76	371,437.50	1.01%	0.00	7,798.74
200,000.00 WISE METALS GROUP LLC / W 144A 8.750% 12/15/2018 DD 12/11/13 SEC ID: 977255AD0	105.250000	200,000.00	210,500.00	0.57%	0.00	10,500.00
200,000.00 NEIMAN MARCUS 10/13 COV-LITE TL SEC ID: 99AA73485	101.153000	199,025.13	202,306.00	0.55%	0.00	3,280.87
150,000.00 MURRAY ENERGY 11/13 TL 0.000% 11/21/2019 DD 10/31/13 SEC ID: 99AA74855	100.938000	149,256.90	151,407.00	0.41%	0.00	2,150.10
150,000.00 TEMPLAR ENERGY 11/13 COV-LITE 2ND LIEN TL SEC ID: 99AA74939	100.250000	147,294.17	150,375.00	0.41%	0.00	3,080.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (98.58%)		35,274,157.05	36,333,605.92	98.58%	0.00	1,059,448.87
TOTAL U.S. DOLLAR (100.00%)		35,798,817.60	36,858,266.47	100.00%	0.00	1,059,448.87
TOTAL BASE INVESTMENTS		35,798,817.60	36,858,266.47	100.00%	0.00	1,059,448.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**0.07**	**0.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**0.07**	**0.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	0.00%	0.00	0.00
EQUITY						
630,875.76 PARAMETRIC TAX-MANAGED EMERGIN SEC ID: 277907606	48.790000	29,710,972.45	30,780,428.43	100.00%	0.00	1,069,455.98
TOTAL U.S. DOLLAR (100.00%)		**29,710,972.52**	**30,780,428.50**	**100.00%**	**0.00**	**1,069,455.98**
TOTAL BASE INVESTMENTS		**29,710,972.52**	**30,780,428.50**	**100.00%**	**0.00**	**1,069,455.98**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	45,273.04	45,435.49	0.06%	162.45	0.00
EQUITY						
2,066.00 RECALL HOLDINGS LTD SEC ID: AABH23HT9	3.632279	7,838.59	7,504.29	0.01%	-163.56	-170.74
6,591.00 ORORA LTD SEC ID: AABH4TCW8	1.037794	6,791.93	6,840.10	0.01%	48.17	0.00
1,561.00 MACQUARIE GROUP LTD SEC ID: AABH88L18	49.178911	71,788.46	76,768.28	0.10%	-2,248.18	7,228.00
8,849.00 TATTS GROUP LTD SEC ID: AAB0CRCP5	2.773415	19,974.05	24,541.95	0.03%	-718.71	5,286.61
986.00 SIMS METAL MANAGEMENT LTD SEC ID: AAB0LCW76	9.742739	20,112.25	9,606.34	0.01%	-281.32	-10,224.59
3,458.00 AGL ENERGY NPV SEC ID: AAB0ZNPN0	13.446590	51,323.79	46,498.31	0.06%	-3,602.85	-1,222.63
10,955.00 WESTFIELD GROUP NPV DFD STAPLED SECURITIES SEC ID: AAB01BTX7	9.027019	118,044.03	98,890.99	0.13%	-4,608.86	-14,544.18
6,699.00 GOODMAN LTD (STAPLED UNITS) SEC ID: AAB03FYZ5	4.231695	20,213.44	28,348.12	0.04%	-830.18	8,964.86
27,045.00 DEXUS PROPERTY GROUP NPV (STAPLED) SEC ID: AAB033YN9	0.899123	20,182.63	24,316.79	0.03%	-712.12	4,846.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,183.00 METCASH LIMITED NPV SEC ID: AAB0744W6	2.827094	20,007.89	14,652.83	0.02%	-429.11	-4,925.95
2,405.00 SEEK LIMITED NPV SEC ID: AAB0767Y4	11.997257	29,332.26	28,853.40	0.04%	-2,006.02	1,527.16
10,331.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	8.186048	78,087.99	84,570.06	0.11%	-3,776.51	10,258.58
4,607.00 ASCIANO LTD SEC ID: AAB1YC5L9	5.153184	23,685.89	23,740.72	0.03%	-695.25	750.08
2,648.00 CROWN RESORTS LTD SEC ID: AAB29LCJ2	15.074853	19,761.00	39,918.21	0.05%	-1,169.01	21,326.22
3,137.00 ECHO ENTERTAINMENT GROUP LTD SEC ID: AAB3SVQF0	2.200839	14,633.92	6,904.03	0.01%	-1,371.70	-6,358.19
1,790.00 DULUXGROUP LTD SEC ID: AAB3VL4P0	4.795324	3,911.37	8,583.63	0.01%	197.65	4,474.61
2,389.00 DART ENERGY LTD SEC ID: AAB43GFM5	0.093938	1,346.64	224.42	0.00%	-6.63	-1,115.59
3,045.00 JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	11.576771	20,086.60	35,251.27	0.05%	-1,032.35	16,197.02
3,198.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.312213	11,107.11	13,790.46	0.02%	-2,884.03	5,567.38
18,596.00 WESTFIELD RETAIL TRUST SEC ID: AAB624887	2.657111	50,640.90	49,411.63	0.07%	-3,553.74	2,324.47

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,606.00 ARRIUM LTD SEC ID: AAB7NKJX9	1.565638	24,101.25	10,342.60	0.01%	-302.88	-13,455.77
1,654.00 SYDNEY AIRPORT SEC ID: AAB70DWB3	3.399670	5,602.21	5,623.05	0.01%	-8.80	29.64
1,232.00 SHOPPING CENTRES AUSTRALASIA SEC ID: AAB8K7J68	1.382234	1,810.16	1,702.91	0.00%	-286.66	179.41
1,460.00 ALS LTD SEC ID: AAB86SZR4	7.881867	19,922.93	11,507.53	0.02%	-1,867.64	-6,547.76
15,943.00 AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	4.365892	49,791.33	69,605.42	0.09%	-9,211.85	29,025.94
8,416.00 FEDERATION CENTRES SEC ID: AAB9510B5	2.093481	19,569.27	17,618.74	0.02%	-1,372.63	-577.90
1,434.00 RAMSAY HEALTH CARE LTD AUD0.10 SEC ID: AA6041997	38.702559	29,788.66	55,499.47	0.07%	-4,931.77	30,642.58
15,280.00 AUSTRALIA & NEW ZEALAND BANK GROUP NPV SEC ID: AA6065582	28.834570	370,144.71	440,592.22	0.60%	-17,827.10	88,274.61
6,591.00 AMCOR LIMITED NPV SEC ID: AA6066606	9.438558	47,316.70	62,209.53	0.08%	-7,949.03	22,841.86
17,284.00 WESTPAC BANKING CORP NPV SEC ID: AA6076142	28.968767	457,825.22	500,696.17	0.68%	-19,642.07	62,513.02
6,155.00 FORTESCUE METALS G NPV SEC ID: AA6086257	5.206863	28,183.21	32,048.24	0.04%	-938.54	4,803.57

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
26,059.00 TELSTRA CORP NPV SEC ID: AA6087289	4.696913	80,011.56	122,396.84	0.17%	-7,734.62	50,119.90
2,202.00 BENDIGO & ADELAIDE BK LTD NPV SEC ID: AA6091281	10.512138	20,388.69	23,147.73	0.03%	-677.87	3,436.91
10,646.00 LYNAS CORP LTD SEC ID: AA6121179	0.263922	21,797.55	2,809.71	0.00%	-546.46	-18,441.38
2,791.00 COCA-COLA AMATIL NPV SEC ID: AA6123456	10.762640	28,670.86	30,038.53	0.04%	-879.68	2,247.35
857.00 ASX LTD NPV SEC ID: AA6129222	32.887334	26,758.29	28,184.45	0.04%	-825.38	2,251.54
18,171.00 BHP BILLITON LIMITED SEC ID: AA6144692	33.987754	729,468.55	617,591.47	0.83%	-19,850.60	-92,026.48
14,514.00 MIRVAC GROUP STAPLED SHS SEC ID: AA6161977	1.503012	19,522.98	21,814.72	0.03%	-638.85	2,930.59
5,949.00 HARVEY NORMAN HLDGS NPV (POST SPLIT) SEC ID: AA6173501	2.827094	20,005.20	16,818.38	0.02%	-492.53	-2,694.29
2,211.00 COMPUTERSHARE NPV (DFD 1 POST REC) SEC ID: AA6180415	10.181117	25,727.53	22,510.45	0.03%	-659.23	-2,557.85
2,801.00 CSL ORD NPV SEC ID: AA6185497	61.695064	93,417.38	172,807.87	0.23%	-5,060.72	84,451.21
10,174.00 TRANSURBAN GROUP NPV SEC ID: AA6200882	6.119406	56,824.35	62,258.84	0.08%	-3,117.81	8,552.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
299.00 COCHLEAR LTD COM SEC ID: AA6211798	52.712778	19,960.68	15,761.12	0.02%	-461.56	-3,738.00
6,137.00 ORIGIN ENERGY LTD NPV (POST RECONSTRUCTION) SEC ID: AA6214867	12.587726	87,124.03	77,250.87	0.10%	-2,399.48	-7,473.68
8,977.00 COMMONWEALTH BANK OF AUSTRALIA ORD NPV SEC ID: AA6215039	69.603770	483,106.46	624,833.04	0.84%	-30,727.65	172,454.23
4,592.00 BORAL LIMITED NEW NPV SEC ID: AA6218678	4.267481	19,816.21	19,596.27	0.03%	-573.87	353.93
2,167.00 RIO TINTO LIMITED NPV SEC ID: AA6220104	60.997237	158,919.78	132,181.01	0.18%	-3,870.94	-22,867.83
4,345.00 CSR ORD NPV SEC ID: AA6238643	2.370823	15,332.27	10,301.22	0.01%	43.95	-5,075.00
3,660.00 APA GROUP NPV SEC ID: AA6247305	5.367900	19,523.87	19,646.51	0.03%	-3,188.60	3,311.24
10,339.00 INSURANCE AUSTRALIA GROUP PLC SEC ID: AA6271024	5.206863	37,339.68	53,833.76	0.07%	-1,576.54	18,070.62
1,944.00 BILLABONG INTERNATIONAL NPV SEC ID: AA6277914	0.451798	20,095.34	878.30	0.00%	-25.72	-19,191.32
11,489.00 CFS RETAIL PROPERTY TRUST GROUP SEC ID: AA6361379	1.740094	19,793.83	19,991.95	0.03%	-585.47	783.59
9,227.00 GPT GROUP SEC ID: AA6365867	3.041810	24,866.84	28,066.78	0.04%	-821.94	4,021.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,852.00 OZ MINERALS LTD AUD0.4 SEC ID: AA6397829	2.818148	17,958.58	5,219.21	0.01%	-65.01	-12,674.36
1,790.00 ORICA LIMITED SEC ID: AA6458001	21.346349	44,362.02	38,209.96	0.05%	-1,118.99	-5,033.07
12,095.00 FAIRFAX MEDIA LTD NPV SEC ID: AA6467077	0.572576	20,002.14	6,925.31	0.01%	-202.80	-12,874.03
742.00 LEIGHTON HOLDINGS LTD ORD A$0.50 SEC ID: AA6511221	14.412812	26,749.75	10,694.31	0.01%	-313.18	-15,742.26
2,672.00 LEND LEASE GROUP NPV SEC ID: AA6512005	9.966401	21,367.92	26,630.22	0.04%	-779.88	6,042.18
1,511.00 BLUESCOPE STEEL LTD SEC ID: AA6533233	5.206863	24,726.43	7,867.57	0.01%	-230.41	-16,628.45
853.00 WORLEYPARSONS LTD NPV SEC ID: AA6562471	14.851190	20,110.61	12,668.07	0.02%	-370.98	-7,071.56
6,320.00 SUNCORP GROUP LIMITED SEC ID: AA6585084	11.719915	50,424.43	74,069.86	0.10%	-2,169.15	25,814.58
13,048.00 NATL AUSTRALIA BK NPV SEC ID: AA6624602	31.160660	353,085.51	406,584.29	0.55%	-17,141.71	70,640.49
3,257.00 NEWCREST MINING LTD ORD NPV SEC ID: AA6637109	6.978270	106,850.26	22,728.23	0.03%	-817.70	-83,304.33
5,442.00 PALADIN ENERGY LTD SEC ID: AA6668468	0.416012	21,057.85	2,263.94	0.00%	-66.30	-18,727.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,018.00 INCITEC PIVOT NPV SEC ID: AA6673047	2.397662	25,707.00	19,224.45	0.03%	-563.00	-5,919.55
3,303.00 TOLL HLDGS LIMITED NPV SEC ID: AA6693748	5.081612	22,610.15	16,784.56	0.02%	-491.55	-5,334.04
13,939.00 AMP LIMITED AUS0.40 SEC ID: AA6709957	3.927514	76,049.37	54,745.61	0.07%	-612.30	-20,691.46
7,585.00 QANTAS AIRWAYS NPV SEC ID: AA6710344	0.979642	19,846.32	7,430.59	0.01%	-217.60	-12,198.13
7,282.00 QBE INS GROUP A$1 SEC ID: AA6715749	10.297422	128,870.66	74,985.82	0.10%	-2,884.07	-51,000.77
4,136.00 SANTOS LIMITED NPV SEC ID: AA6776709	13.088730	56,205.47	54,134.99	0.07%	-1,585.36	-485.12
1,834.00 SONIC HEALTHCARE LTD ORD A$0.20 SEC ID: AA6821125	14.833297	24,331.44	27,204.27	0.04%	-796.68	3,669.51
11,850.00 STOCKLAND TRUST GROUP NPV (STAPLED) SEC ID: AA6850850	3.229687	43,015.06	38,271.79	0.05%	-1,120.79	-3,622.48
3,137.00 TAB CORP HLDGS LIMITED NPV SEC ID: AA6873266	3.247580	20,028.75	10,187.66	0.01%	-298.35	-9,542.74
6,417.00 WESFARMERS ORD NPV SEC ID: AA6948837	39.400386	195,046.56	252,832.28	0.34%	-8,965.18	66,750.90
12,620.00 ALUMINA LTD NPV SEC ID: AA6954983	0.997535	20,521.55	12,588.89	0.02%	-368.67	-7,563.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,127.00 ILUKA RESOURCES LIMITED SEC ID: AA6957572	7.720830	20,544.75	8,701.37	0.01%	-1,692.33	-10,151.05
3,286.00 WOODSIDE PETROLEUM NPV SEC ID: AA6979725	34.801885	145,671.28	114,358.99	0.15%	-6,635.14	-24,677.15
7,066.00 WOOLWORTHS LIMITED ORD A$0.25 SEC ID: AA6981234	30.283903	190,160.87	213,986.06	0.29%	-7,583.51	31,408.70
TOTAL AUSTRALIAN DOLLAR EQUITY (7.40%)		**5,386,703.05**	**5,478,679.83**	**7.40%**	**-235,945.49**	**327,922.27**
TOTAL AUSTRALIAN DOLLAR (7.46%)		**5,431,976.09**	**5,524,115.32**	**7.46%**	**-235,783.04**	**327,922.27**
DANISH KRONE						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	708.42	707.87	0.00%	-0.55	0.00
EQUITY						
1,000.00 DSV DKK1 (POST SUBDIVISION) SEC ID: SDB1WT5G0	32.840177	18,674.67	32,840.18	0.04%	1,233.54	12,931.97
1,000.00 NOVOZYMES A/S SEC ID: SDB798FW3	42.278495	26,215.68	42,278.49	0.06%	1,588.05	14,474.76
750.00 COLOPLAST-B SEC ID: SDB8FMRX8	66.308343	17,381.99	49,731.26	0.07%	2,619.62	29,729.65
550.00 CARLSBERG A/S SEC ID: SD4169217	110.821743	49,007.67	60,951.96	0.08%	2,289.47	9,654.82
7.00 A P MOLLER - MAERSK A/S DNKR1000 SEC ID: SD4253045	10,869.765959	62,896.29	76,088.36	0.10%	2,858.02	10,334.05

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2.00 AP MOLLER MAERSK A/S SEC ID: SD4253052	10,324.892390	17,242.72	20,649.78	0.03%	988.83	2,418.23
3,400.00 DANSKE BANK AS DKK10 SEC ID: SD4588820	22.977041	75,581.20	78,121.94	0.11%	1,678.45	862.29
4,600.00 TDC A/S DKK5 SEC ID: SD5698792	9.715373	37,205.31	44,690.71	0.06%	1,521.34	5,964.06
800.00 VESTAS WIND SYSTEM DKK1 SEC ID: SD5964657	29.589405	48,315.46	23,671.52	0.03%	984.52	-25,628.46
2,314.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	183.594688	200,893.77	424,838.11	0.57%	9,626.99	214,317.35
TOTAL DANISH KRONE EQUITY (1.15%)		**553,414.76**	**853,862.31**	**1.15%**	**25,388.83**	**275,058.72**
TOTAL DANISH KRONE (1.15%)		**554,123.18**	**854,570.18**	**1.15%**	**25,388.28**	**275,058.72**
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	36,689.84	36,781.21	0.05%	91.37	0.00
PREFERRED SECURITIES						
244.00 RWE AG PFD SEC ID: ED4769144	32.037338	20,245.21	7,817.11	0.01%	137.29	-12,565.39
886.00 HENKEL AG & CO KGAA PFD SEC ID: ED5076705	116.174965	48,780.90	102,931.02	0.14%	1,807.72	52,342.40
829.00 VOLKSWAGEN AG PFD SEC ID: ED5497166	281.308493	93,370.33	233,204.74	0.32%	2,751.39	137,083.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
540.00 BAYERISCHE MOTOREN WERKE-PRF PFD SEC ID: ED5756033	85.556916	36,574.67	46,200.73	0.06%	141.19	9,484.87
746.00 PORSCHE AUTOMOBIL HOLDING SE PFD SEC ID: ED7101063	104.255697	44,935.01	77,774.75	0.11%	-770.97	33,610.71
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES (0.63%)		**243,906.12**	**467,928.35**	**0.63%**	**4,066.62**	**219,955.61**
EQUITY						
376.00 VIENNA INSURANCE GROUP NPV(BR) SEC ID: EAB0BKSS4	49.916239	19,927.52	18,768.51	0.03%	329.63	-1,488.64
421.00 RAIFFEISEN BANK INTERNATIONAL HOLDING AG SEC ID: EAB0704T7	35.303079	20,208.37	14,862.60	0.02%	261.03	-5,606.80
326.00 ANDRITZ AG NPV (POST SPLIT) SEC ID: EAB1WVF67	62.820741	21,623.20	20,479.56	0.03%	509.78	-1,653.42
1,543.00 TELEKOM AUSTRIA (TA) NPV SEC ID: EA4635085	7.584237	21,713.87	11,702.47	0.02%	205.52	-10,216.92
746.00 OMV AG NPV SEC ID: EA4651454	47.938881	28,806.57	35,762.40	0.05%	628.06	6,327.77
513.00 VERBUND AG SEC ID: EA4661602	21.378894	20,531.96	10,967.38	0.01%	192.61	-9,757.19
1,254.00 VOESTALPINE AG SEC ID: EA4943406	48.131794	43,652.24	60,357.27	0.08%	2,275.12	14,429.91

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,654.00 ERSTE GROUP BANK AG SEC ID: EA5289833	34.903474	59,603.11	57,730.35	0.08%	1,643.78	-3,516.54
4,887.00 IMMOFINANZ AG NPV SEC ID: EA5679918	4.640936	16,810.90	22,680.26	0.03%	1,164.46	4,704.90
809.00 TELENET GROUP HOLDING NPV SEC ID: EBB0LKSK8	59.768581	43,365.63	48,352.79	0.07%	28.07	4,959.09
756.00 BELGACOM NPV SEC ID: EBB00D9P7	29.632815	29,714.93	22,402.41	0.03%	393.44	-7,705.96
1,110.00 AGEAS NV SEC ID: EBB86S2N3	42.647553	38,090.88	47,338.78	0.06%	857.51	8,390.39
579.00 UMICORE NPV SEC ID: EB4005006	46.788292	21,060.05	27,090.43	0.04%	475.77	5,554.61
502.00 DELHAIZE GROUP SEC ID: EB4262110	59.527440	41,284.88	29,882.77	0.04%	524.81	-11,926.92
1,363.00 KBC GROUPE NPV SEC ID: EB4497740	56.840438	69,828.72	77,473.52	0.10%	775.06	6,869.74
4,487.00 ANHEUSER-BUSCH INBEV NV SEC ID: EB4755311	106.460417	244,048.91	477,687.89	0.65%	4,384.99	229,253.99
295.00 SOLVAY NPV SEC ID: EB4821105	158.464250	30,801.76	46,746.95	0.06%	820.99	15,124.20
333.00 MOBISTAR NPV SEC ID: EB5541975	19.015710	20,600.53	6,332.23	0.01%	111.21	-14,379.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
502.00 UCB S A NPV SEC ID: EB5596995	74.602213	21,798.31	37,450.31	0.05%	657.72	14,994.28
441.00 COLRUYT SA NPV SEC ID: EB5806220	55.917211	19,851.03	24,659.49	0.03%	2,750.58	2,057.88
187.00 BEKAERT SA SEC ID: EB5827432	35.440874	20,341.01	6,627.44	0.01%	326.57	-14,040.14
401.00 GROUPE BRUXELLES L NPV SEC ID: EB7097323	91.950604	35,748.50	36,872.19	0.05%	647.56	476.13
3,703.00 DEXIA NPV SEC ID: EB7147615	0.055118	20,246.47	204.10	0.00%	3.58	-20,045.95
621.00 PROSIEBENSAT1 MEDI SEC ID: EDBCZM1B8	49.606200	29,592.34	30,805.45	0.04%	-13.41	1,226.52
2,062.00 DEUTSCHE WOHNEN AG NPV (BR) SEC ID: EDB0YZ0Z4	19.339528	40,751.08	39,878.11	0.05%	23.16	-896.13
402.00 LANXESS AG NPV SEC ID: EDB05M8B0	66.796126	29,828.01	26,852.04	0.04%	1,323.16	-4,299.13
136.00 WACKER CHEMIE AG NPV (BR) SEC ID: EDB11Y560	110.759621	20,630.64	15,063.31	0.02%	264.55	-5,831.88
229.00 KABEL DEUTSCHLAND HOLDING AG SEC ID: EDB4T92J4	129.830449	30,574.32	29,731.17	0.04%	17.25	-860.40
219.00 BRENNTAG AG SEC ID: EDB4YVF55	185.678763	20,642.14	40,663.65	0.05%	3,074.96	16,946.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
857.00 K + S AG SHS SEC ID: EDB54C012	30.831631	51,449.97	26,422.71	0.04%	464.04	-25,491.30
245.00 HUGO BOSS AG SEC ID: EDB88MHC8	142.617825	31,713.19	34,941.37	0.05%	-15.20	3,243.38
6,076.00 COMMERZBANK AG SEC ID: EDB90LKT5	16.135795	103,659.82	98,041.09	0.13%	-203.14	-5,415.59
413.00 OSRAM LICHT AG SEC ID: EDB923933	56.495950	11,688.69	23,332.83	0.03%	1,549.36	10,094.78
1,041.00 ADIDAS AG SEC ID: ED4031974	127.653288	56,595.73	132,887.07	0.18%	2,333.79	73,957.55
690.00 FRESENIUS SE & CO KGAA SEC ID: ED4352099	153.779220	52,179.03	106,107.66	0.14%	1,863.48	52,065.15
1,307.00 UNITED INTERNET AG NPV REGD SEC ID: ED4354137	42.606214	20,278.07	55,686.32	0.08%	977.97	34,430.28
402.00 HANNOVER RUECKVERSICHERUNG SE SEC ID: ED4511801	85.956521	20,341.76	34,554.52	0.05%	606.85	13,605.91
874.00 GEA GROUP AG NPV SEC ID: ED4557101	47.677070	20,846.18	41,669.76	0.06%	731.82	20,091.76
572.00 CONTINENTAL AG NPV SEC ID: ED4598584	219.645230	58,728.03	125,637.07	0.17%	6,757.98	60,151.06
5,079.00 DEUTSCHE POST AG NPV (REGD) SEC ID: ED4617855	36.515675	104,328.04	185,463.11	0.25%	2,306.76	78,828.31

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
322.00 MERCK KGAA NPV SEC ID: ED4741846	179.477988	26,167.53	57,791.91	0.08%	1,014.95	30,609.43
2,900.00 RWE AG (NEU) NPV 'A' SEC ID: ED4768963	36.660360	217,705.83	106,315.04	0.14%	1,601.39	-112,992.18
5,131.00 SAP AG ORD NPV SEC ID: ED4846280	85.860065	272,649.73	440,547.99	0.60%	7,919.35	159,978.91
9,470.00 E.ON SE NPV SEC ID: ED4942907	18.485199	336,853.14	175,054.84	0.24%	2,786.02	-164,584.32
646.00 HENKEL AG & CO KGAA NPV(BR) SEC ID: ED5002461	104.228138	30,417.97	67,331.38	0.09%	1,182.51	35,730.90
565.00 METRO AG ORD NPV SEC ID: ED5041410	48.503840	34,214.38	27,404.67	0.04%	481.29	-7,291.00
4,605.00 BAYER AG ORD NPV SEC ID: ED5069213	140.482003	344,119.12	646,919.62	0.87%	9,294.17	293,506.33
5,115.00 BASF SE SEC ID: ED5086571	106.777346	347,893.90	546,166.12	0.74%	8,002.79	190,269.43
634.00 CELESIO AG SEC ID: ED5105181	31.692850	20,523.09	20,093.27	0.03%	352.89	-782.71
439.00 BEIERSDORF AG NPV SEC ID: ED5107401	101.472238	26,432.66	44,546.31	0.06%	782.33	17,331.32
239.00 HOCHTIEF AG NPV SEC ID: ED5108664	85.515577	20,642.86	20,438.22	0.03%	358.94	-563.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
700.00 HEIDELBERGCEMENT AG SEC ID: ED5120677	75.993943	39,914.96	53,195.76	0.07%	934.25	12,346.55
1,402.00 FRESENIUS MEDICAL CARE AG & CO KGAA SEC ID: ED5129074	71.281354	84,184.93	99,936.46	0.14%	1,113.76	14,637.77
2,433.00 ALLIANZ SE (SOCIETAS EUROPEAE) SEC ID: ED5231482	179.615783	317,216.22	437,005.20	0.59%	6,949.57	112,839.41
1,196.00 DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK SEC ID: ED5287484	21.247989	20,491.66	25,412.59	0.03%	446.30	4,474.63
982.00 MUENCHENER RUECKVERSICHERUNGS G NPV REGD SEC ID: ED5294126	220.678693	161,866.74	216,706.48	0.29%	3,805.87	51,033.87
219.00 SALZGITTER AG ORD NPV SEC ID: ED5465353	42.716450	20,490.46	9,354.90	0.01%	164.29	-11,299.85
212.00 VOLKSWAGEN AG ORD NPV SEC ID: ED5497109	271.318355	20,559.11	57,519.49	0.08%	1,010.19	35,950.19
5,357.00 DAIMLER AG ORD NPV (REGD) SEC ID: ED5529026	86.673055	286,138.73	464,307.56	0.63%	6,107.03	172,061.80
526.00 MAN SE ORD NPV SEC ID: ED5563520	122.982038	44,419.92	64,688.55	0.09%	1,136.08	19,132.55
1,663.00 THYSSENKRUPP AG NPV SEC ID: ED5636920	24.375936	58,269.90	40,537.18	0.05%	711.92	-18,444.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,416.00 SIEMENS AG NPV REGD SEC ID: ED5727976	136.816656	461,745.38	604,182.35	0.82%	9,588.32	132,848.65
1,150.00 QIAGEN NV SEC ID: ED5732828	23.335583	26,798.35	26,835.92	0.04%	471.30	-433.73
1,024.00 LINDE AG NPV SEC ID: ED5740813	209.517298	130,701.50	214,545.71	0.29%	10,419.55	73,424.66
5,678.00 DEUTSCHE BANK AG ORD NPV REGD SEC ID: ED5750358	47.780416	360,494.43	271,297.20	0.37%	3,750.02	-92,947.25
1,908.00 BAYERISCHE MOTOREN WERKE (BMW) AG EUR1 SEC ID: ED5756025	117.428899	108,080.58	224,054.34	0.30%	2,842.86	113,130.90
15,974.00 DEUTSCHE TELEKOM AG NPV (REGD) SEC ID: ED5842353	17.127919	221,304.64	273,601.37	0.37%	4,148.49	48,148.24
5,405.00 INFINEON TECHNOLOGIES ORD NPV SEC ID: ED5889503	10.692892	37,774.69	57,795.08	0.08%	1,015.01	19,005.38
969.00 DEUTSCHE BOERSE AG NPV SEC ID: ED7021964	82.952590	73,024.15	80,381.06	0.11%	1,411.67	5,945.24
378.00 FRAPORT AG NPV SEC ID: ED7107557	74.946701	20,141.04	28,329.85	0.04%	497.53	7,691.28
7,055.00 BANCO POPULAR ESPANOL SA SEC ID: EEBBHXPN2	6.042311	50,193.08	42,628.51	0.06%	243.28	-7,807.85
4,499.00 REPSOL SA RTS EXP 09-JAN-2014 SEC ID: EEBHBFL65	0.683463	3,015.44	3,074.90	0.00%	16.30	43.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
704.00 ACS ACTIVIDADES CO EUR0.5 SEC ID: EEB01FLQ9	34.476309	33,468.43	24,271.32	0.03%	426.26	-9,623.37
1,328.00 GRIFOLS SA EUR0.5 SEC ID: EEB01SPF1	47.904432	17,801.55	63,617.09	0.09%	1,117.29	44,698.25
1,094.00 ACERINOX SA EUR0.25 SEC ID: EEB01ZVZ4	12.741904	21,155.23	13,939.65	0.02%	247.44	-7,463.02
2,188.00 FERROVIAL SA EUR0.2 SEC ID: EEB038516	19.380867	21,734.20	42,405.34	0.06%	744.74	19,926.40
5,486.00 MAPFRE SA EUR0.10 SEC ID: EEB1G40S5	4.289558	20,493.02	23,532.52	0.03%	413.28	2,626.22
17,867.00 BANCO DE SABADELL SA NEW EUR0.125 (POST SPLIT 20) SEC ID: EEB1X8QN0	2.612593	51,242.75	46,679.20	0.06%	1,876.15	-6,439.70
4,181.00 CAIXABANK SEC ID: EEB283W91	5.219675	20,578.84	21,823.46	0.03%	383.27	861.35
26,456.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	6.386798	206,700.07	168,969.13	0.23%	2,736.81	-40,467.75
2,028.00 AMADEUS IT HLD SA-A SHS0.0100 SEC ID: EEB3MSM24	42.861135	59,173.14	86,922.38	0.12%	1,430.96	26,318.28
5,079.00 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA SEC ID: EEB5282K7	6.667900	28,363.87	33,866.26	0.05%	-14.75	5,517.14

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,461.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	8.956675	12,102.61	22,042.38	0.03%	-1,094.96	11,034.73
22,447.00 BANKIA SA SEC ID: EEB9FLK42	1.700390	44,331.80	38,168.66	0.05%	-303.57	-5,859.57
2,403.00 ABERTISINFRAESTRUCTURAS SA EUR3 SEC ID: EE4065665	22.253893	43,839.62	53,476.10	0.07%	1,028.76	8,607.72
973.00 INDIRA SISTEMAS SA EUR0.20 SEC ID: EE4476219	16.748982	20,222.53	16,296.77	0.02%	286.22	-4,211.98
2,381.00 BANKINTER S A EUR0.3 REGD SEC ID: EE5474007	6.871837	12,974.19	16,361.85	0.02%	287.36	3,100.30
29,259.00 BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SEC ID: EE5501908	12.329897	347,665.24	360,760.44	0.49%	8,987.17	4,108.03
178.00 ACCIONA SA EUR1.00 SEC ID: EE5579102	57.550082	20,193.53	10,243.91	0.01%	179.90	-10,129.52
2,356.00 GAS NAT SDG SA EUR1 SEC ID: EE5650424	25.760775	44,637.35	60,692.39	0.08%	2,545.91	13,509.13
4,499.00 REPSOL SA SEC ID: EE5669358	25.244044	106,342.87	113,572.95	0.15%	1,112.06	6,118.02
63,531.00 BANCO SANTANDER SA SEC ID: EE5705947	8.964943	725,645.81	569,551.78	0.77%	12,824.92	-168,918.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
539.00 RED ELECTRICA CORPORATION SA EUR2 SEC ID: EE5723775	66.830575	28,927.69	36,021.68	0.05%	632.62	6,461.37
22,809.00 TELEFONICA SA EUR1 SEC ID: EE5732529	16.308038	523,631.45	371,970.05	0.50%	6,238.91	-157,900.31
1,230.00 INDUSTRIA DE DISENO TEXTIL SA EUR0.15 SEC ID: EE7111318	165.078410	93,480.23	203,046.44	0.27%	5,204.24	104,361.97
916.00 ENAGAS SA EUR1.50 SEC ID: EE7383073	26.174160	20,563.85	23,975.53	0.03%	421.07	2,990.61
7,359.00 GDF SUEZ EUR1 SEC ID: EFB0C2CQ3	23.556055	271,153.35	173,349.02	0.23%	2,708.97	-100,513.30
1,005.00 ALSTOM EUR7 (POST CONSOLIDATION SEC ID: EFB0DJ8Q0	36.481226	63,717.72	36,663.64	0.05%	643.90	-27,697.98
573.00 EUTELSAT COMMUNICATIONS PROMESSES EUR1 SEC ID: EFB0M7KJ8	31.231237	20,333.35	17,895.51	0.02%	314.46	-2,752.30
1,177.00 EDF EUR0.5 SEC ID: EFB0NJJ12	35.392646	65,033.78	41,657.15	0.06%	731.60	-24,108.23
194.00 ARKEMA EUR10 SEC ID: EFB0Z5YZ7	116.836381	19,948.18	22,666.26	0.03%	-866.04	3,584.12
1,407.00 SES SA FIDUCIARY DR EACH REP 1 'A' SHS SEC ID: EFB00ZQQ8	32.423164	35,779.12	45,619.39	0.06%	801.19	9,039.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,749.00 SOLOCAL GROUP SEC ID: EFB01N3F3	1.515745	20,391.42	2,651.04	0.00%	46.56	-17,786.94
396.00 GEMALTO EUR 1 SEC ID: EFB011JK3	111.586391	24,750.31	44,188.21	0.06%	4,218.56	15,219.34
1,396.00 SAFRAN SA EUR0.20 SEC ID: EFB058TZ0	69.600255	54,700.42	97,161.96	0.13%	758.79	41,702.75
4,338.00 NATIXIS EUR1.6 (POST SUBDU) SEC ID: EFB1HDJL6	5.889358	22,057.60	25,548.03	0.03%	421.78	3,068.65
824.00 SCOR SE EUR7.876972 (POST CONSOLIDATION) SEC ID: EFB1LB9P7	36.605242	21,137.94	30,162.72	0.04%	529.73	8,495.05
1,174.00 REXEL PROMESSES EUR5 SEC ID: EFB1VP0K5	26.284396	28,928.53	30,857.88	0.04%	-13.44	1,942.79
2,653.00 VINCI EUR2.50 (POST SUBDIVISIO SEC ID: EFB1XH021	65.755774	161,946.57	174,450.07	0.24%	2,495.15	10,008.35
1,735.00 AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION) SEC ID: EFB1YXBJ6	141.653260	189,992.61	245,768.41	0.33%	3,437.36	52,338.44
3,068.00 DANONE EUR0.25 (POST SUBDIVISION) SEC ID: EFB1Y9TB7	72.094344	193,284.39	221,185.45	0.30%	4,831.42	23,069.64
1,432.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	55.200677	56,939.94	79,047.37	0.11%	3,659.27	18,448.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
11,848.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	61.360114	698,058.56	726,994.62	0.98%	13,278.17	15,657.89
249.00 ADP PROMESSES EUR3 SEC ID: EFB164FY4	113.680875	20,801.73	28,306.54	0.04%	497.12	7,007.69
1,025.00 VALLOUREC (USIN A TUB DE LOR EUR2 (POST SUBDIVISION) SEC ID: EFB197DR1	54.566820	77,966.44	55,930.99	0.08%	2,339.86	-24,375.31
1,524.00 BUREAU VERITAS EUR0.12 SEC ID: EFB28DTJ8	29.274548	20,716.30	44,614.41	0.06%	783.53	23,114.58
2,370.00 GET SA EUR0.40 (POST CONSOLIDATION) SEC ID: EFB292JQ6	10.527538	24,524.33	24,950.27	0.03%	438.19	-12.25
1,339.00 SUEZ ENVIRONNEMENT CO EUR4 SEC ID: EFB3B8D01	17.947799	31,084.73	24,032.11	0.03%	422.06	-7,474.68
1,390.00 EDENRED SEC ID: EFB62G1B5	33.525524	34,315.44	46,600.48	0.06%	-1,195.70	13,480.74
1,114.00 BOUYGUES EUR1 SEC ID: EF4002129	37.783389	56,882.95	42,090.70	0.06%	739.22	-15,531.47
3,349.00 AIRBUS GROUP NV SEC ID: EF4012250	76.903390	119,082.27	257,549.45	0.35%	7,548.28	130,918.90
1,964.00 VEOLIA ENVIRONMENT EUR5.0 SEC ID: EF4031870	16.335597	69,082.65	32,083.11	0.04%	563.45	-37,562.99
1,361.00 L'OREAL EUR0.2 SEC ID: EF4057800	175.964215	157,577.98	239,487.30	0.32%	3,392.24	78,517.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
317.00 CHRISTIAN DIOR EUR2 SEC ID: EF4061398	189.261433	35,245.61	59,995.87	0.08%	1,053.67	23,696.59
1,544.00 LVMH MOET HENNESSY EUR0.30 SEC ID: EF4061414	182.716170	206,688.42	282,113.77	0.38%	4,863.37	70,561.98
502.00 THALES EUR3 SEC ID: EF4162790	64.488060	20,217.49	32,373.01	0.04%	568.54	11,586.98
728.00 CAP GEMINI EUR8 SEC ID: EF4163434	67.698684	36,645.54	49,284.64	0.07%	865.55	11,773.55
275.00 CASINO GUICH-PERR EUR1.53 SEC ID: EF4178416	115.430872	23,603.25	31,743.49	0.04%	557.49	7,582.75
715.00 CIE GENERALE DE GEOPHYSIQUE VERITAS SEC ID: EF4215390	17.334611	21,590.82	12,394.25	0.02%	217.68	-9,414.25
995.00 PUBLICIS GROUPE SA EUR.4 SEC ID: EF4380426	91.647455	59,430.01	91,189.22	0.12%	671.35	31,087.86
994.00 LAFARGE SA EUR4.00 SEC ID: EF4502706	75.056937	71,367.38	74,606.59	0.10%	1,310.27	1,928.94
1,327.00 LAGARDERE S.C.A. EUR6.1(REG) SEC ID: EF4547214	37.232209	44,658.17	49,407.14	0.07%	1,845.86	2,903.11
181.00 ICADE NPV (POST MERGER) SEC ID: EF4554400	93.245877	19,962.67	16,877.50	0.02%	296.40	-3,381.57
1,017.00 MICHELIN CIE GLE DES ETABL ORD EUR2 REGD SEC ID: EF4588366	106.446638	85,467.74	108,256.23	0.15%	1,195.85	21,592.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,237.00 PERNOD-RICARD EUR1.55 SEC ID: EF4682326	114.108040	115,757.47	141,151.64	0.19%	1,819.34	23,574.83
922.00 RENAULT REGIE NATIONALE DES USINES EUR3.81 SEC ID: EF4712792	80.541178	44,331.75	74,258.97	0.10%	1,304.17	28,623.05
209.00 REMY COINTREAU EUR1.60 SEC ID: EF4741718	84.041171	20,128.29	17,564.60	0.02%	1,676.85	-4,240.54
2,876.00 SCHNEIDER ELECTRIC SA SEC ID: EF4834109	87.362030	168,314.27	251,253.20	0.34%	8,554.22	74,384.71
6,314.00 VIVENDI SA EUR5.5 SEC ID: EF4834778	26.394632	166,926.62	166,655.71	0.23%	2,926.86	-3,197.77
517.00 TECHNIP SA EUR SEC ID: EF4874162	96.263587	43,750.91	49,768.27	0.07%	874.04	5,143.32
350.00 VALEO EUR3 SEC ID: EF4937571	110.828519	37,205.43	38,789.98	0.05%	22.52	1,562.03
9,220.00 ORANGE SA SEC ID: EF5176179	12.401550	222,470.44	114,342.29	0.15%	2,008.12	-110,136.27
54.00 HERMES INTL FRF10 POST SPLIT SEC ID: EF5253978	363.089825	7,423.61	19,606.85	0.03%	344.35	11,838.89
247.00 BIC EUR3.82 SEC ID: EF5298783	122.720227	31,087.03	30,311.90	0.04%	-13.19	-761.94
342.00 DASSAULT SYSTEMES SA EUR1 SEC ID: EF5330040	124.332429	20,640.82	42,521.69	0.06%	746.77	21,134.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
378.00 KERING EUR4.00 SEC ID: EF5505070	211.722018	51,402.13	80,030.92	0.11%	1,405.53	27,223.26
856.00 CNP ASSURANCES EUR1 SEC ID: EF5543980	20.531455	20,286.42	17,574.93	0.02%	308.66	-3,020.15
244.00 NEOPOST FRF4 SEC ID: EF5617099	77.192759	19,739.58	18,835.03	0.03%	330.79	-1,235.34
3,261.00 CARREFOUR EUR2.5 SEC ID: EF5641560	39.698740	152,513.29	129,457.59	0.17%	1,820.41	-24,876.11
402.00 ATOS EUR1 SEC ID: EF5654787	90.655331	20,908.02	36,443.44	0.05%	640.03	14,895.39
6,636.00 SANOFI SEC ID: EF5671732	106.267504	517,655.04	705,191.16	0.95%	9,192.54	178,343.58
729.00 ACCOR SAR SEC ID: EF5852845	47.263685	27,338.63	34,455.23	0.05%	605.12	6,511.48
6,891.00 STMICROELECTRONICS EUR1.04 (SICOVAM) SEC ID: EF5962339	8.047228	54,202.77	55,453.45	0.07%	1,868.69	-618.01
4,452.00 SOCIETE GENERALE EUR1.25 SEC ID: EF5966512	58.177049	274,474.31	259,004.22	0.35%	3,352.17	-18,822.26
19,915.00 ALCATEL LUCENT EUR2 SER'A' SEC ID: EF5975000	4.489361	75,294.19	89,405.63	0.12%	797.34	13,314.10
1,099.00 SOCIETE TELEVISION FRANCAISE 1 SEC ID: EF5997111	19.305080	20,928.52	21,216.28	0.03%	372.61	-84.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
342.00 EURAZEONCE NPV SEC ID: EF7042395	78.515591	19,427.78	26,852.33	0.04%	1,498.62	5,925.93
468.00 SODEXO EUR4 SEC ID: EF7062716	101.472238	28,555.92	47,489.01	0.06%	834.02	18,099.07
564.00 UNIBAIL-RODAMCO SE EUR5 SEC ID: EF7076245	256.643188	105,534.15	144,746.76	0.20%	1,835.01	37,377.60
9,607.00 AXA EUR2.29 SEC ID: EF7088422	27.848370	219,884.90	267,539.29	0.36%	4,076.87	43,577.52
756.00 PEUGEOT SA EUR1 SEC ID: EF7103528	13.005092	22,490.99	9,831.85	0.01%	172.67	-12,831.81
724.00 JC DECAUX SA NPV SEC ID: EF7136668	41.297162	20,563.28	29,899.14	0.04%	525.10	8,810.76
999.00 ESSILOR INTERNATIONAL EURO.18 SEC ID: EF7212477	106.487976	64,575.39	106,381.49	0.14%	1,868.31	39,937.79
4,613.00 CREDIT AGRICOLE SA EUR3 SEC ID: EF7262613	12.821825	82,535.70	59,147.08	0.08%	1,038.76	-24,427.38
275.00 ZODIAC AEROSPACE NPV SEC ID: EF7294335	177.411063	25,719.85	48,788.04	0.07%	4,657.69	18,410.50
5,142.00 BNP PARIBAS EUR2 SEC ID: EF7309687	78.060868	400,195.52	401,388.98	0.54%	6,490.69	-5,297.23
1,912.00 COMPAGNIE DE SAINT-GOBAIN EUR4 SEC ID: EF7380480	55.083551	93,564.57	105,319.75	0.14%	1,849.66	9,905.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
514.00 KLEPIERRE EUR1.4 SEC ID: EF7582556	46.416246	20,338.77	23,857.95	0.03%	419.00	3,100.18
197.00 GECINA EUR7.50 SEC ID: EF7742465	132.324539	20,883.18	26,067.93	0.04%	865.49	4,319.26
179.00 FONCIERE DES REGIO EUR2 SEC ID: EF7745633	86.466363	19,659.66	15,477.48	0.02%	271.82	-4,454.00
173.00 ILIAD NPV SEC ID: EF7759436	205.176755	31,243.44	35,495.58	0.05%	1,904.94	2,347.20
354.00 NATIONAL BANK OF GREECE EUR0.30 (POST SPLIT) SEC ID: EHBB36BJ3	5.305108	47,928.08	1,878.01	0.00%	65.32	-46,115.39
2,534.00 ALPHA BANK (REGD)EUR0.3 SEC ID: EH4235865	0.869486	13,890.98	2,203.27	0.00%	85.46	-11,773.17
5,320.00 BANK OF CYPRUS PUBLIC CO LTD EUR1 SEC ID: EH4505010	0.285236	19,470.56	1,517.45	0.00%	74.77	-18,027.88
1,184.00 HELLENIC TELECOM ORGANIZATION SA EUR2.83 SEC ID: EH5051600	13.324777	9,384.52	15,776.54	0.02%	-216.40	6,608.42
1,278.00 OPAP SA EUR0.3 (CR) SEC ID: EH7107251	13.324777	20,107.67	17,029.06	0.02%	660.55	-3,739.16
1,336.00 PUBLIC POWER CORP EUR4.60 (CR) SEC ID: EH7268293	14.881860	18,774.52	19,882.16	0.03%	-759.68	1,867.32
3,803.00 CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	11.416316	45,734.12	43,416.26	0.06%	1,315.46	-3,633.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,012.00 FINMECCANICA SPA EUR 4.40 SEC ID: EIB0DJNG9	7.585615	27,251.07	15,262.26	0.02%	268.04	-12,256.85
6,467.00 T. E. R. N. A. ORD EURO.22 SEC ID: EIB01BN53	5.004714	28,094.74	32,365.48	0.04%	568.41	3,702.33
726.00 EXOR SPA EUR1 SEC ID: EIB06HZC7	39.836535	29,414.19	28,921.32	0.04%	-12.60	-480.27
1,022.00 PRYSMIAN CAB & SYS NPV SEC ID: EIB1W4V62	25.781445	20,694.15	26,348.64	0.04%	462.75	5,191.74
3,184.00 BANCO POPOLARE SOC COOPERATIVA EUR3.60 SEC ID: EIB1Z9G81	1.920862	16,930.95	6,116.03	0.01%	107.41	-10,922.33
7,738.00 ENEL GREEN POWER SPA EUR0.20 SEC ID: EIB4TWTW4	2.523026	20,201.75	19,523.18	0.03%	-745.97	67.40
23,041.00 UNICREDIT SPA SEC ID: EIB5M1SM9	7.413371	230,611.84	170,811.48	0.23%	4,587.69	-64,388.05
7,068.00 ASSICURAZIONI GENERALI EUR1 SEC ID: EI4056715	23.562945	171,132.39	166,542.90	0.23%	2,418.95	-7,008.44
3,190.00 BANCA POPOLARE DI MILANO EUR SEC ID: EI4072167	0.620078	6,743.83	1,978.05	0.00%	34.74	-4,800.52
59,588.00 INTESA SANPAOLO EUR0.52 SEC ID: EI4076838	2.472042	188,000.31	147,304.05	0.20%	2,187.98	-42,884.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,743.00 INTESA SANPAOLO EUR0.52 NON CNV SEC ID: EI4076846	2.015941	20,503.37	13,593.49	0.02%	238.73	-7,148.61
2,356.00 MEDIOBANCA SPA EUR0.5 SEC ID: EI4574816	8.763762	25,687.78	20,647.42	0.03%	362.62	-5,402.98
1,641.00 PIRELLI & C SPA SEC ID: EI4689804	17.334611	18,106.47	28,446.10	0.04%	1,724.79	8,614.84
1,719.00 SAIPEM EUR1 SEC ID: EI4768764	21.440902	68,776.79	36,856.91	0.05%	647.29	-32,567.17
747.00 LUXOTTICA GROUP EUR0.06 SEC ID: EI4800658	53.671153	20,214.90	40,092.35	0.05%	704.11	19,173.34
3,726.00 MEDIASET EUR0.52 SEC ID: EI5077942	4.748416	32,373.91	17,692.60	0.02%	310.72	-14,992.03
10,690.00 A2A SPA EUR0.52 SEC ID: EI5499138	1.171946	20,255.88	12,528.11	0.02%	220.02	-7,947.79
3,803.00 FIAT SPA EUR3.58 SEC ID: EI5748526	8.191913	50,349.92	31,153.85	0.04%	547.13	-19,743.20
1,074.00 BENI STABILI SPA EUR0.1 SEC ID: EI5808130	0.675196	780.11	725.16	0.00%	88.07	-143.02
13,424.00 BANCA MONTE DEI PASCHI DI SIENA SPA SEC ID: EI7128545	0.241692	16,953.93	3,244.48	0.00%	56.98	-13,766.43
39,485.00 ENEL EUR1 SEC ID: EI7144567	4.373613	215,302.13	172,692.12	0.23%	2,606.66	-45,216.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
13,742.00 ENI EUR SEC ID: EI7145051	24.100346	327,581.05	331,186.95	0.45%	6,552.60	-2,946.70
12,833.00 SNAM SPA SEC ID: EI7251479	5.602745	66,394.55	71,900.03	0.10%	684.57	4,820.91
2,348.00 TENARIS S AUSD1 SEC ID: EI7538511	21.881846	52,059.78	51,378.57	0.07%	902.33	-1,583.54
2,860.00 UBI BANCA SCPA EUR2.5 SEC ID: EI7622224	6.801561	38,891.56	19,452.47	0.03%	341.63	-19,780.72
49,904.00 TELECOM ITALIA EUR0.00 SEC ID: EI7634393	0.993502	72,998.62	49,579.72	0.07%	870.74	-24,289.64
29,965.00 TELECOM ITALIA DI RISP EUR0.00 SEC ID: EI7634401	0.784054	34,152.62	23,494.17	0.03%	412.61	-11,071.06
1,481.00 ATLANTIA SPA SEC ID: EI7667161	22.474365	30,404.20	33,284.53	0.04%	584.56	2,295.77
793.00 OCI NV EUR1.00 SEC ID: ENBD4TZK6	45.107193	31,280.87	35,770.01	0.05%	-15.58	4,504.72
453.00 HEINEKEN HOLDING EUR1.6 SEC ID: ENB0CCH48	63.365031	20,219.72	28,704.37	0.04%	504.12	7,980.53
766.00 KONINKLIJKE DSM NV EUR1.5 SEC ID: ENB0HZL96	78.763622	35,067.20	60,332.93	0.08%	1,059.58	24,206.15
4,269.00 ARCELORMITTAL NPV (POST-REORGANISATION) SEC ID: ENB03XPL5	17.872012	185,077.36	76,295.62	0.10%	1,339.93	-110,121.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
332.00 FUGRO NV CVZ EURO0.05 (POST-SUBDIVISION) SEC ID: ENB096LW8	59.685904	22,640.88	19,815.72	0.03%	348.00	-3,173.16
631.00 BOSKALIS WESTMINSTER GROEP NV NV CVA EUR0.80(POST SUBDIVIS) SEC ID: ENB1XF887	52.920170	30,338.66	33,392.63	0.05%	-14.54	3,068.51
9,071.00 UNILEVER NV CVA EUR0.16 SEC ID: ENB12T3J2	40.339486	292,284.91	365,919.49	0.49%	5,564.55	68,070.03
1,005.00 SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) SEC ID: ENB156T51	20.393660	20,594.94	20,495.63	0.03%	359.95	-459.26
1,874.00 TNT EXPRESS NV SEC ID: ENB3Y0JD2	9.298407	23,515.99	17,425.21	0.02%	-404.66	-5,686.12
1,379.00 DELTA LLOYD NV SEC ID: ENB574ZG4	24.858218	29,271.33	34,279.48	0.05%	-14.93	5,023.08
213.00 APERAM SEC ID: ENB58C6H5	18.498979	9,777.67	3,940.29	0.01%	69.20	-5,906.58
699.00 ZIGGO BV SEC ID: ENB7QNZW2	45.747940	30,262.73	31,977.81	0.04%	-13.93	1,729.01
1,801.00 ASML HOLDING NV EUR0.09 (POST SPLIT) SEC ID: ENB929F49	93.755718	68,298.09	168,854.05	0.23%	2,956.80	97,599.16
3,599.00 REED ELSEVIER NV EUR0.07 SEC ID: EN4148818	21.220430	44,110.09	76,372.33	0.10%	1,341.28	30,920.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
719.00 CORIO NV EUR10 SEC ID: EN4929282	44.886721	47,367.62	32,273.56	0.04%	324.08	-15,418.14
506.00 RANDSTAD HLDGS EUR0.1 SEC ID: EN5228650	64.970343	24,857.29	32,874.99	0.04%	577.35	7,440.35
5,927.00 KONINKLIJKE AHOLD NV EUR0.30 SEC ID: EN5252601	17.982248	79,474.11	106,580.78	0.14%	1,871.81	25,234.86
1,153.00 AKZO NOBEL NV EUR2 SEC ID: EN5458315	77.633703	67,073.05	89,511.66	0.12%	1,572.03	20,866.58
2,101.00 POSTNL NV SEC ID: EN5481556	5.718493	55,857.57	12,014.55	0.02%	211.58	-44,054.60
1,384.00 WOLTERS KLUWERS COM EUR0.12 SEC ID: EN5671511	28.585573	30,489.18	39,562.43	0.05%	694.81	8,378.44
378.00 KONINKLIJKE VOPAK NV EUR0.5 SEC ID: EN5809426	58.590434	19,936.72	22,147.18	0.03%	1,674.76	535.70
10,489.00 AEGON NV EUR0.12 SEC ID: EN5927376	9.455493	74,646.46	99,178.67	0.13%	2,284.01	22,248.20
17,295.00 KONINKLIJKE KPN NV EUR0.24 SEC ID: EN5956078	3.228537	107,516.44	55,837.55	0.08%	701.45	-52,380.34
5,672.00 KONINKLIJKE PHILIPS NV SEC ID: EN5986620	36.715478	187,959.19	208,250.19	0.28%	3,080.99	17,210.01
21,322.00 ING GROEP N.V. CVA EUR0.24 SEC ID: EN7154185	13.917295	218,656.86	296,744.56	0.40%	5,839.80	72,247.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,218.00 HEINEKEN NV EUR1.60 SEC ID: EN7792554	67.629786	62,647.05	82,373.08	0.11%	1,446.67	18,279.36
1,157.00 GALP ENERGIA SGPS EUR1 SEC ID: EPB1FW752	16.418274	20,575.66	18,995.95	0.03%	333.61	-1,913.32
997.00 JERONIMO MARTINS EUR1 (POST SUBDIVISION) SEC ID: EPB1Y1SQ0	19.587559	10,177.69	19,528.80	0.03%	342.95	9,008.16
2,539.00 EDP RENOVAVEIS SA SEC ID: EPB39GNW3	5.320265	20,117.51	13,508.15	0.02%	237.23	-6,846.59
3,680.00 BANCO ESPIRITO SANTO SA EUR(REGD) SEC ID: EP4058061	1.431690	12,250.00	5,268.62	0.01%	92.53	-7,073.91
8,694.00 EDP ENERGIAS PORTUGAL EUR1(REGD) SEC ID: EP4103594	3.679127	34,843.37	31,986.33	0.04%	561.76	-3,418.80
17,997.00 BANCO COMMERCIAL PORTUGUESE EUR1 REG D SEC ID: EP5812490	0.229291	11,798.80	4,126.55	0.01%	72.47	-7,744.72
2,898.00 PORTUGAL TELECOM SGPS SA EUR0.03 REG1 SEC ID: EP5817184	4.354322	32,492.21	12,618.83	0.02%	221.62	-20,095.00
4,061.00 RYANAIR HLDGS ORD EUR0.00635 SEC ID: EZB1R9YB5	8.632857	22,078.45	35,058.04	0.05%	615.71	12,363.88
17,475.00 BK OF IRELAND ORD STK EUR0.1 SEC ID: EZ3070735	0.347243	16,364.43	6,068.08	0.01%	235.38	-10,531.73

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,126.00 CRH ORD EUR0.32 DUBLIN LIST SEC ID: EZ4182240	25.216485	105,494.92	104,043.22	0.14%	1,295.99	-2,747.69
697.00 KERRY GROUP 'A' ORD EUR0.125 DUBLIN LISTING SEC ID: EZ4519573	69.586475	22,217.57	48,501.77	0.07%	851.80	25,432.40
1,150.00 NESTE OIL OYJ EUR3.4 SEC ID: SFB06YV43	19.801142	20,342.14	22,771.31	0.03%	399.91	2,029.26
771.00 NOKIAN RENKAAT OYJ (NOKIA TYRE NPV SEC ID: SFB07G375	48.049117	20,049.85	37,045.87	0.05%	650.61	16,345.41
1,644.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	45.196760	40,716.64	74,303.47	0.10%	2,924.40	30,662.43
1,109.00 ORION CORP SER B NPV SEC ID: SFB17NY41	28.137739	29,103.66	31,204.75	0.04%	973.76	1,127.33
507.00 KESKO OYJ EUR2 SER'B' SEC ID: SF4490006	36.929060	19,852.33	18,723.03	0.03%	328.82	-1,458.12
790.00 WARTSILA 'B'EUR3.5 SEC ID: SF4525181	49.289272	20,559.99	38,938.52	0.05%	683.86	17,694.67
908.00 OUTOKUMPU OY ORD A FIM10 SEC ID: SF4665144	0.560412	5,407.13	508.85	0.00%	8.94	-4,907.22
924.00 RAUTARUUKKI OY 'K'NPV SEC ID: SF4727662	9.287383	20,461.86	8,581.54	0.01%	150.71	-12,031.03
2,586.00 UPM-KYMMENE OY NPV SEC ID: SF5051252	16.921226	34,955.42	43,758.29	0.06%	768.50	8,034.37

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,894.00 STORA ENSO OYJ SER 'R' NPV SEC ID: SF5072670	10.052145	21,440.83	29,090.91	0.04%	510.90	7,139.18
2,529.00 SAMPO OYJ SER'A'NPV SEC ID: SF5226037	49.220374	81,427.17	124,478.33	0.17%	1,381.44	41,669.72
2,209.00 FORTUM OYJ FIM20 SEC ID: SF5579559	22.915309	54,752.30	50,619.92	0.07%	889.00	-5,021.38
1,976.00 POHJOLA BANK PLC SER'A' SEC ID: SF5665234	20.145629	25,481.57	39,807.76	0.05%	3,086.79	11,239.40
971.00 ELISA CORPORATION EUR0.5 SEC ID: SF5701518	26.539317	20,108.61	25,769.68	0.03%	452.59	5,208.48
600.00 METSO OYJ EUR1.70 SEC ID: SF5713422	42.744009	20,446.43	25,646.41	0.03%	450.42	4,749.56
18,258.00 NOKIA (AB) OY EUR0.06 SEC ID: SF5902942	8.019669	289,083.48	146,423.12	0.20%	2,571.54	-145,231.90
TOTAL EURO CURRENCY UNIT EQUITY (29.95%)		**19,714,195.97**	**22,164,831.93**	**29.95%**	**399,953.20**	**2,050,682.76**
TOTAL EURO CURRENCY UNIT (30.63%)		**19,994,791.93**	**22,669,541.49**	**30.63%**	**404,111.19**	**2,270,638.37**
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	5,660.93	5,660.66	0.01%	-0.27	0.00
EQUITY						
18,000.00 FIH MOBILE LIMITED SEC ID: FHBBQ2Z68	0.537804	19,712.25	9,680.48	0.01%	16.83	-10,048.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 KERRY LOGISTICS NETWORK LTD SEC ID: FHBH0W289	1.421248	2,089.61	2,842.50	0.00%	-0.40	753.29
11,000.00 LINK REAL ESTATE INVT TRUST UNITS SEC ID: FHB0PB4M2	4.849266	37,786.63	53,341.93	0.07%	231.54	15,323.76
10,000.00 SJM HOLDINGS LIMITED HKD1.00 SEC ID: FHB2NR3Y0	3.353216	18,866.85	33,532.16	0.05%	0.66	14,664.65
8,800.00 WYNN MACAU LTD SEC ID: FHB4JSTL9	4.533290	19,851.95	39,892.95	0.05%	127.45	19,913.55
67,600.00 AIA GROUP LTD SEC ID: FHB4TX8S5	5.016927	229,930.70	339,144.28	0.46%	578.91	108,634.67
12,800.00 SANDS CHINA LTD SEC ID: FHB5B23W5	8.170240	21,065.10	104,579.07	0.14%	181.71	83,332.26
2,450.00 SWIRE PROPERTIES LTD SEC ID: FHB67C2G2	2.527809	4,505.81	6,193.13	0.01%	11.16	1,676.16
11,000.00 HANG LUNG PROPERTIES LTD SEC ID: FH6030503	3.159761	45,018.88	34,757.38	0.05%	60.41	-10,321.91
7,400.00 BANK OF EAST ASIA HK$2.50 SEC ID: FH6075649	4.236660	27,544.66	31,351.28	0.04%	54.48	3,752.14
10,500.00 CLP HLDGS HKD5 SEC ID: FH6097015	7.905852	76,168.68	83,011.45	0.11%	144.29	6,698.48
10,000.00 CATHAY PACIFIC AIRWAYS HK$0.20 SEC ID: FH6179755	2.115106	21,231.99	21,151.06	0.03%	36.76	-117.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 CHEUNG KONG(HLDGS) HK$0.50 SEC ID: FH6190273	15.785910	124,012.72	142,073.19	0.19%	182.47	17,878.00
3,000.00 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1 SEC ID: FH6212556	6.313074	20,432.34	18,939.22	0.03%	8.78	-1,501.90
5,100.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	16.675802	86,874.75	85,046.59	0.11%	147.82	-1,975.98
24,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.289699	59,188.23	30,952.76	0.04%	53.80	-28,289.27
6,500.00 MTR CORP HKD1 SEC ID: FH6290057	3.785265	24,721.83	24,604.22	0.03%	42.76	-160.37
5,800.00 ESPRIT HLDGS ORD HKD0.10 SEC ID: FH6321647	1.926810	46,137.02	11,175.50	0.02%	19.43	-34,980.95
4,000.00 HANG LUNG GROUP LTD SEC ID: FH6408352	5.049170	21,704.61	20,196.68	0.03%	35.10	-1,543.03
6,500.00 HANG SENG BANK HK$5 SEC ID: FH6408378	16.211511	97,030.80	105,374.82	0.14%	90.51	8,253.51
6,697.00 HENDERSON LAND DEVELOPMENT CO HK $2 SEC ID: FH6420530	5.706916	43,007.80	38,219.22	0.05%	66.08	-4,854.66
7,000.00 POWER ASSETS HOLDINGS LIMITED SEC ID: FH6435322	7.950991	41,929.50	55,656.94	0.08%	96.74	13,630.70
7,000.00 WHARF HOLDINGS HK$1 SEC ID: FH6435579	7.647912	40,507.83	53,535.39	0.07%	93.05	12,934.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
29,282.00 HONG KONG & CHINA GAS CO LTD SEC ID: FH6436551	2.293084	51,038.08	67,146.09	0.09%	116.71	15,991.30
14,000.00 HUTCHISON WHAMPOA HK$0.25 SEC ID: FH6448069	13.593423	118,752.33	190,307.92	0.26%	224.05	71,331.54
7,000.00 HYSAN DEVELOPMENT HK$5 SEC ID: FH6449620	4.307593	20,761.01	30,153.15	0.04%	52.41	9,339.73
15,000.00 GALAXY ENTERTAINMENT GROUP LTD HKD0.10 SEC ID: FH6465873	8.969853	27,663.21	134,547.80	0.18%	403.99	106,480.60
4,000.00 KERRY PROPERTIES LTD ORD HKD1 SEC ID: FH6486317	3.469289	21,975.70	13,877.16	0.02%	24.12	-8,122.66
18,500.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.204901	44,646.76	59,290.67	0.08%	103.04	14,540.87
6,000.00 YUE YUEN INDL HLDG HKD0.25 SEC ID: FH6586538	3.340319	19,389.76	20,041.92	0.03%	34.84	617.32
12,399.00 NEW WORLD DEVELOPMENT CO HK$1 SEC ID: FH6633769	1.262615	24,298.26	15,655.16	0.02%	26.50	-8,669.60
2,000.00 ORIENT OVERSEAS INT USD0.10 SEC ID: FH6659111	5.023376	16,069.20	10,046.75	0.01%	11.14	-6,033.59
10,000.00 SHANGRI-LA ASIA ORD HK$1 SEC ID: FH6771031	1.950024	19,884.26	19,500.24	0.03%	33.89	-417.91
11,000.00 SINO LAND CO ORD HK$1.00 SEC ID: FH6810425	1.367080	19,871.37	15,037.88	0.02%	26.13	-4,859.62

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 SUN HUNG KAI PROPERTIES HK$0.50 SEC ID: FH6859927	12.684185	132,320.01	114,157.67	0.15%	158.02	-18,320.36
3,500.00 SWIRE PACIFIC A HKD0.60 SEC ID: FH6867748	11.723360	42,865.38	41,031.76	0.06%	71.32	-1,904.94
2,000.00 WING HANG BANK HK$1 SEC ID: FH6972373	15.089473	23,434.90	30,178.95	0.04%	153.74	6,590.31
6,000.00 WHEELOCK & CO LTD HKD0.50 SEC ID: FH6981481	4.597775	18,362.59	27,586.65	0.04%	47.94	9,176.12
TOTAL HONG KONG DOLLAR EQUITY (2.88%)		**1,730,653.36**	**2,133,811.97**	**2.88%**	**3,768.18**	**399,390.43**
TOTAL HONG KONG DOLLAR (2.89%)		**1,736,314.29**	**2,139,472.63**	**2.89%**	**3,767.91**	**399,390.43**
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	2,306.01	2,394.44	0.00%	88.43	0.00
EQUITY						
4,983.00 BANK HAPOALIM B.M. ILS1 SEC ID: FZ6075805	5.603572	20,845.61	27,922.60	0.04%	2,153.03	4,923.96
10,903.00 BANK LEUMI LE ISRAEL B M ORD ILS1 SEC ID: FZ6076423	4.085278	52,609.98	44,541.79	0.06%	1,322.92	-9,391.11
8,425.00 BEZEQ-ISRAELI TELECOMMUNICATNS CORP SHK1 SEC ID: FZ6098039	1.695477	18,371.54	14,284.39	0.02%	1,123.08	-5,210.23
974.00 PARTNER COMMUNICAT ILS0.01 SEC ID: FZ6374422	9.219245	19,732.69	8,979.54	0.01%	497.30	-11,250.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,542.00 ISRAEL CHEMICALS LTD SEC ID: FZ6455536	8.334774	33,438.75	21,187.00	0.03%	1,633.68	-13,885.43
18.00 ISRAEL CORP ORD SHK1 SEC ID: FZ6889676	526.361280	20,572.89	9,474.50	0.01%	365.19	-11,463.58
TOTAL ISRAELI SHEKEL EQUITY (0.17%)		**165,571.46**	**126,389.82**	**0.17%**	**7,095.20**	**-46,276.84**
TOTAL ISRAELI SHEKEL (0.17%)		**167,877.47**	**128,784.26**	**0.17%**	**7,183.63**	**-46,276.84**
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	27,131.75	26,433.01	0.04%	-698.74	0.00
EQUITY						
800.00 SUNTORY BEVERAGE & FOOD LTD SEC ID: FJBBD7Q83	31.920460	27,237.03	25,536.37	0.03%	-1,932.67	232.01
1,000.00 TOKYU FUDOSAN HOLDINGS CORP SEC ID: FJBDC6LT1	9.419152	10,927.62	9,419.15	0.01%	-672.59	-835.88
3,800.00 SEVEN & I HLDG CO LTD NPV SEC ID: FJB0FS5D1	39.769753	93,823.63	151,125.06	0.20%	-17,907.62	75,209.05
1,600.00 NAMCO BANDAI HOLDINGS INC NPV SEC ID: FJB0JDQD7	22.206365	30,521.85	35,530.18	0.05%	-2,689.04	7,697.37
5,500.00 MITSUBISHI CHEMICAL HOLDINGS CORP NPV SEC ID: FJB0JQTJ2	4.623947	28,459.47	25,431.71	0.03%	-3,013.54	-14.22
3,300.00 DAIICHI SANKYO COMPANY LIMITED NPV SEC ID: FJB0J7D93	18.295989	61,381.10	60,376.76	0.08%	-7,154.37	6,150.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
900.00 SUMCO CORPORATION NPV SEC ID: FJB0M0C87	8.829266	19,020.89	7,946.34	0.01%	-941.60	-10,132.95
600.00 ELEC POWER DEV NPV SEC ID: FJB02Q325	29.161314	18,621.62	17,496.79	0.02%	-2,073.28	948.45
1,600.00 SEGA SAMMY HLDGS INC NPV SEC ID: FJB02RK08	25.469768	19,317.94	40,751.63	0.06%	-4,828.87	26,262.56
600.00 DENA CO LTD NPV SEC ID: FJB05L364	21.045621	14,841.94	12,627.37	0.02%	-1,496.29	-718.28
3,600.00 GUNGHO ONLINE ENTERTAINMENT NPV SEC ID: FJB064D86	7.202321	29,784.61	25,928.36	0.04%	-1,962.34	-1,893.91
1,100.00 NOMURA RL EST INC NPV SEC ID: FJB1CWJM8	22.529851	28,192.37	24,782.84	0.03%	-1,875.63	-1,533.90
1,000.00 YAMAGUCHI FIANCIAL GROUP INC NPV SEC ID: FJB1DGKS7	9.266923	10,806.72	9,266.92	0.01%	-1,098.09	-441.71
10,000.00 AOZORA BANK NPV SEC ID: FJB1G1851	2.835260	29,284.93	28,352.60	0.04%	-2,145.82	1,213.49
4,000.00 FUKUOKA FINANCIAL GROUP INC NPV SEC ID: FJB1TK1Y9	4.386090	17,077.81	17,544.36	0.02%	-2,078.92	2,545.47
4,400.00 INPEX CORPORATION SEC ID: FJB10RB16	12.825270	78,582.99	56,431.19	0.08%	-12,067.34	-10,084.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,800.00 ISETAN MITSUKOSHI HOLDINGS LTD NPV SEC ID: FJB2Q4CL2	14.223871	19,720.40	25,602.97	0.03%	-3,033.83	8,916.40
2,600.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	26.849340	70,728.11	69,808.29	0.09%	-8,271.94	7,352.12
3,000.00 J FRONT RETAILING CO LTD NPV SEC ID: FJB23TC16	7.573379	18,142.52	22,720.14	0.03%	-2,692.23	7,269.85
1,200.00 SONY FINANCIAL HOLDINGS INC NPV SEC ID: FJB249SN4	18.210361	19,452.09	21,852.43	0.03%	-2,589.41	4,989.75
600.00 GREE INC NPV SEC ID: FJB3FJNX1	9.885353	19,338.37	5,931.21	0.01%	-2,085.76	-11,321.40
300.00 TAISHO PHARMACEUTICAL HOLDINGS CO LTD SEC ID: FJB3QX5G5	68.788353	18,227.69	20,636.51	0.03%	-2,445.32	4,854.14
2,200.00 OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	28.923457	60,897.48	63,631.60	0.09%	-11,977.39	14,711.51
500.00 MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	64.316634	19,510.65	32,158.32	0.04%	-3,810.60	16,458.27
5,100.00 DAI-ICHI LIFE INSURANCE CO LTD SEC ID: FJB601QS7	16.716616	73,489.93	85,254.74	0.12%	-14,272.29	26,037.10
2,100.00 NKSJ HOLDINGS INC SEC ID: FJB62G7K0	27.819799	56,680.99	58,421.58	0.08%	-9,819.01	11,559.60
12,265.00 JX HOLDINGS INC SEC ID: FJB627LW8	5.147234	69,133.50	63,130.82	0.09%	-11,785.79	5,783.11

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 JAPAN AIRLINES CO LTD SEC ID: FJB8BRV41	49.379191	24,419.12	24,689.60	0.03%	-2,610.38	2,880.86
800.00 NIPPON PAPER INDUSTRIES CO LTD SEC ID: FJB8B8PJ7	18.590932	12,446.92	14,872.75	0.02%	-1,888.99	4,314.82
2.00 NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	9,571.380770	20,028.43	19,142.76	0.03%	-1,448.78	563.11
1,000.00 AISIN SEIKI CO Y50 SEC ID: FJ6010709	40.626040	29,651.93	40,626.04	0.05%	-4,813.99	15,788.10
4,000.00 AJINOMOTO CO INC Y50 SEC ID: FJ6010907	14.480757	39,692.08	57,923.03	0.08%	-6,863.62	25,094.57
3,000.00 AMADA Y50 SEC ID: FJ6022100	8.819751	25,712.53	26,459.25	0.04%	-3,135.30	3,882.02
2,000.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	28.200370	37,200.67	56,400.74	0.08%	-6,683.22	25,883.29
7,000.00 ASAHI KASEI CORP JPY50 SEC ID: FJ6054608	7.839779	38,307.96	54,878.45	0.07%	-6,502.84	23,073.33
6,000.00 ASAHI GLASS CO Y50 SEC ID: FJ6055209	6.222349	69,823.12	37,334.09	0.05%	-4,423.91	-28,065.12
5,000.00 HIROSHIMA BK Y50 SEC ID: FJ6075728	4.138718	21,187.56	20,693.59	0.03%	-2,452.09	1,958.12
3,000.00 BANK OF KYOTO Y50 SEC ID: FJ6075751	8.353551	27,341.53	25,060.65	0.03%	-2,969.57	688.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,300.00 YAHOO JAPAN CORP NPV SEC ID: FJ6084845	5.565863	27,241.98	40,630.80	0.05%	-4,814.55	18,203.37
500.00 BENESSE HOLDINGS INC JPY50 SEC ID: FJ6121928	40.197896	21,373.87	20,098.95	0.03%	-2,381.62	1,106.70
500.00 TREND MICRO INC JPY50 SEC ID: FJ6125283	35.012606	17,780.51	17,506.30	0.02%	-2,074.41	1,800.20
700.00 NTT DATA CORP JPY5000 SEC ID: FJ6125630	36.915465	23,104.03	25,840.83	0.03%	-3,062.02	5,798.82
7,700.00 NTT DOCOMO INC SEC ID: FJ6129277	16.412159	118,300.04	126,373.62	0.17%	-14,974.68	23,048.26
4,000.00 BRIDGESTONE CO Y50 SEC ID: FJ6132107	37.866894	83,131.91	151,467.58	0.20%	-15,440.77	83,776.44
1,700.00 BROTHER INDUSTRIES LTD SEC ID: FJ6146503	13.672042	20,615.81	23,242.47	0.03%	-2,754.12	5,380.78
2,100.00 USS JPY50 SEC ID: FJ6171493	13.738642	31,071.72	28,851.15	0.04%	-2,183.55	-37.02
6,400.00 CANON INC NPV SEC ID: FJ6172327	31.682602	283,215.16	202,768.66	0.27%	-23,003.76	-57,442.74
2,600.00 CASIO COMPUTER CO Y50 SEC ID: FJ6178969	12.244898	19,654.39	31,836.73	0.04%	-3,772.51	15,954.85
800.00 CENTRAL JAPAN RY Y5000 SEC ID: FJ6183555	117.786972	60,730.57	94,229.58	0.13%	-11,165.76	44,664.77

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 CHIBA BANK Y50 SEC ID: FJ6190568	6.745635	23,891.90	26,982.54	0.04%	-3,197.30	6,287.94
3,300.00 CHUBU ELECTRIC PWR Y500 SEC ID: FJ6195609	12.929927	81,794.62	42,668.76	0.06%	-5,056.04	-34,069.82
2,000.00 CHUGOKU BANK Y50 SEC ID: FJ6195807	12.711098	27,000.83	25,422.20	0.03%	-3,012.41	1,433.78
1,400.00 CHUGOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6195906	15.565387	27,605.57	21,791.54	0.03%	-2,582.19	-3,231.84
1,200.00 CHUGAI PHARMACEUTL Y50 SEC ID: FJ6196409	22.120736	22,869.79	26,544.88	0.04%	-3,145.45	6,820.54
3,600.00 RAKUTEN INC NPV SEC ID: FJ6229598	14.880357	26,063.90	53,569.29	0.07%	-6,347.72	33,853.11
3,000.00 KDDI CORP Y5000 SEC ID: FJ6248994	61.557489	77,776.43	184,672.47	0.25%	-21,882.79	128,778.83
2,000.00 DAIHATSU MOTOR CO Y50 SEC ID: FJ6250305	16.954474	34,562.96	33,908.95	0.05%	-12,551.74	11,897.73
500.00 DAITO TRUST CONSTRUCTION Y50 SEC ID: FJ6250503	93.525520	24,248.57	46,762.76	0.06%	-5,541.17	28,055.36
1,200.00 DAIKIN INDUSTRIES Y50 SEC ID: FJ6250727	62.318632	50,466.85	74,782.36	0.10%	-8,861.35	33,176.86
3,000.00 DAI NIPPON PRINTING CO Y50 SEC ID: FJ6250909	10.617953	41,172.00	31,853.86	0.04%	-3,774.53	-5,543.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 DAIWA HOUSE INDUSTRY CO Y50 SEC ID: FJ6251360	19.361590	33,953.32	58,084.77	0.08%	-6,882.76	31,014.21
9,000.00 DAIWA SECS GROUP NPV SEC ID: FJ6251444	9.990010	47,240.80	89,910.09	0.12%	-10,653.92	53,323.21
500.00 LAWSON INC NPV SEC ID: FJ6266913	74.877502	21,373.87	37,438.75	0.05%	-4,436.31	20,501.19
5,600.00 MITSUBISHI UFJ LEASE & FINANCE CO LTD SEC ID: FJ6268976	6.136720	20,212.29	34,365.63	0.05%	-4,072.17	18,225.51
500.00 DON QUIJOTE HOLDINGS CO. LTD SEC ID: FJ6269867	60.606059	33,841.50	30,303.03	0.04%	-2,293.43	-1,245.04
2,100.00 EAST JAPAN RAILWAY CO Y50000 SEC ID: FJ6298544	79.729792	153,528.67	167,432.56	0.23%	-18,114.19	32,018.08
1,300.00 EISAI CO Y50 SEC ID: FJ6307204	38.770752	46,644.57	50,401.98	0.07%	-5,972.40	9,729.81
1,020.00 SBI HOLDINGS INC NPV SEC ID: FJ6309465	15.127729	20,090.92	15,430.28	0.02%	-1,828.43	-2,832.21
300.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	412.920403	53,309.60	123,876.12	0.17%	-14,678.74	85,245.26
71,200.00 MITSUBISHI UFJ FINANCIAL GROUP NPV SEC ID: FJ6335171	6.602921	375,570.47	470,127.96	0.64%	-54,198.03	148,755.52
4,000.00 FUJI HEAVY LTD Y50 SEC ID: FJ6356409	28.685599	20,527.45	114,742.40	0.16%	-13,596.47	107,811.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,400.00 FUJIFILM HOLDINGS CORP NPV SEC ID: FJ6356524	28.362113	83,941.07	68,069.07	0.09%	-8,065.87	-7,806.13
700.00 MIRACA HOLDINGS INC SEC ID: FJ6356615	47.190903	31,250.91	33,033.63	0.04%	-2,500.10	4,282.82
1,000.00 FANUC CORP SEC ID: FJ6356938	183.150179	108,706.03	183,150.18	0.25%	-21,702.45	96,146.60
10,000.00 FUJITSU NPV SEC ID: FJ6356946	5.175776	65,585.62	51,757.76	0.07%	-6,133.06	-7,694.80
4,000.00 FURUKAWA ELECTRIC CO LTD SEC ID: FJ6357563	2.511774	20,953.32	10,047.10	0.01%	-1,190.53	-9,715.69
3,000.00 TONEN GEN SEKIYU JPY50 SEC ID: FJ6366002	9.181295	25,329.24	27,543.88	0.04%	-3,263.82	5,478.46
800.00 MCDONALDS CO JAPAN JPY50 SEC ID: FJ6371861	25.564911	19,916.46	20,451.93	0.03%	-5,644.95	6,180.42
900.00 NOMURA RESEARCH INSTITUTE NPV SEC ID: FJ6390929	31.539888	20,506.15	28,385.90	0.04%	-3,363.59	11,243.34
6.00 NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,822.748540	25,552.84	34,936.49	0.05%	-4,139.82	13,523.47
6.00 JAPAN REAL ESTATE INVST CO JPY REAL ESTATE INV REIT SEC ID: FJ6397585	5,366.062380	25,137.60	32,196.37	0.04%	-3,815.13	10,873.90
4,000.00 GUNMA BANK Y50 SEC ID: FJ6398088	5.584891	22,358.73	22,339.56	0.03%	-2,647.14	2,627.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 HACHIJUNI BANK LTD/THE SEC ID: FJ6400629	5.832263	22,614.26	23,329.05	0.03%	-2,764.38	3,479.17
600.00 HAMAMATSU PHOTONICS NPV SEC ID: FJ6405875	40.007610	22,620.21	24,004.57	0.03%	-7,580.30	8,964.66
6,000.00 HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	5.404120	27,724.83	32,424.72	0.04%	-3,842.18	8,542.07
1,100.00 DENTSU INC NPV SEC ID: FJ6416286	40.911469	29,220.73	45,002.62	0.06%	-5,332.59	21,114.48
7,800.00 RESONA HOLDINGS INC SEC ID: FJ6421559	5.099662	56,609.18	39,777.36	0.05%	-7,772.97	-9,058.85
2,000.00 HINO MOTORS LTD Y50 SEC ID: FJ6428307	15.717615	19,911.51	31,435.23	0.04%	-3,916.79	15,440.51
200.00 HIROSE ELECTRONICS SEC ID: FJ6428729	142.524139	23,444.73	28,504.83	0.04%	-3,377.69	8,437.79
600.00 HISAMITSU PHARM CO NPV SEC ID: FJ6428901	50.425764	22,518.43	30,255.46	0.04%	-3,585.12	11,322.15
28,000.00 HITACHI NPV SEC ID: FJ6429107	7.573379	124,572.20	212,054.61	0.29%	-22,544.89	110,027.30
1,000.00 HITACHI CHEMICAL CO LTD Y50 SEC ID: FJ6429123	15.955473	21,624.08	15,955.47	0.02%	-1,890.65	-3,777.96
2,000.00 HITACHI METALS Y50 SEC ID: FJ6429206	14.138242	21,102.39	28,276.48	0.04%	-3,350.64	10,524.73

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
900.00 HITACHI CONSTRUCTION MACHINERY Y50 SEC ID: FJ6429404	21.359592	21,330.22	19,223.63	0.03%	-2,277.91	171.32
1,100.00 HOKKAIDO ELE POWER CO INC Y500 SEC ID: FJ6431327	11.502783	20,858.56	12,653.06	0.02%	-1,499.33	-6,706.17
16,430.00 SUMITOMO MITSUI TRUST HOLDINGS INC SEC ID: FJ6431897	5.270919	63,413.63	86,601.21	0.12%	-10,261.85	33,449.43
1,000.00 HOKURIKU ELEC PWR CO INC Y500 SEC ID: FJ6433125	13.576899	21,666.67	13,576.90	0.02%	-1,608.80	-6,480.97
9,400.00 HONDA MOTOR CO NPV SEC ID: FJ6435146	41.196897	336,959.01	387,250.84	0.52%	-42,893.39	93,185.22
2,100.00 HOYA PENTAX HD CORPORATION SEC ID: FJ6441508	27.800770	57,283.07	58,381.62	0.08%	-6,917.94	8,016.49
700.00 IBIDEN CO Y50 SEC ID: FJ6456100	18.705104	24,072.90	13,093.57	0.02%	-1,551.53	-9,427.80
11,000.00 IHI CORP Y50 SEC ID: FJ6466984	4.319490	20,027.03	47,514.39	0.06%	-5,630.23	33,117.59
8,000.00 ISUZU MOTORS LTD Y50 SEC ID: FJ6467107	6.222349	21,805.09	49,778.79	0.07%	-5,898.56	33,872.26
8,000.00 ITOCHU CORP Y50 SEC ID: FJ6467800	12.359069	70,951.71	98,872.55	0.13%	-11,715.93	39,636.77
2,000.00 JAPAN STEEL WORKS Y50 SEC ID: FJ6470689	5.594405	23,125.32	11,188.81	0.02%	-1,325.82	-10,610.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 JSR CORP JPY50 SEC ID: FJ6470986	19.371105	20,846.86	19,371.10	0.03%	-2,295.40	819.64
2,000.00 JGC CORP Y50 SEC ID: FJ6473469	39.246467	35,667.49	78,492.93	0.11%	-9,301.02	52,126.46
6,000.00 JAPAN TOBACCO INC Y50000 SEC ID: FJ6474533	32.538889	134,670.34	195,233.33	0.26%	-20,066.06	80,629.05
5,000.00 JOYO BANK Y50 SEC ID: FJ6479763	5.109176	22,092.56	25,545.88	0.03%	-3,027.08	6,480.40
3,200.00 AEON CO LTD NPV SEC ID: FJ6480043	13.557870	37,136.79	43,385.19	0.06%	-5,140.94	11,389.34
9,000.00 KAJIMA CORP Y50 SEC ID: FJ6481322	3.758147	22,230.97	33,823.32	0.05%	-4,007.91	15,600.26
3,800.00 KANSAI ELEC POWER NPV SEC ID: FJ6483484	11.502783	86,096.01	43,710.57	0.06%	-5,179.50	-37,205.94
3,000.00 KAO CORP SEC ID: FJ6483807	31.492316	77,297.33	94,476.95	0.13%	-11,195.07	28,374.69
8,000.00 KAWASAKI HEAVY INDUSTRIES Y50 SEC ID: FJ6484623	4.195804	21,975.44	33,566.43	0.05%	-3,977.47	15,568.46
6,000.00 KAWASAKI KISEN KAISHA Y50 SEC ID: FJ6484680	2.530802	24,402.96	15,184.81	0.02%	-1,799.34	-7,418.81
3,000.00 KEIKYU CORP SEC ID: FJ6487303	8.248894	24,562.66	24,746.68	0.03%	-2,932.37	3,116.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 KEIO CORP Y50 SEC ID: FJ6487360	6.669521	19,995.09	20,008.56	0.03%	-2,370.92	2,384.39
2,000.00 KIKKOMAN SHOYU CO Y50 SEC ID: FJ6490802	18.895390	23,529.90	37,790.78	0.05%	-4,478.02	18,738.90
220.00 KEYENCE CORP NPV SEC ID: FJ6490992	428.143275	48,358.74	94,191.52	0.13%	-11,161.25	56,994.03
9,000.00 KINTETSU CORP Y50 SEC ID: FJ6492964	3.510775	27,884.53	31,596.97	0.04%	-3,744.10	7,456.54
5,000.00 KIRIN HOLDINGSCO LTD Y50 SEC ID: FJ6493749	14.395128	74,156.45	71,975.64	0.10%	-8,528.78	6,347.97
31,000.00 KOBE STEEL SEC ID: FJ6496023	1.712573	58,174.94	53,089.77	0.07%	-4,652.53	-432.64
4,800.00 KOMATSU Y50 SEC ID: FJ6496585	20.332048	100,882.59	97,593.83	0.13%	-11,564.41	8,275.65
1,100.00 KONAMI CO JPY50 SEC ID: FJ6496684	23.110223	21,350.45	25,421.24	0.03%	-3,012.30	7,083.09
2,500.00 KONICA MINOLTA INC SEC ID: FJ6496700	9.980495	29,465.61	24,951.24	0.03%	-2,956.61	-1,557.76
1,700.00 JTEKT CORP NPV SEC ID: FJ6497088	17.030588	20,760.61	28,952.00	0.04%	-3,430.68	11,622.07
6,000.00 KUBOTA CORPORATION Y50 SEC ID: FJ6497500	16.545359	55,258.01	99,272.15	0.13%	-11,763.30	55,777.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 KURARAY CO Y50 SEC ID: FJ6497666	11.921412	26,894.36	23,842.82	0.03%	-2,825.27	-226.27
800.00 KURITA WATER INDUSTRIES NPV SEC ID: FJ6497963	20.760192	22,529.08	16,608.15	0.02%	-1,967.99	-3,952.94
1,800.00 KYOCERA CORP Y50 SEC ID: FJ6499266	49.950049	89,977.92	89,910.09	0.12%	-10,653.92	10,586.09
2,000.00 KYOWA HAKKO KIRIN CO LTD SEC ID: FJ6499555	11.027068	21,017.20	22,054.14	0.03%	-2,613.30	3,650.24
1,900.00 KYUSHU ELECTRIC POWER CO INC Y500 SEC ID: FJ6499803	12.768184	40,863.24	24,259.55	0.03%	-2,874.64	-13,729.05
3,700.00 TOKIO MARINE HOLDINGS INC NPV SEC ID: FJ6513124	33.442747	103,172.77	123,738.16	0.17%	-14,662.39	35,227.78
12.00 JAPAN RETAIL FUND JAPAN RETAIL FUND INV RETT SEC ID: FJ6513348	2,037.961989	19,887.19	24,455.54	0.03%	-7,413.52	11,981.87
1,100.00 AEON MALL CO NPV SEC ID: FJ6534203	28.076685	31,560.14	30,884.35	0.04%	-2,337.43	1,661.64
2,500.00 JFE HOLDINGS INC NPV SEC ID: FJ6543790	23.804766	100,880.46	59,511.92	0.08%	-7,051.88	-34,316.66
600.00 MAKITA CORP Y50 SEC ID: FJ6555802	52.518908	20,378.38	31,511.35	0.04%	-3,733.93	14,866.90
7,100.00 SUMITOMO MITSUI GR NPV SEC ID: FJ6563020	51.567479	238,420.76	366,129.10	0.49%	-43,617.00	171,325.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 MARUBENI CORP Y50 SEC ID: FJ6569464	7.192807	56,535.65	64,735.26	0.09%	-7,670.83	15,870.44
13,000.00 PANASONIC CORP SEC ID: FJ6572708	11.645497	180,517.26	151,391.46	0.20%	-16,789.82	-12,335.98
136,180.00 MIZUHO FINL GP NPV SEC ID: FJ6591013	2.169259	261,931.96	295,409.73	0.40%	-39,274.30	72,752.07
1,400.00 CREDIT SAISON CO NPV SEC ID: FJ6591807	26.316540	21,181.17	36,843.16	0.05%	-4,365.75	20,027.74
10,500.00 SOJITZ CORPORATION NPV SEC ID: FJ6594140	1.779173	20,346.44	18,681.32	0.03%	-2,213.65	548.53
7,000.00 MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	29.922458	130,256.34	209,457.20	0.28%	-21,424.08	100,624.94
7,400.00 MITSUBISHI CORP NPV SEC ID: FJ6596780	19.190333	189,376.60	142,008.46	0.19%	-19,681.99	-27,686.15
4,000.00 MITSUBISHI GAS & CHEML CO Y50 SEC ID: FJ6596921	7.364064	24,360.37	29,456.26	0.04%	-3,490.42	8,586.31
10,000.00 MITSUBISHI ELECTRIC CORP Y50 SEC ID: FJ6597044	12.558869	91,564.33	125,588.69	0.17%	-14,881.67	48,906.03
16,000.00 MITSUBISHI HEAVY IND NPV SEC ID: FJ6597069	6.193806	67,289.14	99,100.90	0.13%	-11,743.00	43,554.76
7,000.00 MITSUBISHI MATERIAL CORP Y50 SEC ID: FJ6597085	3.691546	20,197.38	25,840.83	0.03%	-3,062.01	8,705.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 MITSUI & CO Y50 SEC ID: FJ6597309	13.938442	153,221.19	125,445.98	0.17%	-14,864.76	-12,910.45
7,000.00 MITSUI CHEMICALS JPY50 SEC ID: FJ6597366	2.416631	21,538.91	16,916.42	0.02%	-2,004.52	-2,617.97
900.00 MITSUMI ELECTRIC CO Y50 SEC ID: FJ6597408	8.344037	19,998.28	7,509.63	0.01%	-889.86	-11,598.79
5,000.00 MITSUI O.S.K. LINES JPY50 SEC ID: FJ6597580	4.509776	36,093.38	22,548.88	0.03%	-2,671.93	-10,872.57
5,000.00 MITSUI FUDOSAN CO Y50 SEC ID: FJ6597606	36.011607	85,868.17	180,058.03	0.24%	-21,336.03	115,525.89
1,800.00 MITSUBISHI MOTOR CORP Y50 SEC ID: FJ6598448	10.741639	24,339.07	19,334.95	0.03%	-2,291.09	-2,713.03
1,100.00 MURATA MANUFACTURING CO NPV SEC ID: FJ6610409	88.863515	61,954.98	97,749.87	0.13%	-11,582.90	47,377.79
1,300.00 SEIKO EPSON CORP NPV SEC ID: FJ6616505	26.877883	20,581.74	34,941.25	0.05%	-4,140.37	18,499.88
2,000.00 NGK INSULATORS Y50 SEC ID: FJ6619509	19.009561	40,267.01	38,019.12	0.05%	-4,505.09	2,257.20
1,000.00 N.G.K. SPARK PLUG CO NPV SEC ID: FJ6619608	23.690595	13,596.23	23,690.59	0.03%	-2,807.22	12,901.58
500.00 NINTENDO CO SEC ID: FJ6639556	133.295273	151,492.79	66,647.64	0.09%	-9,332.06	-75,513.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 NISHI-NIPPON CITY BANK LTD NPV SEC ID: FJ6639721	2.692545	17,375.92	16,155.27	0.02%	-1,914.32	693.67
3,100.00 DENSO CORPORATION NPV SEC ID: FJ6640380	52.804337	105,139.25	163,693.45	0.22%	-17,072.07	75,626.27
2,000.00 TAIYO NIPPON SANSO CORP NPV SEC ID: FJ6640547	7.116693	19,100.75	14,233.39	0.02%	-1,686.59	-3,180.77
500.00 NIDEC CORP NPV SEC ID: FJ6640687	97.997239	52,968.90	48,998.62	0.07%	-5,806.11	1,835.83
1,000.00 NIPPON MEAT PACKERS Y50 SEC ID: FJ6640760	17.182817	12,882.89	17,182.82	0.02%	-2,036.08	6,336.01
1,650.00 NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	10.342039	19,611.80	17,064.36	0.02%	-2,022.05	-525.39
2,500.00 NIPPON TEL & TEL CORP Y50000 SEC ID: FJ6641370	53.850910	105,272.35	134,627.27	0.18%	-15,952.70	45,307.62
6,000.00 NIPPON SHEET GLASS CO Y50 SEC ID: FJ6641446	1.303458	17,695.34	7,820.75	0.01%	-926.72	-8,947.87
2,000.00 NSK LTD ORD SEC ID: FJ6641545	12.444698	15,906.64	24,889.40	0.03%	-2,949.27	11,932.03
1,000.00 NISSAN CHEMICAL INDUSTRIES Y50 SEC ID: FJ6641586	15.879358	14,192.47	15,879.36	0.02%	-1,881.63	3,568.52
500.00 NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	42.243470	16,662.57	21,121.73	0.03%	-2,502.83	6,961.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,200.00 NITTO DENKO CORP NPV SEC ID: FJ6641800	42.195898	48,912.48	50,635.08	0.07%	-9,342.36	11,064.96
4,000.00 NIPPON EXPRESS CO Y50 SEC ID: FJ6642121	4.842776	17,503.69	19,371.10	0.03%	-2,295.39	4,162.80
2,000.00 NIKON CORP NPV SEC ID: FJ6642329	19.114219	44,787.38	38,228.44	0.05%	-8,844.52	2,285.58
1,500.00 YAMAHA CORP Y50 SEC ID: FJ6642386	15.879358	19,691.64	23,819.04	0.03%	-2,822.43	6,949.83
3,000.00 MINEBEA CO Y50 SEC ID: FJ6642402	7.316493	18,493.86	21,949.48	0.03%	-2,600.91	6,056.53
36,760.00 NIPPON STEEL & SUMITOMO METAL NPV SEC ID: FJ6642568	3.349032	122,754.95	123,110.41	0.17%	-19,333.71	19,689.17
1,000.00 NIPPON ELECTRIC GLASS Y50 SEC ID: FJ6642667	5.251891	14,171.17	5,251.89	0.01%	-622.32	-8,296.96
15,300.00 NISSAN MOTOR CO Y50 SEC ID: FJ6642865	8.410637	137,464.00	128,682.74	0.17%	-13,968.17	5,186.91
18,300.00 NOMURA HOLDING NPV SEC ID: FJ6643103	7.697065	134,245.02	140,856.28	0.19%	-16,690.82	23,302.08
7,000.00 NIPPON YUSEN KK Y50 SEC ID: FJ6643962	3.196803	27,873.88	22,377.62	0.03%	-2,651.64	-2,844.62
250.00 NITORI HOLDINGS CO LTD SEC ID: FJ6644804	94.857521	18,898.45	23,714.38	0.03%	-2,810.05	7,625.98

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200.00 ORIENTAL LAND CO JPY50 SEC ID: FJ6648896	144.331855	13,841.12	28,866.37	0.04%	-3,420.53	18,445.78
4,000.00 NTN CORP Y50 SEC ID: FJ6651189	4.538319	18,099.93	18,153.27	0.02%	-2,151.09	2,204.43
3,000.00 ODAKYU ELECTRIC RAILWAY CO Y50 SEC ID: FJ6656105	9.048095	24,786.25	27,144.28	0.04%	-3,216.47	5,574.50
4,000.00 OBAYASHI CORP Y50 SEC ID: FJ6656402	5.699063	17,674.04	22,796.25	0.03%	-2,701.24	7,823.45
4,000.00 OJI HOLDINGS CORP JPY50 SEC ID: FJ6657707	5.128205	17,674.04	20,512.82	0.03%	-2,430.67	5,269.45
1,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	31.682602	32,473.40	31,682.60	0.04%	-3,754.25	2,963.45
1,000.00 OMRON CORP Y50 SEC ID: FJ6659422	44.193900	23,072.07	44,193.90	0.06%	-5,236.75	26,358.58
400.00 ONO PHARMACEUTICAL CO Y50 SEC ID: FJ6660107	87.626657	17,503.69	35,050.66	0.05%	-4,153.34	21,700.31
9,000.00 TAIHEIYO CEMENT CORP Y50 SEC ID: FJ6660206	3.843775	20,268.47	34,593.98	0.05%	-11,908.12	26,233.63
7,000.00 ORIX CORP Y50 SEC ID: FJ6661147	17.572903	76,787.69	123,010.32	0.17%	-12,411.78	58,634.41
9,000.00 OSAKA GAS CO Y50 SEC ID: FJ6661766	3.929404	31,909.10	35,364.63	0.05%	-4,190.55	7,646.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 HOKUHOKU FINANCIAL GROUP INC NPV SEC ID: FJ6683596	1.998002	19,739.56	17,982.02	0.02%	-2,130.78	373.24
20.00 UNITED URBAN INVES UNITED URBAN INVEST REIT SEC ID: FJ6723830	1,439.512834	30,554.62	28,790.26	0.04%	-2,178.93	414.57
8,000.00 SHINSEI BK NPV SEC ID: FJ6730934	2.445174	17,183.69	19,561.39	0.03%	-968.85	3,346.55
3,000.00 RICOH Y50 SEC ID: FJ6738226	10.636982	48,199.03	31,910.95	0.04%	-3,781.29	-12,506.79
300.00 RINNAI CORP SEC ID: FJ6740586	77.922076	21,724.06	23,376.62	0.03%	-1,253.73	2,906.29
1,500.00 JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	28.438228	34,673.28	42,657.34	0.06%	-2,380.33	10,364.39
2,000.00 GS YUASA CORP NPV SEC ID: FJ6744257	5.756148	13,308.77	11,512.30	0.02%	-1,364.15	-432.32
2,800.00 T&D HOLDINGS INC NPV SEC ID: FJ6744299	13.976499	33,090.92	39,134.20	0.05%	-4,637.21	10,680.49
400.00 ROHM CO Y50 SEC ID: FJ6747201	48.713190	29,769.06	19,485.28	0.03%	-2,308.91	-7,974.87
400.00 SMC CORP NPV SEC ID: FJ6763968	252.128818	73,267.72	100,851.53	0.14%	-9,192.37	36,776.18
5,300.00 SOFTBANK CORPORATION NPV SEC ID: FJ6770625	87.531514	173,436.85	463,917.02	0.63%	-57,446.60	347,926.77

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
400.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.144331	19,313.68	18,457.73	0.02%	-2,187.15	1,331.20
500.00 SANTEN PHARMACEUTICAL CO SEC ID: FJ6776606	46.667617	21,057.94	23,333.81	0.03%	-7,030.18	9,306.05
1,000.00 SECOM CO Y50 SEC ID: FJ6791597	60.320630	44,078.64	60,320.63	0.08%	-7,147.71	23,389.70
2,000.00 SEKISUI CHEMICAL Y50 SEC ID: FJ6793825	12.273441	13,670.77	24,546.88	0.03%	-2,908.70	13,784.81
4,000.00 SEKISUI HOUSE NPV SEC ID: FJ6793908	13.986014	47,944.81	55,944.05	0.08%	-5,204.95	13,204.19
4,000.00 SHARP CORP Y50 SEC ID: FJ6800604	3.177775	50,126.15	12,711.10	0.02%	-1,506.20	-35,908.85
200.00 SHIMAMURA NPV SEC ID: FJ6804036	93.810949	21,468.14	18,762.19	0.03%	-1,140.92	-1,565.03
800.00 SHIKOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6804341	14.985015	22,222.44	11,988.01	0.02%	-1,420.52	-8,813.91
4,000.00 SHIMIZU CORPORATION Y50 SEC ID: FJ6804408	5.052091	16,694.52	20,208.36	0.03%	-2,394.60	5,908.44
2,500.00 SHIN-ETSU CHEMICALS CO NPV SEC ID: FJ6804580	58.417771	146,016.96	146,044.43	0.20%	-16,056.88	16,084.35
1,000.00 SHIONOGI & CO JPY50 SEC ID: FJ6804689	21.692593	19,058.15	21,692.59	0.03%	-2,570.46	5,204.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
400.00 SHIMANO INC NPV SEC ID: FJ6804820	85.914084	17,801.81	34,365.63	0.05%	-4,072.17	20,635.99
2,700.00 SHISEIDO Y50 SEC ID: FJ6805264	16.088673	51,809.04	43,439.42	0.06%	-4,048.14	-4,321.48
1,700.00 HULIC CO LTD SEC ID: FJ6805314	14.794729	28,565.09	25,151.04	0.03%	-1,903.51	-1,510.54
5,000.00 SHIZUOKA BANK Y50 SEC ID: FJ6805322	10.675039	45,897.76	53,375.19	0.07%	-9,517.71	16,995.14
8,000.00 SHOWA DENKO KK Y50 SEC ID: FJ6805462	1.417630	18,057.33	11,341.04	0.02%	-1,343.85	-5,372.44
4,900.00 SONY CORP NPV SEC ID: FJ6821501	17.373103	186,248.22	85,128.20	0.12%	-10,087.29	-91,032.73
1,000.00 STANLEY ELECTRIC CO NPV SEC ID: FJ6841103	22.910422	19,239.15	22,910.42	0.03%	-2,714.78	6,386.05
7,000.00 SUMITOMO CHEMICAL Y50 SEC ID: FJ6858560	3.919890	34,283.38	27,439.23	0.04%	-3,251.41	-3,592.74
3,700.00 SUMITOMO ELECTRIC IND NPV SEC ID: FJ6858701	16.688073	46,169.71	61,745.87	0.08%	-7,316.59	22,892.75
3,000.00 SUMITOMO HEAVY INDUSTRIES Y50 SEC ID: FJ6858735	4.604919	18,142.52	13,814.76	0.02%	-1,636.99	-2,690.77
2,000.00 SUMITOMO METAL MNG NPV SEC ID: FJ6858842	13.101184	30,386.58	26,202.37	0.04%	-3,104.86	-1,079.35

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 SUMITOMO REALTY & DEV CO NPV SEC ID: FJ6858909	49.759763	42,810.47	99,519.53	0.13%	-22,136.84	78,845.90
5,500.00 SUMITOMO CORP NPV SEC ID: FJ6858941	12.568384	64,297.32	69,126.11	0.09%	-8,191.12	13,019.91
2,000.00 SURUGA BANK LTD Y50 SEC ID: FJ6864329	17.943960	17,950.87	35,887.92	0.05%	-4,252.56	22,189.61
1,700.00 SUZUKI MOTOR CO NPV SEC ID: FJ6865508	26.906426	37,865.04	45,740.92	0.06%	-5,420.09	13,295.97
500.00 SUZUKEN CO LTD Y50 SEC ID: FJ6865565	32.396174	17,514.34	16,198.09	0.02%	-1,919.40	603.15
900.00 THK CO Y50 SEC ID: FJ6869138	24.965510	19,643.74	22,468.96	0.03%	-2,662.47	5,487.69
500.00 TDK CORP SEC ID: FJ6869302	47.952047	33,538.10	23,976.02	0.03%	-2,841.05	-6,721.03
9,000.00 TAISEI CORP Y50 SEC ID: FJ6870102	4.547833	19,835.39	40,930.50	0.06%	-4,850.08	25,945.19
2,000.00 TAKASHIMAYA CO SEC ID: FJ6870409	9.961467	16,843.58	19,922.93	0.03%	-2,360.78	5,440.13
4,700.00 TAKEDA PHARMACEUTICAL CO LTD NPV SEC ID: FJ6870441	45.906473	212,555.53	215,760.42	0.29%	-22,922.72	26,127.61
800.00 ADVANTEST NPV SEC ID: FJ6870490	12.435184	20,135.63	9,948.15	0.01%	-1,178.81	-9,008.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 MITSUBISHI TANABE PHARM CORP NPV SEC ID: FJ6870987	13.947956	14,181.83	13,947.96	0.02%	-1,652.77	1,418.90
5,000.00 TEIJIN Y50 SEC ID: FJ6880507	2.226345	16,875.51	11,131.73	0.02%	-1,319.05	-4,424.73
400.00 SYSMEX CORP JPY50 SEC ID: FJ6883808	59.083772	26,540.74	23,633.51	0.03%	-1,788.66	-1,118.57
800.00 TERUMO CORP Y50 SEC ID: FJ6885076	48.237476	43,439.82	38,589.98	0.05%	-4,572.73	-277.11
3,000.00 TOBU RAILWAY CO Y50 SEC ID: FJ6895166	4.852290	16,545.46	14,556.87	0.02%	-1,724.92	-263.67
1,200.00 TOHO CO Y500 SEC ID: FJ6895208	22.006564	19,177.40	26,407.88	0.04%	-3,129.21	10,359.69
5,000.00 TOHO GAS Y50 SEC ID: FJ6895224	4.871319	30,434.93	24,356.60	0.03%	-7,338.34	1,260.01
2,100.00 TOHOKU ELEC PWR Y500 SEC ID: FJ6895265	11.255411	43,733.67	23,636.36	0.03%	-2,800.80	-17,296.51
7,400.00 TOKYO ELECTRIC PWR CO NPV SEC ID: FJ6895406	4.918891	192,433.97	36,399.79	0.05%	-5,183.76	-150,850.42
3,000.00 TOKYO TATEMONO CO Y50 SEC ID: FJ6895422	11.112697	28,721.76	33,338.09	0.05%	-2,523.14	7,139.47
14,000.00 TOKYO GAS CO NPV SEC ID: FJ6895448	4.928405	65,486.63	68,997.67	0.09%	-6,961.95	10,472.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 TOKYO ELECTRON NPV SEC ID: FJ6895679	54.802339	54,257.19	43,841.87	0.06%	-5,195.06	-5,220.26
5,000.00 TOKYU CORP NPV SEC ID: FJ6896545	6.479235	20,761.68	32,396.17	0.04%	-3,838.80	15,473.29
2,000.00 TOPPAN PRINTING Y50 SEC ID: FJ6897022	8.001522	17,823.11	16,003.04	0.02%	-1,896.30	76.23
10,000.00 TORAY INDUSTRIES INC Y50 SEC ID: FJ6897147	6.926407	60,383.28	69,264.07	0.09%	-6,936.17	15,816.96
20,000.00 TOSHIBA CORP NPV SEC ID: FJ6897212	4.205318	103,701.93	84,106.37	0.11%	-9,966.21	-9,629.35
2,000.00 TOTO Y50 SEC ID: FJ6897469	15.860330	28,117.62	31,720.66	0.04%	-2,400.72	6,003.76
1,200.00 LIXIL GROUP CORPORATION SEC ID: FJ6900214	27.429712	24,581.82	32,915.65	0.04%	-3,900.35	12,234.18
1,100.00 TOYO SEIKAN GROUP HOLDINGS LTD SEC ID: FJ6900263	21.492792	19,722.52	23,642.07	0.03%	-2,801.47	6,721.02
15,000.00 MAZDA MOTOR CORP NPV SEC ID: FJ6900305	5.175776	49,730.16	77,636.65	0.10%	-6,739.33	34,645.82
800.00 TOYOTA INDUSTRIES CORP Y50 SEC ID: FJ6900545	45.145330	22,724.98	36,116.26	0.05%	-4,279.60	17,670.88
700.00 TOYODA GOSEI Y50 SEC ID: FJ6900552	23.281480	19,385.01	16,297.04	0.02%	-1,931.11	-1,156.86

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,200.00 TOYOTA TSUSHU CORP Y50 SEC ID: FJ6900586	24.765710	19,049.63	29,718.85	0.04%	-3,521.54	14,190.76
15,300.00 TOYOTA MOTOR CORP NPV SEC ID: FJ6900644	61.081774	633,618.26	934,551.14	1.26%	-113,952.67	414,885.55
7,000.00 UBE INDUSTRIES Y50 SEC ID: FJ6910700	2.140716	18,259.63	14,985.01	0.02%	-1,775.66	-1,498.96
1,000.00 UNICHARM CORP SEC ID: FJ6911484	57.085770	40,677.61	57,085.77	0.08%	-10,940.92	27,349.08
800.00 WEST JAPAN RAILWAY CO JPY50000 SEC ID: FJ6957990	43.385185	27,639.65	34,708.15	0.05%	-4,112.75	11,181.25
4,300.00 YAMADA DENKI CO NPV SEC ID: FJ6985025	3.272917	32,322.19	14,073.55	0.02%	-1,667.64	-16,581.00
700.00 YAKULT HONSHA Y50 SEC ID: FJ6985116	50.520906	18,520.48	35,364.63	0.05%	-4,190.56	21,034.71
1,300.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	15.004043	19,169.95	19,505.26	0.03%	-2,311.28	2,646.59
2,200.00 ASTELLAS PHARMA INC Y50 SEC ID: FJ6985389	59.274058	79,991.02	130,402.93	0.18%	-15,452.13	65,864.04
2,300.00 YAMATO HOLDINGS CO LTD NPV SEC ID: FJ6985561	20.227391	42,383.21	46,523.00	0.06%	-4,166.31	8,306.10
2,000.00 YASKAWA ELECTRIC MFG Y50 SEC ID: FJ6986049	15.822273	18,589.69	31,644.55	0.04%	-3,749.73	16,804.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 BANK OF YOKOHAMA Y50 SEC ID: FJ6986445	5.575377	29,385.77	33,452.26	0.05%	-3,963.95	8,030.44
TOTAL JAPANESE YEN EQUITY (20.89%)		**13,306,816.59**	**15,456,991.13**	**20.89%**	**-1,872,124.90**	**4,022,299.44**
TOTAL JAPANESE YEN (20.92%)		**13,333,948.34**	**15,483,424.14**	**20.92%**	**-1,872,823.64**	**4,022,299.44**
NEW ZEALAND DOLLAR						
EQUITY						
2,608.00 CHORUS LTD SEC ID: ANB4P0G70	1.185192	4,652.19	3,090.98	0.00%	436.21	-1,997.42
8,501.00 AUCKLAND INTL AIRPORT NPV SEC ID: AN6123706	2.905367	21,039.75	24,698.52	0.03%	1,002.28	2,656.49
4,988.00 FLETCHER BUILDING NPV SEC ID: AN6341605	7.004156	29,421.68	34,936.73	0.05%	4,930.33	584.72
13,044.00 TELECOM CORP OF NEW ZEALAND NPV SEC ID: AN6881436	1.897130	15,274.71	24,746.17	0.03%	3,492.21	5,979.25
TOTAL NEW ZEALAND DOLLAR EQUITY (0.12%)		**70,388.33**	**87,472.40**	**0.12%**	**9,861.03**	**7,223.04**
TOTAL NEW ZEALAND DOLLAR (0.12%)		**70,388.33**	**87,472.40**	**0.12%**	**9,861.03**	**7,223.04**
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,832.56	1,860.26	0.00%	27.70	0.00
EQUITY						
181.00 REC SOLAR AS SEC ID: SNBFDTGG6	13.845735	611.76	2,506.08	0.00%	-63.31	1,957.63

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,500.00 REC SILICON ASA SEC ID: SNB01VHW1	0.402515	34,728.40	4,226.41	0.01%	-211.52	-30,290.47
1,946.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	40.811954	62,110.80	79,420.06	0.11%	-1,883.44	19,192.70
1,350.00 AKER SOLUTIONS NOK1.66 (POST SUBDIVISION) SEC ID: SNB1VLVW2	17.867592	17,288.57	24,121.25	0.03%	-439.66	7,272.34
2,600.00 ORKLA ASA NOK1.25 (POST SUBDIVISION) SEC ID: SNB1VQF41	7.799764	24,390.85	20,279.39	0.03%	-229.02	-3,882.44
5,450.00 NORSK HYDRO ASA NOK3.6666 SEC ID: SNB11HK30	4.461953	30,877.34	24,317.64	0.03%	-443.23	-6,116.47
1,834.00 GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	19.070852	25,861.87	34,975.94	0.05%	-2,257.58	11,371.65
1,350.00 KVAERNER ASA SEC ID: SNB5VFQ02	1.895547	2,490.12	2,558.99	0.00%	-46.64	115.51
90.00 VERIPOS INC SEC ID: SNB8G45W1	6.148166	29.68	553.33	0.00%	-3.82	527.47
6,100.00 DNB ASA SEC ID: SN4263307	17.884075	80,773.88	109,092.86	0.15%	-4,578.46	32,897.44
4,000.00 TELENOR ASA SEC ID: SN4732491	23.834445	65,018.01	95,337.78	0.13%	-1,737.69	32,057.46
900.00 SUBSEA 7 SA SEC ID: SN5258249	19.136784	22,584.26	17,223.11	0.02%	-1,976.32	-3,384.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,664.00 STATOIL ASA NOK2.50 SEC ID: SN7133606	24.230037	156,842.85	161,468.97	0.22%	-3,859.28	8,485.40
900.00 YARA INTL NOK1.70 SEC ID: SN7751258	43.020678	36,270.39	38,718.61	0.05%	-705.73	3,153.95
TOTAL NORWEGIAN KRONE EQUITY (0.83%)		**559,878.78**	**614,800.42**	**0.83%**	**-18,435.70**	**73,357.34**
TOTAL NORWEGIAN KRONE (0.83%)		**561,711.34**	**616,660.68**	**0.83%**	**-18,408.00**	**73,357.34**
POUND STERLING						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	76,810.75	78,229.24	0.11%	1,418.49	0.00
EQUITY						
1,305.00 WOLSELEY ORD GBP0.108030303(POST CON SEC ID: EXBFNWV41	56.726563	34,584.64	74,028.16	0.10%	5,721.13	33,722.39
1,321.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	3.620563	26,910.58	4,782.77	0.01%	362.00	-22,489.81
957.00 PETROFAC LTD ORD SHS 0.02 USD SEC ID: EXB0H2K56	20.272500	20,139.28	19,400.78	0.03%	708.67	-1,447.17
1,249.00 LONDON STOCK EXCHANGE GROUP ORD GBP0 SEC ID: EXB0SWJX9	28.702813	19,634.52	35,849.81	0.05%	2,283.55	13,931.74
437.00 RANDGOLD RESOURCES ORD USD0.05 SEC ID: EXB01C3S0	62.771875	34,880.49	27,431.31	0.04%	2,119.97	-9,569.15
12,404.00 G4S PLC ORD GBP0.25 SEC ID: EXB01FLG9	4.347656	51,306.55	53,928.33	0.07%	2,556.27	65.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,977.00 SAINSBURY (J) ORD GBP0.2857142 (POST REC SEC ID: EXB019KW9	6.045313	30,255.56	36,132.83	0.05%	2,792.45	3,084.82
1,785.00 ADMIRAL GROUP ORD GBP0.001 SEC ID: EXB02J636	21.696875	40,651.18	38,728.92	0.05%	2,344.82	-4,267.08
21,149.00 ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	35.824688	642,002.86	757,656.32	1.02%	53,023.93	62,629.53
14,750.00 ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	37.762500	425,726.15	556,996.88	0.75%	39,924.36	91,346.37
30,712.00 CENTRICA ORD GBP0.061728395 SEC ID: EXB033F22	5.758781	146,804.31	176,863.68	0.24%	11,884.38	18,174.99
5,131.00 COBHAM ORD GBP0.025 SEC ID: EXB07KD30	4.546406	20,935.09	23,327.62	0.03%	1,802.82	589.71
1,816.00 BUNZL ORD GBP0.3214857 SEC ID: EXB0744B8	24.015625	20,651.71	43,612.38	0.06%	3,370.51	19,590.16
21,872.00 NATIONAL GRID PLC NEW ORD GBP0.11395 SEC ID: EXB08SNH0	13.051250	220,386.25	285,456.94	0.39%	18,350.13	46,720.56
1,759.00 INMARSAT ORD EUR0.000667 SEC ID: EXB09LSH9	12.521250	20,544.15	22,024.88	0.03%	1,702.14	-221.41
1,103.00 SEVERN TRENT ORD GBP0.9789 SEC ID: EXB1FH8J7	28.239063	20,476.29	31,147.69	0.04%	2,407.19	8,264.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
899.00 WHITBREAD ORD GBP0.76797385 SEC ID: EXB1KJJ48	62.125938	20,681.88	55,851.22	0.08%	4,316.36	30,852.98
4,940.00 THOMAS COOK GROUP PLC ORD EUR0.01 SEC ID: EXB1VYCH1	2.769250	17,837.19	13,680.10	0.02%	1,057.25	-5,214.34
1,665.00 HARGREAVES LANSDOWN ORD GBP0.004 (WI) SEC ID: EXB1VZ0M0	22.425625	24,657.67	37,338.67	0.05%	2,860.84	9,820.16
1,938.00 SMITHS GROUP PLC ORD GBP0.375 SEC ID: EXB1WY232	24.512500	34,129.84	47,505.23	0.06%	3,671.35	9,704.04
7,778.00 ANGLO AMERICAN USD0.54(POST CONSOLIDATION) SEC ID: EXB1XZS89	21.862500	326,724.07	170,046.53	0.23%	12,372.93	-169,050.47
4,824.00 3I GROUP PLC ORD GBP0.738636 SEC ID: EXB1YW440	6.378219	21,750.77	30,768.52	0.04%	2,377.89	6,639.86
4,350.00 TUI TRAVEL PLC ORD GBP0 SEC ID: EXB1Z7RQ0	6.841969	20,542.85	29,762.56	0.04%	2,300.13	6,919.58
7,148.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	41.108125	224,999.35	293,840.88	0.40%	20,709.62	48,131.91
271,062.00 VODAFONE GROUP ORD USD0.11428571 SEC ID: EXB16GWD5	3.925313	662,937.29	1,064,003.06	1.44%	75,511.97	325,553.80
11,120.00 STANDARD LIFE ORD GBP0.10 SEC ID: EXB16KPT9	5.955875	34,689.37	66,229.33	0.09%	5,118.42	26,421.54

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,447.00 INVESTEC ORD GBP0.0002 SEC ID: EXB17BBQ9	7.247750	20,287.80	17,735.24	0.02%	1,370.63	-3,923.19
4,869.00 HOME RETAIL GROUP ORD GBP0 SEC ID: EXB19NKB4	3.178344	20,472.20	15,475.35	0.02%	1,195.98	-6,192.83
5,103.00 EXPERIAN PLC ORD USD0.10 SEC ID: EXB19NLV9	18.450625	50,874.22	94,153.54	0.13%	7,276.47	36,002.85
6,030.00 REED ELSEVIER ORD GBP0.14 SEC ID: EXB2B0DG6	14.889688	48,740.86	89,784.82	0.12%	6,938.84	34,105.12
2,789.00 SHIRE PLC ORD GBP0.05 SEC ID: EXB2QKY08	47.236250	61,750.34	131,741.90	0.18%	10,181.39	59,810.17
1,572.00 FRESNILLO PLC SEC ID: EXB2QPKJ1	12.347344	20,969.12	19,410.02	0.03%	1,500.06	-3,059.16
3,003.00 CAPITA PLC SEC ID: EXB23K0M2	17.191875	35,764.50	51,627.20	0.07%	3,989.91	11,872.79
3,707.00 RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEC ID: EXB24CGK6	79.384063	216,165.20	294,276.72	0.40%	20,048.93	58,062.59
3,389.00 UNITED UTILITIES GROUP PLC ORD GBP0.05 SEC ID: EXB39J2M5	11.121719	29,529.34	37,691.51	0.05%	2,912.91	5,249.26
59,086.00 GLENCORE XSTRATA PLC SEC ID: EXB4T3BW4	5.179094	328,725.42	306,011.93	0.41%	13,839.14	-36,552.63
884.00 AGGREKO ORD GBP0.13708387 SEC ID: EXB4WQ2Z2	28.305313	23,091.40	25,021.90	0.03%	914.01	1,016.49

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,576.00 ESSAR ENERGY PLC SEC ID: EXB5SXPF8	1.200781	28,330.74	4,293.99	0.01%	123.66	-24,160.41
4,025.00 SEGRO PLC SEC ID: EXB5ZN1N1	5.531875	19,669.96	22,265.80	0.03%	1,720.76	875.08
2,617.00 CAPITAL & COUNTIES PROPERTIES PLC GBP0.25 SEC ID: EXB62G9D4	5.452375	4,040.03	14,268.86	0.02%	1,356.46	8,872.37
6,463.00 RESOLUTION LTD ORD NPV(NEW) SEC ID: EXB62W238	5.863125	31,500.32	37,893.38	0.05%	708.58	5,684.48
10,800.00 ROLLS-ROYCE HLDGS PLC ORD GBP0.20 SEC ID: EXB63H842	21.117188	116,271.28	228,065.63	0.31%	14,759.25	97,035.10
12,555.00 ROYAL BANK OF SCOT ORD GBP1 (POST CONS) SEC ID: EXB7T7729	5.599781	79,202.31	70,305.26	0.10%	5,420.76	-14,317.81
1,019.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	54.325000	29,312.43	55,357.18	0.07%	4,278.18	21,766.57
2,698.00 CAIRN ENERGY PLC SEC ID: EXB74CDH5	4.468563	45,638.79	12,056.18	0.02%	931.75	-34,514.36
22,965.00 OLD MUTUAL PLC ORD GBP0.114285714(POST CON SEC ID: EXB77J081	3.131969	49,850.72	71,925.67	0.10%	5,558.63	16,516.32
6,208.00 SAGE GROUP GBP0.01051948 SEC ID: EXB8C3BL7	6.686281	24,218.14	41,508.44	0.06%	3,207.91	14,082.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,234.00 WPP PLC ORD GBP0.10 SEC ID: EXB8KF9B6	22.856250	65,866.78	142,485.86	0.19%	11,011.74	65,607.34
6,055.00 MELROSE INDUSTRIES PLC0.1 SEC ID: EXB8L59D3	5.063156	20,943.91	30,657.42	0.04%	1,607.61	8,105.90
8,510.00 MAN GROUP PLC ORD USD0.03428571 SEC ID: EXB83VD90	1.407813	31,961.56	11,980.48	0.02%	925.88	-20,906.96
1,196.00 INTERCONTINENTAL HOTELS GROUP PLC SEC ID: EXB85KYF5	33.340313	20,587.94	39,875.01	0.05%	3,081.66	16,205.41
8,397.00 DIRECT LINE INSURANCE GROUP PL SEC ID: EXB89W0M7	4.134000	30,468.89	34,713.19	0.05%	904.36	3,339.94
4,033.00 REXAM ORD GBP0.714285714 (POST R/ SEC ID: EXB943Z38	8.786406	20,429.23	35,435.58	0.05%	2,738.57	12,267.78
3,085.00 INVENSYS PLC SEC ID: EXB979H65	8.422031	20,502.60	25,981.97	0.04%	2,007.97	3,471.40
1,734.00 COCA COLA HBC ORD CHF0.10 SEC ID: EXB9895B6	29.183125	41,822.89	50,603.54	0.07%	17,646.20	-8,865.55
5,003.00 ABERDEEN ASSET MANAGEMENT PLC SEC ID: EX0003122	8.281250	20,424.76	41,431.09	0.06%	2,639.07	18,367.26
1,675.00 AMEC ORD 50P SEC ID: EX0028269	18.020000	20,927.33	30,183.50	0.04%	2,332.66	6,923.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,961.00 ANTOFAGASTA ORD GBP0.05 SEC ID: EX0045610	13.647500	32,395.38	26,762.75	0.04%	2,068.30	-7,700.93
11,927.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	30.955313	418,087.39	369,204.01	0.50%	27,241.35	-76,124.73
8,485.00 ARM HOLDINGS ORD GBP0.0005 SEC ID: EX0059587	18.202188	66,181.27	154,445.56	0.21%	6,569.79	81,694.50
4,478.00 BALFOUR BEATTY ORD GBP0.50 SEC ID: EX0096167	4.751781	20,349.08	21,278.47	0.03%	1,644.46	-715.07
4,296.00 BRITISH LAND ORD GBP0.25 SEC ID: EX0136708	10.417813	32,163.90	44,754.92	0.06%	3,458.79	9,132.23
5,666.00 BRITISH SKY BRDCSTG ORD 50P SEC ID: EX0141195	13.978750	53,330.00	79,203.60	0.11%	6,121.09	19,752.51
4,400.00 TULLOW OIL PLC ORD GBP0.10 SEC ID: EX0150089	14.160938	86,681.19	62,308.13	0.08%	4,815.36	-29,188.42
17,968.00 AVIVA PLC GBP0.25 SEC ID: EX0216237	7.448156	111,303.76	133,828.48	0.18%	8,581.17	13,943.55
658.00 CRODA INTL ORD 10P SEC ID: EX0233521	40.694063	23,015.27	26,776.69	0.04%	1,783.22	1,978.20
14,104.00 DIAGEO ORD 28 101/108P SEC ID: EX0237407	33.125000	267,747.74	467,195.00	0.63%	32,013.09	167,434.17
937.00 SCHRODERS (NEW) ORD GBP1 SEC ID: EX0240542	43.029375	20,605.71	40,318.52	0.05%	3,115.94	16,596.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
17,605.00 BAE SYSTEMS ORD GBP0.025 SEC ID: EX0263494	7.204688	101,124.96	126,838.52	0.17%	9,802.46	15,911.10
11,183.00 BRITISH AMERICAN TOBACCO ORD GBP0.25 SEC ID: EX0287584	53.629375	417,704.20	599,737.30	0.81%	41,421.17	140,611.93
3,535.00 FIRSTGROUP ORD5P SEC ID: EX0345218	2.047125	14,901.58	7,236.59	0.01%	559.27	-8,224.26
3,368.00 HAMMERSON ORD 25P REITS SEC ID: EX0406507	8.314375	20,444.58	28,002.82	0.04%	2,164.14	5,394.10
13,397.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.525000	360,935.40	301,767.43	0.41%	20,352.56	-79,520.53
5,856.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	38.723125	186,122.96	226,762.62	0.31%	15,708.37	24,931.29
1,541.00 IMI ORD GBP0.25 SEC ID: EX0457963	25.257813	21,021.35	38,922.29	0.05%	2,592.08	15,308.86
5,355.00 SABMILLER PLC SEC ID: EX0483548	51.360313	176,726.89	275,034.47	0.37%	18,586.25	79,721.33
9,224.00 COMPASS GROUP ORD GBP0.10 SEC ID: EX0533151	16.032500	75,336.92	147,883.78	0.20%	11,428.90	61,117.96
103,722.00 HSBC HLDGS ORD USD0.50 (UK) SEC ID: EX0540529	10.971000	1,076,345.93	1,137,934.07	1.54%	80,432.69	-18,844.55
29,150.00 LEGAL & GENERAL GROUP ORD 2.5P SEC ID: EX0560394	3.688469	39,755.78	107,518.86	0.15%	8,309.36	59,453.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,833.00 MEGGITT ORD5P SEC ID: EX0575806	8.736719	22,799.63	33,487.85	0.05%	1,945.08	8,743.14
17,117.00 MORRISON (W) SUPMKT ORD 10P SEC ID: EX0604317	4.322813	78,131.76	73,993.58	0.10%	4,294.92	-8,433.10
16,969.00 RSA INSURANCE GROUP PLC ORD 27.5P SEC ID: EX0661689	1.513813	33,586.78	25,687.89	0.03%	1,985.24	-9,884.13
1,772.00 ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	40.495313	26,740.94	71,757.69	0.10%	5,545.64	39,471.11
4,032.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	22.210313	64,685.63	89,551.98	0.12%	6,920.84	17,945.51
2,617.00 INTU PROPERTIES PLC GBP0.50 SEC ID: EX0683436	5.132719	20,530.93	13,432.32	0.02%	1,038.09	-8,136.70
14,046.00 PRUDENTIAL PLC GBP0.05 SEC ID: EX0709959	22.193750	139,803.09	311,733.41	0.42%	20,829.17	151,101.15
6,821.00 RIO TINTO PLC SEC ID: EX0718877	56.469844	419,943.89	385,180.81	0.52%	29,767.93	-64,531.01
1,023.00 TRAVIS PERKINS ORD GBP0.10 SEC ID: EX0773963	31.005000	29,702.69	31,718.12	0.04%	826.35	1,189.08
5,895.00 SSE PLC SEC ID: EX0790876	22.690625	108,280.57	133,761.23	0.18%	8,482.41	16,998.25
2,198.00 SERCO GROUP ORD 2P SEC ID: EX0797376	8.268000	20,385.14	18,173.07	0.02%	1,404.47	-3,616.54

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
105,735.00 BP PLC ORD USD.25 SEC ID: EX0798051	8.083328	991,798.65	854,690.70	1.15%	62,269.30	-199,377.25
257,412.00 LLOYDS BANKING GROUP PLC GBP0.1 SEC ID: EX0870611	1.306450	267,272.41	336,295.91	0.45%	22,431.10	46,592.40
1,831.00 TATE & LYLE ORD 25P SEC ID: EX0875412	13.399063	20,089.93	24,533.68	0.03%	1,654.59	2,789.16
18,954.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	21.489844	344,447.54	407,318.50	0.55%	28,935.10	33,935.86
44,991.00 TESCO ORD 5P SEC ID: EX0884703	5.537672	299,231.92	249,145.40	0.34%	17,906.90	-67,993.42
4,405.00 SMITH & NEPHEW ORD USD0.20 SEC ID: EX0922321	14.260313	44,135.19	62,816.68	0.08%	4,854.66	13,826.83
27,430.00 GLAXOSMITHKLINE ORD GBP0.25 SEC ID: EX0925282	26.690469	541,263.30	732,119.56	0.99%	53,757.63	137,098.63
1,019.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	35.311250	28,648.76	35,982.16	0.05%	2,311.55	5,021.85
1,787.00 BABCOCK INTL GROUP ORD GBP0.60 SEC ID: EX0969702	22.442188	23,418.62	40,104.19	0.05%	1,538.81	15,146.76
7,210.00 ASTRAZENECA ORD USD0.25 SEC ID: EX0989528	59.202656	326,397.27	426,851.15	0.58%	32,988.33	67,465.55
7,196.00 GKN ORD GBP0.01 SEC ID: EX3064659	6.182781	19,812.66	44,491.30	0.06%	2,216.18	22,462.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
43,667.00 BT GROUP ORD GBP0.05 SEC ID: EX3091355	6.283813	103,952.01	274,395.24	0.37%	17,300.54	153,142.69
646.00 LONMIN ORD USD1 SEC ID: EX3119248	5.109531	11,216.03	3,300.76	0.00%	255.09	-8,170.36
831.00 CARNIVAL PLC ORD USD1.66 SEC ID: EX3121525	41.422813	34,696.54	34,422.36	0.05%	2,660.27	-2,934.45
7,856.00 MARKS & SPENCER GROUP ORD GBP0.25 SEC ID: EX3127480	7.164938	44,897.16	56,287.76	0.08%	4,350.09	7,040.51
85,074.00 BARCLAYS ORD GBP0.25 SEC ID: EX3134866	4.504172	440,033.56	383,187.91	0.52%	25,509.95	-82,355.60
1,582.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	52.138750	53,999.85	82,483.50	0.11%	774.41	27,709.24
4,393.00 WILLIAM HILL PLC SEC ID: EX3169888	6.656469	30,814.68	29,241.87	0.04%	2,453.24	-4,026.05
2,749.00 BURBERRY GROUP ORD GBP0.0005 SEC ID: EX3174300	25.108750	40,583.00	69,023.95	0.09%	5,311.73	23,129.22
3,760.00 LAND SECS GP ORD GBP0.10 REITS SEC ID: EX3180943	15.957969	39,175.18	60,001.96	0.08%	4,637.12	16,189.66
981.00 NEXT GROUP ORD GBP0.10 SEC ID: EX3208983	90.265625	32,909.37	88,550.58	0.12%	6,843.45	48,797.76
11,741.00 KINGFISHER ORD GBP0.157142857 SEC ID: EX3319525	6.371594	39,134.34	74,808.89	0.10%	5,781.46	29,893.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
679.00 VEDANTA RESOURCES PLC SEC ID: EX3327700	15.461094	29,873.75	10,498.09	0.01%	811.33	-20,186.99
3,509.00 ICAP ORD GBP0.10 SEC ID: EX3387217	7.479625	20,362.17	26,246.00	0.04%	2,028.38	3,855.45
20,801.00 ITV ORD GBP0.10 SEC ID: EX3398644	3.213125	53,455.90	66,836.21	0.09%	2,621.18	10,759.13
TOTAL POUND STERLING EQUITY (21.85%)		**13,211,672.98**	**16,166,440.70**	**21.85%**	**1,138,793.35**	**1,815,974.37**
TOTAL POUND STERLING (21.95%)		**13,288,483.73**	**16,244,669.94**	**21.95%**	**1,140,211.84**	**1,815,974.37**
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	2,531.24	2,519.90	0.00%	-11.34	0.00
EQUITY						
14,000.00 OVERSEA-CHINESE BKG CORP SGD0.5 (POST SUBDIVISION) SEC ID: FMB0F9V21	8.078568	92,502.96	113,099.95	0.15%	8,985.53	11,611.46
13,909.00 NOBLE GROUP HKD0.25 SEC ID: FMB01CLC8	0.847458	19,727.18	11,787.29	0.02%	1,136.30	-9,076.19
7,000.00 SINGAPORE PRESS HLDGS SGD0.20 SEC ID: FMB012892	3.263108	19,154.14	22,841.76	0.03%	2,201.95	1,485.67
39,000.00 SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION) SEC ID: FMB02PY26	2.898780	89,116.13	113,052.43	0.15%	10,898.28	13,038.02
10,000.00 OLAM INTERNATIONAL LIMITED ORD SGD0.1 SEC ID: FMB05Q3L3	1.215745	18,624.05	12,157.45	0.02%	1,171.98	-7,638.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 SEMBCORP INDUSTRIES SGD0.25 (POST REORGANIZATION) SEC ID: FMB08X160	4.348170	18,394.84	26,089.02	0.04%	2,514.98	5,179.20
7,000.00 STARHUB LTD SEC ID: FMB1CNDB1	3.397751	23,320.92	23,784.25	0.03%	-13.20	476.53
10,600.00 KEPPEL CORP NPV SEC ID: FMB1VQ5C0	8.862664	75,744.14	93,944.24	0.13%	4,325.27	13,874.83
1,848.00 KEPPEL REIT SEC ID: FMB12RQH6	0.938540	1,989.25	1,734.42	0.00%	-15.94	-238.89
16,000.00 WILMAR INTERNATIONAL LTD SGD0.5 SEC ID: FMB17KC65	2.708696	57,532.58	43,339.14	0.06%	1,887.48	-16,080.92
12,742.00 GLOBAL LOGISTIC PROPERTIES LTD SEC ID: FMB4KJWS7	2.288928	25,879.81	29,165.52	0.04%	-835.20	4,120.91
12,000.00 CAPITAMALLS ASIA LTD SEC ID: FMB442NY9	1.552352	19,770.16	18,628.23	0.03%	1,795.76	-2,937.69
1,200.00 K-GREEN TRUST SEC ID: FMB66J4M2	0.827657	780.57	993.19	0.00%	86.86	125.76
9,000.00 SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10 SEC ID: FM6043216	3.136385	21,016.54	28,227.47	0.04%	2,721.14	4,489.79
9,000.00 DBS HLDGS SGD1 SEC ID: FM6175208	13.543482	93,865.27	121,891.34	0.16%	11,750.35	16,275.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 CITY DEVELOPMENTS SGD0.50 SEC ID: FM6197921	7.603358	23,337.39	22,810.07	0.03%	2,198.88	-2,726.20
7,000.00 SEMBCORP MARINE SGD0.10 SEC ID: FM6205138	3.524473	21,510.80	24,671.31	0.03%	2,378.31	782.20
1,000.00 JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	28.472992	22,406.17	28,472.99	0.04%	2,744.81	3,322.01
5,000.00 SINGAPORE EXCHANGE SGD0.01 SEC ID: FM6303867	5.750040	27,685.38	28,750.20	0.04%	2,771.53	-1,706.71
13,000.00 CAPITALAND SGD1 SEC ID: FM6309302	2.399810	37,620.60	31,197.53	0.04%	3,007.45	-9,430.52
44,000.00 GENTING SINGAPORE PLC USD0.10 CLOB SEC ID: FM6366799	1.184065	42,332.79	52,098.84	0.07%	1,996.10	7,769.95
16,000.00 CAPITAMALL TRUST SGD1 UNITS SEC ID: FM6420125	1.508791	20,607.34	24,140.66	0.03%	2,329.04	1,204.28
15,000.00 ASCENDAS REAL ESTATE INV TRUST NPV(REAL ESTATE INV TRUSTS) SEC ID: FM6563874	1.742436	20,779.81	26,136.54	0.04%	2,527.34	2,829.39
18,000.00 COMFORTDELGRO CORP SGD0.25 SEC ID: FM6603738	1.591953	20,113.99	28,655.16	0.04%	2,762.36	5,778.81
5,000.00 SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT) SEC ID: FM6811737	8.244891	56,316.87	41,224.46	0.06%	2,169.78	-17,262.19
7,000.00 UNITED OVERSEAS BANK SG$1 SEC ID: FM6916783	16.822430	101,265.82	117,757.01	0.16%	9,310.15	7,181.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL SINGAPORE DOLLAR EQUITY (1.47%)		**971,395.50**	**1,086,650.47**	**1.47%**	**82,807.29**	**32,447.68**
TOTAL SINGAPORE DOLLAR (1.47%)		**973,926.74**	**1,089,170.37**	**1.47%**	**82,795.95**	**32,447.68**
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	0.04	0.04	0.00%	0.00	0.00
EQUITY						
1,692.00 ELEKTA SER B NPV SEC ID: SSB0M42T0	15.313113	19,675.57	25,909.79	0.04%	2,203.90	4,030.32
1,000.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	46.383085	18,892.75	46,383.08	0.06%	4,867.67	22,622.66
375.00 MILLICOM INTL CELL SDR EACH REP 1 USD1.50 SEC ID: SSB00L2M1	99.725968	34,090.61	37,397.24	0.05%	3,924.66	-618.03
1,100.00 ELECTROLUX AB SER 'B' NPV SEC ID: SSB1KKBX5	26.235481	28,167.45	28,859.03	0.04%	1,224.36	-532.78
4,194.00 ATLAS COPCO AB SER A NPV (POST SPLIT) SEC ID: SSB1QGR45	27.761343	77,703.50	116,431.07	0.16%	7,578.61	31,148.96
1,800.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	25.410270	25,016.42	45,738.49	0.06%	4,800.04	15,922.03
8,575.00 VOLVO (AB) SER B NPV (POST SPLIT) SEC ID: SSB1QH836	13.148881	97,866.16	112,751.65	0.15%	6,463.08	8,422.41

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,800.00 SKF AB SER B NPV (POST SPLIT) SEC ID: SSB1Q3J35	26.266621	32,501.10	47,279.92	0.06%	4,961.81	9,817.01
1,500.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	19.602653	24,030.74	29,403.98	0.04%	3,085.81	2,287.43
7,098.00 SANDVIK AB NPV (POST SPLIT) SEC ID: SSB1VQ251	14.122007	95,041.07	100,238.00	0.14%	7,158.58	-1,961.65
2,800.00 SVENSKA CELLULOSA AB-SCA SER B NPV (POST SPLIT) SEC ID: SSB1VVGZ9	30.828636	39,508.85	86,320.18	0.12%	9,058.89	37,752.44
3,000.00 BOLIDEN AB NPV (POST SPLIT) SEC ID: SSB1XCBX9	15.328683	52,918.99	45,986.05	0.06%	2,328.36	-9,261.30
1,000.00 HEXAGON AB SEC ID: SSB1XFTL9	31.653847	20,628.12	31,653.85	0.04%	2,010.28	9,015.45
2,800.00 HUSQVARNA AB SER B NPV SEC ID: SSB12PJ24	6.028711	20,398.59	16,880.39	0.02%	1,771.52	-5,289.72
1,200.00 RATOS AB SER B NPV SEC ID: SSB130WD9	9.053966	20,245.22	10,864.76	0.01%	1,140.20	-10,520.66
1,000.00 SSAB AB NPV SEC ID: SSB17H0S0	7.676019	18,390.80	7,676.02	0.01%	805.56	-11,520.34
502.00 ETRION CORP SEC ID: SSB5TZGM3	0.608788	279.38	305.61	0.00%	12.36	13.87
1,500.00 TELE2 AB-B SHS SEC ID: SSB97C732	11.342758	19,070.36	17,014.14	0.02%	1,785.55	-3,841.77

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,600.00 SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10 SEC ID: SS4813340	13.203376	49,380.49	100,345.65	0.14%	10,530.78	40,434.38
5,200.00 SWEDBANK AB SEK'A' NPV SEC ID: SS4846522	28.181733	68,785.74	146,545.01	0.20%	5,046.28	72,712.99
1,400.00 SWEDISH MATCH AB NPV SEC ID: SS5048565	32.183228	33,672.32	45,056.52	0.06%	4,728.46	6,655.74
16,200.00 NORDEA BANK AB EUR0.39632 SEC ID: SS5380034	13.491421	166,019.16	218,561.02	0.30%	22,936.93	29,604.93
2,000.00 SECURITAS SER 'B' SEK1 SEC ID: SS5554042	10.642108	21,514.03	21,284.22	0.03%	2,233.68	-2,463.49
2,400.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	34.456451	46,948.83	82,695.48	0.11%	8,678.49	27,068.16
5,100.00 HENNES & MAURITZ AB SEC ID: SS5687438	46.118395	169,631.08	235,203.81	0.32%	24,683.52	40,889.21
1,600.00 ASSA ABLOY SER B NPV SEC ID: SS5698781	52.906923	31,611.54	84,651.08	0.11%	8,883.73	44,155.81
2,500.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	49.201258	74,420.70	123,003.15	0.17%	12,908.59	35,673.86
17,394.00 ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B SEC ID: SS5959373	12.222464	189,691.56	212,597.55	0.29%	18,812.12	4,093.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
17,607.00 TELIASONERA AB NPV SEC ID: SS5978381	8.337745	135,997.26	146,802.67	0.20%	9,226.62	1,578.79
1,800.00 SKANSKA AB B SER 'B' SEK3 SEC ID: SS7142093	20.459004	33,329.32	36,826.21	0.05%	3,864.73	-367.84
1,200.00 LUNDIN PETROLEUM A ORD SEC ID: SS7187627	19.524803	30,539.62	23,429.76	0.03%	1,149.47	-8,259.33
1,500.00 ALFA LAVAL AB ORD NPV SEC ID: SS7332686	25.690530	22,545.81	38,535.80	0.05%	4,044.15	11,945.84
800.00 GETINGE AB SER'B'NPV SEC ID: SS7698359	34.254040	19,207.86	27,403.23	0.04%	2,875.84	5,319.53
TOTAL SWEDISH KRONA EQUITY (3.18%)		**1,737,721.00**	**2,350,034.41**	**3.18%**	**205,784.63**	**406,528.78**
TOTAL SWEDISH KRONA (3.18%)		**1,737,721.04**	**2,350,034.45**	**3.18%**	**205,784.63**	**406,528.78**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	2,643.48	2,722.11	0.00%	78.63	0.00
EQUITY						
2,595.00 CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	99.848204	103,172.35	259,106.09	0.35%	38,982.87	116,950.87
273.00 SWISS PRIME SITE AG SEC ID: ESB083BH9	77.640974	19,979.10	21,195.99	0.03%	1,323.92	-107.03
193.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	304.154720	35,323.09	58,701.86	0.08%	8,831.78	14,546.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,647.00 GAM HOLDING LTD SEC ID: ESB1WHVV6	19.508630	20,525.98	32,130.71	0.04%	4,834.10	6,770.63
507.00 ACTELION CHF0.5 (REGD)(POST SUBD) SEC ID: ESB1YD5Q3	84.724799	23,379.64	42,955.47	0.06%	6,462.71	13,113.12
230.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	147.635914	20,772.67	33,956.26	0.05%	5,108.77	8,074.82
88.00 PARTNERS GRP HLDG AG CHF0.01 (REGD) SEC ID: ESB119QG7	267.498735	22,346.93	23,539.89	0.03%	1,477.29	-284.33
201.00 KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD) SEC ID: ESB142S69	131.669197	20,689.23	26,465.51	0.04%	3,981.77	1,794.51
20,241.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	19.025131	350,925.34	385,087.67	0.52%	51,967.94	-17,805.61
1,236.00 LOGITECH INTL SA CHF0.25(REGD) (POST SUBDIVISION) SEC ID: ESB18ZRK2	13.774105	20,601.44	17,024.79	0.02%	2,561.40	-6,138.05
481.00 ARYZTA AG CHF0.02 (REGD) SEC ID: ESB39VJC3	76.910103	20,617.31	36,993.76	0.05%	5,623.97	10,752.48
1,027.00 JULIUS BAER GRUPPE AG SEC ID: ESB4R2R51	48.170012	38,112.77	49,470.60	0.07%	7,442.91	3,914.92
1,515.00 TRANSOCEAN LTD SEC ID: ESB5W3ND7	48.844662	105,799.85	73,999.66	0.10%	5,794.04	-37,594.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,811.00 SWISS RE LTD SEC ID: ESB545MG7	92.258391	148,612.83	259,338.34	0.35%	23,192.35	87,533.16
545.00 SYNGENTA AG CHF0.1 SEC ID: ES4356642	399.392815	162,674.15	217,669.08	0.29%	27,561.36	27,433.57
10.00 SIKA FINANZ AG CHF0.6 (BR) SEC ID: ES4808089	3,565.525384	21,131.92	35,655.25	0.05%	2,791.74	11,731.59
28.00 SGS SA CHF1(REGD) SEC ID: ES4824771	2,307.303087	39,605.21	64,604.49	0.09%	9,719.84	15,279.44
116.00 SWISSCOM AG CHF1.00 SEC ID: ES5533975	529.487828	42,793.52	61,420.59	0.08%	9,240.81	9,386.26
1.00 LINDT & SPRUENGLI AG CHF100 REGD SEC ID: ES5962307	54,084.443703	27,285.93	54,084.44	0.07%	8,137.08	18,661.43
39.00 GIVAUDAN AG CHF10 SEC ID: ES5980614	1,432.506887	34,626.85	55,867.77	0.08%	8,405.39	12,835.53
842.00 ZURICH INSURANCE GROUP AG CHF0.1 SEC ID: ES5983816	290.661719	211,187.70	244,737.17	0.33%	32,393.58	1,155.89
12,809.00 NOVARTIS AG CHF0.50 (REGD) SEC ID: ES7103066	80.058470	730,803.62	1,025,468.94	1.39%	115,685.99	178,979.33
12,133.00 ABB LTD CHF1.03 (REGD) SEC ID: ES7108891	26.401304	269,156.00	320,327.03	0.43%	43,765.70	7,405.33
3,912.00 ROCHE HLDG AG GENUSSCHEINE NPV SEC ID: ES7110384	280.204644	687,661.69	1,096,160.57	1.48%	141,466.25	267,032.63

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
783.00 ADECCO SA CHF1 (REGD) SEC ID: ES7110723	79.383820	44,280.86	62,157.53	0.08%	8,908.17	8,968.50
1,219.00 HOLCIM CHF2 (REGD) SEC ID: ES7110756	75.054815	92,852.73	91,491.82	0.12%	13,765.07	-15,125.98
17,957.00 NESTLE SA SEC ID: ES7123874	73.424411	959,625.12	1,318,482.15	1.78%	175,530.11	183,326.92
248.00 BALOISE HOLDING AG CHF0.1 SEC ID: ES7124591	127.733738	22,445.75	31,677.97	0.04%	4,766.00	4,466.22
228.00 SONOVA HLDG CHF0.05 SEC ID: ES7156031	134.930005	28,545.57	30,764.04	0.04%	4,628.49	-2,410.02
142.00 STRAUMANN HOLDING AG SEC ID: ES7156833	187.552707	37,497.53	26,632.48	0.04%	83.58	-10,948.63
8,341.00 CREDIT SUISSE GROUP AG CHF0.04 REGD SEC ID: ES7171584	30.662844	359,944.61	255,758.78	0.35%	33,656.42	-137,842.25
153.00 SWATCH GROUP CHF2.25 (BR) SEC ID: ES7184728	662.843650	49,424.33	101,415.08	0.14%	15,258.04	36,732.71
248.00 LONZA GROUP AG CHF1(REGISTERED SEC ID: ES7333374	95.125654	20,371.84	23,591.16	0.03%	3,549.32	-330.00
155.00 SWISS LIFE HOLDING AG CHF5.1 SEC ID: ES7437803	208.241975	20,381.60	32,277.51	0.04%	4,859.25	7,036.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
55.00 BQE CANT VAUDOISE CHF20 (REGISTERED) SEC ID: ES7520798	547.028729	29,831.67	30,086.58	0.04%	1,074.87	-819.96
TOTAL SWISS FRANC EQUITY (8.78%)		**4,842,986.73**	**6,500,297.03**	**8.78%**	**832,832.88**	**824,477.42**
TOTAL SWISS FRANC (8.79%)		**4,845,630.21**	**6,503,019.14**	**8.79%**	**832,911.51**	**824,477.42**
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	-14,362.77	-14,362.77	-0.02%	0.00	0.00
EQUITY						
66.00 PROTHENA CORP PLC SEC ID: G72800108	26.520000	386.40	1,750.32	0.00%	0.00	1,363.92
208.46 PERRIGO CO PLC SEC ID: G97822103	153.460000	32,425.95	31,990.27	0.04%	0.00	-435.68
2,006.00 TRANSOCEAN LTD SEC ID: H8817H100	49.420000	94,659.26	99,136.52	0.13%	0.00	4,477.26
4,810.00 TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	40.080000	256,271.36	192,784.80	0.26%	0.00	-63,486.56
TOTAL U.S. DOLLAR EQUITY (0.44%)		**383,742.97**	**325,661.91**	**0.44%**	**0.00**	**-58,081.06**
TOTAL U.S. DOLLAR (0.42%)		**369,380.20**	**311,299.14**	**0.42%**	**0.00**	**-58,081.06**
TOTAL BASE INVESTMENTS		**63,066,272.89**	**74,002,234.14**	**100.00%**	**585,001.29**	**10,350,959.96**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
REAL ESTATE						
763.59 PRIME PROPERTY FUND LLC SEC ID: 99VVAE6C7	14,231.513894	7,824,402.93	10,866,999.00	19.52%	0.00	3,042,596.07
1,611,448.00 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND ¬ LP SEC ID: 99VVAGNA7	0.483853	624,132.00	779,703.95	1.40%	0.00	155,571.95
567,459.00 BRAZIL REAL ESTATE OPPORTUNITIES FUND II SEC ID: 99VVAKH72	0.668986	548,196.45	379,622.13	0.68%	0.00	-168,574.32
1,447,555.47 BROOKFIELD REAL ESTATE FUND SEC ID: 99VVALGN6	0.845233	1,092,684.19	1,223,521.65	2.20%	0.00	130,837.46
1,778,476.90 EXETER INDUSTRIAL VALUE FUND II LPP SEC ID: 99VVALLK6	0.818521	1,262,265.31	1,455,720.69	2.61%	0.00	193,455.38
1,839,324.02 DIVCOWEST FUND III SEC ID: 99VVALSA1	1.199798	1,700,000.02	2,206,817.28	3.96%	0.00	506,817.26
3,750,000.00 JAMESTOWN PREMIER PROPERTY SEC ID: 99VVARYK9	1.380536	3,750,000.00	5,177,010.00	9.30%	0.00	1,427,010.00
1,739,530.00 BROOKFIELD FAIRFIELD MULTIFAMILY SEC ID: 99VVAR695	1.030110	1,616,641.00	1,791,907.25	3.22%	0.00	175,266.25
9,375,000.00 HEITMAN AMERICA RE TRUST SEC ID: 99VVAR7A1	1.073259	9,038,402.00	10,061,803.13	18.07%	0.00	1,023,401.13

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
187,982.00 CVI EUROPE REAL ESTATE PARTNER TG LLC SEC ID: 99VVAVHX1	1.037817	187,982.00	195,090.92	0.35%	0.00	7,108.92
360,000.00 SAVANNA REAL ESTATE FUND IIA LP LLC SEC ID: 99VVAVWT3	1.000000	360,000.00	360,000.00	0.65%	0.00	0.00
3,859,699.35 USAA EAGLE REAL ESTATE LP SEC ID: 99VVAWAW8	1.088112	3,859,699.35	4,199,785.18	7.54%	0.00	340,085.83
5,296,491.00 PRISA REAL ESTATE LP SEC ID: 99VVAWA08	1.000000	5,296,491.00	5,296,491.00	9.51%	0.00	0.00
7,500,000.00 UBS TRUMBULL PROPERTY FUND SEC ID: 999F99382	1.057791	7,229,196.23	7,933,432.50	14.25%	0.00	704,236.27
1,714,380.20 TTG BRPTP FUND LP SEC ID: 999G39667	1.923516	1,648,316.11	3,297,637.74	5.92%	0.00	1,649,321.63
850,685.46 CITIC CAPITAL CHINA SEC ID: 999180086	0.524584	444,572.13	446,255.98	0.80%	0.00	1,683.85
TOTAL U.S. DOLLAR REAL ESTATE (100.00%)		**46,482,980.72**	**55,671,798.40**	**100.00%**	**0.00**	**9,188,817.68**
TOTAL U.S. DOLLAR (100.00%)		**46,482,980.72**	**55,671,798.40**	**100.00%**	**0.00**	**9,188,817.68**
TOTAL BASE INVESTMENTS		**46,482,980.72**	**55,671,798.40**	**100.00%**	**0.00**	**9,188,817.68**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
OTHER						
34,410,168.11 GRESHAM A+ FUND LLC SEC ID: 99VVARZ28	0.834298	35,988,766.11	28,708,335.00	100.00%	0.00	-7,280,431.11
TOTAL BASE INVESTMENTS		**35,988,766.11**	**28,708,335.00**	**100.00%**	**0.00**	**-7,280,431.11**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
FIXED INCOME SECURITIES						
2,945,398.20 WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	10.019999	28,961,961.26	29,512,887.47	100.00%	0.00	550,926.21
TOTAL BASE INVESTMENTS		**28,961,961.26**	**29,512,887.47**	**100.00%**	**0.00**	**550,926.21**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
20,493,485.76 STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.150562	19,610,158.41	23,579,025.96	100.00%	0.00	3,968,867.55
TOTAL BASE INVESTMENTS		**19,610,158.41**	**23,579,025.96**	**100.00%**	**0.00**	**3,968,867.55**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
OTHER						
18,179,435.99 GRESHAM COMMODITY FUND CL A1 SEC ID: 99VVAUEZ1	0.959173	18,179,435.99	17,437,223.35	100.00%	0.00	-742,212.64
TOTAL BASE INVESTMENTS		**18,179,435.99**	**17,437,223.35**	**100.00%**	**0.00**	**-742,212.64**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,557,317.57 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	1,557,317.57	1,557,317.57	2.94%	0.00	0.00
FIXED INCOME SECURITIES						
365,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2025 DD 05/30/13 SEC ID: 011839AR8	110.371000	400,180.86	402,854.15	0.76%	0.00	2,673.29
240,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2027 DD 05/30/13 SEC ID: 011839AT4	108.285000	260,383.66	259,884.00	0.49%	0.00	-499.66
650,000.00 ALASKA ST HSG FIN CORP 5.000% 06/01/2023 DD 01/15/14 SEC ID: 011839BQ9	114.586000	750,951.50	744,809.00	1.41%	0.00	-6,142.50
775,000.00 ARIZONA BRD OF RGTS UNIV ARIZO 5.000% 08/01/2029 DD 05/30/13 SEC ID: 040484KA4	107.562000	850,603.67	833,605.50	1.57%	0.00	-16,998.17
800,000.00 ARIZONA ST LOTTERY REVENUE 5.000% 07/01/2028 DD 06/15/10 SEC ID: 040624BA5	106.384000	852,404.94	851,072.00	1.61%	0.00	-1,332.94
730,000.00 ARIZONA ST TRANSPRTN BRD HIGHW 5.000% 07/01/2035 DD 01/29/13 SEC ID: 040654VT9	105.013000	789,675.48	766,594.90	1.45%	0.00	-23,080.58
110,000.00 CALIFORNIA ST 5.050% 12/01/2036 DD 04/01/05 SEC ID: 13062RJA7	97.478000	110,542.99	107,225.80	0.20%	0.00	-3,317.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
360,000.00 CALIFORNIA ST UNIV REVENUE 5.000% 11/01/2037 DD 09/28/11 SEC ID: 13077CWK6	103.398000	403,879.33	372,232.80	0.70%	0.00	-31,646.53
435,000.00 CHICAGO IL TRANSIT AUTH SALES 5.250% 12/01/2029 DD 11/04/11 SEC ID: 16772PAZ9	104.471000	504,138.10	454,448.85	0.86%	0.00	-49,689.25
540,000.00 CONNECTICUT ST HSG FIN AUTH HS 4.100% 11/15/2028 DD 10/30/13 SEC ID: 20775BN77	100.598000	540,000.00	543,229.20	1.03%	0.00	3,229.20
90,000.00 DETROIT MI CITY SCH DIST 5.250% 05/01/2032 DD 08/17/05 SEC ID: 251129Z47	98.260000	94,893.75	88,434.00	0.17%	0.00	-6,459.75
55,000.00 DETROIT MI CITY SCH DIST 5.636% 05/01/2016 DD 12/30/09 SEC ID: 2511294Z2	103.582000	59,466.75	56,970.10	0.11%	0.00	-2,496.65
70,000.00 DETROIT MI CITY SCH DIST 6.252% 05/01/2018 DD 12/30/09 SEC ID: 2511295B4	100.147000	78,083.64	70,102.90	0.13%	0.00	-7,980.74
545,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2036 DD 09/29/11 SEC ID: 25477GGJ8	105.200000	609,115.61	573,340.00	1.08%	0.00	-35,775.61
180,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2031 DD 12/22/11 SEC ID: 25477GJA4	107.710000	187,297.26	193,878.00	0.37%	0.00	6,580.74
365,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2037 DD 11/28/12 SEC ID: 25477GLZ6	104.758000	394,563.25	382,366.70	0.72%	0.00	-12,196.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 DU PAGE COOK & WILL CNTYS IL C 5.000% 06/01/2025 DD 04/30/13 SEC ID: 262615JF5	111.590000	168,843.19	167,385.00	0.32%	0.00	-1,458.19
585,000.00 FLORIDA ST HSG FIN CORP REVENU 4.000% 07/01/2027 DD 12/23/13 SEC ID: 34074MKA8	99.794000	585,000.00	583,794.90	1.10%	0.00	-1,205.10
320,000.00 FOOTHILL ESTRN TRANSPRTN CORRI 0.000% 01/01/2025 DD 06/08/95 SEC ID: 345105AZ3	68.791000	230,666.29	220,131.20	0.42%	0.00	-10,535.09
540,000.00 GUADALUPE-BLANCO RIVER AUTH TX 5.000% 04/15/2027 DD 07/10/13 SEC ID: 400524GQ1	109.629000	610,713.61	591,996.60	1.12%	0.00	-18,717.01
300,000.00 HAMILTON CNTY OH SWR SYS REVEN 5.000% 12/01/2027 DD 07/31/13 SEC ID: 407288YS2	111.086000	338,374.81	333,258.00	0.63%	0.00	-5,116.81
100,000.00 HOUSTON TX 5.000% 03/01/2025 DD 05/22/12 SEC ID: 442331VV3	112.412000	112,026.17	112,412.00	0.21%	0.00	385.83
670,000.00 ILLINOIS ST DEV FIN AUTH 0.000% 07/15/2025 DD 10/15/91 SEC ID: 451913AH0	65.856000	475,265.06	441,235.20	0.83%	0.00	-34,029.86
199,671.43 ILLINOIS ST HSG DEV AUTH 3.875% 12/01/2043 DD 10/01/13 SEC ID: 45201LWF8	99.526000	199,671.43	198,724.99	0.38%	0.00	-946.44
130,000.00 ILLINOIS ST FIN AUTH REVENUE 5.000% 10/01/2026 DD 02/02/12 SEC ID: 45203HEZ1	108.983000	143,461.69	141,677.90	0.27%	0.00	-1,783.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
190,000.00 ILLINOIS ST FIN AUTH REVENUE 5.000% 10/01/2027 DD 02/02/12 SEC ID: 45203HFA5	109.389000	208,045.23	207,839.10	0.39%	0.00	-206.13
220,000.00 IOWA ST FIN AUTH REVENUE 5.000% 08/01/2030 DD 12/20/11 SEC ID: 46246KN24	108.663000	230,095.31	239,058.60	0.45%	0.00	8,963.29
730,000.00 LOS ANGELES CA DEPT OF WTR & P 5.000% 07/01/2029 DD 05/30/13 SEC ID: 544525RG5	109.234000	785,965.76	797,408.20	1.51%	0.00	11,442.44
370,000.00 LOS ANGELES CNTY CA MET TRANSP 5.000% 07/01/2024 DD 12/18/13 SEC ID: 5447125U2	116.697000	433,117.56	431,778.90	0.82%	0.00	-1,338.66
375,000.00 MAINE ST HSG AUTH MTGE REVENUE 2.700% 11/15/2023 DD 02/21/13 SEC ID: 56052E5F1	91.285000	375,000.00	342,318.75	0.65%	0.00	-32,681.25
180,000.00 MAINE ST HSG AUTH MTGE REVENUE 3.450% 11/15/2032 DD 02/21/13 SEC ID: 56052E5J3	84.023000	178,462.56	151,241.40	0.29%	0.00	-27,221.16
180,000.00 MAINE ST HSG AUTH MTGE REVENUE 4.000% 11/15/2028 DD 07/17/13 SEC ID: 56052E6J2	98.031000	180,000.00	176,455.80	0.33%	0.00	-3,544.20
455,000.00 MAINE ST HSG AUTH MTGE REVENUE 4.950% 11/15/2028 DD 09/26/13 SEC ID: 56052E6W3	101.742000	455,000.00	462,926.10	0.87%	0.00	7,926.10
715,000.00 MASSACHUSETTS ST BAY TRANSPRTN 5.250% 07/01/2031 DD 05/24/07 SEC ID: 575579QC4	111.731000	917,940.10	798,876.65	1.51%	0.00	-119,063.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
550,000.00 MASSACHUSETTS ST HSG FIN AGY 3.750% 12/01/2028 DD 03/21/13 SEC ID: 57586P4V5	89.108000	550,000.00	490,094.00	0.93%	0.00	-59,906.00
180,000.00 MET GOVT NASHVILLE & DAVIDSONC 5.000% 05/15/2027 DD 06/27/13 SEC ID: 592030ZN3	111.010000	206,466.19	199,818.00	0.38%	0.00	-6,648.19
95,000.00 MICHIGAN ST UNIV REVENUES 5.000% 08/15/2025 DD 05/15/13 SEC ID: 594712SQ5	113.015000	108,233.78	107,364.25	0.20%	0.00	-869.53
365,000.00 MINNESOTA ST 5.000% 08/01/2025 DD 08/15/13 SEC ID: 604129L20	115.483000	413,326.01	421,512.95	0.80%	0.00	8,186.94
900,000.00 MINNESOTA ST HSG FIN AGY 4.875% 07/01/2037 DD 10/26/06 SEC ID: 60415NG63	98.965000	896,852.93	890,685.00	1.68%	0.00	-6,167.93
80,000.00 MINNESOTA ST RETMNT SYS BLDG R 4.000% 06/01/2023 DD 08/09/12 SEC ID: 60415VBR4	107.543000	85,324.76	86,034.40	0.16%	0.00	709.64
351,978.35 MINNESOTA ST HSG FIN AGY HOMEO 2.350% 03/01/2043 DD 02/28/13 SEC ID: 60416QFV1	91.766000	351,978.35	322,996.45	0.61%	0.00	-28,981.90
358,718.85 MINNESOTA ST HSG FIN AGY HOMEO 3.000% 09/01/2043 DD 07/25/13 SEC ID: 60416QFX7	99.576000	358,718.85	357,197.88	0.67%	0.00	-1,520.97
120,000.00 MINNESOTA ST HSG FIN AGY 2.550% 01/01/2022 DD 06/20/13 SEC ID: 60416SCP3	95.581000	120,000.00	114,697.20	0.22%	0.00	-5,302.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 MINNESOTA ST HSG FIN AGY 2.550% 07/01/2022 DD 06/20/13 SEC ID: 60416SCQ1	96.503000	250,000.00	241,257.50	0.46%	0.00	-8,742.50
275,000.00 MISSOURI ST ENVRNMNTL IMPT & E 5.000% 01/01/2026 DD 11/26/13 SEC ID: 60636P4D9	114.734000	316,323.02	315,518.50	0.60%	0.00	-804.52
550,000.00 MISSOURI ST ENVRNMNTL IMPT & E 5.000% 07/01/2025 DD 11/26/13 SEC ID: 60636P4F4	115.534000	637,460.28	635,437.00	1.20%	0.00	-2,023.28
160,000.00 MONTANA ST BRD OF HSG 3.350% 12/01/2025 DD 05/30/13 SEC ID: 61212R3P9	90.412000	160,000.00	144,659.20	0.27%	0.00	-15,340.80
695,000.00 MONTANA ST BRD OF HSG 3.550% 12/01/2033 DD 05/30/13 SEC ID: 61212R3S3	88.920000	695,000.00	617,994.00	1.17%	0.00	-77,006.00
130,000.00 MONTANA ST BRD OF HSG 4.650% 12/01/2028 DD 09/26/13 SEC ID: 61212R4R4	102.254000	130,000.00	132,930.20	0.25%	0.00	2,930.20
595,000.00 MORGAN HILL CA UNIF SCH DIST 0.000% 08/01/2026 DD 02/26/02 SEC ID: 617403CL2	63.776000	401,614.96	379,467.20	0.72%	0.00	-22,147.76
735,000.00 NEBRASKA ST INVESTMENT FIN AUT 3.600% 03/01/2031 DD 05/30/13 SEC ID: 63968MET2	88.106000	735,000.00	647,579.10	1.22%	0.00	-87,420.90
125,000.00 NEBRASKA ST INVESTMENT FIN AUT 3.650% 09/01/2024 DD 11/26/13 SEC ID: 63968MHL6	99.151000	125,000.00	123,938.75	0.23%	0.00	-1,061.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
395,000.00 NEW JERSEY ST HGR EDU ASSISTAN 3.625% 12/01/2025 DD 06/20/13 SEC ID: 646080PU9	91.680000	370,338.15	362,136.00	0.68%	0.00	-8,202.15
550,000.00 NEW JERSEY ST HGR EDU ASSISTAN 3.750% 12/01/2026 DD 06/20/13 SEC ID: 646080PV7	90.261000	540,042.00	496,435.50	0.94%	0.00	-43,606.50
805,000.00 NEW MEXICO ST EDUCTNL ASSISTAN 3.875% 04/01/2034 DD 05/08/13 SEC ID: 647110FL4	85.145000	769,501.86	685,417.25	1.29%	0.00	-84,084.61
550,000.00 NEW YORK NY 5.000% 08/01/2025 DD 06/11/13 SEC ID: 64966KXS7	111.231000	662,922.00	611,770.50	1.16%	0.00	-51,151.50
315,000.00 NEW YORK CITY NY TRANSITIONALF 5.000% 05/01/2026 DD 06/20/13 SEC ID: 64971Q5S8	111.938000	362,697.81	352,604.70	0.67%	0.00	-10,093.11
365,000.00 NEW YORK CITY NY TRANSITIONALF 5.000% 05/01/2034 DD 06/20/13 SEC ID: 64971Q6Q1	105.644000	393,989.20	385,600.60	0.73%	0.00	-8,388.60
550,000.00 NEW YORK CITY NY MUNI WTR FINA 5.000% 06/15/2035 DD 06/27/13 SEC ID: 64972GCG7	104.756000	599,308.83	576,158.00	1.09%	0.00	-23,150.83
255,000.00 NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/2024 DD 05/31/12 SEC ID: 64986AU90	114.962000	292,940.27	293,153.10	0.55%	0.00	212.83
365,000.00 NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/2032 DD 07/11/13 SEC ID: 64986A2E0	108.545000	385,418.80	396,189.25	0.75%	0.00	10,770.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
365,000.00 NEW YORK ST HSG FIN AGY ST PER 5.000% 03/15/2034 DD 06/19/08 SEC ID: 649870KF8	104.279000	370,238.48	380,618.35	0.72%	0.00	10,379.87
305,000.00 NEW YORK ST MTGE AGY REVENUE 3.150% 10/01/2027 DD 04/25/13 SEC ID: 64988RGD8	88.919000	305,000.00	271,202.95	0.51%	0.00	-33,797.05
615,000.00 NEW YORK ST DORM AUTH ST PERSO 5.000% 03/15/2034 DD 07/21/11 SEC ID: 6499026B4	104.797000	683,554.66	644,501.55	1.22%	0.00	-39,053.11
650,308.00 OKLAHOMA ST HSG FIN AGY SF MTG 3.350% 09/01/2035 DD 10/30/13 SEC ID: 67886MPU7	98.626000	650,308.00	641,372.77	1.21%	0.00	-8,935.23
620,000.00 OMAHA NE 6.500% 12/01/2030 DD 12/01/00 SEC ID: 681712KB0	131.845000	840,508.27	817,439.00	1.54%	0.00	-23,069.27
130,000.00 ORANGE CNTY CA WTR DIST REVENU 5.000% 08/15/2029 DD 06/04/13 SEC ID: 68442CAD8	110.696000	139,111.72	143,904.80	0.27%	0.00	4,793.08
1,090,000.00 OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2025 DD 04/16/13 SEC ID: 68607VC60	114.786000	1,272,181.15	1,251,167.40	2.36%	0.00	-21,013.75
145,000.00 OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2026 DD 04/16/13 SEC ID: 68607VC78	113.518000	159,232.54	164,601.10	0.31%	0.00	5,368.56
705,000.00 OREGON ST HSG & CMNTY SVCS DEP 3.500% 07/01/2028 DD 06/12/13 SEC ID: 686087MY0	92.302000	705,000.00	650,729.10	1.23%	0.00	-54,270.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
180,000.00 PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93 SEC ID: 694032AT0	119.672000	240,434.30	215,409.60	0.41%	0.00	-25,024.70
550,000.00 PENNSYLVANIA ST HSG FIN AGY SF 3.350% 10/01/2023 DD 05/01/13 SEC ID: 708796K97	94.156000	550,000.00	517,858.00	0.98%	0.00	-32,142.00
115,000.00 PENNSYLVANIA ST HGR EDUCTNL FA 5.000% 05/15/2031 DD 03/24/10 SEC ID: 70917RYX7	101.355000	127,337.49	116,558.25	0.22%	0.00	-10,779.24
100,000.00 PORT OF SEATTLE WA 5.750% 12/01/2025 DD 02/23/11 SEC ID: 735371ND4	118.829000	120,430.61	118,829.00	0.22%	0.00	-1,601.61
495,000.00 PUERTO RICO PUBLIC FIN CORP 5.500% 08/01/2027 DD 01/16/02 SEC ID: 745291SX3	116.639000	574,447.77	577,363.05	1.09%	0.00	2,915.28
965,000.00 PUERTO RICO PUBLIC FIN CORP 6.000% 08/01/2026 DD 01/16/02 SEC ID: 745291TM6	122.056000	1,209,749.00	1,177,840.40	2.22%	0.00	-31,908.60
565,000.00 REGL TRANSPRTN DIST CO SALES T 5.000% 11/01/2029 DD 05/16/13 SEC ID: 759136RY2	112.393000	641,482.15	635,020.45	1.20%	0.00	-6,461.70
275,000.00 REGL TRANSPRTN AUTH IL 5.750% 06/01/2034 DD 09/15/04 SEC ID: 759911ZV5	111.219000	294,578.45	305,852.25	0.58%	0.00	11,273.80
75,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2025 DD 06/14/12 SEC ID: 76218RFU7	112.966000	84,941.90	84,724.50	0.16%	0.00	-217.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2026 DD 06/14/12 SEC ID: 76218RFV5	111.396000	227,924.13	222,792.00	0.42%	0.00	-5,132.13
370,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2032 DD 06/28/12 SEC ID: 76218TQR8	107.316000	392,407.04	397,069.20	0.75%	0.00	4,662.16
300,000.00 RHODE ISLAND ST CLEAN WTR FINA 5.000% 10/01/2024 DD 06/06/13 SEC ID: 76218TRW6	114.500000	345,374.52	343,500.00	0.65%	0.00	-1,874.52
545,000.00 SALT RIVER AZ PROJ AGRIC IMPT 5.000% 12/01/2030 DD 04/26/12 SEC ID: 79574CAB9	108.422000	616,951.56	590,899.90	1.12%	0.00	-26,051.66
285,000.00 SAN ANTONIO TX ELEC & GAS REVE 5.000% 02/01/2024 DD 06/28/12 SEC ID: 7962532H4	114.557000	329,287.85	326,487.45	0.62%	0.00	-2,800.40
635,000.00 SAN DIEGO CNTY CALIF WTR AUTH 5.000% 05/01/2025 DD 03/13/13 SEC ID: 797412BE2	113.315000	729,400.25	719,550.25	1.36%	0.00	-9,850.00
100,000.00 SAN JOSE CA UNIF SCH DIST COPS 0.000% 01/01/2026 DD 11/06/02 SEC ID: 798182EJ6	64.712000	69,396.43	64,712.00	0.12%	0.00	-4,684.43
825,000.00 SOUTH DAKOTA HSG DEV AUTH 3.550% 11/01/2033 DD 05/30/13 SEC ID: 83756CDW2	93.481000	825,000.00	771,218.25	1.46%	0.00	-53,781.75
400,000.00 SOUTH DAKOTA HSG DEV AUTH 4.100% 11/01/2028 DD 11/25/13 SEC ID: 83756CFB6	98.917000	400,000.00	395,668.00	0.75%	0.00	-4,332.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
290,000.00 TENNESSEE HSG DEV AGY RSDL FIN 3.000% 07/01/2025 DD 05/30/13 SEC ID: 880461AS7	92.517000	290,000.00	268,299.30	0.51%	0.00	-21,700.70
525,000.00 TENNESSEE HSG DEV AGY RSDL FIN 4.000% 07/01/2043 DD 05/30/13 SEC ID: 880461BE7	86.176000	529,622.82	452,424.00	0.85%	0.00	-77,198.82
240,000.00 TENNESSEE HSG DEV AGY RSDL FIN 3.125% 01/01/2026 DD 05/30/13 SEC ID: 880461BF4	94.376000	240,000.00	226,502.40	0.43%	0.00	-13,497.60
59,000.00 UNION PACIFIC CORP 144A 3.646% 02/15/2024 DD 08/21/13 SEC ID: 907818DQ8	96.624000	57,939.82	57,008.16	0.11%	0.00	-931.66
3,883,407.00 US TREAS-CPI INFLAT 2.000%001/15/2026 DD 01/15/06 SEC ID: 912810FS2	110.703000	5,078,076.21	4,299,048.05	8.12%	0.00	-779,028.16
2,828,462.00 US TREAS-CPI INFLAT 2.500% 01/15/2029 DD 01/15/09 SEC ID: 912810PZ5	117.516000	4,038,018.77	3,323,895.40	6.28%	0.00	-714,123.37
1,188,682.00 US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	112.359000	1,781,804.34	1,335,591.21	2.52%	0.00	-446,213.13
1,447,124.00 US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	80.391000	1,652,468.48	1,163,357.45	2.20%	0.00	-489,111.03
220,000.00 UNIV OF WASHINGTON WA UNIV REV 5.000% 07/01/2030 DD 09/05/13 SEC ID: 91523NMB9	109.578000	231,524.49	241,071.60	0.46%	0.00	9,547.11

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
445,000.00 UTAH ST UNIV REVENUE 5.000% 12/01/2027 DD 08/27/13 SEC ID: 917563EW4	109.865000	498,424.45	488,899.25	0.92%	0.00	-9,525.20
390,000.00 VERMONT ST STUDENT ASSISTANCEC 3.900% 06/15/2022 DD 07/02/13 SEC ID: 92428CHQ0	96.425000	390,000.00	376,057.50	0.71%	0.00	-13,942.50
815,000.00 VIRGINIA ST HSG DEV AUTH CMWLT 3.875% 01/01/2038 DD 04/11/13 SEC ID: 92812UK49	87.290000	815,287.09	711,413.50	1.34%	0.00	-103,873.59
500,000.00 VIRGINIA ST HSG DEV AUTH CMWLT 3.700% 10/01/2025 DD 10/30/13 SEC ID: 92812UN46	99.571000	500,000.00	497,855.00	0.94%	0.00	-2,145.00
290,000.00 VIRGINIA ST RESOURCES AUTH INF 5.000% 11/01/2025 DD 11/20/13 SEC ID: 92818GEW9	113.690000	337,013.19	329,701.00	0.62%	0.00	-7,312.19
210,000.00 VIRGINIA ST RESOURCES AUTH INF 5.000% 11/01/2026 DD 11/20/13 SEC ID: 92818GEX7	112.709000	240,034.76	236,688.90	0.45%	0.00	-3,345.86
500,000.00 WASHINGTON ST HSG FIN COMMISSI 3.300% 06/01/2024 DD 03/27/13 SEC ID: 93978TPB9	94.150000	500,000.00	470,750.00	0.89%	0.00	-29,250.00
300,000.00 WASHINGTON ST HSG FIN COMMISSI 4.500% 06/01/2028 DD 01/28/14 SEC ID: 93978TQP7	99.220000	300,000.00	297,660.00	0.56%	0.00	-2,340.00
90,000.00 WHITE SETTLEMENT TX INDEP SCHD 0.000% 08/15/2036 DD 05/16/13 SEC ID: 964559XJ2	32.118000	35,564.35	28,906.20	0.05%	0.00	-6,658.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
275,000.00 WYOMING ST CMNTY DEV AUTH HSGR 3.150% 12/01/2022 DD 04/11/13 SEC ID: 98322QER4	93.062000	275,000.00	255,920.50	0.48%	0.00	-19,079.50
1,830,000.00 IFL L UL CPURNSA P 2.865% 2033 MAY 02 SEC ID: 99QACE090	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,830,000.00 IFL S UL CPURNSA P 2.865% 2033 MAY 02 SEC ID: 99QACE1A6	2.688300	0.00	-49,196.00	-0.09%	0.00	-49,196.00
3,850,000.00 3ML CAP Q/Q 3.50% CALL JAN 26 000.035 ED 010126 SEC ID: 99QACE9AA	10.780100	0.00	415,034.00	0.78%	0.00	415,034.00
5,300,000.00 3ML CAP Q/Q 3.75% CALL JUL 29 000.0375 ED 070129 SEC ID: 99QACE9GH	13.381330	0.00	709,211.00	1.34%	0.00	709,211.00
-3,850,000.00 CPI CAP YOY 3.255% PUT JAN 26 000.03255 ED 010126 SEC ID: 99QACE9MA	7.910510	0.00	-304,555.00	-0.58%	0.00	-304,555.00
-5,300,000.00 CPI CAP YOY 3.41% PUT JUL 29 000.0341 ED 070129 SEC ID: 99QACE9SC	8.013000	0.00	-424,689.00	-0.80%	0.00	-424,689.00
-1,830,000.00 INF CAP UL CPI 3.75% 12/01/26 PUT DEC 26 003.750 ED 12/01/26 SEC ID: 99QACE9XB	4.679070	-101,199.00	-85,627.00	-0.16%	0.00	15,572.00
1,830,000.00 IFL L UL CPURNSA INDEX P 2.775% 2033 JUN 07 SEC ID: 99QACFTU9	0.000000	0.00	0.00	0.00%	0.00	0.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
-1,830,000.00 IFL S UL CPURNSA INDEX P 2.775% 2033 JUN 07 SEC ID: 99QACFTV7	0.757260	0.00	-13,858.00	-0.03%	0.00	-13,858.00
1,830,000.00 IFL L UL CPURNSA INDEX P 2.7125% 2033 JUN 10 SEC ID: 99QACFUA1	0.308630	0.00	5,648.00	0.01%	0.00	5,648.00
-1,830,000.00 IFL S UL CPURNSA INDEX P 2.7125% 2033 JUN 10 SEC ID: 99QACFUB9	0.000000	0.00	0.00	0.00%	0.00	0.00
1,830,000.00 IFL L UL CPURNSA P 2.63% 2028 JUN 14 SEC ID: 99QACFYE9	0.453440	0.00	8,298.00	0.02%	0.00	8,298.00
-1,830,000.00 IFL S UL CPURNSA P 2.63% 2028 JUN 14 SEC ID: 99QACFYF6	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,830,000.00 IRS R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2J3	16.240980	0.00	-297,210.00	-0.56%	0.00	-297,210.00
1,830,000.00 IRS_R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2K0	19.010100	59,109.00	347,885.00	0.66%	0.00	288,776.00
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (97.06%)		**55,085,254.65**	**51,407,093.66**	**97.06%**	**0.00**	**-3,678,160.99**
TOTAL U.S. DOLLAR (100.00%)		**56,642,572.22**	**52,964,411.23**	**100.00%**	**0.00**	**-3,678,160.99**
TOTAL BASE INVESTMENTS		**56,642,572.22**	**52,964,411.23**	**100.00%**	**0.00**	**-3,678,160.99**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
15,217,650.00 TITAN FUND LP SEC ID: 99VVAVXJ4	1.038124	15,217,650.00	15,797,804.00	100.00%	0.00	580,154.00
TOTAL BASE INVESTMENTS		**15,217,650.00**	**15,797,804.00**	**100.00%**	**0.00**	**580,154.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
11,482.13 MAGNITUDE US PARTNERS SEC ID: 99VVAWBE7	1,020.374530	11,482,130.28	11,716,073.00	75.44%	0.00	233,942.72
1,867.76 MAGNITUDE US PARTNERS (SERIES Y) SEC ID: 99VVAWBF4	1,019.858012	1,867,759.86	1,904,850.00	12.27%	0.00	37,090.14
1,867.76 MAGNITUDE US PARTNERS (SERIES X) SEC ID: 99VVAWBG2	1,021.826680	1,867,759.86	1,908,527.00	12.29%	0.00	40,767.14
TOTAL U.S. DOLLAR ALTERNATIVE INVESTMENTS (100.00%)		**15,217,650.00**	**15,529,450.00**	**100.00%**	**0.00**	**311,800.00**
TOTAL U.S. DOLLAR (100.00%)		**15,217,650.00**	**15,529,450.00**	**100.00%**	**0.00**	**311,800.00**
TOTAL BASE INVESTMENTS		**15,217,650.00**	**15,529,450.00**	**100.00%**	**0.00**	**311,800.00**

Attachment B.2

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Prairie Island Unit 1

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,825,446.15 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	1,825,446.15	1,825,446.15	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**1,825,446.15**	**1,825,446.15**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	-2,301.25	-2,301.25	0.00%	0.00	0.00
125,149.69 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	125,149.69	125,149.69	0.11%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.11%)		**122,848.44**	**122,848.44**	**0.11%**	**0.00**	**0.00**
PREFERRED SECURITIES						
10.00 OSH 1 LIQUIDATING CORP PFD 0.000% NOT APPLICABLE SEC ID: 688197201	0.006000	6.82	0.06	0.00%	0.00	-6.76
EQUITY						
636.00 ACTAVIS PLC SEC ID: G0083B108	168.000000	86,254.55	106,848.00	0.09%	0.00	20,593.45
401.00 AIRCASTLE LTD SHS SEC ID: G0129K104	19.160000	4,896.21	7,683.16	0.01%	0.00	2,786.95
726.00 ALLEGION PLC SEC ID: G0176J109	44.190000	15,000.95	32,081.94	0.03%	0.00	17,080.99
978.00 ALKERMES PLC SEC ID: G01767105	40.660000	17,198.90	39,765.48	0.03%	0.00	22,566.58
985.00 AMDOCS LTD COM SEC ID: G02602103	41.240000	29,981.22	40,621.40	0.03%	0.00	10,640.18
1,854.00 AON CORP SEC ID: G0408V102	83.890000	90,864.54	155,532.06	0.13%	0.00	64,667.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,406.00 ARCH CAPITAL GROUP LTD SHS SEC ID: G0450A105	59.690000	35,327.19	83,924.14	0.07%	0.00	48,596.95
189.00 ARGO GROUP INTERNATIONAL HOLDINGS LTD COM SEC ID: G0464B107	46.490000	4,881.35	8,786.61	0.01%	0.00	3,905.26
286.00 ASPEN INSURANCE HOLDINGS LIMITED SHS SEC ID: G05384105	41.310000	7,107.10	11,814.66	0.01%	0.00	4,707.56
1,919.00 ASSURED GUARANTY LTD SHS SEC ID: G0585R106	23.590000	26,139.79	45,269.21	0.04%	0.00	19,129.42
770.00 AXIS CAPITAL HLDGS LTD SHS SEC ID: G0692U109	47.570000	23,669.80	36,628.90	0.03%	0.00	12,959.10
448.00 ENERGY XXI BERMUDA LTD SEC ID: G10082140	27.060000	14,112.00	12,122.88	0.01%	0.00	-1,989.12
3,649.00 ACCENTURE PLC SEC ID: G1151C101	82.220000	155,839.86	300,020.78	0.26%	0.00	144,180.92
936.00 BUNGE LIMITED COM SEC ID: G16962105	82.110000	58,060.08	76,854.96	0.07%	0.00	18,794.88
3,788.00 CENTRAL EUROPEAN MEDIA ENT-A SEC ID: G20045202	3.840000	10,113.96	14,545.92	0.01%	0.00	4,431.96
551.00 CONSOLIDATED WATER CO LTD SEC ID: G23773107	14.100000	5,052.67	7,769.10	0.01%	0.00	2,716.43
3,159.00 COVIDIEN PLC SEC ID: G2554F113	68.100000	123,345.22	215,127.90	0.18%	0.00	91,782.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,025.00 DELPHI AUTOMOTIVE PLC SEC ID: G27823106	60.130000	71,931.42	121,763.25	0.10%	0.00	49,831.83
2,575.00 EATON CORP PLC SEC ID: G29183103	76.120000	134,143.72	196,009.00	0.17%	0.00	61,865.28
696.00 ENDURANCE SPECIALTY HLDGS LTD SHS SEC ID: G30397106	58.670000	25,598.88	40,834.32	0.04%	0.00	15,235.44
50.00 ENSTAR GROUP LIMITED SHS SEC ID: G3075P101	138.910000	5,024.00	6,945.50	0.01%	0.00	1,921.50
268.00 EVEREST RE GROUP INC COM SEC ID: G3223R108	155.870000	24,972.24	41,773.16	0.04%	0.00	16,800.92
1,241.00 FRONTLINE LTD SHS SEC ID: G3682E127	3.740000	4,529.65	4,641.34	0.00%	0.00	111.69
2,546.00 FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	8.485181	21,603.27	21,603.27	0.02%	0.00	0.00
306.00 GENPACT LTD SEC ID: G3922B107	18.370000	5,003.10	5,621.22	0.00%	0.00	618.12
234.00 GLOBAL INDEMNITY PLC SEC ID: G39319101	25.300000	5,023.98	5,920.20	0.01%	0.00	896.22
194.00 GREENLIGHT CAPITAL RE LTD CL A SEC ID: G4095J109	33.710000	4,974.16	6,539.74	0.01%	0.00	1,565.58
183.00 HELEN OF TROY LTD NEW SEC ID: G4388N106	49.380000	5,927.37	9,036.54	0.01%	0.00	3,109.17

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
653.00 HERBALIFE LTD SEC ID: G4412G101	78.700000	24,980.22	51,391.10	0.04%	0.00	26,410.88
2,180.00 INGERSOLL-RAND PUBLIC LIMITED COMPANY SEC ID: G47791101	61.600000	59,408.52	134,288.00	0.12%	0.00	74,879.48
3,037.00 INVESCO LTD SEC ID: G491BT108	36.400000	75,767.65	110,546.80	0.09%	0.00	34,779.15
457.00 JAZZ PHARMACEUTICALS PLC SEC ID: G50871105	126.560000	23,133.48	57,837.92	0.05%	0.00	34,704.44
1,871.00 LIBERTY GLOBAL PLC SEC ID: G5480U104	89.000000	111,999.88	166,519.00	0.14%	0.00	54,519.12
287.00 LIBERTY GLOBAL PLC SHS CL C SEC ID: G5480U120	84.320000	16,116.47	24,199.84	0.02%	0.00	8,083.37
394.00 MALLINCKRODT PLC SEC ID: G5785G107	52.260000	12,091.02	20,590.44	0.02%	0.00	8,499.42
2,368.00 MARVELL TECHNOLOGY GROUP LTD SHS SEC ID: G5876H105	14.380000	23,621.38	34,051.84	0.03%	0.00	10,430.46
1,175.00 MICHAEL KORS HOLDINGS LTD SEC ID: G60754101	81.190000	63,090.48	95,398.25	0.08%	0.00	32,307.77
371.00 MONTPELIER RE HOLDINGS LTD CDT SHS SEC ID: G62185106	29.100000	6,396.04	10,796.10	0.01%	0.00	4,400.06
1,215.00 NABORS INDUSTRIES LTD SHS SEC ID: G6359F103	16.990000	19,331.46	20,642.85	0.02%	0.00	1,311.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,541.00 NORDIC AMER TANKER SHIPPING SEC ID: G65773106	9.700000	12,882.76	14,947.70	0.01%	0.00	2,064.94
388.00 ONEBEACON INSURANCE GROUP LTD CL A SEC ID: G67742109	15.820000	4,904.32	6,138.16	0.01%	0.00	1,233.84
1,750.00 ORIENT EXPRESS HOTELS LTD CL A SHS SEC ID: G67743107	15.110000	14,284.86	26,442.50	0.02%	0.00	12,157.64
248.00 PARTNERRE HLDGS LTD BERMUDA COM SEC ID: G6852T105	105.430000	16,369.58	26,146.64	0.02%	0.00	9,777.06
152.00 PLATINUM UNDERWRITERS HLDGS LTD SHS SEC ID: G7127P100	61.280000	4,892.88	9,314.56	0.01%	0.00	4,421.68
240.00 RENAISSANCE RE HOLDINGS LTD SEC ID: G7496G103	97.340000	19,761.79	23,361.60	0.02%	0.00	3,599.81
1,155.00 ROWAN COS PLC SEC ID: G7665A101	35.360000	40,090.05	40,840.80	0.04%	0.00	750.75
1,593.00 SEADRILL LTD SEC ID: G7945E105	41.070000	64,533.24	65,424.51	0.06%	0.00	891.27
1,284.00 SHIP FINANCE INTL LTD SHS SEC ID: G81075106	16.380000	13,969.92	21,031.92	0.02%	0.00	7,062.00
809.00 SIGNET JEWELERS LTD SEC ID: G81276100	78.700000	25,968.90	63,668.30	0.05%	0.00	37,699.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,351.00 UTI WORLDWIDE INC SHS SEC ID: G87210103	17.560000	20,886.46	23,723.56	0.02%	0.00	2,837.10
426.00 VALIDUS HOLDINGS LTD COM SHS SEC ID: G9319H102	40.290000	13,356.14	17,163.54	0.01%	0.00	3,807.40
5,494.00 VANTAGE DRILLING COMPANY ORD SHS SEC ID: G93205113	1.840000	10,273.78	10,108.96	0.01%	0.00	-164.82
217.00 GOLAR LNG LIMITED SHS SEC ID: G9456A100	36.290000	6,989.57	7,874.93	0.01%	0.00	885.36
29.00 WHITE MOUNTAINS INS GRP INC SEC ID: G9618E107	603.080000	14,509.29	17,489.32	0.02%	0.00	2,980.03
634.00 PERRIGO CO PLC SEC ID: G97822103	153.460000	98,618.70	97,293.64	0.08%	0.00	-1,325.06
531.00 XYRATEX LTD COM SEC ID: G98268108	13.290000	5,219.73	7,056.99	0.01%	0.00	1,837.26
2,085.00 XL GROUP PLC SEC ID: G98290102	31.840000	44,029.87	66,386.40	0.06%	0.00	22,356.53
2,038.00 ACE LIMITED SHS SEC ID: H0023R105	103.530000	116,644.45	210,994.14	0.18%	0.00	94,349.69
187.00 ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG SEC ID: H01531104	112.810000	16,780.99	21,095.47	0.02%	0.00	4,314.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
938.00 WEATHERFORD INTERNATIONL LTD REG SEC ID: H27013103	15.490000	13,492.38	14,529.62	0.01%	0.00	1,037.24
472.00 GARMIN LTD SEC ID: H2906T109	46.190000	14,820.80	21,801.68	0.02%	0.00	6,980.88
1,402.00 PENTAIR LTD SEC ID: H6169Q108	77.670000	52,690.15	108,893.34	0.09%	0.00	56,203.19
875.00 TYCO INTERNATIONAL LTD SHS SEC ID: H89128104	41.040000	16,096.31	35,910.00	0.03%	0.00	19,813.69
77.00 STRATASYS LTD SEC ID: M85548101	134.700000	5,299.91	10,371.90	0.01%	0.00	5,071.99
209.00 ASML HLDG N V N Y REGISTRY SHS NEW 2012 SEC ID: N07059210	93.700000	8,663.83	19,583.30	0.02%	0.00	10,919.47
2,114.00 LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	80.280000	108,174.80	169,711.92	0.15%	0.00	61,537.12
758.00 NIELSEN HOLDINGS NV SEC ID: N63218106	45.890000	24,234.23	34,784.62	0.03%	0.00	10,550.39
961.00 QIAGEN N V SEC ID: N72482107	23.810000	19,923.93	22,881.41	0.02%	0.00	2,957.48
150.00 VISTAPRINT NV SEC ID: N93540107	56.850000	5,083.50	8,527.50	0.01%	0.00	3,444.00
806.00 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SEC ID: P16994132	28.020000	13,677.82	22,584.12	0.02%	0.00	8,906.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
273.00 COPA HOLDINGS S A CL A SEC ID: P31076105	160.110000	20,491.32	43,710.03	0.04%	0.00	23,218.71
922.00 ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	47.420000	24,361.82	43,721.24	0.04%	0.00	19,359.42
1,416.00 AVAGO TECHNOLOGIES LTD SEC ID: Y0486S104	52.879000	50,260.44	74,876.66	0.06%	0.00	24,616.22
1,000.00 SCORPIO TANKERS INC SEC ID: Y7542C106	11.790000	4,960.00	11,790.00	0.01%	0.00	6,830.00
159.00 TEEKAY CORPORATION COM SEC ID: Y8564W103	48.010000	4,824.06	7,633.59	0.01%	0.00	2,809.53
1,748.00 TEEKAY TANKERS LTD CLASS A SEC ID: Y8565N102	3.930000	5,611.08	6,869.64	0.01%	0.00	1,258.56
966.00 ACCO BRANDS CORP SEC ID: 00081T108	6.720000	7,900.50	6,491.52	0.01%	0.00	-1,408.98
316.00 ABM INDUSTRIES INC SEC ID: 000957100	28.590000	7,223.76	9,034.44	0.01%	0.00	1,810.68
1,244.00 ADT CORP/THE SEC ID: 00101J106	40.470000	30,356.17	50,344.68	0.04%	0.00	19,988.51
2,963.00 AFLAC INC SEC ID: 001055102	66.800000	136,164.96	197,928.40	0.17%	0.00	61,763.44
589.00 AGCO CORP SEC ID: 001084102	59.190000	26,884.93	34,862.91	0.03%	0.00	7,977.98

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
830.00 AGL RESOURCES INC SEC ID: 001204106	47.230000	32,721.92	39,200.90	0.03%	0.00	6,478.98
1,053.00 AH BELO CORP SEC ID: 001282102	7.470000	5,201.61	7,865.91	0.01%	0.00	2,664.30
3,006.00 AES CORP/THE SEC ID: 00130H105	14.510000	38,172.61	43,617.06	0.04%	0.00	5,444.45
1,438.00 AK STEEL HOLDING CORP SEC ID: 001547108	8.200000	7,995.28	11,791.60	0.01%	0.00	3,796.32
299.00 AMAG PHARMACEUTICALS INC SEC ID: 00163U106	24.280000	5,142.80	7,259.72	0.01%	0.00	2,116.92
323.00 AMC NETWORKS INC SEC ID: 00164V103	68.110000	12,212.79	21,999.53	0.02%	0.00	9,786.74
137.00 AOL INC SEC ID: 00184X105	46.620000	5,115.58	6,386.94	0.01%	0.00	1,271.36
30,977.00 AT&T INC SEC ID: 00206R102	35.160000	994,147.25	1,089,151.32	0.93%	0.00	95,004.07
264.00 ATMI INC SEC ID: 00207R101	30.210000	5,047.68	7,975.44	0.01%	0.00	2,927.76
841.00 AVX CORP SEC ID: 002444107	13.930000	10,024.72	11,715.13	0.01%	0.00	1,690.41
477.00 AARON'S INC SEC ID: 002535300	29.400000	12,883.77	14,023.80	0.01%	0.00	1,140.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,075.00 ABBOTT LABORATORIES SEC ID: 002824100	38.330000	223,994.42	347,844.75	0.30%	0.00	123,850.33
9,470.00 ABBVIE INC SEC ID: 00287Y109	52.810000	258,595.02	500,110.70	0.43%	0.00	241,515.68
412.00 ABERCROMBIE & FITCH CO SEC ID: 002896207	32.910000	19,003.55	13,558.92	0.01%	0.00	-5,444.63
1,520.00 ABRAXAS PETROLEUM CORP SEC ID: 003830106	3.261000	4,924.80	4,956.72	0.00%	0.00	31.92
244.00 ACADIA REALTY TRUST SEC ID: 004239109	24.830000	4,926.36	6,058.52	0.01%	0.00	1,132.16
2,191.00 ACCURIDE CORP SEC ID: 00439T206	3.730000	6,923.56	8,172.43	0.01%	0.00	1,248.87
164.00 ACI WORLDWIDE INC SEC ID: 004498101	65.000000	5,180.76	10,660.00	0.01%	0.00	5,479.24
2,302.00 ACTIVISION BLIZZARD INC SEC ID: 00507V109	17.830000	30,588.24	41,044.66	0.04%	0.00	10,456.42
409.00 ACTUANT CORP SEC ID: 00508X203	36.640000	10,548.11	14,985.76	0.01%	0.00	4,437.65
258.00 ACUITY BRANDS INC SEC ID: 00508Y102	109.320000	14,107.44	28,204.56	0.02%	0.00	14,097.12
1,265.00 ACXIOM CORP SEC ID: 005125109	36.980000	16,031.23	46,779.70	0.04%	0.00	30,748.47

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,878.00 ADOBE SYSTEMS INC SEC ID: 00724F101	59.879000	109,635.39	172,331.76	0.15%	0.00	62,696.37
542.00 ADVANCE AUTO PARTS INC SEC ID: 00751Y106	110.680000	33,554.48	59,988.56	0.05%	0.00	26,434.08
96.00 ADVISORY BOARD CO/THE SEC ID: 00762W107	63.670000	5,107.20	6,112.32	0.01%	0.00	1,005.12
714.00 AECOM TECHNOLOGY CORP SEC ID: 00766T100	29.430000	14,879.76	21,013.02	0.02%	0.00	6,133.26
274.00 AEGERION PHARMACEUTICALS INC SEC ID: 00767E102	70.960000	7,055.50	19,443.04	0.02%	0.00	12,387.54
592.00 AEGION CORP SEC ID: 00770F104	21.890000	10,290.00	12,958.88	0.01%	0.00	2,668.88
2,268.00 AETNA INC SEC ID: 00817Y108	68.590000	89,140.05	155,562.12	0.13%	0.00	66,422.07
312.00 AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	216.880000	29,908.32	67,666.56	0.06%	0.00	37,758.24
2,378.00 AGILENT TECHNOLOGIES INC SEC ID: 00846U101	57.190000	74,720.87	135,997.82	0.12%	0.00	61,276.95
333.00 AGREE REALTY CORP SEC ID: 008492100	29.020000	9,813.51	9,663.66	0.01%	0.00	-149.85
195.00 AIR LEASE CORP SEC ID: 00912X302	31.080000	4,655.27	6,060.60	0.01%	0.00	1,405.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
208.00 AIR METHODS CORP SEC ID: 009128307	58.260000	9,911.20	12,118.08	0.01%	0.00	2,206.88
1,385.00 AIR PRODUCTS & CHEMICALS INC SEC ID: 009158106	111.780000	93,543.92	154,815.30	0.13%	0.00	61,271.38
770.00 AIR TRANSPORT SERVICES GROUP I SEC ID: 00922R105	8.090000	4,858.70	6,229.30	0.01%	0.00	1,370.60
378.00 AIRGAS INC SEC ID: 009363102	111.850000	19,216.05	42,279.30	0.04%	0.00	23,063.25
1,099.00 AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	47.180000	36,268.16	51,850.82	0.04%	0.00	15,582.66
146.00 ALAMO GROUP INC SEC ID: 011311107	60.690000	4,950.86	8,860.74	0.01%	0.00	3,909.88
428.00 ALASKA AIR GROUP INC SEC ID: 011659109	73.370000	14,338.00	31,402.36	0.03%	0.00	17,064.36
197.00 ALBANY INTERNATIONAL CORP SEC ID: 012348108	35.930000	4,873.78	7,078.21	0.01%	0.00	2,204.43
515.00 ALBEMARLE CORP SEC ID: 012653101	63.390000	32,482.67	32,645.85	0.03%	0.00	163.18
5,205.00 ALCOA INC SEC ID: 013817101	10.630000	45,966.22	55,329.15	0.05%	0.00	9,362.93
392.00 ALERE INC SEC ID: 01449J105	36.200000	10,043.04	14,190.40	0.01%	0.00	4,147.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
571.00 ALEXANDER & BALDWIN INC SEC ID: 014491104	41.730000	8,493.22	23,827.83	0.02%	0.00	15,334.61
47.00 ALEXANDER'S INC SEC ID: 014752109	330.000000	15,356.77	15,510.00	0.01%	0.00	153.23
357.00 ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	63.620000	25,139.94	22,712.34	0.02%	0.00	-2,427.60
1,002.00 ALEXION PHARMACEUTICALS INC SEC ID: 015351109	132.884000	79,710.08	133,149.77	0.11%	0.00	53,439.69
365.00 ALIGN TECHNOLOGY INC SEC ID: 016255101	57.140000	8,066.50	20,856.10	0.02%	0.00	12,789.60
98.00 ALLEGHANY CORP SEC ID: 017175100	399.960000	28,633.04	39,196.08	0.03%	0.00	10,563.04
318.00 ALLEGHENY TECHNOLOGIES INC SEC ID: 01741R102	35.630000	9,822.14	11,330.34	0.01%	0.00	1,508.20
107.00 ALLEGIANT TRAVEL CO SEC ID: 01748X102	105.440000	4,872.78	11,282.08	0.01%	0.00	6,409.30
1,924.00 ALLERGAN INC/UNITED STATES SEC ID: 018490102	111.080000	109,226.54	213,717.92	0.18%	0.00	104,491.38
107.00 ALLETE INC SEC ID: 018522300	49.880000	5,077.15	5,337.16	0.00%	0.00	260.01
252.00 ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	262.930000	41,370.44	66,258.36	0.06%	0.00	24,887.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
670.00 ALLIANT ENERGY CORP SEC ID: 018802108	51.600000	30,649.35	34,572.00	0.03%	0.00	3,922.65
78.00 ALLIANT TECHSYSTEMS INC SEC ID: 018804104	121.680000	5,066.88	9,491.04	0.01%	0.00	4,424.16
6,024.00 ALLIED NEVADA GOLD CORP SEC ID: 019344100	3.550000	24,999.60	21,385.20	0.02%	0.00	-3,614.40
393.00 ALLSCRIPTS HEALTHCARE SOLUTION SEC ID: 01988P108	15.460000	4,943.94	6,075.78	0.01%	0.00	1,131.84
2,403.00 ALLSTATE CORP/THE SEC ID: 020002101	54.540000	92,618.53	131,059.62	0.11%	0.00	38,441.09
354.00 ALMOST FAMILY INC SEC ID: 020409108	32.330000	5,200.26	11,444.82	0.01%	0.00	6,244.56
341.00 ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	64.300000	10,315.25	21,926.30	0.02%	0.00	11,611.05
587.00 ALON USA ENERGY INC SEC ID: 020520102	16.540000	5,165.60	9,708.98	0.01%	0.00	4,543.38
550.00 ALPHA NATURAL RESOURCES INC SEC ID: 02076X102	7.140000	5,010.50	3,927.00	0.00%	0.00	-1,083.50
1,444.00 ALTERA CORP SEC ID: 021441100	32.511000	31,105.42	46,945.88	0.04%	0.00	15,840.46
11,119.00 ALTRIA GROUP INC SEC ID: 02209S103	38.390000	189,780.71	426,858.41	0.37%	0.00	237,077.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,029.00 AMAZON.COM INC SEC ID: 023135106	398.790000	173,121.27	809,144.91	0.69%	0.00	636,023.64
1,085.00 AMBASSADORS GROUP INC SEC ID: 023177108	4.650000	4,915.05	5,045.25	0.00%	0.00	130.20
332.00 AMCOL INTERNATIONAL CORP SEC ID: 02341W103	33.980000	9,813.92	11,281.36	0.01%	0.00	1,467.44
53.00 AMERCO SEC ID: 023586100	237.840000	5,074.22	12,605.52	0.01%	0.00	7,531.30
1,085.00 AMEREN CORP SEC ID: 023608102	36.160000	33,801.46	39,233.60	0.03%	0.00	5,432.14
367.00 AMERICAN AIRLS GROUP INC SEC ID: 02376R102	25.250000	5,104.97	9,266.75	0.01%	0.00	4,161.78
227.00 AMERICAN ASSETS TRUST INC SEC ID: 024013104	31.430000	5,077.99	7,134.61	0.01%	0.00	2,056.62
1,028.00 AMERICAN AXLE & MANUFACTURING SEC ID: 024061103	20.450000	10,248.04	21,022.60	0.02%	0.00	10,774.56
405.00 AMERICAN CAMPUS COMMUNITIES IN SEC ID: 024835100	32.210000	14,021.10	13,045.05	0.01%	0.00	-976.05
2,031.00 AMERICAN CAPITAL AGENCY CORP SEC ID: 02503X105	19.290000	58,593.50	39,177.99	0.03%	0.00	-19,415.51
2,111.00 AMERICAN CAPITAL LTD SEC ID: 02503Y103	15.640000	19,315.65	33,016.04	0.03%	0.00	13,700.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
885.00 AMERICAN EAGLE OUTFITTERS INC SEC ID: 02553E106	14.400000	15,071.95	12,744.00	0.01%	0.00	-2,327.95
2,820.00 AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	46.740000	104,855.06	131,806.80	0.11%	0.00	26,951.74
401.00 AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	26.380000	4,944.33	10,578.38	0.01%	0.00	5,634.05
5,686.00 AMERICAN EXPRESS CO SEC ID: 025816109	90.730000	316,565.33	515,890.78	0.44%	0.00	199,325.45
144.00 AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	57.720000	4,982.40	8,311.68	0.01%	0.00	3,329.28
8,558.00 AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	51.050000	311,967.76	436,885.90	0.37%	0.00	124,918.14
120.00 AMERICAN PUBLIC EDUCATION INC SEC ID: 02913V103	43.470000	5,114.40	5,216.40	0.00%	0.00	102.00
164.00 AMERICAN SCIENCE & ENGINEERING SEC ID: 029429107	71.910000	9,994.16	11,793.24	0.01%	0.00	1,799.08
604.00 AMERICAN SOFTWARE INC/GEORGIA SEC ID: 029683109	9.870000	5,031.32	5,961.48	0.01%	0.00	930.16
2,420.00 AMERICAN TOWER CORP SEC ID: 03027X100	79.820000	111,833.96	193,164.40	0.17%	0.00	81,330.44
1,135.00 AMERICAN WATER WORKS CO INC SEC ID: 030420103	42.260000	28,976.55	47,965.10	0.04%	0.00	18,988.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,131.00 AMERISOURCEBERGEN CORP SEC ID: 03073E105	70.310000	37,162.60	79,520.61	0.07%	0.00	42,358.01
1,604.00 AMERIPRISE FINANCIAL INC SEC ID: 03076C106	115.050000	74,903.11	184,540.20	0.16%	0.00	109,637.09
572.00 AMERIS BANCORP SEC ID: 03076K108	21.110000	5,119.40	12,074.92	0.01%	0.00	6,955.52
1,435.00 AMETEK INC SEC ID: 031100100	52.670000	40,687.03	75,581.45	0.06%	0.00	34,894.42
4,378.00 AMGEN INC SEC ID: 031162100	114.080000	242,099.70	499,442.24	0.43%	0.00	257,342.54
956.00 AMPHENOL CORP SEC ID: 032095101	89.180000	31,252.02	85,256.08	0.07%	0.00	54,004.06
526.00 AMREIT INC SEC ID: 03216B208	16.800000	9,878.28	8,836.80	0.01%	0.00	-1,041.48
194.00 AMSURG CORP SEC ID: 03232P405	45.920000	4,974.16	8,908.48	0.01%	0.00	3,934.32
272.00 AMTRUST FINANCIAL SERVICES INC SEC ID: 032359309	32.690000	4,958.94	8,891.68	0.01%	0.00	3,932.74
3,389.00 AMYRIS INC SEC ID: 03236M101	5.290000	9,989.42	17,927.81	0.02%	0.00	7,938.39
3,028.00 ANADARKO PETROLEUM CORP SEC ID: 032511107	79.320000	134,122.08	240,180.96	0.21%	0.00	106,058.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,721.00 ANALOG DEVICES INC SEC ID: 032654105	50.930000	66,966.30	87,650.53	0.08%	0.00	20,684.23
127.00 ANALOGIC CORP SEC ID: 032657207	88.560000	10,020.30	11,247.12	0.01%	0.00	1,226.82
254.00 ANAREN INC SEC ID: 032744104	27.990000	5,054.60	7,109.46	0.01%	0.00	2,054.86
125.00 ANDERSONS INC/THE SEC ID: 034164103	89.170000	4,978.75	11,146.25	0.01%	0.00	6,167.50
173.00 ANIXTER INTERNATIONAL INC SEC ID: 035290105	89.840000	10,578.95	15,542.32	0.01%	0.00	4,963.37
522.00 ANN INC SEC ID: 035623107	36.560000	14,871.24	19,084.32	0.02%	0.00	4,213.08
547.00 ANSYS INC SEC ID: 03662Q105	87.200000	29,023.82	47,698.40	0.04%	0.00	18,674.58
359.00 ANWORTH MORTGAGE ASSET CORP SEC ID: 037347101	4.210000	2,114.51	1,511.39	0.00%	0.00	-603.12
2,313.00 APACHE CORP SEC ID: 037411105	85.940000	162,448.70	198,779.22	0.17%	0.00	36,330.52
759.00 APARTMENT INVESTMENT & MANAGEM SEC ID: 03748R101	25.910000	18,982.59	19,665.69	0.02%	0.00	683.10
617.00 APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	16.250000	10,013.91	10,026.25	0.01%	0.00	12.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,501.00 APPLE INC SEC ID: 037833100	561.020000	740,957.25	3,086,171.02	2.65%	0.00	2,345,213.77
146.00 APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	49.090000	4,991.74	7,167.14	0.01%	0.00	2,175.40
604.00 APPLIED MICRO CIRCUITS CORP SEC ID: 03822W406	13.371000	5,176.28	8,076.08	0.01%	0.00	2,899.80
5,584.00 APPLIED MATERIALS INC SEC ID: 038222105	17.680000	74,308.91	98,725.12	0.08%	0.00	24,416.21
384.00 APTARGROUP INC SEC ID: 038336103	67.810000	20,115.83	26,039.04	0.02%	0.00	5,923.21
1,028.00 AQUA AMERICA INC SEC ID: 03836W103	23.590000	17,632.26	24,250.52	0.02%	0.00	6,618.26
6,348.00 ARCH COAL INC SEC ID: 039380100	4.450000	29,953.92	28,248.60	0.02%	0.00	-1,705.32
3,796.00 ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	43.400000	118,482.65	164,746.40	0.14%	0.00	46,263.75
1,681.00 ARENA PHARMACEUTICALS INC SEC ID: 040047102	5.850000	9,800.23	9,833.85	0.01%	0.00	33.62
1,015.00 ARES CAPITAL CORP SEC ID: 04010L103	17.770000	14,849.45	18,036.55	0.02%	0.00	3,187.10
879.00 ARMADA HOFFLER PROPERTIES INC SEC ID: 04208T108	9.280000	10,011.81	8,157.12	0.01%	0.00	-1,854.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10.00 ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	57.610000	440.10	576.10	0.00%	0.00	136.00
737.00 ARRIS GROUP INC SEC ID: 04270V106	24.340000	8,077.52	17,938.58	0.02%	0.00	9,861.06
789.00 ARROW ELECTRONICS INC SEC ID: 042735100	54.250000	26,447.28	42,803.25	0.04%	0.00	16,355.97
613.00 ARROW FINANCIAL CORP SEC ID: 042744102	26.560000	15,100.35	16,281.28	0.01%	0.00	1,180.93
224.00 ARTESIAN RESOURCES CORP SEC ID: 043113208	22.950000	5,028.80	5,140.80	0.00%	0.00	112.00
151.00 ARTHROCARE CORP SEC ID: 043136100	40.240000	5,043.40	6,076.24	0.01%	0.00	1,032.84
626.00 ARUBA NETWORKS INC SEC ID: 043176106	17.900000	12,939.42	11,205.40	0.01%	0.00	-1,734.02
294.00 ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	53.740000	5,092.08	15,799.56	0.01%	0.00	10,707.48
748.00 ASCENA RETAIL GROUP INC SEC ID: 04351G101	21.160000	12,428.02	15,827.68	0.01%	0.00	3,399.66
176.00 ASHFORD HOSPITALITY PRIME INC SEC ID: 044102101	18.200000	3,757.60	3,203.20	0.00%	0.00	-554.40
881.00 ASHFORD HOSPITALITY TRUST INC SEC ID: 044103109	8.280000	9,946.49	7,294.68	0.01%	0.00	-2,651.81

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
582.00 ASHLAND INC SEC ID: 044209104	97.040000	32,050.74	56,477.28	0.05%	0.00	24,426.54
504.00 ASPEN TECHNOLOGY INC SEC ID: 045327103	41.800000	7,791.84	21,067.20	0.02%	0.00	13,275.36
2,277.00 ASSOCIATED BANC-CORP SEC ID: 045487105	17.400000	24,295.59	39,619.80	0.03%	0.00	15,324.21
342.00 ASSURANT INC SEC ID: 04621X108	66.370000	10,105.19	22,698.54	0.02%	0.00	12,593.35
142.00 ASTEC INDUSTRIES INC SEC ID: 046224101	38.630000	4,979.94	5,485.46	0.00%	0.00	505.52
208.00 ATHENAHEALTH INC SEC ID: 04685W103	134.500000	8,540.48	27,976.00	0.02%	0.00	19,435.52
2,476.00 ATLANTIC POWER CORP SEC ID: 04878Q863	3.480000	10,052.56	8,616.48	0.01%	0.00	-1,436.08
767.00 ATMEL CORP SEC ID: 049513104	7.830000	4,839.77	6,005.61	0.01%	0.00	1,165.84
538.00 ATMOS ENERGY CORP SEC ID: 049560105	45.420000	17,382.78	24,435.96	0.02%	0.00	7,053.18
43.00 ATRION CORP SEC ID: 049904105	296.250000	10,103.28	12,738.75	0.01%	0.00	2,635.47
244.00 ATWOOD OCEANICS INC SEC ID: 050095108	53.390000	10,183.78	13,027.16	0.01%	0.00	2,843.38

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,563.00 AUTODESK INC SEC ID: 052769106	50.319000	54,016.50	78,648.60	0.07%	0.00	24,632.10
364.00 AUTOLIV INC SEC ID: 052800109	91.800000	19,003.99	33,415.20	0.03%	0.00	14,411.21
2,896.00 AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	80.799000	125,001.33	233,993.90	0.20%	0.00	108,992.57
529.00 AUTONATION INC SEC ID: 05329W102	49.690000	11,207.50	26,286.01	0.02%	0.00	15,078.51
155.00 AUTOZONE INC SEC ID: 053332102	477.940000	54,133.13	74,080.70	0.06%	0.00	19,947.57
254.00 AUXILIUM PHARMACEUTICALS INC SEC ID: 05334D107	20.730000	4,859.02	5,265.42	0.00%	0.00	406.40
2,289.00 AVANIR PHARMACEUTICALS INC SEC ID: 05348P401	3.360000	10,140.27	7,691.04	0.01%	0.00	-2,449.23
660.00 AVALONBAY COMMUNITIES INC SEC ID: 053484101	118.230000	83,875.51	78,031.80	0.07%	0.00	-5,843.71
640.00 AVERY DENNISON CORP SEC ID: 053611109	50.190000	18,284.80	32,121.60	0.03%	0.00	13,836.80
2,907.00 AVIAT NETWORKS INC SEC ID: 05366Y102	2.260000	5,116.32	6,569.82	0.01%	0.00	1,453.50
677.00 AVID TECHNOLOGY INC SEC ID: 05367P100	8.150000	5,212.90	5,517.55	0.00%	0.00	304.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
708.00 AVIS BUDGET GROUP INC SEC ID: 053774105	40.420000	15,452.38	28,617.36	0.02%	0.00	13,164.98
365.00 AVISTA CORP SEC ID: 05379B107	28.190000	9,993.70	10,289.35	0.01%	0.00	295.65
647.00 AVNET INC SEC ID: 053807103	44.110000	22,749.55	28,539.17	0.02%	0.00	5,789.62
1,556.00 AVON PRODUCTS INC SEC ID: 054303102	17.220000	25,967.44	26,794.32	0.02%	0.00	826.88
167.00 AXIALL CORP SEC ID: 05463D100	47.440000	3,976.27	7,922.48	0.01%	0.00	3,946.21
3,242.00 BB&T CORP SEC ID: 054937107	37.320000	97,173.05	120,991.44	0.10%	0.00	23,818.39
88.00 B&G FOODS INC SEC ID: 05508R106	33.910000	1,826.88	2,984.08	0.00%	0.00	1,157.20
3,137.00 BGC PARTNERS INC SEC ID: 05541T101	6.050000	10,728.54	18,978.85	0.02%	0.00	8,250.31
192.00 BOK FINANCIAL CORP SEC ID: 05561Q201	66.320000	10,043.52	12,733.44	0.01%	0.00	2,689.92
410.00 BRE PROPERTIES INC SEC ID: 05564E106	54.710000	20,016.55	22,431.10	0.02%	0.00	2,414.55
630.00 BABCOCK & WILCOX CO/THE SEC ID: 05615F102	34.190000	16,288.71	21,539.70	0.02%	0.00	5,250.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,026.00 BAKER HUGHES INC SEC ID: 057224107	55.260000	56,637.37	56,696.76	0.05%	0.00	59.39
122.00 BALCHEM CORP SEC ID: 057665200	58.700000	5,055.68	7,161.40	0.01%	0.00	2,105.72
852.00 BALL CORP SEC ID: 058498106	51.660000	38,305.92	44,014.32	0.04%	0.00	5,708.40
494.00 BALLY TECHNOLOGIES INC SEC ID: 05874B107	78.450000	20,904.89	38,754.30	0.03%	0.00	17,849.41
132.00 BANCFIRST CORP SEC ID: 05945F103	56.060000	5,043.72	7,399.92	0.01%	0.00	2,356.20
36,051.00 BANK OF AMERICA CORP SEC ID: 060505104	15.570000	716,841.21	561,314.07	0.48%	0.00	-155,527.14
324.00 BANK OF HAWAII CORP SEC ID: 062540109	59.140000	14,878.08	19,161.36	0.02%	0.00	4,283.28
276.00 BANK OF MONTREAL SEC ID: 063671101	66.660000	14,770.29	18,398.16	0.02%	0.00	3,627.87
1,382.00 BANK MUTUAL CORP SEC ID: 063750103	7.010000	4,906.10	9,687.82	0.01%	0.00	4,781.72
21.00 BANK OF THE OZARKS INC SEC ID: 063904106	56.590000	527.10	1,188.39	0.00%	0.00	661.29
4,246.00 BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	34.940000	130,101.54	148,355.24	0.13%	0.00	18,253.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
769.00 CR BARD INC SEC ID: 067383109	133.940000	57,748.45	102,999.86	0.09%	0.00	45,251.41
271.00 BARNES & NOBLE INC SEC ID: 067774109	14.950000	4,680.17	4,051.45	0.00%	0.00	-628.72
209.00 BARNES GROUP INC SEC ID: 067806109	38.310000	4,903.14	8,006.79	0.01%	0.00	3,103.65
492.00 BASIC ENERGY SERVICES INC SEC ID: 06985P100	15.780000	4,683.84	7,763.76	0.01%	0.00	3,079.92
3,406.00 BAXTER INTERNATIONAL INC SEC ID: 071813109	69.550000	154,208.35	236,887.30	0.20%	0.00	82,678.95
1,335.00 BBCN BANCORP INC SEC ID: 073295107	16.590000	10,325.32	22,147.65	0.02%	0.00	11,822.33
978.00 B/E AEROSPACE INC SEC ID: 073302101	87.030000	29,682.30	85,115.34	0.07%	0.00	55,433.04
274.00 BEACON ROOFING SUPPLY INC SEC ID: 073685109	40.280000	6,088.28	11,036.72	0.01%	0.00	4,948.44
990.00 BEAM INC SEC ID: 073730103	68.060000	58,356.91	67,379.40	0.06%	0.00	9,022.49
585.00 BEAZER HOMES USA INC SEC ID: 07556Q881	24.420000	10,032.75	14,285.70	0.01%	0.00	4,252.95
1,431.00 BECTON DICKINSON AND CO SEC ID: 075887109	110.490000	100,125.21	158,111.19	0.14%	0.00	57,985.98

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,568.00 BED BATH & BEYOND INC SEC ID: 075896100	80.300000	60,603.82	125,910.40	0.11%	0.00	65,306.58
282.00 BELDEN INC SEC ID: 077454106	70.450000	9,145.26	19,866.90	0.02%	0.00	10,721.64
872.00 BEMIS CO INC SEC ID: 081437105	40.960000	28,838.69	35,717.12	0.03%	0.00	6,878.43
703.00 BENCHMARK ELECTRONICS INC SEC ID: 08160H101	23.080000	10,258.48	16,225.24	0.01%	0.00	5,966.76
614.00 BENEFICIAL MUTUAL BANCORP INC SEC ID: 08173R104	10.920000	5,004.10	6,704.88	0.01%	0.00	1,700.78
782.00 WR BERKLEY CORP SEC ID: 084423102	43.390000	21,364.24	33,930.98	0.03%	0.00	12,566.74
10,272.00 BERKSHIRE HATHAWAY INC SEC ID: 084670702	118.560000	855,350.49	1,217,848.32	1.05%	0.00	362,497.83
233.00 BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	27.270000	5,063.09	6,353.91	0.01%	0.00	1,290.82
954.00 BERRY PLASTICS GROUP INC SEC ID: 08579W103	23.790000	15,006.42	22,695.66	0.02%	0.00	7,689.24
1,450.00 BEST BUY CO INC SEC ID: 086516101	39.880000	17,574.00	57,826.00	0.05%	0.00	40,252.00
517.00 BIG LOTS INC SEC ID: 089302103	32.290000	10,407.37	16,693.93	0.01%	0.00	6,286.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,231.00 BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	70.350000	30,159.50	86,600.85	0.07%	0.00	56,441.35
1,223.00 BIOGEN IDEC INC SEC ID: 09062X103	279.572000	112,916.29	341,916.56	0.29%	0.00	229,000.27
781.00 BIOMED REALTY TRUST INC SEC ID: 09063H107	18.120000	14,643.75	14,151.72	0.01%	0.00	-492.03
166.00 BLACK BOX CORP SEC ID: 091826107	29.800000	4,921.90	4,946.80	0.00%	0.00	24.90
166.00 BLACK HILLS CORP SEC ID: 092113109	52.510000	4,968.38	8,716.66	0.01%	0.00	3,748.28
188.00 BLACKBAUD INC SEC ID: 09227Q100	37.650000	4,998.92	7,078.20	0.01%	0.00	2,079.28
776.00 BLACKROCK INC SEC ID: 09247X101	316.470000	152,754.30	245,580.72	0.21%	0.00	92,826.42
556.00 BLACKROCK KELSO CAPITAL CORP SEC ID: 092533108	9.330000	4,981.76	5,187.48	0.00%	0.00	205.72
1,502.00 H&R BLOCK INC SEC ID: 093671105	29.040000	22,412.96	43,618.08	0.04%	0.00	21,205.12
846.00 BLOOMIN' BRANDS INC SEC ID: 094235108	24.010000	13,375.26	20,312.46	0.02%	0.00	6,937.20
294.00 BLOUNT INTERNATIONAL INC SEC ID: 095180105	14.470000	4,965.66	4,254.18	0.00%	0.00	-711.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
297.00 BLYTH INC SEC ID: 09643P207	10.880000	5,049.00	3,231.36	0.00%	0.00	-1,817.64
4,438.00 BOEING CO/THE SEC ID: 097023105	136.490000	350,181.06	605,742.62	0.52%	0.00	255,561.56
378.00 BOLT TECHNOLOGY CORP SEC ID: 097698104	22.010000	5,749.38	8,319.78	0.01%	0.00	2,570.40
1,636.00 BORGWARNER INC SEC ID: 099724106	55.910000	59,970.06	91,468.76	0.08%	0.00	31,498.70
58.00 BOSTON BEER CO INC SEC ID: 100557107	241.790000	5,150.40	14,023.82	0.01%	0.00	8,873.42
772.00 BOSTON PRIVATE FINANCIAL HOLDI SEC ID: 101119105	12.620000	4,701.48	9,742.64	0.01%	0.00	5,041.16
904.00 BOSTON PROPERTIES INC SEC ID: 101121101	100.370000	92,726.17	90,734.48	0.08%	0.00	-1,991.69
7,380.00 BOSTON SCIENTIFIC CORP SEC ID: 101137107	12.020000	53,608.43	88,707.60	0.08%	0.00	35,099.17
216.00 BOTTOMLINE TECHNOLOGIES INC SEC ID: 101388106	36.160000	5,080.32	7,810.56	0.01%	0.00	2,730.24
1,128.00 BOYD GAMING CORP SEC ID: 103304101	11.260000	7,185.36	12,701.28	0.01%	0.00	5,515.92
158.00 BRADY CORP SEC ID: 104674106	30.930000	4,981.74	4,886.94	0.00%	0.00	-94.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,159.00 BRANDYWINE REALTY TRUST SEC ID: 105368203	14.090000	21,629.15	30,420.31	0.03%	0.00	8,791.16
171.00 BRIDGEPOINT EDUCATION INC SEC ID: 10807M105	17.710000	4,052.70	3,028.41	0.00%	0.00	-1,024.29
301.00 BRIGGS & STRATTON CORP SEC ID: 109043109	21.760000	5,767.16	6,549.76	0.01%	0.00	782.60
711.00 BRINKER INTERNATIONAL INC SEC ID: 109641100	46.340000	14,994.99	32,947.74	0.03%	0.00	17,952.75
256.00 BRINK'S CO/THE SEC ID: 109696104	34.140000	7,188.48	8,739.84	0.01%	0.00	1,551.36
9,847.00 BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	53.150000	252,007.58	523,368.05	0.45%	0.00	271,360.47
197.00 BRISTOW GROUP INC SEC ID: 110394103	75.060000	10,050.23	14,786.82	0.01%	0.00	4,736.59
3,278.00 BROADCOM CORP SEC ID: 111320107	29.645000	101,531.80	97,176.31	0.08%	0.00	-4,355.49
685.00 BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	39.520000	14,727.50	27,071.20	0.02%	0.00	12,343.70
3,818.00 BROCADE COMMUNICATIONS SYSTEMS SEC ID: 111621306	8.865000	20,708.78	33,846.57	0.03%	0.00	13,137.79
402.00 BROOKDALE SENIOR LIVING INC SEC ID: 112463104	27.180000	8,450.04	10,926.36	0.01%	0.00	2,476.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
548.00 BROOKLINE BANCORP INC SEC ID: 11373M107	9.550000	5,025.16	5,233.40	0.00%	0.00	208.24
486.00 BROOKS AUTOMATION INC SEC ID: 114340102	10.490000	4,996.08	5,098.14	0.00%	0.00	102.06
691.00 BROWN & BROWN INC SEC ID: 115236101	31.390000	17,406.29	21,690.49	0.02%	0.00	4,284.20
720.00 BROWN-FORMAN CORP SEC ID: 115637209	75.570000	28,819.08	54,410.40	0.05%	0.00	25,591.32
488.00 BROWN SHOE CO INC SEC ID: 115736100	28.140000	5,016.64	13,732.32	0.01%	0.00	8,715.68
50.00 BRUNOS INC NEW SEC ID: 116881202	10.000000	500.00	500.00	0.00%	0.00	0.00
903.00 BRUNSWICK CORP/DE SEC ID: 117043109	46.060000	20,341.83	41,592.18	0.04%	0.00	21,250.35
248.00 BRYN MAWR BANK CORP SEC ID: 117665109	30.180000	4,915.36	7,484.64	0.01%	0.00	2,569.28
121.00 BUCKLE INC/THE SEC ID: 118440106	52.560000	5,028.76	6,359.76	0.01%	0.00	1,331.00
272.00 BUFFALO WILD WINGS INC SEC ID: 119848109	147.200000	18,822.40	40,038.40	0.03%	0.00	21,216.00
214.00 C&J ENERGY SERVICES INC SEC ID: 12467B304	23.100000	4,857.80	4,943.40	0.00%	0.00	85.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,542.00 CBL & ASSOCIATES PROPERTIES IN SEC ID: 124830100	17.960000	25,641.16	27,694.32	0.02%	0.00	2,053.16
3,823.00 CBS CORP SEC ID: 124857202	63.740000	111,502.44	243,678.02	0.21%	0.00	132,175.58
314.00 CBOE HOLDINGS INC SEC ID: 12503M108	51.960000	7,570.54	16,315.44	0.01%	0.00	8,744.90
1,423.00 CBRE GROUP INC SEC ID: 12504L109	26.300000	32,425.28	37,424.90	0.03%	0.00	4,999.62
390.00 CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	233.040000	69,336.31	90,885.60	0.08%	0.00	21,549.29
902.00 CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	58.350000	46,547.09	52,631.70	0.05%	0.00	6,084.61
1,823.00 CIGNA CORPORATION COM SEC ID: 125509109	87.480000	70,060.17	159,476.04	0.14%	0.00	89,415.87
1,491.00 CIT GROUP INC SEC ID: 125581801	52.130000	52,794.96	77,725.83	0.07%	0.00	24,930.87
327.00 CLECO CORP SEC ID: 12561W105	46.620000	15,084.39	15,244.74	0.01%	0.00	160.35
1,756.00 CME GROUP INC SEC ID: 12572Q105	78.460000	103,861.04	137,775.76	0.12%	0.00	33,914.72
1,589.00 CMS ENERGY CORP SEC ID: 125896100	26.770000	30,429.35	42,537.53	0.04%	0.00	12,108.18

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
209.00 CSS INDUSTRIES INC SEC ID: 125906107	28.680000	5,032.72	5,994.12	0.01%	0.00	961.40
556.00 CNA FINANCIAL CORP SEC ID: 126117100	42.890000	15,050.92	23,846.84	0.02%	0.00	8,795.92
2,691.00 CNO FINANCIAL GROUP INC SEC ID: 12621E103	17.690000	17,478.63	47,603.79	0.04%	0.00	30,125.16
86.00 CSR PLC ADR SEC ID: 12640Y205	42.050000	1,262.45	3,616.30	0.00%	0.00	2,353.85
6,936.00 CSX CORP SEC ID: 126408103	28.770000	74,816.55	199,548.72	0.17%	0.00	124,732.17
192.00 CST BRANDS INC SEC ID: 12646R105	36.720000	3,402.48	7,050.24	0.01%	0.00	3,647.76
554.00 CVB FINANCIAL CORP SEC ID: 126600105	17.070000	4,875.20	9,456.78	0.01%	0.00	4,581.58
7,345.00 CVS CAREMARK CORP SEC ID: 126650100	71.570000	245,671.53	525,681.65	0.45%	0.00	280,010.12
2,792.00 CA INC SEC ID: 12673P105	33.650000	66,072.40	93,950.80	0.08%	0.00	27,878.40
258.00 CABELA'S INC SEC ID: 126804301	66.660000	6,764.76	17,198.28	0.01%	0.00	10,433.52
336.00 CABLEVISION SYSTEMS CORP SEC ID: 12686C109	17.930000	5,016.48	6,024.48	0.01%	0.00	1,008.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
391.00 CABOT CORP SEC ID: 127055101	51.400000	15,030.04	20,097.40	0.02%	0.00	5,067.36
115.00 CABOT MICROELECTRONICS CORP SEC ID: 12709P103	45.700000	5,092.20	5,255.50	0.00%	0.00	163.30
2,488.00 CABOT OIL & GAS CORP SEC ID: 127097103	38.760000	38,228.12	96,434.88	0.08%	0.00	58,206.76
1,266.00 CADENCE PHARMACEUTICALS INC SEC ID: 12738T100	9.050000	4,959.43	11,457.30	0.01%	0.00	6,497.87
1,601.00 CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	14.020000	16,346.21	22,446.02	0.02%	0.00	6,099.81
5,026.00 CAL DIVE INTERNATIONAL INC SEC ID: 12802T101	2.010000	9,700.18	10,102.26	0.01%	0.00	402.08
365.00 CALAMOS ASSET MANAGEMENT INC SEC ID: 12811R104	11.840000	4,938.45	4,321.60	0.00%	0.00	-616.85
290.00 CALGON CARBON CORP SEC ID: 129603106	20.570000	5,060.50	5,965.30	0.01%	0.00	904.80
279.00 CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	23.070000	5,091.75	6,436.53	0.01%	0.00	1,344.78
781.00 CALLAWAY GOLF CO SEC ID: 131193104	8.430000	4,810.96	6,583.83	0.01%	0.00	1,772.87
2,685.00 CALPINE CORP SEC ID: 131347304	19.510000	35,021.73	52,384.35	0.04%	0.00	17,362.62

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
428.00 CAMDEN PROPERTY TRUST SEC ID: 133131102	56.880000	22,136.16	24,344.64	0.02%	0.00	2,208.48
1,582.00 CAMERON INTERNATIONAL CORP SEC ID: 13342B105	59.530000	65,360.34	94,176.46	0.08%	0.00	28,816.12
1,008.00 CAMPBELL SOUP CO SEC ID: 134429109	43.280000	38,583.02	43,626.24	0.04%	0.00	5,043.22
2,602.00 CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	76.610000	151,555.52	199,339.22	0.17%	0.00	47,783.70
2,201.00 CAPITALSOURCE INC SEC ID: 14055X102	14.370000	13,756.25	31,628.37	0.03%	0.00	17,872.12
997.00 CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	12.110000	11,764.60	12,073.67	0.01%	0.00	309.07
461.00 CAPSTEAD MORTGAGE CORP SEC ID: 14067E506	12.080000	6,352.58	5,568.88	0.00%	0.00	-783.70
55.00 CARBO CERAMICS INC SEC ID: 140781105	116.530000	4,994.55	6,409.15	0.01%	0.00	1,414.60
461.00 CARDINAL FINANCIAL CORP SEC ID: 14149F109	17.990000	4,868.16	8,293.39	0.01%	0.00	3,425.23
2,237.00 CARDINAL HEALTH INC SEC ID: 14149Y108	66.810000	106,073.02	149,453.97	0.13%	0.00	43,380.95
227.00 CARDTRONICS INC SEC ID: 14161H108	43.450000	4,955.41	9,863.15	0.01%	0.00	4,907.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,381.00 CAREFUSION CORP SEC ID: 14170T101	39.820000	36,180.54	54,991.42	0.05%	0.00	18,810.88
255.00 CARLISLE COS INC SEC ID: 142339100	79.400000	14,967.33	20,247.00	0.02%	0.00	5,279.67
1,540.00 CARMAX INC SEC ID: 143130102	47.020000	40,178.60	72,410.80	0.06%	0.00	32,232.20
1,248.00 CARNIVAL CORP SEC ID: 143658300	40.170000	43,877.78	50,132.16	0.04%	0.00	6,254.38
262.00 CARPENTER TECHNOLOGY CORP SEC ID: 144285103	62.200000	13,956.74	16,296.40	0.01%	0.00	2,339.66
542.00 CARTER'S INC SEC ID: 146229109	71.790000	22,250.67	38,910.18	0.03%	0.00	16,659.51
928.00 CASELLA WASTE SYSTEMS INC SEC ID: 147448104	5.800000	5,085.44	5,382.40	0.00%	0.00	296.96
113.00 CASEY'S GENERAL STORES INC SEC ID: 147528103	70.250000	4,901.94	7,938.25	0.01%	0.00	3,036.31
182.00 CATAMARAN CORP SEC ID: 148887102	47.462000	9,092.72	8,638.08	0.01%	0.00	-454.64
3,912.00 CATERPILLAR INC SEC ID: 149123101	90.810000	248,650.99	355,248.72	0.30%	0.00	106,597.73
471.00 CATHAY GENERAL BANCORP SEC ID: 149150104	26.730000	6,579.87	12,589.83	0.01%	0.00	6,009.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
467.00 CAVIUM INC SEC ID: 14964U108	34.510000	13,954.43	16,116.17	0.01%	0.00	2,161.74
1,125.00 CELANESE CORP SEC ID: 150870103	55.310000	36,528.75	62,223.75	0.05%	0.00	25,695.00
2,638.00 CELGENE CORP SEC ID: 151020104	168.968000	143,368.48	445,737.58	0.38%	0.00	302,369.10
691.00 CELLDEX THERAPEUTICS INC SEC ID: 15117B103	24.210000	10,427.19	16,729.11	0.01%	0.00	6,301.92
298.00 CENTENE CORP SEC ID: 15135B101	58.950000	10,090.28	17,567.10	0.02%	0.00	7,476.82
3,853.00 CENTERPOINT ENERGY INC SEC ID: 15189T107	23.180000	55,054.06	89,312.54	0.08%	0.00	34,258.48
794.00 CENTERSTATE BANKS INC SEC ID: 15201P109	10.150000	5,065.72	8,059.10	0.01%	0.00	2,993.38
371.00 CENTRAL PACIFIC FINANCIAL CO SEC ID: 154760409	20.080000	4,889.59	7,449.68	0.01%	0.00	2,560.09
659.00 CENTURY ALUMINUM CO SEC ID: 156431108	10.460000	4,751.39	6,893.14	0.01%	0.00	2,141.75
368.00 CEPHEID INC SEC ID: 15670R107	46.672000	11,879.04	17,175.30	0.01%	0.00	5,296.26
2,793.00 CENTURYLINK INC SEC ID: 156700106	31.850000	108,951.55	88,957.05	0.08%	0.00	-19,994.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,886.00 CERNER CORP SEC ID: 156782104	55.740000	55,513.20	105,125.64	0.09%	0.00	49,612.44
1,474.00 CHAMBERS STREET PROPERTIES SEC ID: 157842105	7.650000	13,767.16	11,276.10	0.01%	0.00	-2,491.06
175.00 CHART INDUSTRIES INC SEC ID: 16115Q308	95.640000	8,734.25	16,737.00	0.01%	0.00	8,002.75
345.00 CHARTER COMMUNICATIONS INC SEC ID: 16117M305	136.760000	18,803.12	47,182.20	0.04%	0.00	28,379.08
608.00 CHATHAM LODGING TRUST SEC ID: 16208T102	20.450000	10,019.84	12,433.60	0.01%	0.00	2,413.76
166.00 CHEESECAKE FACTORY INC/THE SEC ID: 163072101	48.270000	5,132.72	8,012.82	0.01%	0.00	2,880.10
272.00 CHEMICAL FINANCIAL CORP SEC ID: 163731102	31.670000	4,972.16	8,614.24	0.01%	0.00	3,642.08
244.00 CHEMTURA CORP SEC ID: 163893209	27.920000	5,043.48	6,812.48	0.01%	0.00	1,769.00
1,053.00 CHENIERE ENERGY INC SEC ID: 16411R208	43.120000	25,361.98	45,405.36	0.04%	0.00	20,043.38
2,430.00 CHESAPEAKE ENERGY CORP SEC ID: 165167107	27.140000	67,450.03	65,950.20	0.06%	0.00	-1,499.83
364.00 CHESAPEAKE UTILITIES CORP SEC ID: 165303108	60.020000	20,129.64	21,847.28	0.02%	0.00	1,717.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,954.00 CHEVRON CORP SEC ID: 166764100	124.910000	752,870.98	1,368,264.14	1.17%	0.00	615,393.16
698.00 CHICAGO BRIDGE & IRON CO NV SEC ID: 167250109	83.140000	26,147.13	58,031.72	0.05%	0.00	31,884.59
1,515.00 CHICO'S FAS INC SEC ID: 168615102	18.840000	19,825.50	28,542.60	0.02%	0.00	8,717.10
113.00 CHILDRENS PLACE RETAIL STORES SEC ID: 168905107	56.970000	4,993.47	6,437.61	0.01%	0.00	1,444.14
12,183.00 CHIMERA INVESTMENT CORP SEC ID: 16934Q109	3.100000	32,894.10	37,767.30	0.03%	0.00	4,873.20
217.00 CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	532.780000	59,252.90	115,613.26	0.10%	0.00	56,360.36
1,400.00 CHUBB CORP SEC ID: 171232101	96.630000	72,907.52	135,282.00	0.12%	0.00	62,374.48
891.00 CHURCH & DWIGHT CO INC SEC ID: 171340102	66.280000	44,568.93	59,055.48	0.05%	0.00	14,486.55
115.00 CHURCHILL DOWNS INC SEC ID: 171484108	89.650000	4,940.40	10,309.75	0.01%	0.00	5,369.35
1,186.00 CIENA CORP SEC ID: 171779309	23.930000	14,504.78	28,380.98	0.02%	0.00	13,876.20
611.00 CIMAREX ENERGY CO SEC ID: 171798101	104.910000	36,879.96	64,100.01	0.06%	0.00	27,220.05

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,640.00 CINCINNATI BELL INC SEC ID: 171871106	3.560000	5,100.40	5,838.40	0.01%	0.00	738.00
819.00 CINCINNATI FINANCIAL CORP SEC ID: 172062101	52.370000	27,072.54	42,891.03	0.04%	0.00	15,818.49
553.00 CINEMARK HOLDINGS INC SEC ID: 17243V102	33.330000	11,082.12	18,431.49	0.02%	0.00	7,349.37
27,989.00 CISCO SYSTEMS INC SEC ID: 17275R102	22.430000	644,474.50	627,793.27	0.54%	0.00	-16,681.23
266.00 CIRRUS LOGIC INC SEC ID: 172755100	20.425000	3,777.20	5,433.05	0.00%	0.00	1,655.85
753.00 CINTAS CORP SEC ID: 172908105	59.590000	26,575.77	44,871.27	0.04%	0.00	18,295.50
13,786.00 CITIGROUP INC SEC ID: 172967424	52.110000	578,368.24	718,388.46	0.62%	0.00	140,020.22
1,339.00 CITRIX SYSTEMS INC SEC ID: 177376100	63.250000	49,438.02	84,691.75	0.07%	0.00	35,253.73
156.00 CITY HOLDING CO SEC ID: 177835105	46.330000	4,907.76	7,227.48	0.01%	0.00	2,319.72
279.00 CITY NATIONAL CORP/CA SEC ID: 178566105	79.220000	11,938.41	22,102.38	0.02%	0.00	10,163.97
111.00 CLARCOR INC SEC ID: 179895107	64.350000	5,038.29	7,142.85	0.01%	0.00	2,104.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
581.00 CLEAN HARBORS INC SEC ID: 184496107	59.960000	29,602.16	34,836.76	0.03%	0.00	5,234.60
1,566.00 CLEAN ENERGY FUELS CORP SEC ID: 184499101	12.880000	19,992.02	20,170.08	0.02%	0.00	178.06
146.00 CLEARWATER PAPER CORP SEC ID: 18538R103	52.500000	5,212.20	7,665.00	0.01%	0.00	2,452.80
344.00 CLIFFS NATURAL RESOURCES INC SEC ID: 18683K101	26.210000	15,123.96	9,016.24	0.01%	0.00	-6,107.72
1,071.00 CLOROX CO SEC ID: 189054109	92.760000	68,221.63	99,345.96	0.09%	0.00	31,124.33
363.00 CLOUD PEAK ENERGY INC SEC ID: 18911Q102	18.000000	7,401.57	6,534.00	0.01%	0.00	-867.57
1,923.00 COACH INC SEC ID: 189754104	56.130000	65,701.22	107,937.99	0.09%	0.00	42,236.77
362.00 COBALT INTERNATIONAL ENERGY IN SEC ID: 19075F106	16.450000	4,774.78	5,954.90	0.01%	0.00	1,180.12
795.00 COBIZ FINANCIAL INC SEC ID: 190897108	11.960000	4,984.65	9,508.20	0.01%	0.00	4,523.55
158.00 COCA-COLA BOTTLING CO CONSOLIDATED SEC ID: 191098102	73.190000	9,996.66	11,564.02	0.01%	0.00	1,567.36
21,725.00 COCA-COLA CO/THE SEC ID: 191216100	41.310000	537,682.65	897,459.75	0.77%	0.00	359,777.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,336.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	44.130000	56,975.04	103,087.68	0.09%	0.00	46,112.64
2,884.00 CODEXIS INC SEC ID: 192005106	1.400000	6,694.92	4,037.60	0.00%	0.00	-2,657.32
320.00 COGENT COMMUNICATIONS GROUP IN SEC ID: 19239V302	40.410000	5,123.20	12,931.20	0.01%	0.00	7,808.00
300.00 COGNEX CORP SEC ID: 192422103	38.180000	5,055.00	11,454.00	0.01%	0.00	6,399.00
1,975.00 COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	100.980000	80,552.84	199,435.50	0.17%	0.00	118,882.66
157.00 COHEN & STEERS INC SEC ID: 19247A100	40.060000	4,953.35	6,289.42	0.01%	0.00	1,336.07
97.00 COHERENT INC SEC ID: 192479103	74.390000	5,028.48	7,215.83	0.01%	0.00	2,187.35
409.00 COHU INC SEC ID: 192576106	10.500000	5,104.32	4,294.50	0.00%	0.00	-809.82
631.00 COLFAX CORP SEC ID: 194014106	63.690000	24,691.03	40,188.39	0.03%	0.00	15,497.36
5,416.00 COLGATE-PALMOLIVE CO SEC ID: 194162103	65.210000	176,962.58	353,177.36	0.30%	0.00	176,214.78
529.00 COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	27.490000	9,517.21	14,542.21	0.01%	0.00	5,025.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
15,312.00 COMCAST CORP SEC ID: 20030N101	51.965000	401,664.93	795,688.08	0.68%	0.00	394,023.15
426.00 COMERICA INC SEC ID: 200340107	47.540000	14,809.16	20,252.04	0.02%	0.00	5,442.88
893.55 COMMERCE BANCSHARES INC/MO SEC ID: 200525103	44.910000	28,877.05	40,129.33	0.03%	0.00	11,252.28
1,375.00 COMMERCIAL METALS CO SEC ID: 201723103	20.330000	19,717.50	27,953.75	0.02%	0.00	8,236.25
657.00 COMMONWEALTH REIT SEC ID: 203233101	23.310000	15,200.43	15,314.67	0.01%	0.00	114.24
219.00 COMMUNITY BANK SYSTEM INC SEC ID: 203607106	39.680000	5,315.13	8,689.92	0.01%	0.00	3,374.79
924.00 COMMUNITY HEALTH SYSTEMS INC SEC ID: 203668108	39.270000	16,280.88	36,285.48	0.03%	0.00	20,004.60
187.00 COMMUNITY TRUST BANCORP INC SEC ID: 204149108	45.160000	5,047.13	8,444.92	0.01%	0.00	3,397.79
263.00 COMMVAULT SYSTEMS INC SEC ID: 204166102	74.862000	10,846.12	19,688.71	0.02%	0.00	8,842.59
128.00 COMPASS MINERALS INTERNATIONAL SEC ID: 20451N101	80.050000	10,036.28	10,246.40	0.01%	0.00	210.12
832.00 COMPUTER SCIENCES CORP SEC ID: 205363104	55.880000	40,508.73	46,492.16	0.04%	0.00	5,983.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,821.00 COMPUWARE CORP SEC ID: 205638109	11.210000	22,168.55	31,623.41	0.03%	0.00	9,454.86
421.00 COMSCORE INC SEC ID: 20564W105	28.610000	9,855.61	12,044.81	0.01%	0.00	2,189.20
361.00 COMSTOCK RESOURCES INC SEC ID: 205768203	18.290000	8,043.08	6,602.69	0.01%	0.00	-1,440.39
412.00 COMTECH TELECOMMUNICATIONS COR SEC ID: 205826209	31.510000	9,912.72	12,982.12	0.01%	0.00	3,069.40
2,260.00 CONAGRA FOODS INC SEC ID: 205887102	33.700000	55,380.85	76,162.00	0.07%	0.00	20,781.15
700.00 CONCHO RESOURCES INC/MIDLAND T SEC ID: 20605P101	108.000000	36,526.00	75,600.00	0.06%	0.00	39,074.00
464.00 CONCUR TECHNOLOGIES INC SEC ID: 206708109	103.180000	31,895.36	47,875.52	0.04%	0.00	15,980.16
170.00 CONNECTICUT WATER SERVICE INC SEC ID: 207797101	35.510000	5,026.90	6,036.70	0.01%	0.00	1,009.80
7,330.00 CONOCOPHILLIPS SEC ID: 20825C104	70.650000	338,518.69	517,864.50	0.44%	0.00	179,345.81
1,420.00 CONSOL ENERGY INC SEC ID: 20854P109	38.040000	56,991.56	54,016.80	0.05%	0.00	-2,974.76
306.00 CONSOLIDATED COMMUNICATIONS HO SEC ID: 209034107	19.630000	5,055.12	6,006.78	0.01%	0.00	951.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,756.00 CONSOLIDATED EDISON INC SEC ID: 209115104	55.280000	85,333.75	97,071.68	0.08%	0.00	11,737.93
203.00 CONSTANT CONTACT INC SEC ID: 210313102	31.070000	4,949.14	6,307.21	0.01%	0.00	1,358.07
1,061.00 CONSTELLATION BRANDS INC SEC ID: 21036P108	70.380000	24,525.19	74,673.18	0.06%	0.00	50,147.99
132.00 CONTANGO OIL & GAS CO SEC ID: 21075N204	47.260000	4,843.08	6,238.32	0.01%	0.00	1,395.24
257.00 CONTINENTAL RESOURCES INC/OK SEC ID: 212015101	112.520000	20,103.78	28,917.64	0.02%	0.00	8,813.86
1,136.00 CONVERGYS CORP SEC ID: 212485106	21.050000	14,972.48	23,912.80	0.02%	0.00	8,940.32
92.00 COOPER COS INC/THE SEC ID: 216648402	123.840000	6,992.92	11,393.28	0.01%	0.00	4,400.36
364.00 COOPER TIRE & RUBBER CO SEC ID: 216831107	24.040000	6,329.96	8,750.56	0.01%	0.00	2,420.60
660.00 COPART INC SEC ID: 217204106	36.650000	19,791.82	24,189.00	0.02%	0.00	4,397.18
192.00 CORELOGIC INC SEC ID: 21871D103	35.530000	5,018.88	6,821.76	0.01%	0.00	1,802.88
229.00 CORNERSTONE ONDEMAND INC SEC ID: 21925Y103	53.312000	10,119.51	12,208.45	0.01%	0.00	2,088.94

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,379.00 CORNING INC SEC ID: 219350105	17.820000	89,406.09	113,673.78	0.10%	0.00	24,267.69
122.00 CORPORATE EXECUTIVE BOARD CO/T SEC ID: 21988R102	77.430000	5,004.44	9,446.46	0.01%	0.00	4,442.02
1,028.00 CORPORATE OFFICE PROPERTIES TR SEC ID: 22002T108	23.690000	22,338.44	24,353.32	0.02%	0.00	2,014.88
694.00 CORRECTIONS CORP OF AMERICA SEC ID: 22025Y407	32.070000	16,880.02	22,256.58	0.02%	0.00	5,376.56
2,607.00 COSTCO WHOLESALE CORP SEC ID: 22160K105	119.020000	132,320.09	310,285.14	0.27%	0.00	177,965.05
88.00 COSTAR GROUP INC SEC ID: 22160N109	184.580000	4,916.56	16,243.04	0.01%	0.00	11,326.48
465.00 COURIER CORP SEC ID: 222660102	18.090000	4,915.05	8,411.85	0.01%	0.00	3,496.80
291.00 COVANCE INC SEC ID: 222816100	88.060000	15,001.05	25,625.46	0.02%	0.00	10,624.41
429.00 COVANTA HOLDING CORP SEC ID: 22282E102	17.750000	6,902.61	7,614.75	0.01%	0.00	712.14
104.00 CRANE CO SEC ID: 224399105	67.250000	4,877.60	6,994.00	0.01%	0.00	2,116.40
625.00 CREE INC SEC ID: 225447101	62.520000	25,818.76	39,075.00	0.03%	0.00	13,256.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
51.00 CRIMSON WINE GROUP LTD SEC ID: 22662X100	8.720000	415.98	444.72	0.00%	0.00	28.74
399.00 CROSSTEX ENERGY INC SEC ID: 22765Y104	36.160000	5,159.07	14,427.84	0.01%	0.00	9,268.77
1,743.00 CROWN CASTLE INTERNATIONAL COR SEC ID: 228227104	73.430000	66,896.34	127,988.49	0.11%	0.00	61,092.15
776.00 CROWN HOLDINGS INC SEC ID: 228368106	44.570000	27,406.87	34,586.32	0.03%	0.00	7,179.45
591.00 CUBESMART SEC ID: 229663109	15.940000	6,081.39	9,420.54	0.01%	0.00	3,339.15
357.00 CUBIST PHARMACEUTICALS INC SEC ID: 229678107	68.870000	12,752.04	24,586.59	0.02%	0.00	11,834.55
397.00 CUBIST PHARMACEUTIC CVR W I SEC ID: 229678123	1.350000	853.55	535.95	0.00%	0.00	-317.60
994.00 CUMMINS INC SEC ID: 231021106	140.970000	83,274.11	140,124.18	0.12%	0.00	56,850.07
158.00 CURTISS-WRIGHT CORP SEC ID: 231561101	62.230000	4,942.24	9,832.34	0.01%	0.00	4,890.10
159.00 CYBERONICS INC SEC ID: 23251P102	65.422000	5,156.37	10,402.10	0.01%	0.00	5,245.73
284.00 CYTEC INDUSTRIES INC SEC ID: 232820100	93.160000	15,057.68	26,457.44	0.02%	0.00	11,399.76

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,462.00 DCT INDUSTRIAL TRUST INC SEC ID: 233153105	7.130000	7,485.44	10,424.06	0.01%	0.00	2,938.62
1,732.00 DDR CORP SEC ID: 23317H102	15.370000	22,621.30	26,620.84	0.02%	0.00	3,999.54
1,729.00 DR HORTON INC SEC ID: 23331A109	22.320000	24,185.23	38,591.28	0.03%	0.00	14,406.05
97.00 DST SYSTEMS INC SEC ID: 233326107	90.740000	4,959.61	8,801.78	0.01%	0.00	3,842.17
1,476.00 DTE ENERGY CO SEC ID: 233331107	66.390000	61,695.63	97,991.64	0.08%	0.00	36,296.01
832.00 DSW INC SEC ID: 23334L102	42.730000	25,038.24	35,551.36	0.03%	0.00	10,513.12
933.00 DANA HOLDING CORP SEC ID: 235825205	19.620000	11,447.91	18,305.46	0.02%	0.00	6,857.55
3,573.00 DANAHER CORP SEC ID: 235851102	77.200000	127,794.15	275,835.60	0.24%	0.00	148,041.45
962.00 DARDEN RESTAURANTS INC SEC ID: 237194105	54.370000	41,447.87	52,303.94	0.04%	0.00	10,856.07
298.00 DARLING INTERNATIONAL INC SEC ID: 237266101	20.880000	4,928.92	6,222.24	0.01%	0.00	1,293.32
1,200.00 DAVITA HEALTHCARE PARTNERS INC SEC ID: 23918K108	63.370000	38,734.45	76,044.00	0.07%	0.00	37,309.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
245.00 DEALERTRACK HOLDINGS INC SEC ID: 242309102	48.080000	5,230.75	11,779.60	0.01%	0.00	6,548.85
545.00 DEAN FOODS CO SEC ID: 242370203	17.190000	6,202.92	9,368.55	0.01%	0.00	3,165.63
108.00 DECKERS OUTDOOR CORP SEC ID: 243537107	84.460000	5,114.88	9,121.68	0.01%	0.00	4,006.80
1,608.00 DEERE & CO SEC ID: 244199105	91.330000	83,357.28	146,858.64	0.13%	0.00	63,501.36
5,693.00 DELTA AIR LINES INC SEC ID: 247361702	27.470000	74,847.16	156,386.71	0.13%	0.00	81,539.55
146.00 DELTIC TIMBER CORP SEC ID: 247850100	67.940000	9,777.62	9,919.24	0.01%	0.00	141.62
2,832.00 DENBURY RESOURCES INC SEC ID: 247916208	16.430000	48,762.51	46,529.76	0.04%	0.00	-2,232.75
306.00 DELUXE CORP SEC ID: 248019101	52.190000	7,203.24	15,970.14	0.01%	0.00	8,766.90
2,440.00 DENDREON CORP SEC ID: 24823Q107	2.990000	9,821.00	7,295.60	0.01%	0.00	-2,525.40
1,279.00 DENNY'S CORP SEC ID: 24869P104	7.190000	4,898.57	9,196.01	0.01%	0.00	4,297.44
830.00 DENTSPLY INTERNATIONAL INC SEC ID: 249030107	48.480000	24,724.01	40,238.40	0.03%	0.00	15,514.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,442.00 DEVON ENERGY CORP SEC ID: 25179M103	61.870000	151,948.32	151,086.54	0.13%	0.00	-861.78
66.00 DIAMOND HILL INVESTMENT GROUP SEC ID: 25264R207	118.340000	5,039.10	7,810.44	0.01%	0.00	2,771.34
370.00 DIAMOND OFFSHORE DRILLING INC SEC ID: 25271C102	56.920000	23,400.65	21,060.40	0.02%	0.00	-2,340.25
1,551.00 DIAMONDROCK HOSPITALITY CO SEC ID: 252784301	11.550000	15,154.80	17,914.05	0.02%	0.00	2,759.25
561.00 DICK'S SPORTING GOODS INC SEC ID: 253393102	58.100000	20,863.59	32,594.10	0.03%	0.00	11,730.51
716.00 DIGITAL REALTY TRUST INC SEC ID: 253868103	49.120000	37,444.48	35,169.92	0.03%	0.00	-2,274.56
1,038.00 DIGITALGLOBE INC SEC ID: 25389M877	41.150000	16,555.03	42,713.70	0.04%	0.00	26,158.67
280.00 DILLARD'S INC SEC ID: 254067101	97.210000	16,599.17	27,218.80	0.02%	0.00	10,619.63
10,147.00 WALT DISNEY CO/THE SEC ID: 254687106	76.400000	325,473.95	775,230.80	0.67%	0.00	449,756.85
978.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F104	90.420000	61,083.11	88,430.76	0.08%	0.00	27,347.65
1,498.00 DISH NETWORK CORP SEC ID: 25470M109	57.920000	37,681.81	86,764.16	0.07%	0.00	49,082.35

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,195.00 DISCOVER FINANCIAL SERVICES SEC ID: 254709108	55.950000	76,910.88	178,760.25	0.15%	0.00	101,849.37
3,479.00 DIRECTV SEC ID: 25490A309	69.060000	109,146.51	240,259.74	0.21%	0.00	131,113.23
297.00 DOLBY LABORATORIES INC SEC ID: 25659T107	38.560000	9,771.30	11,452.32	0.01%	0.00	1,681.02
1,497.00 DOLLAR GENERAL CORP SEC ID: 256677105	60.320000	64,940.34	90,299.04	0.08%	0.00	25,358.70
1,491.00 DOLLAR TREE INC SEC ID: 256746108	56.420000	50,616.99	84,122.22	0.07%	0.00	33,505.23
3,504.00 DOMINION RESOURCES INC/VA SEC ID: 25746U109	64.690000	135,407.88	226,673.76	0.19%	0.00	91,265.88
368.00 DOMINO'S PIZZA INC SEC ID: 25754A201	69.650000	9,126.40	25,631.20	0.02%	0.00	16,504.80
274.00 DOMTAR CORP SEC ID: 257559203	94.340000	20,974.70	25,849.16	0.02%	0.00	4,874.46
678.00 DONALDSON CO INC SEC ID: 257651109	43.460000	19,695.90	29,465.88	0.03%	0.00	9,769.98
856.00 RR DONNELLEY & SONS CO SEC ID: 257867101	20.280000	14,706.08	17,359.68	0.01%	0.00	2,653.60
941.00 DOUGLAS EMMETT INC SEC ID: 25960P109	23.290000	15,272.43	21,915.89	0.02%	0.00	6,643.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
352.00 DOUGLAS DYNAMICS INC SEC ID: 25960R105	16.820000	5,047.68	5,920.64	0.01%	0.00	872.96
1,331.00 DOVER CORP SEC ID: 260003108	96.540000	63,372.76	128,494.74	0.11%	0.00	65,121.98
6,905.00 DOW CHEMICAL CO/THE SEC ID: 260543103	44.400000	255,269.32	306,582.00	0.26%	0.00	51,312.68
1,284.00 DR PEPPER SNAPPLE GROUP INC SEC ID: 26138E109	48.720000	31,503.33	62,556.48	0.05%	0.00	31,053.15
425.00 DREAMWORKS ANIMATION SKG INC SEC ID: 26153C103	35.500000	8,912.25	15,087.50	0.01%	0.00	6,175.25
364.00 DRESSER-RAND GROUP INC SEC ID: 261608103	59.630000	19,604.41	21,705.32	0.02%	0.00	2,100.91
201.00 DRIL-QUIP INC SEC ID: 262037104	109.930000	15,041.95	22,095.93	0.02%	0.00	7,053.98
5,619.00 EI DU PONT DE NEMOURS & CO SEC ID: 263534109	64.970000	244,927.01	365,066.43	0.31%	0.00	120,139.42
4,210.00 DUKE ENERGY CORP NEW COM SEC ID: 26441C204	69.010000	237,011.27	290,532.10	0.25%	0.00	53,520.83
2,075.00 DUKE REALTY CORP SEC ID: 264411505	15.040000	24,341.05	31,208.00	0.03%	0.00	6,866.95
494.00 DUN & BRADSTREET CORP SEC ID: 26483E100	122.750000	37,941.03	60,638.50	0.05%	0.00	22,697.47

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
851.00 DUNKIN' BRANDS GROUP INC SEC ID: 265504100	48.200000	27,538.36	41,018.20	0.04%	0.00	13,479.84
350.00 DUPONT FABROS TECHNOLOGY INC SEC ID: 26613Q106	24.710000	8,708.00	8,648.50	0.01%	0.00	-59.50
321.00 DYCOM INDUSTRIES INC SEC ID: 267475101	27.790000	4,798.95	8,920.59	0.01%	0.00	4,121.64
506.00 DYNEX CAPITAL INC SEC ID: 26817Q506	8.000000	5,034.70	4,048.00	0.00%	0.00	-986.70
12,530.00 EMC CORP/MA SEC ID: 268648102	25.150000	201,685.88	315,129.50	0.27%	0.00	113,443.62
1,642.00 EOG RESOURCES INC SEC ID: 26875P101	167.840000	136,438.69	275,593.28	0.24%	0.00	139,154.59
340.00 EPL OIL & GAS INC SEC ID: 26883D108	28.500000	4,807.60	9,690.00	0.01%	0.00	4,882.40
802.00 EQT CORP SEC ID: 26884L109	89.780000	40,398.61	72,003.56	0.06%	0.00	31,604.95
278.00 EPR PPTYS COM SH BEN INT SEC ID: 26884U109	49.160000	12,782.44	13,666.48	0.01%	0.00	884.04
315.00 ERA GROUP INC SEC ID: 26885G109	30.860000	5,876.06	9,720.90	0.01%	0.00	3,844.84
166.00 EAGLE BANCORP INC SEC ID: 268948106	30.630000	1,933.15	5,084.58	0.00%	0.00	3,151.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,013.00 E*TRADE FINANCIAL CORP SEC ID: 269246401	19.640000	9,035.96	19,895.32	0.02%	0.00	10,859.36
227.00 EAGLE MATERIALS INC SEC ID: 26969P108	77.430000	14,862.68	17,576.61	0.02%	0.00	2,713.93
952.00 EAST WEST BANCORP INC SEC ID: 27579R104	34.970000	17,678.64	33,291.44	0.03%	0.00	15,612.80
260.00 EASTGROUP PROPERTIES INC SEC ID: 277276101	57.930000	14,975.68	15,061.80	0.01%	0.00	86.12
779.00 EASTMAN CHEMICAL CO SEC ID: 277432100	80.700000	52,480.91	62,865.30	0.05%	0.00	10,384.39
6,964.00 EBAY INC SEC ID: 278642103	54.865000	224,457.85	382,079.86	0.33%	0.00	157,622.01
541.00 ECHOSTAR CORP SEC ID: 278768106	49.720000	10,898.07	26,898.52	0.02%	0.00	16,000.45
1,516.00 ECOLAB INC SEC ID: 278865100	104.270000	68,641.93	158,073.32	0.14%	0.00	89,431.39
2,405.00 EDISON INTERNATIONAL SEC ID: 281020107	46.300000	99,952.72	111,351.50	0.10%	0.00	11,398.78
597.00 EDUCATION REALTY TRUST INC SEC ID: 28140H104	8.820000	4,955.10	5,265.54	0.00%	0.00	310.44
140.00 EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	65.760000	9,641.68	9,206.40	0.01%	0.00	-435.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
248.00 EL PASO ELECTRIC CO SEC ID: 283677854	35.110000	8,052.56	8,707.28	0.01%	0.00	654.72
1,802.00 ELECTRONIC ARTS INC SEC ID: 285512109	22.940000	32,547.30	41,337.88	0.04%	0.00	8,790.58
309.00 ELECTRONICS FOR IMAGING INC SEC ID: 286082102	38.730000	5,101.59	11,967.57	0.01%	0.00	6,865.98
181.00 ELIZABETH ARDEN INC SEC ID: 28660G106	35.450000	4,981.12	6,416.45	0.01%	0.00	1,435.33
349.00 ELLIE MAE INC SEC ID: 28849P100	26.870000	9,496.29	9,377.63	0.01%	0.00	-118.66
582.00 ELLINGTON RESIDENTIAL MORTGAGE SEC ID: 288578107	15.380000	10,237.38	8,951.16	0.01%	0.00	-1,286.22
358.00 PERRY ELLIS INTERNATIONAL INC SEC ID: 288853104	15.790000	5,083.60	5,652.82	0.00%	0.00	569.22
398.00 EMCOR GROUP INC SEC ID: 29084Q100	42.440000	11,311.16	16,891.12	0.01%	0.00	5,579.96
4,384.00 EMERSON ELECTRIC CO SEC ID: 291011104	70.180000	184,578.23	307,669.12	0.26%	0.00	123,090.89
262.00 EMPIRE DISTRICT ELECTRIC CO/TH SEC ID: 291641108	22.690000	4,878.44	5,944.78	0.01%	0.00	1,066.34
315.00 EMPLOYERS HOLDINGS INC SEC ID: 292218104	31.650000	5,021.10	9,969.75	0.01%	0.00	4,948.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,275.00 EMULEX CORP SEC ID: 292475209	7.160000	10,006.14	9,129.00	0.01%	0.00	-877.14
220.00 ENCORE WIRE CORP SEC ID: 292562105	54.200000	5,108.40	11,924.00	0.01%	0.00	6,815.60
653.00 ENDO HEALTH SOLUTIONS INC SEC ID: 29264F205	67.460000	20,087.07	44,051.38	0.04%	0.00	23,964.31
417.00 ENERGEN CORP SEC ID: 29265N108	70.750000	19,623.06	29,502.75	0.03%	0.00	9,879.69
299.00 ENERGIZER HOLDINGS INC SEC ID: 29266R108	108.240000	25,285.02	32,363.76	0.03%	0.00	7,078.74
202.00 ENERSYS SEC ID: 29275Y102	70.090000	5,369.16	14,158.18	0.01%	0.00	8,789.02
138.00 ENGILITY HOLDINGS INC SEC ID: 29285W104	33.400000	2,514.21	4,609.20	0.00%	0.00	2,094.99
800.00 ENTEGRIS INC SEC ID: 29362U104	11.590000	7,832.00	9,272.00	0.01%	0.00	1,440.00
488.00 ENTERGY CORP SEC ID: 29364G103	63.270000	38,726.36	30,875.76	0.03%	0.00	-7,850.60
390.00 ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	20.420000	5,190.90	7,963.80	0.01%	0.00	2,772.90
576.00 EQUIFAX INC SEC ID: 294429105	69.090000	21,032.64	39,795.84	0.03%	0.00	18,763.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
283.00 EQUINIX INC SEC ID: 29444U502	177.450000	30,458.73	50,218.35	0.04%	0.00	19,759.62
292.00 EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	36.230000	9,962.80	10,579.16	0.01%	0.00	616.36
2,037.00 EQUITY RESIDENTIAL SEC ID: 29476L107	51.870000	102,871.24	105,659.19	0.09%	0.00	2,787.95
165.00 ERIE INDEMNITY CO SEC ID: 29530P102	73.120000	11,109.45	12,064.80	0.01%	0.00	955.35
245.00 ESCO TECHNOLOGIES INC SEC ID: 296315104	34.260000	10,022.95	8,393.70	0.01%	0.00	-1,629.25
204.00 ESSEX PROPERTY TRUST INC SEC ID: 297178105	143.510000	29,928.71	29,276.04	0.03%	0.00	-652.67
133.00 ESTERLINE TECHNOLOGIES CORP SEC ID: 297425100	101.960000	9,975.00	13,560.68	0.01%	0.00	3,585.68
242.00 ETHAN ALLEN INTERIORS INC SEC ID: 297602104	30.420000	5,055.38	7,361.64	0.01%	0.00	2,306.26
321.00 EURONET WORLDWIDE INC SEC ID: 298736109	47.850000	4,827.84	15,359.85	0.01%	0.00	10,532.01
623.00 EVERCORE PARTNERS INC SEC ID: 29977A105	59.780000	16,135.62	37,242.94	0.03%	0.00	21,107.32
614.00 EVERBANK FINANCIAL CORP SEC ID: 29977G102	18.340000	9,959.08	11,260.76	0.01%	0.00	1,301.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,031.00 EXACT SCIENCES CORP SEC ID: 30063P105	11.750000	10,907.98	12,114.25	0.01%	0.00	1,206.27
421.00 EXCEL TRUST INC SEC ID: 30068C109	11.390000	4,689.94	4,795.19	0.00%	0.00	105.25
2,850.00 EXELON CORP SEC ID: 30161N101	27.390000	89,304.95	78,061.50	0.07%	0.00	-11,243.45
1,669.00 EXELIS INC SEC ID: 30162A108	19.060000	18,407.67	31,811.14	0.03%	0.00	13,403.47
658.00 EXPEDIA INC SEC ID: 30212P303	69.660000	22,356.33	45,836.28	0.04%	0.00	23,479.95
186.00 EXPONENT INC SEC ID: 30214U102	77.274000	9,830.10	14,372.96	0.01%	0.00	4,542.86
4,840.00 EXPRESS SCRIPTS HOLDING CO SEC ID: 30219G108	70.240000	183,729.14	339,961.60	0.29%	0.00	156,232.46
559.00 EXTRA SPACE STORAGE INC SEC ID: 30225T102	42.130000	11,453.91	23,550.67	0.02%	0.00	12,096.76
1,588.00 EXTREME NETWORKS SEC ID: 30226D106	6.980000	4,859.28	11,084.24	0.01%	0.00	6,224.96
24,363.00 EXXON MOBIL CORP SEC ID: 30231G102	101.200000	1,606,627.29	2,465,535.60	2.12%	0.00	858,908.31
166.00 FBL FINANCIAL GROUP INC SEC ID: 30239F106	44.790000	5,033.12	7,435.14	0.01%	0.00	2,402.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
231.00 FEI CO SEC ID: 30241L109	89.360000	8,401.47	20,642.16	0.02%	0.00	12,240.69
770.00 FLIR SYSTEMS INC SEC ID: 302445101	30.100000	19,265.00	23,177.00	0.02%	0.00	3,912.00
1,622.00 FMC TECHNOLOGIES INC SEC ID: 30249U101	52.210000	34,793.93	84,684.62	0.07%	0.00	49,890.69
176.00 FMC CORP SEC ID: 302491303	75.460000	9,882.40	13,280.96	0.01%	0.00	3,398.56
756.00 FNB CORP/PA SEC ID: 302520101	12.620000	7,643.16	9,540.72	0.01%	0.00	1,897.56
528.00 FXCM INC SEC ID: 302693106	17.840000	5,169.12	9,419.52	0.01%	0.00	4,250.40
165.00 FTD COS INC SEC ID: 30281V108	32.580000	3,787.68	5,375.70	0.00%	0.00	1,588.02
420.00 FTI CONSULTING INC SEC ID: 302941109	41.140000	14,964.60	17,278.80	0.01%	0.00	2,314.20
10,340.00 FACEBOOK INC SEC ID: 30303M102	54.649000	252,873.42	565,070.66	0.48%	0.00	312,197.24
275.00 FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	108.580000	27,073.75	29,859.50	0.03%	0.00	2,785.75
238.00 FAIR ISAAC CORP SEC ID: 303250104	62.840000	6,899.62	14,955.92	0.01%	0.00	8,056.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
989.00 FAIRCHILD SEMICONDUCTOR INTERN SEC ID: 303726103	13.350000	15,111.92	13,203.15	0.01%	0.00	-1,908.77
489.00 FAMILY DOLLAR STORES INC SEC ID: 307000109	64.970000	26,545.67	31,770.33	0.03%	0.00	5,224.66
123.00 FARO TECHNOLOGIES INC SEC ID: 311642102	58.300000	5,098.35	7,170.90	0.01%	0.00	2,072.55
398.00 FASTENAL CO SEC ID: 311900104	47.510000	10,660.93	18,908.98	0.02%	0.00	8,248.05
396.00 FEDERAL REALTY INVESTMENT TRUS SEC ID: 313747206	101.410000	40,703.41	40,158.36	0.03%	0.00	-545.05
1,806.00 FEDEX CORP SEC ID: 31428X106	143.770000	194,657.43	259,648.62	0.22%	0.00	64,991.19
3,634.00 FELCOR LODGING TRUST INC SEC ID: 31430F101	8.160000	16,825.42	29,653.44	0.03%	0.00	12,828.02
2,111.00 FEMALE HEALTH CO/THE SEC ID: 314462102	8.500000	9,678.73	17,943.50	0.02%	0.00	8,264.77
514.00 F5 NETWORKS INC SEC ID: 315616102	90.860000	44,029.66	46,702.04	0.04%	0.00	2,672.38
1,976.00 FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	53.680000	47,318.14	106,071.68	0.09%	0.00	58,753.54
1,493.00 FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R105	32.450000	20,603.40	48,447.85	0.04%	0.00	27,844.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
530.00 FIFTH & PACIFIC COS INC SEC ID: 316645100	32.070000	9,778.50	16,997.10	0.01%	0.00	7,218.60
4,200.00 FIFTH THIRD BANCORP SEC ID: 316773100	21.030000	61,688.34	88,326.00	0.08%	0.00	26,637.66
960.00 FIFTH STREET FINANCE CORP SEC ID: 31678A103	9.250000	10,192.59	8,880.00	0.01%	0.00	-1,312.59
724.00 FINANCIAL ENGINES INC SEC ID: 317485100	69.480000	15,001.28	50,303.52	0.04%	0.00	35,302.24
311.00 FINANCIAL INSTITUTIONS INC SEC ID: 317585404	24.710000	5,010.21	7,684.81	0.01%	0.00	2,674.60
512.00 FINISAR CORP SEC ID: 31787A507	23.920000	8,227.84	12,247.04	0.01%	0.00	4,019.20
225.00 FINISH LINE INC/THE SEC ID: 317923100	28.170000	4,803.75	6,338.25	0.01%	0.00	1,534.50
626.00 FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	28.200000	9,615.36	17,653.20	0.02%	0.00	8,037.84
966.00 FIRST BUSEY CORP SEC ID: 319383105	5.800000	5,119.80	5,602.80	0.00%	0.00	483.00
187.00 FIRST CASH FINANCIAL SERVICES SEC ID: 31942D107	61.840000	7,278.04	11,564.08	0.01%	0.00	4,286.04
77.00 FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	222.630000	15,462.06	17,142.51	0.01%	0.00	1,680.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,067.00 FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	8.820000	5,217.63	9,410.94	0.01%	0.00	4,193.31
366.00 FIRST DEFIANCE FINANCIAL CORP SEC ID: 32006W106	25.970000	5,223.11	9,505.02	0.01%	0.00	4,281.91
188.00 FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	66.110000	6,282.96	12,428.68	0.01%	0.00	6,145.72
349.00 FIRST FINANCIAL BANCORP SEC ID: 320209109	17.428000	5,772.46	6,082.37	0.01%	0.00	309.91
153.00 FIRST FINANCIAL CORP/IN SEC ID: 320218100	36.560000	5,015.34	5,593.68	0.00%	0.00	578.34
174.00 FIRST FINANCIAL HOLDINGS INC SEC ID: 32023E105	66.510000	4,840.68	11,572.74	0.01%	0.00	6,732.06
557.00 FIRST HORIZON NATIONAL CORP SEC ID: 320517105	11.650000	5,590.54	6,489.05	0.01%	0.00	898.51
465.00 FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	17.450000	4,998.75	8,114.25	0.01%	0.00	3,115.50
189.00 FIRST OF LONG ISLAND CORP/THE SEC ID: 320734106	42.870000	5,097.33	8,102.43	0.01%	0.00	3,005.10
974.00 FIRST MIDWEST BANCORP INC/IL SEC ID: 320867104	17.530000	10,412.72	17,074.22	0.01%	0.00	6,661.50
1,129.00 FIRST NIAGARA FINANCIAL GROUP SEC ID: 33582V108	10.620000	9,878.75	11,989.98	0.01%	0.00	2,111.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
332.00 FIRST POTOMAC REALTY TRUST SEC ID: 33610F109	11.630000	4,970.04	3,861.16	0.00%	0.00	-1,108.88
440.00 FIRST REPUBLIC BANK/CA SEC ID: 33616C100	52.350000	12,878.80	23,034.00	0.02%	0.00	10,155.20
225.00 FIRST SOLAR INC SEC ID: 336433107	54.640000	10,152.00	12,294.00	0.01%	0.00	2,142.00
245.00 1ST SOURCE CORP SEC ID: 336901103	31.940000	4,922.05	7,825.30	0.01%	0.00	2,903.25
2,222.00 FISERV INC SEC ID: 337738108	59.050000	52,428.54	131,209.10	0.11%	0.00	78,780.56
1,587.00 FIRSTMERIT CORP SEC ID: 337915102	22.230000	23,011.50	35,279.01	0.03%	0.00	12,267.51
1,560.00 FIRSTENERGY CORP SEC ID: 337932107	32.980000	57,047.80	51,448.80	0.04%	0.00	-5,599.00
1,887.00 FIVE STAR QUALITY CARE INC SEC ID: 33832D106	5.490000	5,211.33	10,359.63	0.01%	0.00	5,148.30
11.00 FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	117.170000	783.09	1,288.87	0.00%	0.00	505.78
527.00 FLOTEK INDUSTRIES INC SEC ID: 343389102	20.070000	4,774.62	10,576.89	0.01%	0.00	5,802.27
949.00 FLUOR CORP SEC ID: 343412102	80.290000	39,974.97	76,195.21	0.07%	0.00	36,220.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
720.00 FLOWERS FOODS INC SEC ID: 343498101	21.470000	14,970.88	15,458.40	0.01%	0.00	487.52
516.00 FLOWSERVE CORP SEC ID: 34354P105	78.830000	27,554.00	40,676.28	0.03%	0.00	13,122.28
921.00 FOOT LOCKER INC SEC ID: 344849104	41.440000	22,334.25	38,166.24	0.03%	0.00	15,831.99
22,436.00 FORD MOTOR CO SEC ID: 345370860	15.430000	214,645.07	346,187.48	0.30%	0.00	131,542.41
521.00 FOREST CITY ENTERPRISES INC SEC ID: 345550107	19.100000	8,268.27	9,951.10	0.01%	0.00	1,682.83
425.00 FOREST LABORATORIES INC SEC ID: 345838106	60.030000	15,610.18	25,512.75	0.02%	0.00	9,902.57
305.00 FORESTAR GROUP INC SEC ID: 346233109	21.270000	4,901.35	6,487.35	0.01%	0.00	1,586.00
371.00 FORTINET INC SEC ID: 34959E109	19.130000	8,529.29	7,097.23	0.01%	0.00	-1,432.06
1,353.00 FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	45.700000	30,916.20	61,832.10	0.05%	0.00	30,915.90
153.00 FORWARD AIR CORP SEC ID: 349853101	43.910000	4,974.03	6,718.23	0.01%	0.00	1,744.20
230.00 FRANKLIN ELECTRIC CO INC SEC ID: 353514102	44.640000	5,146.25	10,267.20	0.01%	0.00	5,120.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,436.00 FRANKLIN RESOURCES INC SEC ID: 354613101	57.730000	87,042.57	140,630.28	0.12%	0.00	53,587.71
421.00 FRANKLIN STREET PROPERTIES COR SEC ID: 35471R106	11.950000	5,195.14	5,030.95	0.00%	0.00	-164.19
5,859.00 FREEPORT-MCMORAN COPPER & GOLD SEC ID: 35671D857	37.740000	195,819.40	221,118.66	0.19%	0.00	25,299.26
128.00 FRESH MARKET INC/THE SEC ID: 35804H106	40.500000	4,828.16	5,184.00	0.00%	0.00	355.84
5,528.00 FRONTIER COMMUNICATIONS CORP SEC ID: 35906A108	4.650000	25,573.92	25,705.20	0.02%	0.00	131.28
295.00 FUEL SYSTEMS SOLUTIONS INC SEC ID: 35952W103	13.870000	5,189.05	4,091.65	0.00%	0.00	-1,097.40
228.00 HB FULLER CO SEC ID: 359694106	52.040000	5,344.32	11,865.12	0.01%	0.00	6,520.80
2,206.00 FULTON FINANCIAL CORP SEC ID: 360271100	13.085000	22,721.80	28,865.51	0.02%	0.00	6,143.71
157.00 G&K SERVICES INC SEC ID: 361268105	62.230000	4,879.56	9,770.11	0.01%	0.00	4,890.55
109.00 GAMCO INVESTORS INCORPORATED CLASS A SEC ID: 361438104	86.970000	4,884.29	9,479.73	0.01%	0.00	4,595.44
135.00 GATX CORP SEC ID: 361448103	52.170000	4,895.10	7,042.95	0.01%	0.00	2,147.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
146.00 GEO GROUP INC/THE SEC ID: 36159R103	32.220000	5,066.20	4,704.12	0.00%	0.00	-362.08
1,071.00 GFI GROUP INC SEC ID: 361652209	3.910000	4,862.34	4,187.61	0.00%	0.00	-674.73
255.00 GNC HOLDINGS INC SEC ID: 36191G107	58.450000	9,916.95	14,904.75	0.01%	0.00	4,987.80
2,266.00 GT ADVANCED TECHNOLOGIES INC SEC ID: 36191U106	8.715000	11,262.02	19,748.19	0.02%	0.00	8,486.17
658.00 ARTHUR J GALLAGHER & CO SEC ID: 363576109	46.930000	18,443.74	30,879.94	0.03%	0.00	12,436.20
403.00 GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	50.810000	12,429.21	20,476.43	0.02%	0.00	8,047.22
841.00 GAMESTOP CORP SEC ID: 36467W109	49.260000	21,975.33	41,427.66	0.04%	0.00	19,452.33
2,003.00 GANNETT CO INC SEC ID: 364730101	29.580000	26,740.05	59,248.74	0.05%	0.00	32,508.69
1,936.00 GAP INC/THE SEC ID: 364760108	39.080000	44,768.06	75,658.88	0.06%	0.00	30,890.82
824.00 GARTNER INC SEC ID: 366651107	71.050000	33,889.84	58,545.20	0.05%	0.00	24,655.36
781.00 GENCORP INC SEC ID: 368682100	18.020000	4,904.68	14,073.62	0.01%	0.00	9,168.94

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
269.00 GENERAC HOLDINGS INC SEC ID: 368736104	56.640000	5,054.51	15,236.16	0.01%	0.00	10,181.65
655.00 GENERAL CABLE CORP SEC ID: 369300108	29.410000	19,358.58	19,263.55	0.02%	0.00	-95.03
1,880.00 GENERAL DYNAMICS CORP SEC ID: 369550108	95.550000	135,351.16	179,634.00	0.15%	0.00	44,282.84
56,272.00 GENERAL ELECTRIC CO SEC ID: 369604103	28.030000	1,814,635.48	1,577,304.16	1.35%	0.00	-237,331.32
3,609.00 GENERAL GROWTH PROPERTIES INC SEC ID: 370023103	20.070000	50,399.22	72,432.63	0.06%	0.00	22,033.41
4,192.00 GENERAL MILLS INC SEC ID: 370334104	49.910000	119,358.19	209,222.72	0.18%	0.00	89,864.53
4,472.00 GENERAL MOTORS CO SEC ID: 37045V100	40.870000	123,786.46	182,770.64	0.16%	0.00	58,984.18
111.00 GENESCO INC SEC ID: 371532102	73.060000	5,663.22	8,109.66	0.01%	0.00	2,446.44
437.00 GENESEE & WYOMING INC SEC ID: 371559105	96.050000	31,195.21	41,973.85	0.04%	0.00	10,778.64
900.00 GENUINE PARTS CO SEC ID: 372460105	83.190000	57,139.46	74,871.00	0.06%	0.00	17,731.54
4,094.00 GENWORTH FINANCIAL INC SEC ID: 37247D106	15.530000	21,206.92	63,579.82	0.05%	0.00	42,372.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,206.00 GERON CORP SEC ID: 374163103	4.740000	5,129.60	15,196.44	0.01%	0.00	10,066.84
457.00 GIBRALTAR INDUSTRIES INC SEC ID: 374689107	18.590000	4,958.45	8,495.63	0.01%	0.00	3,537.18
7,858.00 GILEAD SCIENCES INC SEC ID: 375558103	75.100000	181,624.52	590,135.80	0.51%	0.00	408,511.28
857.00 GLACIER BANCORP INC SEC ID: 37637Q105	29.790000	10,690.57	25,530.03	0.02%	0.00	14,839.46
552.00 GLADSTONE COMMERCIAL CORP SEC ID: 376536108	17.970000	9,926.37	9,919.44	0.01%	0.00	-6.93
693.00 GLADSTONE INVESTMENT CORP SEC ID: 376546107	8.060000	5,031.18	5,585.58	0.00%	0.00	554.40
331.00 PH GLATFELTER CO SEC ID: 377316104	27.640000	4,981.55	9,148.84	0.01%	0.00	4,167.29
595.00 GLIMCHER REALTY TRUST SEC ID: 379302102	9.360000	5,509.70	5,569.20	0.00%	0.00	59.50
836.00 GLOBAL PAYMENTS INC SEC ID: 37940X102	64.990000	36,317.71	54,331.64	0.05%	0.00	18,013.93
2,459.00 GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	177.260000	390,151.23	435,882.34	0.37%	0.00	45,731.11
346.00 GOLUB CAPITAL BDC INC SEC ID: 38173M102	19.110000	5,241.90	6,612.06	0.01%	0.00	1,370.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,825.00 GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	23.850000	26,715.63	43,526.25	0.04%	0.00	16,810.62
1,513.00 GOOGLE INC SEC ID: 38259P508	1,120.710000	700,137.89	1,695,634.23	1.46%	0.00	995,496.34
556.00 WR GRACE & CO SEC ID: 38388F108	98.870000	26,668.87	54,971.72	0.05%	0.00	28,302.85
729.00 GRACO INC SEC ID: 384109104	78.120000	23,524.83	56,949.48	0.05%	0.00	33,424.65
12.00 GRAHAM HOLDINGS CO SEC ID: 384637104	663.320000	4,801.68	7,959.84	0.01%	0.00	3,158.16
2,258.00 GRAMERCY PROPERTY TRUST INC SEC ID: 38489R100	5.750000	10,048.10	12,983.50	0.01%	0.00	2,935.40
377.00 GRAND CANYON EDUCATION INC SEC ID: 38526M106	43.600000	5,108.35	16,437.20	0.01%	0.00	11,328.85
230.00 GRANITE CONSTRUCTION INC SEC ID: 387328107	34.980000	5,621.20	8,045.40	0.01%	0.00	2,424.20
2,181.00 GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	9.600000	10,425.85	20,937.60	0.02%	0.00	10,511.75
923.00 GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	9.200000	4,827.29	8,491.60	0.01%	0.00	3,664.31
269.00 GREAT SOUTHERN BANCORP INC SEC ID: 390905107	30.410000	4,898.49	8,180.29	0.01%	0.00	3,281.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
881.00 GREAT PLAINS ENERGY INC SEC ID: 391164100	24.240000	17,144.26	21,355.44	0.02%	0.00	4,211.18
567.00 GREEN DOT CORP SEC ID: 39304D102	25.150000	7,189.56	14,260.05	0.01%	0.00	7,070.49
690.00 GREEN MOUNTAIN COFFEE ROASTERS SEC ID: 393122106	75.540000	19,078.68	52,122.60	0.04%	0.00	33,043.92
485.00 GREEN PLAINS RENEWABLE ENERGY SEC ID: 393222104	19.380000	4,951.85	9,399.30	0.01%	0.00	4,447.45
249.00 GREENBRIER COS INC SEC ID: 393657101	32.840000	4,932.69	8,177.16	0.01%	0.00	3,244.47
519.00 GREENHILL & CO INC SEC ID: 395259104	57.940000	20,666.58	30,070.86	0.03%	0.00	9,404.28
98.00 GREIF INC SEC ID: 397624107	52.400000	5,065.62	5,135.20	0.00%	0.00	69.58
511.00 GRIFFON CORP SEC ID: 398433102	13.210000	4,997.58	6,750.31	0.01%	0.00	1,752.73
131.00 GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	71.020000	5,148.30	9,303.62	0.01%	0.00	4,155.32
2,926.00 GROUPON INC SEC ID: 399473107	11.765000	17,738.84	34,424.39	0.03%	0.00	16,685.55
241.00 GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	49.070000	10,338.90	11,825.87	0.01%	0.00	1,486.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
355.00 GULF COAST ULTRA DEEP ROYALTY SEC ID: 40222T104	2.080000	621.25	738.40	0.00%	0.00	117.15
336.00 GULF ISLAND FABRICATION INC SEC ID: 402307102	23.220000	8,665.44	7,801.92	0.01%	0.00	-863.52
123.00 GULFMARK OFFSHORE INC SEC ID: 402629208	47.130000	5,034.39	5,796.99	0.00%	0.00	762.60
532.00 GULFPORT ENERGY CORP SEC ID: 402635304	63.130000	19,895.66	33,585.16	0.03%	0.00	13,689.50
67.00 GYRODYNE CO OF AMERICA INC SEC ID: 403820103	12.710000	1,936.30	851.57	0.00%	0.00	-1,084.73
379.00 H&E EQUIPMENT SERVICES INC SEC ID: 404030108	29.630000	4,839.83	11,229.77	0.01%	0.00	6,389.94
281.00 HCA HOLDINGS INC SEC ID: 40412C101	47.710000	10,265.84	13,406.51	0.01%	0.00	3,140.67
286.00 HCC INSURANCE HOLDINGS INC SEC ID: 404132102	46.140000	9,962.58	13,196.04	0.01%	0.00	3,233.46
2,918.00 HCP INC SEC ID: 40414L109	36.320000	95,797.94	105,981.76	0.09%	0.00	10,183.82
350.00 HFF INC SEC ID: 40418F108	26.850000	4,802.00	9,397.50	0.01%	0.00	4,595.50
352.00 HMS HOLDINGS CORP SEC ID: 40425J101	22.700000	9,060.28	7,990.40	0.01%	0.00	-1,069.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
267.00 HNI CORP SEC ID: 404251100	38.830000	6,442.71	10,367.61	0.01%	0.00	3,924.90
163.00 HSN INC SEC ID: 404303109	62.300000	4,995.95	10,154.90	0.01%	0.00	5,158.95
120.00 HAEMONETICS CORP SEC ID: 405024100	42.130000	4,983.60	5,055.60	0.00%	0.00	72.00
92.00 HAIN CELESTIAL GROUP INC/THE SEC ID: 405217100	90.780000	5,118.88	8,351.76	0.01%	0.00	3,232.88
1,786.00 HALCON RESOURCES CORP SEC ID: 40537Q209	3.860000	9,894.44	6,893.96	0.01%	0.00	-3,000.48
5,619.00 HALLIBURTON CO SEC ID: 406216101	50.750000	169,469.33	285,164.25	0.24%	0.00	115,694.92
758.00 HALOZYME THERAPEUTICS INC SEC ID: 40637H109	14.990000	4,972.48	11,362.42	0.01%	0.00	6,389.94
599.00 HANCOCK HOLDING CO SEC ID: 410120109	36.680000	19,111.17	21,971.32	0.02%	0.00	2,860.15
863.00 HANESBRANDS INC SEC ID: 410345102	70.270000	26,028.50	60,643.01	0.05%	0.00	34,614.51
136.00 HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	59.710000	4,955.84	8,120.56	0.01%	0.00	3,164.72
1,181.00 HARLEY-DAVIDSON INC SEC ID: 412822108	69.240000	64,202.49	81,772.44	0.07%	0.00	17,569.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
343.00 HARMAN INTERNATIONAL INDUSTRIE SEC ID: 413086109	81.850000	15,012.35	28,074.55	0.02%	0.00	13,062.20
1,002.00 HARRIS CORP SEC ID: 413875105	69.810000	38,923.09	69,949.62	0.06%	0.00	31,026.53
116.00 HARRIS TEETER SUPERMARKETS INC COM SEC ID: 414585109	49.350000	4,967.12	5,724.60	0.00%	0.00	757.48
617.00 HARSCO CORP SEC ID: 415864107	28.030000	14,791.63	17,294.51	0.01%	0.00	2,502.88
613.00 HARTE-HANKS INC SEC ID: 416196103	7.820000	4,854.96	4,793.66	0.00%	0.00	-61.30
2,156.00 HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	36.230000	52,994.04	78,111.88	0.07%	0.00	25,117.84
335.00 HASBRO INC SEC ID: 418056107	55.010000	12,317.95	18,428.35	0.02%	0.00	6,110.40
445.00 HATTERAS FINANCIAL CORP SEC ID: 41902R103	16.340000	12,250.85	7,271.30	0.01%	0.00	-4,979.55
188.00 HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	26.060000	5,089.16	4,899.28	0.00%	0.00	-189.88
879.00 HAWAIIAN HOLDINGS INC SEC ID: 419879101	9.630000	5,054.25	8,464.77	0.01%	0.00	3,410.52
290.00 HAWAIIAN TELCOM HOLDCO INC SEC ID: 420031106	29.370000	5,744.90	8,517.30	0.01%	0.00	2,772.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
251.00 HAWKINS INC SEC ID: 420261109	37.190000	9,856.77	9,334.69	0.01%	0.00	-522.08
89.00 HAYNES INTERNATIONAL INC SEC ID: 420877201	55.240000	5,077.45	4,916.36	0.00%	0.00	-161.09
380.00 HEALTHSOUTH CORP SEC ID: 421924309	33.320000	10,028.20	12,661.60	0.01%	0.00	2,633.40
2,048.00 HEALTH MANAGEMENT ASSOCIATES I SEC ID: 421933102	13.100000	16,822.20	26,828.80	0.02%	0.00	10,006.60
238.00 HEALTHCARE REALTY TRUST INC SEC ID: 421946104	21.310000	4,874.24	5,071.78	0.00%	0.00	197.54
1,110.00 HEADWATERS INC SEC ID: 42210P102	9.790000	10,134.30	10,866.90	0.01%	0.00	732.60
1,577.00 HEALTH CARE REIT INC SEC ID: 42217K106	53.570000	76,010.75	84,479.89	0.07%	0.00	8,469.14
565.00 HEALTH NET INC SEC ID: 42222G108	29.670000	15,040.30	16,763.55	0.01%	0.00	1,723.25
820.00 HEALTHWAYS INC SEC ID: 422245100	15.350000	5,584.20	12,587.00	0.01%	0.00	7,002.80
912.00 HEALTHCARE TRUST OF AMERICA IN SEC ID: 42225P105	9.840000	10,177.92	8,974.08	0.01%	0.00	-1,203.84
255.00 HEARTLAND PAYMENT SYSTEMS INC SEC ID: 42235N108	49.840000	5,212.20	12,709.20	0.01%	0.00	7,497.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
157.00 HEICO CORP SEC ID: 422806109	57.950000	5,350.56	9,098.15	0.01%	0.00	3,747.59
941.00 HELIX ENERGY SOLUTIONS GROUP I SEC ID: 42330P107	23.180000	15,328.58	21,812.38	0.02%	0.00	6,483.80
856.00 HELMERICH & PAYNE INC SEC ID: 423452101	84.080000	34,687.26	71,972.48	0.06%	0.00	37,285.22
514.00 JACK HENRY & ASSOCIATES INC SEC ID: 426281101	59.210000	15,060.20	30,433.94	0.03%	0.00	15,373.74
985.00 HERITAGE COMMERCE CORP SEC ID: 426927109	8.240000	4,869.25	8,116.40	0.01%	0.00	3,247.15
2,825.00 HERCULES OFFSHORE INC SEC ID: 427093109	6.521000	11,243.20	18,421.83	0.02%	0.00	7,178.63
492.00 HERCULES TECHNOLOGY GROWTH CAP SEC ID: 427096508	16.400000	5,072.52	8,068.80	0.01%	0.00	2,996.28
501.00 HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	17.100000	6,462.90	8,567.10	0.01%	0.00	2,104.20
918.00 HERSHA HOSPITALITY TRUST SEC ID: 427825104	5.570000	4,993.92	5,113.26	0.00%	0.00	119.34
615.00 HERSHEY CO/THE SEC ID: 427866108	97.230000	34,111.07	59,796.45	0.05%	0.00	25,685.38
1,568.00 HERTZ GLOBAL HOLDINGS INC SEC ID: 42805T105	28.620000	26,598.74	44,876.16	0.04%	0.00	18,277.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,735.00 HESS CORP SEC ID: 42809H107	83.000000	83,570.22	144,005.00	0.12%	0.00	60,434.78
8,783.00 HEWLETT-PACKARD CO SEC ID: 428236103	27.980000	234,293.20	245,748.34	0.21%	0.00	11,455.14
238.00 HEXCEL CORP SEC ID: 428291108	44.690000	4,990.86	10,636.22	0.01%	0.00	5,645.36
130.00 HIBBETT SPORTS INC SEC ID: 428567101	67.152000	5,092.10	8,729.76	0.01%	0.00	3,637.66
151.00 HIGHWOODS PROPERTIES INC SEC ID: 431284108	36.170000	4,898.44	5,461.67	0.00%	0.00	563.23
284.00 HILL-ROM HOLDINGS INC SEC ID: 431475102	41.340000	10,033.72	11,740.56	0.01%	0.00	1,706.84
215.00 HILLENBRAND INC SEC ID: 431571108	29.420000	4,882.65	6,325.30	0.01%	0.00	1,442.65
439.00 HILLSHIRE BRANDS CO SEC ID: 432589109	33.440000	14,884.55	14,680.16	0.01%	0.00	-204.39
169.00 HITTITE MICROWAVE CORP SEC ID: 43365Y104	61.730000	10,419.07	10,432.37	0.01%	0.00	13.30
608.00 HOLLYFRONTIER CORP SEC ID: 436106108	49.690000	29,322.75	30,211.52	0.03%	0.00	888.77
1,984.00 HOLOGIC INC SEC ID: 436440101	22.350000	36,485.40	44,342.40	0.04%	0.00	7,857.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
418.00 HOME BANCSHARES INC/AR SEC ID: 436893200	37.350000	4,932.40	15,612.30	0.01%	0.00	10,679.90
7,924.00 HOME DEPOT INC/THE SEC ID: 437076102	82.340000	308,840.11	652,462.16	0.56%	0.00	343,622.05
149.00 HOME PROPERTIES INC SEC ID: 437306103	53.620000	8,835.70	7,989.38	0.01%	0.00	-846.32
313.00 HOMEAWAY INC SEC ID: 43739Q100	40.880000	10,138.07	12,795.44	0.01%	0.00	2,657.37
4,602.00 HONEYWELL INTERNATIONAL INC SEC ID: 438516106	91.370000	190,391.89	420,484.74	0.36%	0.00	230,092.85
331.00 HORACE MANN EDUCATORS CORP SEC ID: 440327104	31.540000	4,951.76	10,439.74	0.01%	0.00	5,487.98
371.00 HORMEL FOODS CORP SEC ID: 440452100	45.170000	10,843.61	16,758.07	0.01%	0.00	5,914.46
120.00 HORNBECK OFFSHORE SERVICES INC SEC ID: 440543106	49.230000	4,995.60	5,907.60	0.01%	0.00	912.00
1,240.00 HOSPITALITY PROPERTIES TRUST SEC ID: 44106M102	27.030000	28,796.72	33,517.20	0.03%	0.00	4,720.48
1,263.00 HOSPIRA INC SEC ID: 441060100	41.280000	46,062.36	52,136.64	0.04%	0.00	6,074.28
3,225.00 HOST HOTELS & RESORTS INC SEC ID: 44107P104	19.440000	53,664.10	62,694.00	0.05%	0.00	9,029.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,003.00 HOVNANIAN ENTERPRISES INC SEC ID: 442487203	6.620000	6,700.04	6,639.86	0.01%	0.00	-60.18
185.00 HOWARD HUGHES CORP/THE SEC ID: 44267D107	120.100000	15,117.50	22,218.50	0.02%	0.00	7,101.00
136.00 HUB GROUP INC SEC ID: 443320106	39.880000	4,920.48	5,423.68	0.00%	0.00	503.20
109.00 HUBBELL INC SEC ID: 443510201	108.900000	10,076.58	11,870.10	0.01%	0.00	1,793.52
583.00 HUDSON CITY BANCORP INC SEC ID: 443683107	9.430000	5,037.12	5,497.69	0.00%	0.00	460.57
568.00 HUDSON PACIFIC PROPERTIES INC SEC ID: 444097109	21.870000	8,792.64	12,422.16	0.01%	0.00	3,629.52
278.00 HUDSON VALLEY HOLDING CORP SEC ID: 444172100	20.350000	4,920.60	5,657.30	0.00%	0.00	736.70
1,049.00 HUMANA INC SEC ID: 444859102	103.220000	66,947.91	108,277.78	0.09%	0.00	41,329.87
544.00 JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	77.300000	24,871.68	42,051.20	0.04%	0.00	17,179.52
7,366.00 HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	9.650000	38,818.82	71,081.90	0.06%	0.00	32,263.08
371.00 HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	90.010000	13,890.61	33,393.71	0.03%	0.00	19,503.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
825.00 HUNTSMAN CORP SEC ID: 447011107	24.600000	15,050.88	20,295.00	0.02%	0.00	5,244.12
165.00 HURON CONSULTING GROUP INC SEC ID: 447462102	62.670000	4,851.00	10,340.55	0.01%	0.00	5,489.55
263.00 HYATT HOTELS CORP SEC ID: 448579102	49.460000	10,325.38	13,007.98	0.01%	0.00	2,682.60
110.00 HYSTER-YALE MATERIALS HANDLING SEC ID: 449172105	93.160000	3,428.72	10,247.60	0.01%	0.00	6,818.88
437.00 IAC/INTERACTIVECORP SEC ID: 44919P508	68.651000	15,950.50	30,000.49	0.03%	0.00	14,049.99
198.00 ICF INTERNATIONAL INC SEC ID: 44925C103	34.710000	4,950.00	6,872.58	0.01%	0.00	1,922.58
170.00 ICU MEDICAL INC SEC ID: 44930G107	63.710000	10,038.50	10,830.70	0.01%	0.00	792.20
84.00 IPG PHOTONICS CORP SEC ID: 44980X109	77.610000	5,059.32	6,519.24	0.01%	0.00	1,459.92
2,377.00 ISTAR FINANCIAL INC SEC ID: 45031U101	14.270000	15,359.36	33,919.79	0.03%	0.00	18,560.43
438.00 IXIA SEC ID: 45071R109	13.310000	5,159.64	5,829.78	0.01%	0.00	670.14
809.00 ITT CORP SEC ID: 450911201	43.420000	15,859.06	35,126.78	0.03%	0.00	19,267.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
315.00 IDACORP INC SEC ID: 451107106	51.840000	15,032.32	16,329.60	0.01%	0.00	1,297.28
287.00 IDEX CORP SEC ID: 45167R104	73.850000	14,860.69	21,194.95	0.02%	0.00	6,334.26
342.00 IDEXX LABORATORIES INC SEC ID: 45168D104	106.370000	25,571.34	36,378.54	0.03%	0.00	10,807.20
321.00 IGATE CORP SEC ID: 45169U105	40.160000	5,001.18	12,891.36	0.01%	0.00	7,890.18
331.00 IHS INC SEC ID: 451734107	119.700000	32,292.72	39,620.70	0.03%	0.00	7,327.98
2,700.00 ILLINOIS TOOL WORKS INC SEC ID: 452308109	84.080000	121,693.05	227,016.00	0.19%	0.00	105,322.95
930.00 ILLUMINA INC SEC ID: 452327109	110.590000	36,558.30	102,848.70	0.09%	0.00	66,290.40
447.00 IMMUNOGEN INC SEC ID: 45253H101	14.670000	5,207.55	6,557.49	0.01%	0.00	1,349.94
389.00 IMPAX LABORATORIES INC SEC ID: 45256B101	25.140000	7,865.58	9,779.46	0.01%	0.00	1,913.88
1,021.00 INCYTE CORP LTD SEC ID: 45337C102	50.630000	16,407.47	51,693.23	0.04%	0.00	35,285.76
190.00 INDEPENDENT BANK CORP/ROCKLAND SEC ID: 453836108	39.120000	4,932.40	7,432.80	0.01%	0.00	2,500.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
669.00 INFINITY PHARMACEUTICALS INC SEC ID: 45665G303	13.810000	10,269.15	9,238.89	0.01%	0.00	-1,030.26
83.00 INFINITY PROPERTY & CASUALTY C SEC ID: 45665Q103	71.750000	4,893.68	5,955.25	0.01%	0.00	1,061.57
569.00 INFORMATICA CORP SEC ID: 45666Q102	41.500000	19,671.40	23,613.50	0.02%	0.00	3,942.10
784.00 INFINERA CORP SEC ID: 45667G103	9.780000	5,166.56	7,667.52	0.01%	0.00	2,500.96
337.00 INFOBLOX INC SEC ID: 45672H104	33.020000	10,045.97	11,127.74	0.01%	0.00	1,081.77
301.00 INGLES MARKETS INC SEC ID: 457030104	27.100000	4,809.98	8,157.10	0.01%	0.00	3,347.12
268.00 INGRAM MICRO INC SEC ID: 457153104	23.460000	5,006.24	6,287.28	0.01%	0.00	1,281.04
455.00 INGREDION INC SEC ID: 457187102	68.460000	24,374.35	31,149.30	0.03%	0.00	6,774.95
305.00 INSIGHT ENTERPRISES INC SEC ID: 45765U103	22.710000	5,072.15	6,926.55	0.01%	0.00	1,854.40
156.00 INNOSPEC INC SEC ID: 45768S105	46.220000	4,873.11	7,210.32	0.01%	0.00	2,337.21
1,491.00 INNERWORKINGS INC SEC ID: 45773Y105	7.790000	10,362.45	11,614.89	0.01%	0.00	1,252.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
106.00 INNOPHOS HOLDINGS INC SEC ID: 45774N108	48.600000	5,185.52	5,151.60	0.00%	0.00	-33.92
245.00 INSULET CORP SEC ID: 45784P101	37.100000	5,049.45	9,089.50	0.01%	0.00	4,040.05
2,154.00 INTEGRATED DEVICE TECHNOLOGY I SEC ID: 458118106	10.180000	13,311.72	21,927.72	0.02%	0.00	8,616.00
567.00 INTEGRATED SILICON SOLUTION IN SEC ID: 45812P107	12.090000	5,165.37	6,855.03	0.01%	0.00	1,689.66
29,801.00 INTEL CORP SEC ID: 458140100	25.955000	624,192.76	773,484.96	0.66%	0.00	149,292.20
278.00 INTEGRYS ENERGY GROUP INC SEC ID: 45822P105	54.410000	15,010.04	15,125.98	0.01%	0.00	115.94
629.00 INTER PARFUMS INC SEC ID: 458334109	35.810000	10,258.99	22,524.49	0.02%	0.00	12,265.50
1,474.00 INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	24.340000	24,203.52	35,877.16	0.03%	0.00	11,673.64
623.00 INTERCONTINENTALEXCHANGE GROUP SEC ID: 45866F104	224.920000	102,667.57	140,125.16	0.12%	0.00	37,457.59
270.00 INTERDIGITAL INC/PA SEC ID: 45867G101	29.490000	10,346.40	7,962.30	0.01%	0.00	-2,384.10
1,049.00 INTERMUNE INC SEC ID: 45884X103	14.730000	10,227.75	15,451.77	0.01%	0.00	5,224.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,103.00 INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	26.360000	17,780.36	29,075.08	0.02%	0.00	11,294.72
5,222.00 INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	187.570000	428,818.63	979,490.54	0.84%	0.00	550,671.91
765.00 INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	85.980000	30,347.78	65,774.70	0.06%	0.00	35,426.92
1,189.00 INTERNATIONAL GAME TECHNOLOGY SEC ID: 459902102	18.160000	19,903.86	21,592.24	0.02%	0.00	1,688.38
2,397.00 INTERNATIONAL PAPER CO SEC ID: 460146103	49.030000	84,337.97	117,524.91	0.10%	0.00	33,186.94
472.00 INTERNATIONAL RECTIFIER CORP SEC ID: 460254105	26.070000	9,628.80	12,305.04	0.01%	0.00	2,676.24
590.00 INTERNATIONAL SPEEDWAY CORP SEC ID: 460335201	35.450000	14,974.20	20,915.50	0.02%	0.00	5,941.30
650.00 INTERSIL CORP SEC ID: 46069S109	11.471000	5,408.00	7,456.15	0.01%	0.00	2,048.15
3,472.00 INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	17.700000	34,267.60	61,454.40	0.05%	0.00	27,186.80
377.00 INTERVAL LEISURE GROUP INC SEC ID: 46113M108	30.908000	5,051.80	11,652.32	0.01%	0.00	6,600.52
231.00 INTUITIVE SURGICAL INC SEC ID: 46120E602	384.080000	63,814.24	88,722.48	0.08%	0.00	24,908.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,109.00 INTUIT INC SEC ID: 461202103	76.320000	68,806.34	160,958.88	0.14%	0.00	92,152.54
872.00 INVENSENSE INC SEC ID: 46123D205	20.780000	9,321.68	18,120.16	0.02%	0.00	8,798.48
611.00 INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	14.680000	9,691.26	8,969.48	0.01%	0.00	-721.78
943.00 INVESTMENT TECHNOLOGY GROUP IN SEC ID: 46145F105	20.560000	16,238.46	19,388.08	0.02%	0.00	3,149.62
363.00 INVESTORS BANCORP INC SEC ID: 46146P102	25.580000	5,049.33	9,285.54	0.01%	0.00	4,236.21
1,013.00 INVESTORS REAL ESTATE TRUST SEC ID: 461730103	8.580000	9,836.23	8,691.54	0.01%	0.00	-1,144.69
1,433.00 IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	6.251000	10,833.48	8,957.68	0.01%	0.00	-1,875.80
1,326.00 IRON MOUNTAIN INC SEC ID: 462846106	30.350000	33,146.08	40,244.10	0.03%	0.00	7,098.02
502.00 ISIS PHARMACEUTICALS INC SEC ID: 464330109	39.840000	14,096.16	19,999.68	0.02%	0.00	5,903.52
271.00 ITC HOLDINGS CORP SEC ID: 465685105	95.820000	21,861.82	25,967.22	0.02%	0.00	4,105.40
524.00 ITRON INC SEC ID: 465741106	41.430000	19,209.84	21,709.32	0.02%	0.00	2,499.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
17.00 J&J SNACK FOODS CORP SEC ID: 466032109	88.590000	1,403.18	1,506.03	0.00%	0.00	102.85
941.00 JDS UNIPHASE CORP SEC ID: 46612J507	12.985000	13,416.57	12,218.89	0.01%	0.00	-1,197.68
22,661.00 JPMORGAN CHASE & CO SEC ID: 46625H100	58.480000	935,407.78	1,325,215.28	1.14%	0.00	389,807.50
970.00 JMP GROUP INC SEC ID: 46629U107	7.400000	5,984.90	7,178.00	0.01%	0.00	1,193.10
1,169.00 JABIL CIRCUIT INC SEC ID: 466313103	17.440000	20,656.23	20,387.36	0.02%	0.00	-268.87
225.00 JACK IN THE BOX INC SEC ID: 466367109	50.020000	5,033.25	11,254.50	0.01%	0.00	6,221.25
670.00 JACOBS ENGINEERING GROUP INC SEC ID: 469814107	62.990000	27,365.06	42,203.30	0.04%	0.00	14,838.24
2,397.00 JANUS CAPITAL GROUP INC SEC ID: 47102X105	12.370000	17,881.62	29,650.89	0.03%	0.00	11,769.27
898.00 JARDEN CORP SEC ID: 471109108	61.350000	19,037.60	55,092.30	0.05%	0.00	36,054.70
852.00 JETBLUE AIRWAYS CORP SEC ID: 477143101	8.540000	4,311.12	7,276.08	0.01%	0.00	2,964.96
14,084.00 JOHNSON & JOHNSON SEC ID: 478160104	91.590000	909,443.84	1,289,953.56	1.11%	0.00	380,509.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,261.00 JOHNSON CONTROLS INC SEC ID: 478366107	51.300000	105,245.70	218,589.30	0.19%	0.00	113,343.60
444.00 JONES LANG LASALLE INC SEC ID: 48020Q107	102.390000	33,051.36	45,461.16	0.04%	0.00	12,409.80
1,009.00 JONES GROUP INC/THE SEC ID: 48020T101	14.960000	10,439.26	15,094.64	0.01%	0.00	4,655.38
106.00 JOS A BANK CLOTHIERS INC SEC ID: 480838101	54.770000	5,086.94	5,805.62	0.00%	0.00	718.68
624.00 JOY GLOBAL INC SEC ID: 481165108	58.490000	36,522.72	36,497.76	0.03%	0.00	-24.96
180.00 J2 GLOBAL INC SEC ID: 48123V102	50.010000	4,905.00	9,001.80	0.01%	0.00	4,096.80
3,410.00 JUNIPER NETWORKS INC SEC ID: 48203R104	22.570000	58,954.79	76,963.70	0.07%	0.00	18,008.91
803.00 KBR INC SEC ID: 48242W106	31.890000	24,495.13	25,607.67	0.02%	0.00	1,112.54
1,104.00 KLA-TENCOR CORP SEC ID: 482480100	64.460000	51,270.14	71,163.84	0.06%	0.00	19,893.70
97.00 KAISER ALUMINUM CORP SEC ID: 483007704	70.240000	5,134.21	6,813.28	0.01%	0.00	1,679.07
415.00 KANSAS CITY SOUTHERN SEC ID: 485170302	123.830000	31,489.50	51,389.45	0.04%	0.00	19,899.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
323.00 KAPSTONE PAPER AND PACKAGING C SEC ID: 48562P103	55.860000	5,151.85	18,042.78	0.02%	0.00	12,890.93
1,511.00 KB HOME SEC ID: 48666K109	18.280000	12,254.21	27,621.08	0.02%	0.00	15,366.87
1,641.00 KELLOGG CO SEC ID: 487836108	61.070000	81,823.05	100,215.87	0.09%	0.00	18,392.82
320.00 KELLY SERVICES INC SEC ID: 488152208	24.940000	5,027.20	7,980.80	0.01%	0.00	2,953.60
329.00 KEMPER CORPORATION SEC ID: 488401100	40.880000	9,298.36	13,449.52	0.01%	0.00	4,151.16
487.00 KENNAMETAL INC SEC ID: 489170100	52.070000	19,436.17	25,358.09	0.02%	0.00	5,921.92
1,603.00 KEY ENERGY SERVICES INC SEC ID: 492914106	7.900000	9,714.18	12,663.70	0.01%	0.00	2,949.52
6,527.00 KEYCORP SEC ID: 493267108	13.420000	48,234.53	87,592.34	0.08%	0.00	39,357.81
667.00 KEYW HOLDING CORP/THE SEC ID: 493723100	13.440000	4,970.82	8,964.48	0.01%	0.00	3,993.66
380.00 KFORCE INC SEC ID: 493732101	20.460000	4,913.40	7,774.80	0.01%	0.00	2,861.40
348.00 KILROY REALTY CORP SEC ID: 49427F108	50.180000	13,241.40	17,462.64	0.01%	0.00	4,221.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,105.00 KIMBERLY-CLARK CORP SEC ID: 494368103	104.460000	141,218.86	219,888.30	0.19%	0.00	78,669.44
2,422.00 KIMCO REALTY CORP SEC ID: 49446R109	19.750000	43,813.98	47,834.50	0.04%	0.00	4,020.52
2,973.00 KINDER MORGAN INC/DELAWARE SEC ID: 49456B101	36.000000	98,380.03	107,028.00	0.09%	0.00	8,647.97
320.00 KIRBY CORP SEC ID: 497266106	99.250000	17,798.40	31,760.00	0.03%	0.00	13,961.60
1,071.00 KITE REALTY GROUP TRUST SEC ID: 49803T102	6.570000	4,905.18	7,036.47	0.01%	0.00	2,131.29
306.00 KNIGHT TRANSPORTATION INC SEC ID: 499064103	18.340000	4,938.84	5,612.04	0.00%	0.00	673.20
1,717.00 KODIAK OIL & GAS CORP SEC ID: 50015Q100	11.210000	10,477.12	19,247.57	0.02%	0.00	8,770.45
228.00 KOHL'S CORP SEC ID: 500255104	56.750000	15,053.47	12,939.00	0.01%	0.00	-2,114.47
139.00 KOPPERS HOLDINGS INC SEC ID: 50060P106	45.750000	5,005.39	6,359.25	0.01%	0.00	1,353.86
3,385.00 KRAFT FOODS GROUP INC SEC ID: 50076Q106	53.910000	104,782.85	182,485.35	0.16%	0.00	77,702.50
847.00 KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	7.680000	5,082.00	6,504.96	0.01%	0.00	1,422.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
84.00 KRISPY KREME DOUGHNUTS INC SEC ID: 501014104	19.290000	1,503.60	1,620.36	0.00%	0.00	116.76
3,778.00 KROGER CO/THE SEC ID: 501044101	39.530000	86,211.23	149,344.34	0.13%	0.00	63,133.11
465.00 KULICKE & SOFFA INDUSTRIES INC SEC ID: 501242101	13.300000	5,124.30	6,184.50	0.01%	0.00	1,060.20
1,785.00 L BRANDS INC SEC ID: 501797104	61.850000	48,435.27	110,402.25	0.09%	0.00	61,966.98
391.00 LHC GROUP INC SEC ID: 50187A107	24.040000	5,106.46	9,399.64	0.01%	0.00	4,293.18
1,225.00 LKQ CORP SEC ID: 501889208	32.900000	26,703.15	40,302.50	0.03%	0.00	13,599.35
450.00 LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	47.050000	15,174.00	21,172.50	0.02%	0.00	5,998.50
2,500.00 LSI CORP SEC ID: 502161102	11.035000	14,900.00	27,587.50	0.02%	0.00	12,687.50
261.00 LTC PROPERTIES INC SEC ID: 502175102	35.390000	9,975.39	9,236.79	0.01%	0.00	-738.60
514.00 LA-Z-BOY INC SEC ID: 505336107	31.000000	4,821.32	15,934.00	0.01%	0.00	11,112.68
594.00 LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	91.370000	39,747.99	54,273.78	0.05%	0.00	14,525.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
121.00 LACLEDE GROUP INC/THE SEC ID: 505597104	45.540000	4,974.31	5,510.34	0.00%	0.00	536.03
292.00 LAKELAND BANCORP INC SEC ID: 511637100	12.370000	2,733.68	3,612.04	0.00%	0.00	878.36
231.00 LAKELAND FINANCIAL CORP SEC ID: 511656100	39.000000	5,109.72	9,009.00	0.01%	0.00	3,899.28
1,075.00 LAM RESEARCH CORP SEC ID: 512807108	54.450000	26,373.33	58,533.75	0.05%	0.00	32,160.42
725.00 LAMAR ADVERTISING CO SEC ID: 512815101	52.250000	17,624.75	37,881.25	0.03%	0.00	20,256.50
68.00 LANCASTER COLONY CORP SEC ID: 513847103	88.150000	4,872.20	5,994.20	0.01%	0.00	1,122.00
110.00 LANDSTAR SYSTEM INC SEC ID: 515098101	57.450000	4,950.00	6,319.50	0.01%	0.00	1,369.50
2,144.00 LAS VEGAS SANDS CORP SEC ID: 517834107	78.870000	92,741.95	169,097.28	0.15%	0.00	76,355.33
723.00 LASALLE HOTEL PROPERTIES SEC ID: 517942108	30.860000	17,967.86	22,311.78	0.02%	0.00	4,343.92
1,278.00 ESTEE LAUDER COS INC/THE SEC ID: 518439104	75.320000	76,266.06	96,258.96	0.08%	0.00	19,992.90
1,086.00 LEAP WIRELESS INTERNATIONAL IN SEC ID: 521863308	17.400000	6,320.52	18,896.40	0.02%	0.00	12,575.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
772.00 LEAR CORP SEC ID: 521865204	80.970000	35,353.67	62,508.84	0.05%	0.00	27,155.17
645.00 LEGGETT & PLATT INC SEC ID: 524660107	30.940000	14,847.90	19,956.30	0.02%	0.00	5,108.40
637.00 LEGG MASON INC SEC ID: 524901105	43.480000	18,066.78	27,696.76	0.02%	0.00	9,629.98
288.00 LEIDOS HLDGS INC SEC ID: 525327102	46.490000	10,287.31	13,389.12	0.01%	0.00	3,101.81
993.00 LENDER PROCESSING SERVICES INC SEC ID: 52602E102	37.380000	18,658.47	37,118.34	0.03%	0.00	18,459.87
1,244.00 LENNAR CORP SEC ID: 526057104	39.560000	47,296.88	49,212.64	0.04%	0.00	1,915.76
507.00 LENNOX INTERNATIONAL INC SEC ID: 526107107	85.060000	22,782.20	43,125.42	0.04%	0.00	20,343.22
1,899.00 LEUCADIA NATIONAL CORP SEC ID: 527288104	28.340000	36,403.96	53,817.66	0.05%	0.00	17,413.70
478.00 LEVEL 3 COMMUNICATIONS INC SEC ID: 52729N308	33.170000	9,962.99	15,855.26	0.01%	0.00	5,892.27
1,405.00 LEXINGTON REALTY TRUST SEC ID: 529043101	10.210000	11,522.34	14,345.05	0.01%	0.00	2,822.71
471.00 LEXMARK INTERNATIONAL INC SEC ID: 529771107	35.520000	12,938.37	16,729.92	0.01%	0.00	3,791.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,713.00 LIBERTY INTERACTIVE CORP SEC ID: 53071M104	29.350000	51,091.13	108,976.55	0.09%	0.00	57,885.42
196.00 LIBERTY VENTURES SEC ID: 53071M880	122.590000	7,251.74	24,027.64	0.02%	0.00	16,775.90
735.00 LIBERTY PROPERTY TRUST SEC ID: 531172104	33.870000	22,785.00	24,894.45	0.02%	0.00	2,109.45
322.00 LIBERTY MEDIA CORP SEC ID: 531229102	146.292000	34,640.34	47,106.02	0.04%	0.00	12,465.68
251.00 LIFE TIME FITNESS INC SEC ID: 53217R207	47.000000	9,502.86	11,797.00	0.01%	0.00	2,294.14
833.00 LIFE TECHNOLOGIES CORP SEC ID: 53217V109	75.800000	51,980.41	63,141.40	0.05%	0.00	11,160.99
312.00 LIFEPOINT HOSPITALS INC SEC ID: 53219L109	52.840000	11,821.68	16,486.08	0.01%	0.00	4,664.40
4,367.00 LIFEVANTAGE CORP SEC ID: 53222K106	1.650000	10,044.10	7,205.55	0.01%	0.00	-2,838.55
3,673.00 ELI LILLY & CO SEC ID: 532457108	51.000000	185,492.74	187,323.00	0.16%	0.00	1,830.26
421.00 LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	71.340000	14,010.88	30,034.14	0.03%	0.00	16,023.26
1,255.00 LINCOLN NATIONAL CORP SEC ID: 534187109	51.620000	38,084.44	64,783.10	0.06%	0.00	26,698.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
80.00 LINDSAY CORP SEC ID: 535555106	82.750000	4,973.60	6,620.00	0.01%	0.00	1,646.40
1,828.00 LINEAR TECHNOLOGY CORP SEC ID: 535678106	45.550000	57,940.65	83,265.40	0.07%	0.00	25,324.75
549.00 LINKEDIN CORP SEC ID: 53578A108	216.830000	65,960.53	119,039.67	0.10%	0.00	53,079.14
302.00 LINN CO LLC SEC ID: 535782106	30.810000	8,991.69	9,304.62	0.01%	0.00	312.93
894.00 LIONS GATE ENTERTAINMENT CORP SEC ID: 535919203	31.660000	14,080.50	28,304.04	0.02%	0.00	14,223.54
121.00 LIQUIDITY SERVICES INC SEC ID: 53635B107	22.660000	2,791.47	2,741.86	0.00%	0.00	-49.61
89.00 LITTELFUSE INC SEC ID: 537008104	92.930000	4,903.90	8,270.77	0.01%	0.00	3,366.87
238.00 LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	19.760000	2,606.10	4,702.88	0.00%	0.00	2,096.78
395.00 LIVEPERSON INC SEC ID: 538146101	14.820000	5,048.10	5,853.90	0.01%	0.00	805.80
1,418.00 LOCKHEED MARTIN CORP SEC ID: 539830109	148.660000	123,660.54	210,799.88	0.18%	0.00	87,139.34
2,189.00 LOEWS CORP SEC ID: 540424108	48.240000	83,039.72	105,597.36	0.09%	0.00	22,557.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,868.00 LORILLARD INC SEC ID: 544147101	50.680000	67,783.75	145,350.24	0.12%	0.00	77,566.49
473.00 LOUISIANA-PACIFIC CORP SEC ID: 546347105	18.510000	10,070.96	8,755.23	0.01%	0.00	-1,315.73
6,475.00 LOWE'S COS INC SEC ID: 548661107	49.550000	185,660.91	320,836.25	0.28%	0.00	135,175.34
300.00 LUMBER LIQUIDATORS HOLDINGS IN SEC ID: 55003T107	102.890000	15,402.00	30,867.00	0.03%	0.00	15,465.00
256.00 LUMINEX CORP SEC ID: 55027E102	19.400000	5,201.92	4,966.40	0.00%	0.00	-235.52
553.00 M&T BANK CORP SEC ID: 55261F104	116.420000	52,610.88	64,380.26	0.06%	0.00	11,769.38
852.00 MBIA INC SEC ID: 55262C100	11.940000	11,442.36	10,172.88	0.01%	0.00	-1,269.48
323.00 MB FINANCIAL INC SEC ID: 55264U108	32.060000	6,137.00	10,355.38	0.01%	0.00	4,218.38
1,123.00 MDU RESOURCES GROUP INC SEC ID: 552690109	30.550000	24,762.15	34,307.65	0.03%	0.00	9,545.50
2,118.00 MFA FINANCIAL INC SEC ID: 55272X102	7.060000	17,049.90	14,953.08	0.01%	0.00	-2,096.82
367.00 MGE ENERGY INC SEC ID: 55277P104	57.714000	16,342.16	21,181.04	0.02%	0.00	4,838.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,967.00 MGIC INVESTMENT CORP SEC ID: 552848103	8.440000	11,861.01	16,601.48	0.01%	0.00	4,740.47
2,956.00 MGM RESORTS INTERNATIONAL SEC ID: 552953101	23.520000	32,169.52	69,525.12	0.06%	0.00	37,355.60
310.00 MKS INSTRUMENTS INC SEC ID: 55306N104	29.920000	7,777.90	9,275.20	0.01%	0.00	1,497.30
134.00 MSC INDUSTRIAL DIRECT CO SEC ID: 553530106	80.870000	9,946.90	10,836.58	0.01%	0.00	889.68
592.00 MSCI INC SEC ID: 55354G100	43.720000	19,662.02	25,882.24	0.02%	0.00	6,220.22
171.00 MTS SYSTEMS CORP SEC ID: 553777103	71.070000	9,876.96	12,152.97	0.01%	0.00	2,276.01
390.00 MVC CAPITAL INC SEC ID: 553829102	13.500000	5,050.50	5,265.00	0.00%	0.00	214.50
43.00 MWI VETERINARY SUPPLY INC SEC ID: 55402X105	169.966000	5,339.74	7,308.54	0.01%	0.00	1,968.80
832.00 MACERICH CO/THE SEC ID: 554382101	58.890000	36,059.04	48,996.48	0.04%	0.00	12,937.44
515.00 MACK-CALI REALTY CORP SEC ID: 554489104	21.480000	16,052.55	11,062.20	0.01%	0.00	-4,990.35
2,180.00 MACY'S INC SEC ID: 55616P104	53.400000	81,456.04	116,412.00	0.10%	0.00	34,955.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
324.00 STEVEN MADDEN LTD SEC ID: 556269108	36.590000	7,583.76	11,855.16	0.01%	0.00	4,271.40
94.00 MADISON SQUARE GARDEN CO/THE SEC ID: 55826P100	57.580000	4,925.60	5,412.52	0.00%	0.00	486.92
93.00 MAGELLAN HEALTH SERVICES INC SEC ID: 559079207	59.910000	4,841.58	5,571.63	0.00%	0.00	730.05
3,705.00 MAGNUM HUNTER RESOURCES CORP SEC ID: 55973B102	7.310000	14,671.80	27,083.55	0.02%	0.00	12,411.75
371.00 MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016 SEC ID: 55973B110	0.000000	0.00	0.00	0.00%	0.00	0.00
109.00 MAIN STREET CAPITAL CORP SEC ID: 56035L104	32.690000	2,012.14	3,563.21	0.00%	0.00	1,551.07
649.00 MAINSOURCE FINANCIAL GROUP INC SEC ID: 56062Y102	18.030000	5,750.14	11,701.47	0.01%	0.00	5,951.33
28.00 MANHATTAN ASSOCIATES INC SEC ID: 562750109	117.480000	2,021.04	3,289.44	0.00%	0.00	1,268.40
1,365.00 MANITOWOC CO INC/THE SEC ID: 563571108	23.320000	17,359.29	31,831.80	0.03%	0.00	14,472.51
1,600.00 MANNKIND CORP SEC ID: 56400P201	5.200000	10,320.00	8,320.00	0.01%	0.00	-2,000.00
747.00 MANPOWERGROUP INC SEC ID: 56418H100	85.860000	27,982.62	64,137.42	0.06%	0.00	36,154.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,386.00 MARATHON OIL CORP SEC ID: 565849106	35.300000	101,828.74	154,825.80	0.13%	0.00	52,997.06
1,540.00 MARATHON PETROLEUM CORP SEC ID: 56585A102	91.730000	86,117.53	141,264.20	0.12%	0.00	55,146.67
398.00 MARCUS CORP SEC ID: 566330106	13.440000	5,034.70	5,349.12	0.00%	0.00	314.42
106.00 MARKEL CORP SEC ID: 570535104	580.350000	39,935.18	61,517.10	0.05%	0.00	21,581.92
208.00 MARKETAXESS HOLDINGS INC SEC ID: 57060D108	66.928000	5,002.40	13,921.02	0.01%	0.00	8,918.62
228.00 MARRIOTT VACATIONS WORLDWIDE CORP SEC ID: 57164Y107	52.760000	8,796.24	12,029.28	0.01%	0.00	3,233.04
3,197.00 MARSH & MCLENNAN COS INC SEC ID: 571748102	48.360000	93,159.98	154,606.92	0.13%	0.00	61,446.94
1,728.00 MARRIOTT INTERNATIONAL INC/DE SEC ID: 571903202	49.351000	62,685.91	85,278.53	0.07%	0.00	22,592.62
744.00 MARTEN TRANSPORT LTD SEC ID: 573075108	20.190000	9,869.66	15,021.36	0.01%	0.00	5,151.70
263.00 MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	99.940000	24,547.70	26,284.22	0.02%	0.00	1,736.52
2,793.00 MASCO CORP SEC ID: 574599106	22.770000	39,100.82	63,596.61	0.05%	0.00	24,495.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
336.00 MASTEC INC SEC ID: 576323109	32.720000	6,132.00	10,993.92	0.01%	0.00	4,861.92
665.00 MASTERCARD INC SEC ID: 57636Q104	835.460000	237,413.51	555,580.90	0.48%	0.00	318,167.39
571.00 MATSON INC SEC ID: 57686G105	26.110000	10,212.74	14,908.81	0.01%	0.00	4,696.07
2,521.00 MATTEL INC SEC ID: 577081102	47.580000	53,161.42	119,949.18	0.10%	0.00	66,787.76
282.00 MATTHEWS INTERNATIONAL CORP SEC ID: 577128101	42.610000	9,991.20	12,016.02	0.01%	0.00	2,024.82
1,489.00 MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	27.900000	36,568.43	41,543.10	0.04%	0.00	4,974.67
248.00 MAXIMUS INC SEC ID: 577933104	43.990000	4,969.30	10,909.52	0.01%	0.00	5,940.22
770.00 MCCORMICK & CO INC/MD SEC ID: 579780206	68.920000	38,243.12	53,068.40	0.05%	0.00	14,825.28
451.00 MCDERMOTT INTERNATIONAL INC SEC ID: 580037109	9.160000	5,042.18	4,131.16	0.00%	0.00	-911.02
4,740.00 MCDONALD'S CORP SEC ID: 580135101	97.030000	203,729.87	459,922.20	0.39%	0.00	256,192.33
186.00 MCGRATH RENTCORP SEC ID: 580589109	39.800000	5,025.72	7,402.80	0.01%	0.00	2,377.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,531.00 MCGRAW HILL FINANCIAL INC SEC ID: 580645109	78.200000	78,066.89	119,724.20	0.10%	0.00	41,657.31
1,569.00 MCKESSON CORP SEC ID: 58155Q103	161.400000	83,836.84	253,236.60	0.22%	0.00	169,399.76
1,406.00 MEAD JOHNSON NUTRITION CO SEC ID: 582839106	83.760000	60,154.27	117,766.56	0.10%	0.00	57,612.29
940.00 MEADWESTVACO CORP SEC ID: 583334107	36.930000	22,578.97	34,714.20	0.03%	0.00	12,135.23
148.00 MEASUREMENT SPECIALTIES INC SEC ID: 583421102	60.690000	4,857.36	8,982.12	0.01%	0.00	4,124.76
526.00 MEDALLION FINANCIAL CORP SEC ID: 583928106	14.350000	5,207.40	7,548.10	0.01%	0.00	2,340.70
431.00 MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	12.220000	4,896.16	5,266.82	0.00%	0.00	370.66
295.00 MEDICINES CO/THE SEC ID: 584688105	38.620000	4,838.00	11,392.90	0.01%	0.00	6,554.90
272.00 MEDIDATA SOLUTIONS INC SEC ID: 58471A105	60.502000	9,991.92	16,456.54	0.01%	0.00	6,464.62
604.00 MEDIVATION INC SEC ID: 58501N101	63.820000	30,272.48	38,547.28	0.03%	0.00	8,274.80
476.00 MEDNAX INC SEC ID: 58502B106	53.380000	19,747.21	25,408.88	0.02%	0.00	5,661.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,217.00 MEDTRONIC INC SEC ID: 585055106	57.390000	295,093.94	356,793.63	0.31%	0.00	61,699.69
2,083.00 MEETME INC SEC ID: 585141104	1.830000	5,040.86	3,811.89	0.00%	0.00	-1,228.97
306.00 MEN'S WEARHOUSE INC/THE SEC ID: 587118100	51.080000	9,948.06	15,630.48	0.01%	0.00	5,682.42
572.00 MENTOR GRAPHICS CORP SEC ID: 587200106	24.070000	7,041.32	13,768.04	0.01%	0.00	6,726.72
18,189.00 MERCK & CO INC SEC ID: 58933Y105	50.050000	768,165.25	910,359.45	0.78%	0.00	142,194.20
160.00 MEREDITH CORP SEC ID: 589433101	51.800000	4,865.60	8,288.00	0.01%	0.00	3,422.40
3,231.00 MERGE HEALTHCARE INC SEC ID: 589499102	2.320000	8,142.12	7,495.92	0.01%	0.00	-646.20
221.00 MERITAGE HOMES CORP SEC ID: 59001A102	47.990000	5,049.85	10,605.79	0.01%	0.00	5,555.94
828.00 MERITOR INC SEC ID: 59001K100	10.430000	4,148.28	8,636.04	0.01%	0.00	4,487.76
1,807.00 MERRIMACK PHARMACEUTICALS INC SEC ID: 590328100	5.331000	11,022.70	9,633.12	0.01%	0.00	-1,389.58
94.00 MESA LABORATORIES INC SEC ID: 59064R109	78.580000	5,018.66	7,386.52	0.01%	0.00	2,367.86

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,947.00 METLIFE INC SEC ID: 59156R108	53.920000	176,562.61	212,822.24	0.18%	0.00	36,259.63
191.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	242.590000	30,401.47	46,334.69	0.04%	0.00	15,933.22
440.00 MICROS SYSTEMS INC SEC ID: 594901100	57.370000	19,786.18	25,242.80	0.02%	0.00	5,456.62
46,179.00 MICROSOFT CORP SEC ID: 594918104	37.410000	1,269,221.54	1,727,556.39	1.48%	0.00	458,334.85
1,133.00 MICROCHIP TECHNOLOGY INC SEC ID: 595017104	44.750000	40,635.05	50,701.75	0.04%	0.00	10,066.70
5,804.00 MICRON TECHNOLOGY INC SEC ID: 595112103	21.750000	51,908.39	126,237.00	0.11%	0.00	74,328.61
514.00 MICROSEMI CORP SEC ID: 595137100	24.950000	10,141.22	12,824.30	0.01%	0.00	2,683.08
335.00 MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	60.740000	20,370.95	20,347.90	0.02%	0.00	-23.05
154.00 MIDDLEBY CORP SEC ID: 596278101	239.724000	15,559.41	36,917.50	0.03%	0.00	21,358.09
717.00 MIDDLESEX WATER CO SEC ID: 596680108	20.940000	15,018.75	15,013.98	0.01%	0.00	-4.77
674.00 MILLENNIAL MEDIA INC SEC ID: 60040N105	7.270000	8,627.20	4,899.98	0.00%	0.00	-3,727.22

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,639.00 MILLER ENERGY RESOURCES INC SEC ID: 600527105	7.040000	5,293.97	11,538.56	0.01%	0.00	6,244.59
138.00 MINE SAFETY APPLIANCES CO SEC ID: 602720104	51.210000	4,854.84	7,066.98	0.01%	0.00	2,212.14
274.00 MINERALS TECHNOLOGIES INC SEC ID: 603158106	60.070000	8,787.18	16,459.18	0.01%	0.00	7,672.00
250.00 MOBILE MINI INC SEC ID: 60740F105	41.180000	5,067.50	10,295.00	0.01%	0.00	5,227.50
748.00 MODINE MANUFACTURING CO SEC ID: 607828100	12.820000	5,071.44	9,589.36	0.01%	0.00	4,517.92
339.00 MOHAWK INDUSTRIES INC SEC ID: 608190104	148.900000	19,329.78	50,477.10	0.04%	0.00	31,147.32
834.00 MOLSON COORS BREWING CO SEC ID: 60871R209	56.150000	43,378.71	46,829.10	0.04%	0.00	3,450.39
1,855.00 MOLYCORP INC SEC ID: 608753109	5.620000	10,072.65	10,425.10	0.01%	0.00	352.45
10,793.00 MONDELEZ INTERNATIONAL INC SEC ID: 609207105	35.300000	213,024.69	380,992.90	0.33%	0.00	167,968.21
584.00 MONMOUTH REAL ESTATE INVESTMEN SEC ID: 609720107	9.090000	4,905.60	5,308.56	0.00%	0.00	402.96
345.00 MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	34.660000	5,226.75	11,957.70	0.01%	0.00	6,730.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
148.00 MONRO MUFFLER BRAKE INC SEC ID: 610236101	56.360000	5,046.80	8,341.28	0.01%	0.00	3,294.48
3,046.00 MONSANTO CO SEC ID: 61166W101	116.550000	150,052.29	355,011.30	0.30%	0.00	204,959.01
834.00 MONSTER BEVERAGE CORP SEC ID: 611740101	67.770000	32,551.02	56,520.18	0.05%	0.00	23,969.16
1,396.00 MOODY'S CORP SEC ID: 615369105	78.470000	45,565.44	109,544.12	0.09%	0.00	63,978.68
270.00 MOOG INC SEC ID: 615394202	67.940000	11,134.80	18,343.80	0.02%	0.00	7,209.00
6,244.00 MORGAN STANLEY SEC ID: 617446448	31.360000	126,587.27	195,811.84	0.17%	0.00	69,224.57
1,053.00 MOSAIC CO/THE SEC ID: 61945C103	47.270000	59,602.14	49,775.31	0.04%	0.00	-9,826.83
877.00 MOTOROLA SOLUTIONS INC SEC ID: 620076307	67.500000	52,039.50	59,197.50	0.05%	0.00	7,158.00
294.00 MOVADO GROUP INC SEC ID: 624580106	44.010000	4,933.32	12,938.94	0.01%	0.00	8,005.62
225.00 MUELLER INDUSTRIES INC SEC ID: 624756102	63.010000	8,181.00	14,177.25	0.01%	0.00	5,996.25
1,230.00 MURPHY OIL CORP SEC ID: 626717102	64.880000	54,993.25	79,802.40	0.07%	0.00	24,809.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
307.00 MURPHY USA INC SEC ID: 626755102	41.560000	8,906.37	12,758.92	0.01%	0.00	3,852.55
2,793.00 MYLAN INC/PA SEC ID: 628530107	43.400000	58,179.15	121,216.20	0.10%	0.00	63,037.05
231.00 NBT BANCORP INC SEC ID: 628778102	25.900000	5,058.90	5,982.90	0.01%	0.00	924.00
449.00 NCI BUILDING SYSTEMS INC SEC ID: 628852204	17.540000	4,992.88	7,875.46	0.01%	0.00	2,882.58
1,436.00 NCR CORP SEC ID: 62886E108	34.060000	29,771.82	48,910.16	0.04%	0.00	19,138.34
581.00 NGP CAPITAL RESOURCES CO SEC ID: 62912R107	7.470000	4,897.83	4,340.07	0.00%	0.00	-557.76
4,739.00 NII HOLDINGS INC SEC ID: 62913F201	2.750000	14,162.33	13,032.25	0.01%	0.00	-1,130.08
685.00 NPS PHARMACEUTICALS INC SEC ID: 62936P103	30.360000	10,480.50	20,796.60	0.02%	0.00	10,316.10
2,430.00 NRG ENERGY INC SEC ID: 629377508	28.720000	51,479.21	69,789.60	0.06%	0.00	18,310.39
25.00 NVR INC SEC ID: 62944T105	1,026.010000	18,348.40	25,650.25	0.02%	0.00	7,301.85
55.00 NACCO INDUSTRIES INC SEC ID: 629579103	62.190000	1,640.63	3,420.45	0.00%	0.00	1,779.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
790.00 NASDAQ OMX GROUP INC/THE SEC ID: 631103108	39.800000	26,129.25	31,442.00	0.03%	0.00	5,312.75
211.00 NATIONAL HEALTHCARE CORP SEC ID: 635906100	53.910000	9,881.13	11,375.01	0.01%	0.00	1,493.88
405.00 NATIONAL FUEL GAS CO SEC ID: 636180101	71.400000	24,523.40	28,917.00	0.02%	0.00	4,393.60
207.00 NATIONAL HEALTH INVESTORS INC SEC ID: 63633D104	56.100000	13,400.16	11,612.70	0.01%	0.00	-1,787.46
289.00 NATIONAL INSTRUMENTS CORP SEC ID: 636518102	32.020000	8,187.37	9,253.78	0.01%	0.00	1,066.41
2,562.00 NATIONAL OILWELL VARCO INC SEC ID: 637071101	79.530000	146,679.29	203,755.86	0.17%	0.00	57,076.57
736.00 NATIONAL PENN BANCSHARES INC SEC ID: 637138108	11.330000	5,623.04	8,338.88	0.01%	0.00	2,715.84
346.00 NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	30.330000	9,935.06	10,494.18	0.01%	0.00	559.12
283.00 NATURAL GAS SERVICES GROUP INC SEC ID: 63886Q109	27.570000	4,944.01	7,802.31	0.01%	0.00	2,858.30
89.00 NAVIGATORS GROUP INC/THE SEC ID: 638904102	63.160000	5,028.50	5,621.24	0.00%	0.00	592.74
289.00 NAVISTAR INTERNATIONAL CORP SEC ID: 63934E108	38.190000	9,658.38	11,036.91	0.01%	0.00	1,378.53

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
507.00 NAVIGANT CONSULTING INC SEC ID: 63935N107	19.200000	5,070.00	9,734.40	0.01%	0.00	4,664.40
233.00 NELNET INC SEC ID: 64031N108	42.140000	5,039.79	9,818.62	0.01%	0.00	4,778.83
2,287.00 NETAPP INC SEC ID: 64110D104	41.140000	84,671.14	94,087.18	0.08%	0.00	9,416.04
312.00 NETFLIX INC SEC ID: 64110L106	368.170000	17,453.28	114,869.04	0.10%	0.00	97,415.76
244.00 NETSCOUT SYSTEMS INC SEC ID: 64115T104	29.590000	4,862.92	7,219.96	0.01%	0.00	2,357.04
348.00 NETSUITE INC SEC ID: 64118Q107	103.020000	19,133.98	35,850.96	0.03%	0.00	16,716.98
193.00 NEUSTAR INC SEC ID: 64126X201	49.860000	4,971.68	9,622.98	0.01%	0.00	4,651.30
110.00 NEW JERSEY RESOURCES CORP SEC ID: 646025106	46.240000	4,907.10	5,086.40	0.00%	0.00	179.30
869.00 NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T102	6.680000	5,822.30	5,804.92	0.00%	0.00	-17.38
2,617.00 NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	16.850000	31,508.68	44,096.45	0.04%	0.00	12,587.77
1,492.00 NEW YORK TIMES CO/THE SEC ID: 650111107	15.870000	11,785.88	23,678.04	0.02%	0.00	11,892.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
869.00 NEWCASTLE INVESTMENT CORP SEC ID: 65105M108	5.740000	4,831.64	4,988.06	0.00%	0.00	156.42
1,183.00 NEWELL RUBBERMAID INC SEC ID: 651229106	32.410000	28,647.62	38,341.03	0.03%	0.00	9,693.41
920.00 NEWFIELD EXPLORATION CO SEC ID: 651290108	24.630000	22,194.32	22,659.60	0.02%	0.00	465.28
28.00 NEWMARKET CORP SEC ID: 651587107	334.150000	6,298.54	9,356.20	0.01%	0.00	3,057.66
1,590.00 NEWMONT MINING CORP SEC ID: 651639106	23.030000	67,145.75	36,617.70	0.03%	0.00	-30,528.05
564.00 NEWPARK RESOURCES INC SEC ID: 651718504	12.290000	4,980.12	6,931.56	0.01%	0.00	1,951.44
3,148.00 NEWS CORP SEC ID: 65249B109	18.020000	29,265.43	56,726.96	0.05%	0.00	27,461.53
496.00 NEWSTAR FINANCIAL INC SEC ID: 65251F105	17.770000	4,786.40	8,813.92	0.01%	0.00	4,027.52
19.00 NEXSTAR BROADCASTING GROUP INC SEC ID: 65336K103	55.730000	665.19	1,058.87	0.00%	0.00	393.68
2,658.00 NEXTERA ENERGY INC SEC ID: 65339F101	85.620000	122,443.98	227,577.96	0.20%	0.00	105,133.98
4,029.00 NIKE INC SEC ID: 654106103	78.640000	141,163.52	316,840.56	0.27%	0.00	175,677.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,800.00 NISOURCE INC SEC ID: 65473P105	32.880000	38,945.66	59,184.00	0.05%	0.00	20,238.34
2,394.00 NOBLE ENERGY INC SEC ID: 655044105	68.110000	85,888.63	163,055.34	0.14%	0.00	77,166.71
230.00 NORDSON CORP SEC ID: 655663102	74.300000	14,771.81	17,089.00	0.01%	0.00	2,317.19
1,086.00 NORDSTROM INC SEC ID: 655664100	61.800000	46,826.48	67,114.80	0.06%	0.00	20,288.32
2,215.00 NORFOLK SOUTHERN CORP SEC ID: 655844108	92.830000	95,394.07	205,618.45	0.18%	0.00	110,224.38
1,703.00 NORTHEAST UTILITIES SEC ID: 664397106	42.390000	57,612.19	72,190.17	0.06%	0.00	14,577.98
21.00 NORTHERN OIL AND GAS INC SEC ID: 665531109	15.070000	405.51	316.47	0.00%	0.00	-89.04
506.00 NORTHFIELD BANCORP INC/NJ SEC ID: 66611T108	13.200000	5,089.21	6,679.20	0.01%	0.00	1,589.99
1,623.00 NORTHROP GRUMMAN CORP SEC ID: 666807102	114.610000	99,613.14	186,012.03	0.16%	0.00	86,398.89
1,272.00 NORTHSTAR REALTY FINANCE CORP SEC ID: 66704R100	13.450000	4,884.48	17,108.40	0.01%	0.00	12,223.92
631.00 NORTHWEST BANCSHARES INC SEC ID: 667340103	14.780000	7,666.65	9,326.18	0.01%	0.00	1,659.53

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
199.00 NORTHWEST PIPE CO SEC ID: 667746101	37.760000	4,736.20	7,514.24	0.01%	0.00	2,778.04
127.00 NORTHWESTERN CORP SEC ID: 668074305	43.320000	4,991.10	5,501.64	0.00%	0.00	510.54
250.00 NOVARTIS AG ADR SEC ID: 66987V109	80.380000	13,859.99	20,095.00	0.02%	0.00	6,235.01
173.00 NU SKIN ENTERPRISES INC SEC ID: 67018T105	138.220000	6,248.76	23,912.06	0.02%	0.00	17,663.30
1,417.00 NUANCE COMMUNICATIONS INC SEC ID: 67020Y100	15.200000	27,222.76	21,538.40	0.02%	0.00	-5,684.36
1,780.00 NUCOR CORP SEC ID: 670346105	53.380000	86,400.68	95,016.40	0.08%	0.00	8,615.72
1,043.00 NVIDIA CORP SEC ID: 67066G104	16.020000	14,935.76	16,708.86	0.01%	0.00	1,773.10
1,014.00 OGE ENERGY CORP SEC ID: 670837103	33.900000	29,770.80	34,374.60	0.03%	0.00	4,603.80
691.00 NUVERRA ENVIRONMENTAL SOLUTION SEC ID: 67091K203	16.790000	9,984.95	11,601.89	0.01%	0.00	1,616.94
468.00 O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	128.710000	45,551.09	60,236.28	0.05%	0.00	14,685.19
420.00 OFG BANCORP SEC ID: 67103X102	17.340000	4,863.60	7,282.80	0.01%	0.00	2,419.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
321.00 OASIS PETROLEUM INC SEC ID: 674215108	46.970000	9,866.14	15,077.37	0.01%	0.00	5,211.23
4,880.00 OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	95.100000	240,059.36	464,088.00	0.40%	0.00	224,028.64
256.00 OCEANEERING INTERNATIONAL INC SEC ID: 675232102	78.880000	10,759.38	20,193.28	0.02%	0.00	9,433.90
384.00 OCEANFIRST FINANCIAL CORP SEC ID: 675234108	17.130000	4,995.84	6,577.92	0.01%	0.00	1,582.08
320.00 OCWEN FINANCIAL CORP SEC ID: 675746309	55.450000	12,757.24	17,744.00	0.02%	0.00	4,986.76
4,141.00 OFFICE DEPOT INC SEC ID: 676220106	5.290000	9,603.60	21,905.89	0.02%	0.00	12,302.29
241.00 OIL STATES INTERNATIONAL INC SEC ID: 678026105	101.720000	17,474.91	24,514.52	0.02%	0.00	7,039.61
207.00 OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	53.020000	4,987.32	10,975.14	0.01%	0.00	5,987.82
563.00 OLD NATIONAL BANCORP/IN SEC ID: 680033107	15.370000	5,804.53	8,653.31	0.01%	0.00	2,848.78
2,881.00 OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	17.270000	26,706.87	49,754.87	0.04%	0.00	23,048.00
474.00 OLIN CORP SEC ID: 680665205	28.850000	10,314.24	13,674.90	0.01%	0.00	3,360.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
780.00 OMNICARE INC SEC ID: 681904108	60.360000	18,720.00	47,080.80	0.04%	0.00	28,360.80
1,619.00 OMNICOM GROUP INC SEC ID: 681919106	74.370000	75,745.96	120,405.03	0.10%	0.00	44,659.07
604.00 OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	29.800000	12,321.60	17,999.20	0.02%	0.00	5,677.60
962.00 OMEGA PROTEIN CORP SEC ID: 68210P107	12.290000	6,195.28	11,822.98	0.01%	0.00	5,627.70
339.00 OMNIVISION TECHNOLOGIES INC SEC ID: 682128103	17.200000	4,749.39	5,830.80	0.01%	0.00	1,081.41
2.00 OMNIAMERICAN BANCORP INC SEC ID: 68216R107	21.380000	30.00	42.76	0.00%	0.00	12.76
1,997.00 ON SEMICONDUCTOR CORP SEC ID: 682189105	8.240000	16,013.97	16,455.28	0.01%	0.00	441.31
316.00 ONE LIBERTY PROPERTIES INC SEC ID: 682406103	20.130000	4,964.36	6,361.08	0.01%	0.00	1,396.72
1,565.00 ONEOK INC SEC ID: 682680103	62.180000	36,513.40	97,311.70	0.08%	0.00	60,798.30
162.00 OPENTABLE INC SEC ID: 68372A104	79.370000	10,355.04	12,857.94	0.01%	0.00	2,502.90
2,508.00 OPKO HEALTH INC SEC ID: 68375N103	8.440000	9,954.42	21,167.52	0.02%	0.00	11,213.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
21,284.00 ORACLE CORP SEC ID: 68389X105	38.260000	389,268.69	814,325.84	0.70%	0.00	425,057.15
613.00 ORASURE TECHNOLOGIES INC SEC ID: 68554V108	6.290000	5,008.21	3,855.77	0.00%	0.00	-1,152.44
356.00 ORBITAL SCIENCES CORP SEC ID: 685564106	23.300000	5,211.84	8,294.80	0.01%	0.00	3,082.96
853.00 ORION MARINE GROUP INC SEC ID: 68628V308	12.030000	5,263.01	10,261.59	0.01%	0.00	4,998.58
394.00 ORITANI FINANCIAL CORP SEC ID: 68633D103	16.050000	4,988.04	6,323.70	0.01%	0.00	1,335.66
502.00 ORMAT TECHNOLOGIES INC SEC ID: 686688102	27.210000	9,957.56	13,659.42	0.01%	0.00	3,701.86
216.00 OSHKOSH CORP SEC ID: 688239201	50.380000	8,340.48	10,882.08	0.01%	0.00	2,541.60
321.00 OTTER TAIL CORP SEC ID: 689648103	29.270000	9,963.84	9,395.67	0.01%	0.00	-568.17
187.00 OUTERWALL INC SEC ID: 690070107	67.270000	9,466.88	12,579.49	0.01%	0.00	3,112.61
164.00 OWENS & MINOR INC SEC ID: 690732102	36.560000	4,995.44	5,995.84	0.01%	0.00	1,000.40
922.00 OWENS CORNING SEC ID: 690742101	40.720000	27,927.17	37,543.84	0.03%	0.00	9,616.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,197.00 OWENS-ILLINOIS INC SEC ID: 690768403	35.780000	31,163.44	42,828.66	0.04%	0.00	11,665.22
166.00 PDC ENERGY INC SEC ID: 69327R101	53.220000	4,926.88	8,834.52	0.01%	0.00	3,907.64
2,696.00 PDL BIOPHARMA INC SEC ID: 69329Y104	8.440000	15,602.88	22,754.24	0.02%	0.00	7,151.36
2,533.00 PG&E CORP SEC ID: 69331C108	40.280000	106,880.10	102,029.24	0.09%	0.00	-4,850.86
813.00 PHH CORP SEC ID: 693320202	24.350000	13,605.15	19,796.55	0.02%	0.00	6,191.40
1,213.00 PGT INC SEC ID: 69336V101	10.120000	10,346.89	12,275.56	0.01%	0.00	1,928.67
1,396.00 PMC - SIERRA INC SEC ID: 69344F106	6.430000	7,524.44	8,976.28	0.01%	0.00	1,451.84
2,802.00 PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	77.580000	204,295.78	217,379.16	0.19%	0.00	13,083.38
1,383.00 PNM RESOURCES INC SEC ID: 69349H107	24.120000	25,490.37	33,357.96	0.03%	0.00	7,867.59
1,037.00 PPG INDUSTRIES INC SEC ID: 693506107	189.660000	70,226.88	196,677.42	0.17%	0.00	126,450.54
3,729.00 PPL CORP SEC ID: 69351T106	30.090000	119,744.69	112,205.61	0.10%	0.00	-7,539.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
135.00 PS BUSINESS PARKS INC SEC ID: 69360J107	76.420000	9,931.53	10,316.70	0.01%	0.00	385.17
543.00 PVH CORP SEC ID: 693656100	136.020000	43,599.28	73,858.86	0.06%	0.00	30,259.58
708.00 PTC INC SEC ID: 69370C100	35.390000	16,156.56	25,056.12	0.02%	0.00	8,899.56
2,396.00 PACCAR INC SEC ID: 693718108	59.170000	90,894.66	141,771.32	0.12%	0.00	50,876.66
1,075.00 PACER INTERNATIONAL INC SEC ID: 69373H106	8.260000	5,117.00	8,879.50	0.01%	0.00	3,762.50
303.00 PACKAGING CORP OF AMERICA SEC ID: 695156109	63.280000	10,062.45	19,173.84	0.02%	0.00	9,111.39
249.00 PACWEST BANCORP SEC ID: 695263103	42.220000	4,915.26	10,512.78	0.01%	0.00	5,597.52
837.00 PALL CORP SEC ID: 696429307	85.350000	25,915.53	71,437.95	0.06%	0.00	45,522.42
329.00 PALO ALTO NETWORKS INC SEC ID: 697435105	57.470000	17,535.70	18,907.63	0.02%	0.00	1,371.93
479.00 PANDORA MEDIA INC SEC ID: 698354107	26.600000	4,746.89	12,741.40	0.01%	0.00	7,994.51
215.00 PANERA BREAD CO SEC ID: 69840W108	176.690000	33,269.61	37,988.35	0.03%	0.00	4,718.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
350.00 PAREXEL INTERNATIONAL CORP SEC ID: 699462107	45.180000	7,808.50	15,813.00	0.01%	0.00	8,004.50
394.00 PARK ELECTROCHEMICAL CORP SEC ID: 700416209	28.720000	9,680.58	11,315.68	0.01%	0.00	1,635.10
253.00 PARK-OHIO HOLDINGS CORP SEC ID: 700666100	52.400000	5,039.76	13,257.20	0.01%	0.00	8,217.44
841.00 PARKER DRILLING CO SEC ID: 701081101	8.130000	4,734.83	6,837.33	0.01%	0.00	2,102.50
1,010.00 PARKER HANNIFIN CORP SEC ID: 701094104	128.640000	52,650.09	129,926.40	0.11%	0.00	77,276.31
587.00 PATTERSON COS INC SEC ID: 703395103	41.200000	19,796.55	24,184.40	0.02%	0.00	4,387.85
670.00 PATTERSON-UTI ENERGY INC SEC ID: 703481101	25.320000	14,862.67	16,964.40	0.01%	0.00	2,101.73
1,790.00 PAYCHEX INC SEC ID: 704326107	45.530000	56,924.29	81,498.70	0.07%	0.00	24,574.41
546.00 PEABODY ENERGY CORP SEC ID: 704549104	19.530000	10,423.14	10,663.38	0.01%	0.00	240.24
248.00 PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	30.760000	4,816.16	7,628.48	0.01%	0.00	2,812.32
403.00 PENN NATIONAL GAMING INC SEC ID: 707569109	14.330000	3,428.84	5,774.99	0.00%	0.00	2,346.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
448.00 PENNANTPARK INVESTMENT CORP SEC ID: 708062104	11.600000	4,995.20	5,196.80	0.00%	0.00	201.60
1,790.00 JC PENNEY CO INC SEC ID: 708160106	9.150000	20,367.02	16,378.50	0.01%	0.00	-3,988.52
302.00 PENNS WOODS BANCORP INC SEC ID: 708430103	51.000000	12,360.86	15,402.00	0.01%	0.00	3,041.14
976.00 PENNSYLVANIA REAL ESTATE INVES SEC ID: 709102107	18.980000	13,459.04	18,524.48	0.02%	0.00	5,065.44
301.00 PENNYMAC MORTGAGE INVESTMENT T SEC ID: 70931T103	22.960000	4,894.26	6,910.96	0.01%	0.00	2,016.70
265.00 PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	47.160000	5,708.10	12,497.40	0.01%	0.00	6,789.30
1,450.00 PEPCO HOLDINGS INC SEC ID: 713291102	19.130000	26,593.00	27,738.50	0.02%	0.00	1,145.50
8,496.00 PEPSICO INC SEC ID: 713448108	82.940000	562,086.45	704,658.24	0.60%	0.00	142,571.79
441.00 PERKINELMER INC SEC ID: 714046109	41.230000	14,886.81	18,182.43	0.02%	0.00	3,295.62
558.00 PETSMART INC SEC ID: 716768106	72.750000	30,318.92	40,594.50	0.03%	0.00	10,275.58
436.00 PHARMACYCLICS INC SEC ID: 716933106	105.780000	25,475.48	46,120.08	0.04%	0.00	20,644.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
38,110.00 PFIZER INC SEC ID: 717081103	30.630000	1,067,474.57	1,167,309.30	1.00%	0.00	99,834.73
8,674.00 PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	87.130000	390,116.30	755,765.62	0.65%	0.00	365,649.32
3,806.00 PHILLIPS 66 SEC ID: 718546104	77.130000	103,393.91	293,556.78	0.25%	0.00	190,162.87
170.00 PIEDMONT NATURAL GAS CO INC SEC ID: 720186105	33.160000	4,996.30	5,637.20	0.00%	0.00	640.90
2,272.00 PIEDMONT OFFICE REALTY TRUST I SEC ID: 720190206	16.520000	44,624.81	37,533.44	0.03%	0.00	-7,091.37
366.00 PIER 1 IMPORTS INC SEC ID: 720279108	23.080000	4,172.40	8,447.28	0.01%	0.00	4,274.88
1,117.00 PILGRIM'S PRIDE CORP SEC ID: 72147K108	16.250000	5,683.25	18,151.25	0.02%	0.00	12,468.00
538.00 PINNACLE ENTERTAINMENT INC SEC ID: 723456109	25.990000	10,200.48	13,982.62	0.01%	0.00	3,782.14
322.00 PINNACLE FINANCIAL PARTNERS IN SEC ID: 72346Q104	32.530000	4,842.88	10,474.66	0.01%	0.00	5,631.78
626.00 PINNACLE WEST CAPITAL CORP SEC ID: 723484101	52.920000	29,812.57	33,127.92	0.03%	0.00	3,315.35
771.00 PIONEER NATURAL RESOURCES CO SEC ID: 723787107	184.070000	91,189.73	141,917.97	0.12%	0.00	50,728.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,089.00 PITNEY BOWES INC SEC ID: 724479100	23.300000	24,099.57	25,373.70	0.02%	0.00	1,274.13
142.00 PLANTRONICS INC SEC ID: 727493108	46.450000	4,955.80	6,595.90	0.01%	0.00	1,640.10
158.00 PLEXUS CORP SEC ID: 729132100	43.290000	5,040.20	6,839.82	0.01%	0.00	1,799.62
1,160.00 PLUM CREEK TIMBER CO INC SEC ID: 729251108	46.510000	41,275.91	53,951.60	0.05%	0.00	12,675.69
520.00 POLARIS INDUSTRIES INC SEC ID: 731068102	145.640000	31,727.68	75,732.80	0.06%	0.00	44,005.12
541.00 POLYCOM INC SEC ID: 73172K104	11.230000	5,042.12	6,075.43	0.01%	0.00	1,033.31
409.00 POLYONE CORP SEC ID: 73179P106	35.350000	9,742.38	14,458.15	0.01%	0.00	4,715.77
133.00 POLYPORE INTERNATIONAL INC SEC ID: 73179V103	38.900000	5,188.33	5,173.70	0.00%	0.00	-14.63
286.00 POOL CORP SEC ID: 73278L105	58.140000	8,196.76	16,628.04	0.01%	0.00	8,431.28
599.00 POPULAR INC SEC ID: 733174700	28.730000	9,326.43	17,209.27	0.01%	0.00	7,882.84
123.00 PORTFOLIO RECOVERY ASSOCIATES SEC ID: 73640Q105	52.840000	4,940.09	6,499.32	0.01%	0.00	1,559.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
197.00 PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	30.200000	4,934.85	5,949.40	0.01%	0.00	1,014.55
158.00 POST HOLDINGS INC SEC ID: 737446104	49.270000	3,763.91	7,784.66	0.01%	0.00	4,020.75
296.00 POST PROPERTIES INC SEC ID: 737464107	45.230000	11,644.64	13,388.08	0.01%	0.00	1,743.44
254.00 POTLATCH CORP SEC ID: 737630103	41.740000	9,978.78	10,601.96	0.01%	0.00	623.18
171.00 POWER INTEGRATIONS INC SEC ID: 739276103	55.820000	6,279.12	9,545.22	0.01%	0.00	3,266.10
1,315.00 POZEN INC SEC ID: 73941U102	8.040000	2,948.10	10,572.60	0.01%	0.00	7,624.50
1,887.00 PRAXAIR INC SEC ID: 74005P104	130.030000	112,252.52	245,366.61	0.21%	0.00	133,114.09
914.00 PRECISION CASTPARTS CORP SEC ID: 740189105	269.300000	109,282.41	246,140.20	0.21%	0.00	136,857.79
1,887.00 T ROWE PRICE GROUP INC SEC ID: 74144T108	83.770000	89,882.15	158,073.99	0.14%	0.00	68,191.84
258.00 PRICELINE.COM INC SEC ID: 741503403	1,162.400000	97,655.99	299,899.20	0.26%	0.00	202,243.21
66.00 PRICESMART INC SEC ID: 741511109	115.540000	4,895.88	7,625.64	0.01%	0.00	2,729.76

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
693.00 PRIMERICA INC SEC ID: 74164M108	42.910000	15,119.52	29,736.63	0.03%	0.00	14,617.11
1,345.00 PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	49.310000	40,612.78	66,321.95	0.06%	0.00	25,709.17
245.00 PROASSURANCE CORP SEC ID: 74267C106	48.480000	10,937.86	11,877.60	0.01%	0.00	939.74
15,367.00 PROCTER & GAMBLE CO/THE SEC ID: 742718109	81.410000	973,940.84	1,251,027.47	1.07%	0.00	277,086.63
1,146.00 PRIVATEBANCORP INC SEC ID: 742962103	28.930000	11,356.86	33,153.78	0.03%	0.00	21,796.92
3,278.00 PROGRESSIVE CORP/THE SEC ID: 743315103	27.270000	65,040.22	89,391.06	0.08%	0.00	24,350.84
2,705.00 PROLOGIS INC SEC ID: 74340W103	36.950000	75,838.30	99,949.75	0.09%	0.00	24,111.45
1,497.00 PROSPECT CAPITAL CORP SEC ID: 74348T102	11.220000	15,878.25	16,796.34	0.01%	0.00	918.09
278.00 PROSPERITY BANCSHARES INC SEC ID: 743606105	63.390000	11,801.10	17,622.42	0.02%	0.00	5,821.32
934.00 PROTECTIVE LIFE CORP SEC ID: 743674103	50.660000	20,912.26	47,316.44	0.04%	0.00	26,404.18
359.00 PROVIDENT FINANCIAL SERVICES I SEC ID: 74386T105	19.320000	4,957.79	6,935.88	0.01%	0.00	1,978.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,686.00 PRUDENTIAL FINANCIAL INC SEC ID: 744320102	92.220000	197,728.72	247,702.92	0.21%	0.00	49,974.20
3,282.00 PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	32.040000	100,963.18	105,155.28	0.09%	0.00	4,192.10
858.00 PUBLIC STORAGE SEC ID: 74460D109	150.520000	94,458.37	129,146.16	0.11%	0.00	34,687.79
2,216.00 PULTEGROUP INC SEC ID: 745867101	20.370000	43,522.83	45,139.92	0.04%	0.00	1,617.09
932.00 PZENA INVESTMENT MANAGEMENT IN SEC ID: 74731Q103	11.760000	5,070.08	10,960.32	0.01%	0.00	5,890.24
550.00 QLIK TECHNOLOGIES INC SEC ID: 74733T105	26.630000	15,113.56	14,646.50	0.01%	0.00	-467.06
1,319.00 QEP RESOURCES INC SEC ID: 74733V100	30.650000	37,913.24	40,427.35	0.03%	0.00	2,514.11
10,148.00 QUALCOMM INC SEC ID: 747525103	74.250000	407,159.01	753,489.00	0.65%	0.00	346,329.99
311.00 QUANEX BUILDING PRODUCTS CORP SEC ID: 747619104	19.920000	4,948.01	6,195.12	0.01%	0.00	1,247.11
1,366.00 QUANTA SERVICES INC SEC ID: 74762E102	31.560000	31,598.99	43,110.96	0.04%	0.00	11,511.97
451.00 QUEST DIAGNOSTICS INC/DE SEC ID: 74834L100	53.540000	25,375.46	24,146.54	0.02%	0.00	-1,228.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
151.00 QUESTCOR PHARMACEUTICALS INC SEC ID: 74835Y101	54.450000	4,877.30	8,221.95	0.01%	0.00	3,344.65
1,239.00 QUESTAR CORP SEC ID: 748356102	22.990000	17,824.35	28,484.61	0.02%	0.00	10,660.26
1,633.00 QUIKSILVER INC SEC ID: 74838C106	8.770000	10,336.89	14,321.41	0.01%	0.00	3,984.52
1,108.00 RAIT FINANCIAL TRUST SEC ID: 749227609	8.970000	5,008.16	9,938.76	0.01%	0.00	4,930.60
72.00 RLI CORP SEC ID: 749607107	97.380000	4,937.04	7,011.36	0.01%	0.00	2,074.32
281.00 RLJ LODGING TRUST SEC ID: 74965L101	24.320000	4,804.00	6,833.92	0.01%	0.00	2,029.92
44.00 RPC INC SEC ID: 749660106	17.850000	661.47	785.40	0.00%	0.00	123.93
859.00 RPM INTERNATIONAL INC DELAWARE SEC ID: 749685103	41.510000	24,731.52	35,657.09	0.03%	0.00	10,925.57
224.00 RTI INTERNATIONAL METALS INC SEC ID: 74973W107	34.210000	4,948.16	7,663.04	0.01%	0.00	2,714.88
569.00 RACKSPACE HOSTING INC SEC ID: 750086100	39.130000	23,038.81	22,264.97	0.02%	0.00	-773.84
933.00 RADIAN GROUP INC SEC ID: 750236101	14.120000	9,665.88	13,173.96	0.01%	0.00	3,508.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
420.00 RALPH LAUREN CORP SEC ID: 751212101	176.570000	38,324.11	74,159.40	0.06%	0.00	35,835.29
680.00 RAMCO-GERSHENSON PROPERTIES TR SEC ID: 751452202	15.740000	10,145.60	10,703.20	0.01%	0.00	557.60
892.00 RANGE RESOURCES CORP SEC ID: 75281A109	84.310000	47,478.34	75,204.52	0.06%	0.00	27,726.18
186.00 RAVEN INDUSTRIES INC SEC ID: 754212108	41.140000	4,954.11	7,652.04	0.01%	0.00	2,697.93
609.00 RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	52.190000	18,702.39	31,783.71	0.03%	0.00	13,081.32
613.00 RAYONIER INC SEC ID: 754907103	42.100000	32,085.27	25,807.30	0.02%	0.00	-6,277.97
1,790.00 RAYTHEON CO SEC ID: 755111507	90.700000	85,995.36	162,353.00	0.14%	0.00	76,357.64
100.00 RBC BEARINGS INC SEC ID: 75524B104	70.750000	4,922.00	7,075.00	0.01%	0.00	2,153.00
666.00 REACHLOCAL INC SEC ID: 75525F104	12.710000	5,414.58	8,464.86	0.01%	0.00	3,050.28
413.00 REALOGY HOLDINGS CORP SEC ID: 75605Y106	49.470000	19,790.08	20,431.11	0.02%	0.00	641.03
649.00 REALPAGE INC SEC ID: 75606N109	23.380000	14,400.52	15,173.62	0.01%	0.00	773.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,194.00 REALTY INCOME CORP SEC ID: 756109104	37.330000	51,418.25	44,572.02	0.04%	0.00	-6,846.23
293.00 RED HAT INC SEC ID: 756577102	56.040000	14,521.65	16,419.72	0.01%	0.00	1,898.07
217.00 REGAL-BELOIT CORP SEC ID: 758750103	73.720000	14,995.71	15,997.24	0.01%	0.00	1,001.53
418.00 REGAL ENTERTAINMENT GROUP SEC ID: 758766109	19.450000	4,928.22	8,130.10	0.01%	0.00	3,201.88
531.00 REGENCY CENTERS CORP SEC ID: 758849103	46.300000	21,824.10	24,585.30	0.02%	0.00	2,761.20
430.00 REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	275.240000	75,449.74	118,353.20	0.10%	0.00	42,903.46
353.00 REGIS CORP SEC ID: 758932107	14.510000	5,118.50	5,122.03	0.00%	0.00	3.53
5,920.00 REGIONS FINANCIAL CORP SEC ID: 7591EP100	9.890000	37,763.68	58,548.80	0.05%	0.00	20,785.12
345.00 REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	77.410000	18,554.10	26,706.45	0.02%	0.00	8,152.35
447.00 RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	75.840000	22,028.16	33,900.48	0.03%	0.00	11,872.32
345.00 RENASANT CORP SEC ID: 75970E107	31.460000	4,988.70	10,853.70	0.01%	0.00	5,865.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
378.00 RENT-A-CENTER INC/TX SEC ID: 76009N100	33.340000	11,048.94	12,602.52	0.01%	0.00	1,553.58
4,909.00 RENTECH INC SEC ID: 760112102	1.750000	9,490.29	8,590.75	0.01%	0.00	-899.54
1,869.00 REPUBLIC SERVICES INC SEC ID: 760759100	33.200000	46,975.03	62,050.80	0.05%	0.00	15,075.77
915.00 RESMED INC SEC ID: 761152107	47.080000	23,601.94	43,078.20	0.04%	0.00	19,476.26
418.00 RESOURCES CONNECTION INC SEC ID: 76122Q105	14.330000	5,082.88	5,989.94	0.01%	0.00	907.06
710.00 RESPONSYS INC SEC ID: 761248103	27.410000	10,174.30	19,461.10	0.02%	0.00	9,286.80
384.00 RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	14.720000	5,026.56	5,652.48	0.00%	0.00	625.92
579.00 REXNORD HOLDINGS INC SEC ID: 76169B102	27.010000	12,280.59	15,638.79	0.01%	0.00	3,358.20
1,578.00 REYNOLDS AMERICAN INC SEC ID: 761713106	49.990000	54,802.51	78,884.22	0.07%	0.00	24,081.71
227.00 RIGNET INC SEC ID: 766582100	47.930000	4,939.52	10,880.11	0.01%	0.00	5,940.59
3,558.00 RITE AID CORP SEC ID: 767754104	5.060000	9,855.66	18,003.48	0.02%	0.00	8,147.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
928.00 RIVERBED TECHNOLOGY INC SEC ID: 768573107	18.080000	15,043.46	16,778.24	0.01%	0.00	1,734.78
873.00 ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	41.990000	25,047.88	36,657.27	0.03%	0.00	11,609.39
412.00 ROCK TENN CO SEC ID: 772739207	105.010000	26,466.88	43,264.12	0.04%	0.00	16,797.24
1,004.00 ROCKWELL AUTOMATION INC SEC ID: 773903109	118.160000	57,591.85	118,632.64	0.10%	0.00	61,040.79
506.00 ROCKVILLE FINANCIAL INC SEC ID: 774188106	14.210000	5,044.82	7,190.26	0.01%	0.00	2,145.44
458.00 ROCKWELL COLLINS INC SEC ID: 774341101	73.920000	24,355.28	33,855.36	0.03%	0.00	9,500.08
298.00 ROCKWOOD HOLDINGS INC SEC ID: 774415103	71.920000	18,335.72	21,432.16	0.02%	0.00	3,096.44
110.00 ROGERS CORP SEC ID: 775133101	61.500000	4,951.10	6,765.00	0.01%	0.00	1,813.90
608.00 ROLLINS INC SEC ID: 775711104	30.290000	14,948.01	18,416.32	0.02%	0.00	3,468.31
338.00 ROPER INDUSTRIES INC SEC ID: 776696106	138.680000	39,711.62	46,873.84	0.04%	0.00	7,162.22
315.00 ROSETTA RESOURCES INC SEC ID: 777779307	48.040000	14,537.25	15,132.60	0.01%	0.00	595.35

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
708.00 ROSETTA STONE INC SEC ID: 777780107	12.220000	5,210.88	8,651.76	0.01%	0.00	3,440.88
8.00 ROSS STORES INC SEC ID: 778296103	74.930000	468.80	599.44	0.00%	0.00	130.64
139.00 ROUSE PROPERTIES INC SEC ID: 779287101	22.190000	1,533.17	3,084.41	0.00%	0.00	1,551.24
280.00 ROVI CORP SEC ID: 779376102	19.690000	5,056.80	5,513.20	0.00%	0.00	456.40
337.00 ROYAL GOLD INC SEC ID: 780287108	46.070000	17,496.49	15,525.59	0.01%	0.00	-1,970.90
344.00 RYDER SYSTEM INC SEC ID: 783549108	73.780000	17,888.72	25,380.32	0.02%	0.00	7,491.60
488.00 RYMAN HOSPITALITY PROPERTIES SEC ID: 78377T107	41.780000	13,519.13	20,388.64	0.02%	0.00	6,869.51
281.00 S&T BANCORP INC SEC ID: 783859101	25.310000	4,979.32	7,112.11	0.01%	0.00	2,132.79
580.00 SBA COMMUNICATIONS CORP SEC ID: 78388J106	89.840000	21,245.40	52,107.20	0.04%	0.00	30,861.80
872.00 SEI INVESTMENTS CO SEC ID: 784117103	34.730000	14,640.88	30,284.56	0.03%	0.00	15,643.68
214.00 SJW CORP SEC ID: 784305104	29.790000	4,962.66	6,375.06	0.01%	0.00	1,412.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
689.00 SL GREEN REALTY CORP SEC ID: 78440X101	92.380000	39,831.09	63,649.82	0.05%	0.00	23,818.73
3,528.00 SLM CORP SEC ID: 78442P106	26.280000	57,415.56	92,715.84	0.08%	0.00	35,300.28
378.00 SM ENERGY CO SEC ID: 78454L100	83.110000	24,717.42	31,415.58	0.03%	0.00	6,698.16
226.00 SPX CORP SEC ID: 784635104	99.610000	17,678.66	22,511.86	0.02%	0.00	4,833.20
483.00 SP PLUS CORP SEC ID: 78469C103	26.040000	10,007.76	12,577.32	0.01%	0.00	2,569.56
255.00 SVB FINANCIAL GROUP SEC ID: 78486Q101	104.860000	14,614.05	26,739.30	0.02%	0.00	12,125.25
865.00 SWS GROUP INC SEC ID: 78503N107	6.080000	4,887.25	5,259.20	0.00%	0.00	371.95
218.00 SY BANCORP INC SEC ID: 785060104	31.920000	4,907.18	6,958.56	0.01%	0.00	2,051.38
264.00 SAFEGUARD SCIENTIFICS INC SEC ID: 786449207	20.090000	4,823.28	5,303.76	0.00%	0.00	480.48
102.00 SAFETY INSURANCE GROUP INC SEC ID: 78648T100	56.300000	4,907.22	5,742.60	0.00%	0.00	835.38
1,397.00 SAFEWAY INC SEC ID: 786514208	32.570000	36,530.98	45,500.29	0.04%	0.00	8,969.31

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
627.00 ST JOE CO/THE SEC ID: 790148100	19.190000	9,946.86	12,032.13	0.01%	0.00	2,085.27
2,132.00 ST JUDE MEDICAL INC SEC ID: 790849103	61.950000	75,499.66	132,077.40	0.11%	0.00	56,577.74
3,188.00 SALESFORCE.COM INC SEC ID: 79466L302	55.190000	101,214.62	175,945.72	0.15%	0.00	74,731.10
347.00 SALIX PHARMACEUTICALS LTD SEC ID: 795435106	89.940000	13,220.70	31,209.18	0.03%	0.00	17,988.48
1,458.00 SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	30.230000	32,274.04	44,075.34	0.04%	0.00	11,801.30
109.00 SANDERSON FARMS INC SEC ID: 800013104	72.330000	5,261.43	7,883.97	0.01%	0.00	2,622.54
1,305.00 SANDISK CORP SEC ID: 80004C101	70.540000	40,693.90	92,054.70	0.08%	0.00	51,360.80
2,318.00 SANDRIDGE ENERGY INC SEC ID: 80007P307	6.070000	15,831.94	14,070.26	0.01%	0.00	-1,761.68
276.00 SANDY SPRING BANCORP INC SEC ID: 800363103	28.190000	4,832.76	7,780.44	0.01%	0.00	2,947.68
1,989.00 SANOFI SEC ID: 80105N113	0.340000	4,853.16	676.26	0.00%	0.00	-4,176.90
1,333.00 SANMINA CORP SEC ID: 801056102	16.700000	12,210.93	22,261.10	0.02%	0.00	10,050.17

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
839.00 SANTARUS INC SEC ID: 802817304	31.960000	9,103.15	26,814.44	0.02%	0.00	17,711.29
649.00 SAPIENT CORP SEC ID: 803062108	17.360000	9,163.88	11,266.64	0.01%	0.00	2,102.76
130.00 SAUL CENTERS INC SEC ID: 804395101	47.730000	4,982.90	6,204.90	0.01%	0.00	1,222.00
753.00 SCANA CORP SEC ID: 80589M102	46.930000	27,245.81	35,338.29	0.03%	0.00	8,092.48
140.00 SCANSOURCE INC SEC ID: 806037107	42.430000	5,075.00	5,940.20	0.01%	0.00	865.20
518.00 HENRY SCHEIN INC SEC ID: 806407102	114.260000	40,929.70	59,186.68	0.05%	0.00	18,256.98
7,856.00 SCHLUMBERGER LTD SEC ID: 806857108	90.110000	480,592.12	707,904.16	0.61%	0.00	227,312.04
194.00 SCHOLASTIC CORP SEC ID: 807066105	34.010000	4,834.48	6,597.94	0.01%	0.00	1,763.46
6,046.00 CHARLES SCHWAB CORP/THE SEC ID: 808513105	26.000000	106,820.51	157,196.00	0.13%	0.00	50,375.49
190.00 SCHWEITZER-MAUDUIT INTL INC SEC ID: 808541106	51.470000	5,102.45	9,779.30	0.01%	0.00	4,676.85
165.00 SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	33.070000	4,839.30	5,456.55	0.00%	0.00	617.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
515.00 SCIENTIFIC GAMES CORP SEC ID: 80874P109	16.930000	5,000.65	8,718.95	0.01%	0.00	3,718.30
98.00 SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	62.220000	5,049.94	6,097.56	0.01%	0.00	1,047.62
1,023.00 EW SCRIPPS CO SEC ID: 811054402	21.720000	8,646.51	22,219.56	0.02%	0.00	13,573.05
711.00 SCRIPPS NETWORKS INTERACTIVE I SEC ID: 811065101	86.410000	37,400.17	61,437.51	0.05%	0.00	24,037.34
621.00 SEACOAST BANKING CORP OF FLORI SEC ID: 811707801	12.200000	4,685.76	7,576.20	0.01%	0.00	2,890.44
315.00 SEACOR HOLDINGS INC SEC ID: 811904101	91.200000	20,001.19	28,728.00	0.02%	0.00	8,726.81
899.00 SEALED AIR CORP SEC ID: 81211K100	34.050000	19,824.16	30,610.95	0.03%	0.00	10,786.79
47.00 SEARS CANADA INC SEC ID: 81234D109	12.220000	510.80	574.34	0.00%	0.00	63.54
886.00 SEATTLE GENETICS INC SEC ID: 812578102	39.890000	19,069.78	35,342.54	0.03%	0.00	16,272.76
708.00 SELECT COMFORT CORP SEC ID: 81616X103	21.090000	12,439.95	14,931.72	0.01%	0.00	2,491.77
600.00 SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	11.610000	5,106.00	6,966.00	0.01%	0.00	1,860.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
321.00 SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	27.060000	5,091.06	8,686.26	0.01%	0.00	3,595.20
190.00 SEMGROUP CORP SEC ID: 81663A105	65.230000	4,866.93	12,393.70	0.01%	0.00	7,526.77
388.00 SEMTECH CORP SEC ID: 816850101	25.280000	9,983.24	9,808.64	0.01%	0.00	-174.60
1,419.00 SEMPRA ENERGY SEC ID: 816851109	89.760000	75,395.27	127,369.44	0.11%	0.00	51,974.17
844.00 SENIOR HOUSING PROPERTIES TRUS SEC ID: 81721M109	22.230000	19,825.56	18,762.12	0.02%	0.00	-1,063.44
136.00 SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	48.520000	4,944.96	6,598.72	0.01%	0.00	1,653.76
1,420.00 SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	18.130000	15,804.60	25,744.60	0.02%	0.00	9,940.00
581.00 SERVICENOW INC SEC ID: 81762P102	56.010000	17,406.76	32,541.81	0.03%	0.00	15,135.05
493.00 SERVICESOURCE INTERNATIONAL LL SEC ID: 81763U100	8.380000	4,545.46	4,131.34	0.00%	0.00	-414.12
22.00 SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	183.500000	1,217.34	4,037.00	0.00%	0.00	2,819.66
458.00 SHUTTERFLY INC SEC ID: 82568P304	50.930000	13,593.44	23,325.94	0.02%	0.00	9,732.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,061.00 SIGMA-ALDRICH CORP SEC ID: 826552101	94.010000	40,033.92	99,744.61	0.09%	0.00	59,710.69
246.00 SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	107.420000	13,731.72	26,425.32	0.02%	0.00	12,693.60
2,717.00 SIGA TECHNOLOGIES INC SEC ID: 826917106	3.270000	6,629.48	8,884.59	0.01%	0.00	2,255.11
248.00 SILICON LABORATORIES INC SEC ID: 826919102	43.310000	9,936.20	10,740.88	0.01%	0.00	804.68
294.00 SILGAN HOLDINGS INC SEC ID: 827048109	48.020000	11,780.58	14,117.88	0.01%	0.00	2,337.30
81.00 SILVER BAY REALTY TRUST CORP SEC ID: 82735Q102	15.990000	1,597.32	1,295.19	0.00%	0.00	-302.13
202.00 SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	37.150000	4,930.82	7,504.30	0.01%	0.00	2,573.48
1,858.00 SIMON PROPERTY GROUP INC SEC ID: 828806109	152.160000	201,840.57	282,713.28	0.24%	0.00	80,872.71
338.00 SIMPLICITY BANCORP SEC ID: 828867101	16.160000	4,912.76	5,462.08	0.00%	0.00	549.32
168.00 SIMPSON MANUFACTURING CO INC SEC ID: 829073105	36.730000	4,935.84	6,170.64	0.01%	0.00	1,234.80
331.00 SIRONA DENTAL SYSTEMS INC SEC ID: 82966C103	70.200000	17,245.10	23,236.20	0.02%	0.00	5,991.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
22,009.00 SIRIUS XM HOLDINGS INC SEC ID: 82968B103	3.490000	43,125.39	76,811.41	0.07%	0.00	33,686.02
148.00 SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	36.820000	4,997.96	5,449.36	0.00%	0.00	451.40
351.00 SKECHERS U.S.A. INC SEC ID: 830566105	33.130000	4,794.66	11,628.63	0.01%	0.00	6,833.97
1,084.00 SKILLED HEALTHCARE GROUP INC SEC ID: 83066R107	4.810000	5,441.68	5,214.04	0.00%	0.00	-227.64
1,712.00 SKYWORKS SOLUTIONS INC SEC ID: 83088M102	28.560000	27,591.12	48,894.72	0.04%	0.00	21,303.60
912.00 AO SMITH CORP SEC ID: 831865209	53.940000	28,189.92	49,193.28	0.04%	0.00	21,003.36
586.00 JM SMUCKER CO/THE SEC ID: 832696405	103.620000	52,077.82	60,721.32	0.05%	0.00	8,643.50
159.00 SNAP-ON INC SEC ID: 833034101	109.520000	9,926.66	17,413.68	0.01%	0.00	7,487.02
229.00 SNYDERS-LANCE INC SEC ID: 833551104	28.660000	4,813.58	6,563.14	0.01%	0.00	1,749.56
771.00 SOLAR CAPITAL LTD SEC ID: 83413U100	22.550000	19,035.99	17,386.05	0.01%	0.00	-1,649.94
934.00 SOLAZYME INC SEC ID: 83415T101	10.890000	10,264.66	10,171.26	0.01%	0.00	-93.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10.00 SOLARWINDS INC SEC ID: 83416B109	37.830000	248.10	378.30	0.00%	0.00	130.20
287.00 SOLAR SENIOR CAPITAL LTD SEC ID: 83416M105	18.220000	5,312.37	5,229.14	0.00%	0.00	-83.23
277.00 SOLARCITY CORP SEC ID: 83416T100	56.820000	10,359.80	15,739.14	0.01%	0.00	5,379.34
350.00 SOLERA HOLDINGS INC SEC ID: 83421A104	70.760000	19,767.66	24,766.00	0.02%	0.00	4,998.34
375.00 SONIC AUTOMOTIVE INC SEC ID: 83545G102	24.480000	5,231.25	9,180.00	0.01%	0.00	3,948.75
679.00 SONOCO PRODUCTS CO SEC ID: 835495102	41.720000	22,353.55	28,327.88	0.02%	0.00	5,974.33
236.00 SOTHEBY'S SEC ID: 835898107	53.200000	9,520.24	12,555.20	0.01%	0.00	3,034.96
1,633.00 SONUS NETWORKS INC SEC ID: 835916107	3.150000	5,192.94	5,143.95	0.00%	0.00	-48.99
90.00 SOUTH JERSEY INDUSTRIES INC SEC ID: 838518108	55.960000	5,001.30	5,036.40	0.00%	0.00	35.10
4,795.00 SOUTHERN CO SEC ID: 842587107	41.110000	170,571.75	197,122.45	0.17%	0.00	26,550.70
634.00 SOUTHERN COPPER CORP SEC ID: 84265V105	28.710000	20,004.20	18,202.14	0.02%	0.00	-1,802.06

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
289.00 SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	27.340000	5,037.30	7,901.26	0.01%	0.00	2,863.96
3,993.00 SOUTHWEST AIRLINES CO SEC ID: 844741108	18.840000	45,322.83	75,228.12	0.06%	0.00	29,905.29
272.00 SOUTHWEST GAS CORP SEC ID: 844895102	55.910000	10,194.56	15,207.52	0.01%	0.00	5,012.96
1,881.00 SOUTHWESTERN ENERGY CO SEC ID: 845467109	39.330000	64,466.16	73,979.73	0.06%	0.00	9,513.57
125.00 SOVRAN SELF STORAGE INC SEC ID: 84610H108	65.170000	4,940.00	8,146.25	0.01%	0.00	3,206.25
4,057.00 SPECTRA ENERGY CORP SEC ID: 847560109	35.620000	101,916.09	144,510.34	0.12%	0.00	42,594.25
600.00 SPECTRUM PHARMACEUTICALS INC SEC ID: 84763A108	8.850000	5,076.00	5,310.00	0.00%	0.00	234.00
363.00 SPEEDWAY MOTORSPORTS INC SEC ID: 847788106	19.850000	5,027.55	7,205.55	0.01%	0.00	2,178.00
1,117.00 SPIRIT AEROSYSTEMS HOLDINGS IN SEC ID: 848574109	34.080000	22,330.82	38,067.36	0.03%	0.00	15,736.54
415.00 SPIRIT AIRLINES INC SEC ID: 848577102	45.410000	4,988.47	18,845.15	0.02%	0.00	13,856.68
1,138.00 SPIRIT RLTY CAP INC NEW SEC ID: 84860W102	9.830000	9,616.10	11,186.54	0.01%	0.00	1,570.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
511.00 SPLUNK INC SEC ID: 848637104	68.670000	23,506.00	35,090.37	0.03%	0.00	11,584.37
4,344.00 SPRINT CORP SEC ID: 85207U105	10.750000	26,064.01	46,698.00	0.04%	0.00	20,633.99
1,231.00 STANDARD PACIFIC CORP SEC ID: 85375C101	9.050000	10,057.27	11,140.55	0.01%	0.00	1,083.28
1,189.00 STANLEY BLACK & DECKER INC SEC ID: 854502101	80.690000	68,661.76	95,940.41	0.08%	0.00	27,278.65
3,473.00 STAPLES INC SEC ID: 855030102	15.890000	45,922.10	55,185.97	0.05%	0.00	9,263.87
4,373.00 STARBUCKS CORP SEC ID: 855244109	78.390000	149,766.06	342,799.47	0.29%	0.00	193,033.41
554.00 STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	27.700000	11,102.16	15,345.80	0.01%	0.00	4,243.64
651.00 STARZ SEC ID: 85571Q102	29.240000	12,479.63	19,035.24	0.02%	0.00	6,555.61
1,045.00 STARWOOD HOTELS & RESORTS WORL SEC ID: 85590A401	79.450000	60,180.40	83,025.25	0.07%	0.00	22,844.85
2,564.00 STATE STREET CORP SEC ID: 857477103	73.390000	155,766.05	188,171.96	0.16%	0.00	32,405.91
1,291.00 STEEL DYNAMICS INC SEC ID: 858119100	19.540000	19,704.08	25,226.14	0.02%	0.00	5,522.06

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
420.00 STELLARONE CORP SEC ID: 85856G100	24.070000	4,867.80	10,109.40	0.01%	0.00	5,241.60
608.00 STERICYCLE INC SEC ID: 858912108	116.170000	39,240.40	70,631.36	0.06%	0.00	31,390.96
319.00 STERIS CORP SEC ID: 859152100	48.050000	10,119.91	15,327.95	0.01%	0.00	5,208.04
669.00 STERLING BANCORP/DE SEC ID: 85917A100	13.370000	4,890.99	8,944.53	0.01%	0.00	4,053.54
607.00 STERLING FINANCIAL CORP/WA SEC ID: 859319303	34.080000	9,681.65	20,686.56	0.02%	0.00	11,004.91
616.00 STIFEL FINANCIAL CORP SEC ID: 860630102	47.920000	22,342.62	29,518.72	0.03%	0.00	7,176.10
2,165.00 STILLWATER MINING CO SEC ID: 86074Q102	12.340000	18,683.95	26,716.10	0.02%	0.00	8,032.15
485.00 STONE ENERGY CORP SEC ID: 861642106	34.590000	13,342.35	16,776.15	0.01%	0.00	3,433.80
1,240.00 STRATEGIC HOTELS & RESORTS INC SEC ID: 86272T106	9.450000	7,576.40	11,718.00	0.01%	0.00	4,141.60
2,023.00 STRYKER CORP SEC ID: 863667101	75.140000	100,586.79	152,008.22	0.13%	0.00	51,421.43
79.00 STURM RUGER & CO INC SEC ID: 864159108	73.090000	2,193.04	5,774.11	0.00%	0.00	3,581.07

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
570.00 SUFFOLK BANCORP SEC ID: 864739107	20.800000	5,163.35	11,856.00	0.01%	0.00	6,692.65
2,155.00 SUN BANCORP INC/NJ SEC ID: 86663B102	3.520000	5,348.71	7,585.60	0.01%	0.00	2,236.89
131.00 SUN COMMUNITIES INC SEC ID: 866674104	42.640000	4,816.87	5,585.84	0.00%	0.00	768.97
216.00 SUNCOKE ENERGY INC SEC ID: 86722A103	22.810000	2,608.06	4,926.96	0.00%	0.00	2,318.90
2,467.00 SUNEDISON INC SEC ID: 86732Y109	13.050000	5,304.05	32,194.35	0.03%	0.00	26,890.30
527.00 SUNPOWER CORP SEC ID: 867652406	29.810000	10,698.10	15,709.87	0.01%	0.00	5,011.77
1,376.00 SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	13.400000	11,248.26	18,438.40	0.02%	0.00	7,190.14
2,692.00 SUNTRUST BANKS INC SEC ID: 867914103	36.810000	68,163.01	99,092.52	0.09%	0.00	30,929.51
835.00 SUPERIOR ENERGY SERVICES INC SEC ID: 868157108	26.610000	20,926.86	22,219.35	0.02%	0.00	1,292.49
226.00 SUPERTEX INC SEC ID: 868532102	25.050000	5,202.52	5,661.30	0.00%	0.00	458.78
2,458.00 SUSQUEHANNA BANCSHARES INC SEC ID: 869099101	12.840000	19,416.24	31,560.72	0.03%	0.00	12,144.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
633.00 SWIFT TRANSPORTATION CO SEC ID: 87074U101	22.210000	9,944.43	14,058.93	0.01%	0.00	4,114.50
4,248.00 SYMANTEC CORP SEC ID: 871503108	23.580000	90,192.68	100,167.84	0.09%	0.00	9,975.16
1,825.00 SYMETRA FINANCIAL CORP SEC ID: 87151Q106	18.960000	17,209.75	34,602.00	0.03%	0.00	17,392.25
194.00 SYNAPTICS INC SEC ID: 87157D109	51.810000	4,855.82	10,051.14	0.01%	0.00	5,195.32
840.00 SYNOPSYS INC SEC ID: 871607107	40.570000	27,270.00	34,078.80	0.03%	0.00	6,808.80
9,576.00 SYNOVUS FINANCIAL CORP SEC ID: 87161C105	3.600000	17,524.08	34,473.60	0.03%	0.00	16,949.52
130.00 SYNNEX CORP SEC ID: 87162W100	67.400000	4,956.90	8,762.00	0.01%	0.00	3,805.10
1,037.00 SYNUTRA INTERNATIONAL INC SEC ID: 87164C102	8.880000	4,979.47	9,208.56	0.01%	0.00	4,229.09
3,466.00 SYSCO CORP SEC ID: 871829107	36.100000	114,262.22	125,122.60	0.11%	0.00	10,860.38
2,163.00 TCF FINANCIAL CORP SEC ID: 872275102	16.250000	22,062.60	35,148.75	0.03%	0.00	13,086.15
1,514.00 TD AMERITRADE HOLDING CORP SEC ID: 87236Y108	30.640000	28,160.40	46,388.96	0.04%	0.00	18,228.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,347.00 TECO ENERGY INC SEC ID: 872375100	17.240000	23,788.02	23,222.28	0.02%	0.00	-565.74
829.00 THL CREDIT INC SEC ID: 872438106	16.490000	10,660.94	13,670.21	0.01%	0.00	3,009.27
511.00 TICC CAPITAL CORP SEC ID: 87244T109	10.340000	4,890.27	5,283.74	0.00%	0.00	393.47
3,651.00 TJX COS INC SEC ID: 872540109	63.730000	95,287.39	232,678.23	0.20%	0.00	137,390.84
976.00 T-MOBILE US INC SEC ID: 872590104	33.640000	16,693.61	32,832.64	0.03%	0.00	16,139.03
468.00 TRW AUTOMOTIVE HOLDINGS CORP SEC ID: 87264S106	74.390000	24,565.32	34,814.52	0.03%	0.00	10,249.20
985.00 TW TELECOM INC SEC ID: 87311L104	30.470000	16,262.35	30,012.95	0.03%	0.00	13,750.60
568.00 TAHOE RESOURCES INC SEC ID: 873868103	16.640000	9,763.92	9,451.52	0.01%	0.00	-312.40
437.00 TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	17.370000	6,471.97	7,590.69	0.01%	0.00	1,118.72
459.00 TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	32.020000	14,858.91	14,697.18	0.01%	0.00	-161.73
3,724.00 TARGET CORP SEC ID: 87612E106	63.270000	209,275.35	235,617.48	0.20%	0.00	26,342.13

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
82.00 TARGA RESOURCES CORP SEC ID: 87612G101	88.170000	4,948.70	7,229.94	0.01%	0.00	2,281.24
186.00 TAUBMAN CENTERS INC SEC ID: 876664103	63.920000	7,456.74	11,889.12	0.01%	0.00	4,432.38
223.00 TEAM INC SEC ID: 878155100	42.340000	4,995.20	9,441.82	0.01%	0.00	4,446.62
231.00 TEAM HEALTH HOLDINGS INC SEC ID: 87817A107	45.550000	5,128.20	10,522.05	0.01%	0.00	5,393.85
277.00 TECH DATA CORP SEC ID: 878237106	51.600000	12,772.47	14,293.20	0.01%	0.00	1,520.73
203.00 TECHNE CORP SEC ID: 878377100	94.670000	14,837.10	19,218.01	0.02%	0.00	4,380.91
1,333.00 TECUMSEH PRODUCTS CO SEC ID: 878895200	9.050000	6,838.55	12,063.65	0.01%	0.00	5,225.10
102.00 TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	91.860000	4,876.62	9,369.72	0.01%	0.00	4,493.10
144.00 TELEFLEX INC SEC ID: 879369106	93.860000	9,796.02	13,515.84	0.01%	0.00	3,719.82
944.00 TELEPHONE & DATA SYS INC SEC ID: 879433829	25.780000	23,785.27	24,336.32	0.02%	0.00	551.05
388.00 TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	53.960000	15,357.04	20,936.48	0.02%	0.00	5,579.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
816.00 TENET HEALTHCARE CORP SEC ID: 88033G407	42.120000	17,538.47	34,369.92	0.03%	0.00	16,831.45
106.00 TENNANT CO SEC ID: 880345103	67.810000	4,983.06	7,187.86	0.01%	0.00	2,204.80
671.00 TENNECO INC SEC ID: 880349105	56.570000	18,150.55	37,958.47	0.03%	0.00	19,807.92
168.00 TERADATA CORP SEC ID: 88076W103	45.490000	9,581.04	7,642.32	0.01%	0.00	-1,938.72
1,170.00 TERADYNE INC SEC ID: 880770102	17.620000	16,169.40	20,615.40	0.02%	0.00	4,446.00
556.00 TEREX CORP SEC ID: 880779103	41.990000	14,190.44	23,346.44	0.02%	0.00	9,156.00
723.00 TERRITORIAL BANCORP INC SEC ID: 88145X108	23.200000	16,768.86	16,773.60	0.01%	0.00	4.74
614.00 TERRENO REALTY CORP SEC ID: 88146M101	17.700000	8,853.88	10,867.80	0.01%	0.00	2,013.92
565.00 TESLA MOTORS INC SEC ID: 88160R101	150.429000	13,978.10	84,992.39	0.07%	0.00	71,014.29
764.00 TESORO CORP SEC ID: 881609101	58.500000	27,902.37	44,694.00	0.04%	0.00	16,791.63
370.00 TETRA TECH INC SEC ID: 88162G103	27.980000	8,376.80	10,352.60	0.01%	0.00	1,975.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
265.00 TESSERA TECHNOLOGIES INC SEC ID: 88164L100	19.710000	4,285.05	5,223.15	0.00%	0.00	938.10
6,856.00 TEXAS INSTRUMENTS INC SEC ID: 882508104	43.910000	230,144.50	301,046.96	0.26%	0.00	70,902.46
1,348.00 TEXTRON INC SEC ID: 883203101	36.760000	37,364.20	49,552.48	0.04%	0.00	12,188.28
410.00 THERAVANCE INC SEC ID: 88338T104	35.650000	8,712.50	14,616.50	0.01%	0.00	5,904.00
2,463.00 THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	111.350000	96,870.50	274,255.05	0.24%	0.00	177,384.55
779.00 THERMON GROUP HOLDINGS INC SEC ID: 88362T103	27.330000	17,457.39	21,290.07	0.02%	0.00	3,832.68
2,141.00 THOMSON REUTERS CORP SEC ID: 884903105	37.820000	63,006.26	80,972.62	0.07%	0.00	17,966.36
264.00 THOR INDUSTRIES INC SEC ID: 885160101	55.230000	6,293.76	14,580.72	0.01%	0.00	8,286.96
527.00 THORATEC CORP SEC ID: 885175307	36.600000	14,861.40	19,288.20	0.02%	0.00	4,426.80
457.00 3D SYSTEMS CORP SEC ID: 88554D205	92.930000	15,519.99	42,469.01	0.04%	0.00	26,949.02
3,884.00 3M CO SEC ID: 88579Y101	140.250000	290,663.36	544,731.00	0.47%	0.00	254,067.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
504.00 TIBCO SOFTWARE INC SEC ID: 88632Q103	22.480000	13,270.32	11,329.92	0.01%	0.00	-1,940.40
203.00 TIDEWATER INC SEC ID: 886423102	59.270000	9,728.49	12,031.81	0.01%	0.00	2,303.32
909.00 TIFFANY & CO SEC ID: 886547108	92.780000	30,437.86	84,337.02	0.07%	0.00	53,899.16
5,583.00 TIME WARNER INC SEC ID: 887317303	69.720000	212,227.85	389,246.76	0.33%	0.00	177,018.91
1,678.00 TIME WARNER CABLE INC SEC ID: 88732J207	135.500000	92,836.00	227,369.00	0.20%	0.00	134,533.00
388.00 TIMKEN CO SEC ID: 887389104	55.070000	18,232.12	21,367.16	0.02%	0.00	3,135.04
585.00 TITAN INTERNATIONAL INC SEC ID: 88830M102	17.980000	10,161.45	10,518.30	0.01%	0.00	356.85
1,484.00 TIVO INC SEC ID: 888706108	13.120000	18,342.24	19,470.08	0.02%	0.00	1,127.84
1,241.00 TOLL BROTHERS INC SEC ID: 889478103	37.000000	27,612.41	45,917.00	0.04%	0.00	18,304.59
130.00 TOMPKINS FINANCIAL CORP SEC ID: 890110109	51.390000	5,062.20	6,680.70	0.01%	0.00	1,618.50
546.00 TORCHMARK CORP SEC ID: 891027104	78.150000	22,753.64	42,669.90	0.04%	0.00	19,916.26

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
368.00 TORO CO/THE SEC ID: 891092108	63.600000	10,992.16	23,404.80	0.02%	0.00	12,412.64
341.00 TOWERS WATSON & CO SEC ID: 891894107	127.610000	21,500.05	43,515.01	0.04%	0.00	22,014.96
891.00 TOTAL SYSTEM SERVICES INC SEC ID: 891906109	33.280000	19,795.33	29,652.48	0.03%	0.00	9,857.15
52.00 TOWN SPORTS INTERNATIONAL HOLD SEC ID: 89214A102	14.760000	365.48	767.52	0.00%	0.00	402.04
249.00 TOWNEBANK/PORTSMOUTH VA SEC ID: 89214P109	15.390000	3,215.24	3,832.11	0.00%	0.00	616.87
562.00 TRACTOR SUPPLY CO SEC ID: 892356106	77.580000	20,103.48	43,599.96	0.04%	0.00	23,496.48
57.00 TRANSDIGM GROUP INC SEC ID: 893641100	161.020000	4,891.17	9,178.14	0.01%	0.00	4,286.97
2,089.00 TRAVELERS COS INC/THE SEC ID: 89417E109	90.540000	97,118.23	189,138.06	0.16%	0.00	92,019.83
85.00 TREEHOUSE FOODS INC SEC ID: 89469A104	68.920000	4,606.15	5,858.20	0.01%	0.00	1,252.05
1.00 TREX CO INC SEC ID: 89531P105	79.530000	25.86	79.53	0.00%	0.00	53.67
273.00 TRIANGLE CAPITAL CORP SEC ID: 895848109	27.650000	5,121.48	7,548.45	0.01%	0.00	2,426.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,459.00 TRIANGLE PETE CORP COM NEW SEC ID: 89600B201	8.320000	9,804.48	12,138.88	0.01%	0.00	2,334.40
422.00 TRICO BANCSHARES SEC ID: 896095106	28.370000	6,055.70	11,972.14	0.01%	0.00	5,916.44
1,458.00 TRIMBLE NAVIGATION LTD SEC ID: 896239100	34.700000	27,024.03	50,592.60	0.04%	0.00	23,568.57
651.00 TRINITY INDUSTRIES INC SEC ID: 896522109	54.520000	20,446.03	35,492.52	0.03%	0.00	15,046.49
2,368.00 TRIQUINT SEMICONDUCTOR INC SEC ID: 89674K103	8.340000	11,295.36	19,749.12	0.02%	0.00	8,453.76
236.00 TRIUMPH GROUP INC SEC ID: 896818101	76.070000	14,893.86	17,952.52	0.02%	0.00	3,058.66
738.00 TRIPADVISOR INC SEC ID: 896945201	82.830000	26,854.75	61,128.54	0.05%	0.00	34,273.79
345.00 TRUEBLUE INC SEC ID: 89785X101	25.780000	5,023.20	8,894.10	0.01%	0.00	3,870.90
326.00 TRULIA INC SEC ID: 897888103	35.270000	10,011.46	11,498.02	0.01%	0.00	1,486.56
150.00 TRUSTMARK CORP SEC ID: 898402102	26.840000	3,406.50	4,026.00	0.00%	0.00	619.50
634.00 TUMI HOLDINGS INC SEC ID: 89969Q104	22.550000	12,768.76	14,296.70	0.01%	0.00	1,527.94

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
314.00 TUPPERWARE BRANDS CORP SEC ID: 899896104	94.530000	14,974.66	29,682.42	0.03%	0.00	14,707.76
11,927.00 TWENTY FIRST CENTURY FOX INC SEC ID: 90130A101	35.170000	208,682.83	419,472.59	0.36%	0.00	210,789.76
1,670.00 TWO HARBORS INVESTMENT CORP SEC ID: 90187B101	9.280000	18,055.49	15,497.60	0.01%	0.00	-2,557.89
586.00 II-VI INC SEC ID: 902104108	17.580000	9,815.50	10,301.88	0.01%	0.00	486.38
86.00 TYLER TECHNOLOGIES INC SEC ID: 902252105	102.130000	4,999.18	8,783.18	0.01%	0.00	3,784.00
2,341.00 TYSON FOODS INC SEC ID: 902494103	33.460000	38,390.95	78,329.86	0.07%	0.00	39,938.91
1,181.00 UDR INC SEC ID: 902653104	23.350000	26,938.61	27,576.35	0.02%	0.00	637.74
191.00 UGI CORP SEC ID: 902681105	41.460000	5,970.66	7,918.86	0.01%	0.00	1,948.20
252.00 UIL HOLDINGS CORP SEC ID: 902748102	38.750000	9,893.52	9,765.00	0.01%	0.00	-128.52
190.00 UMB FINANCIAL CORP SEC ID: 902788108	64.280000	7,607.60	12,213.20	0.01%	0.00	4,605.60
10,804.00 US BANCORP SEC ID: 902973304	40.400000	339,412.11	436,481.60	0.37%	0.00	97,069.49

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
496.00 UMH PROPERTIES INC SEC ID: 903002103	9.420000	5,019.52	4,672.32	0.00%	0.00	-347.20
136.00 UNS ENERGY CORP SEC ID: 903119105	59.850000	4,968.08	8,139.60	0.01%	0.00	3,171.52
537.00 URS CORP SEC ID: 903236107	52.990000	22,231.80	28,455.63	0.02%	0.00	6,223.83
378.00 USG CORP SEC ID: 903293405	28.380000	9,869.58	10,727.64	0.01%	0.00	858.06
412.00 US SILICA HOLDINGS INC SEC ID: 90346E103	34.110000	4,865.72	14,053.32	0.01%	0.00	9,187.60
269.00 ULTA SALON COSMETICS & FRAGRAN SEC ID: 90384S303	96.520000	16,901.27	25,963.88	0.02%	0.00	9,062.61
269.00 ULTIMATE SOFTWARE GROUP INC SEC ID: 90385D107	153.220000	23,379.35	41,216.18	0.04%	0.00	17,836.83
580.00 ULTRA PETROLEUM CORP SEC ID: 903914109	21.650000	9,816.35	12,557.00	0.01%	0.00	2,740.65
1,090.00 UMPQUA HOLDINGS CORP SEC ID: 904214103	19.140000	12,731.46	20,862.60	0.02%	0.00	8,131.14
721.00 UNDER ARMOUR INC SEC ID: 904311107	87.300000	29,839.82	62,943.30	0.05%	0.00	33,103.48
97.00 UNIFIRST CORP/MA SEC ID: 904708104	107.000000	4,938.27	10,379.00	0.01%	0.00	5,440.73

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
393.00 UNION FIRST MARKET BANKSHARES SEC ID: 90662P104	24.810000	4,719.93	9,750.33	0.01%	0.00	5,030.40
2,300.00 UNION PACIFIC CORP SEC ID: 907818108	168.000000	134,423.92	386,400.00	0.33%	0.00	251,976.08
199.00 UNIT CORP SEC ID: 909218109	51.620000	9,877.53	10,272.38	0.01%	0.00	394.85
773.00 UNITED COMMUNITY BANKS SEC ID: 90984P303	17.750000	5,094.07	13,720.75	0.01%	0.00	8,626.68
259.00 UNITED BANKSHARES INC SEC ID: 909907107	31.450000	6,081.32	8,145.55	0.01%	0.00	2,064.23
2,058.00 UNITED CONTINENTAL HOLDINGS IN SEC ID: 910047109	37.830000	54,126.65	77,854.14	0.07%	0.00	23,727.49
324.00 UNITED FINANCIAL BANCORP INC SEC ID: 91030T109	18.890000	4,937.76	6,120.36	0.01%	0.00	1,182.60
277.00 UNITED FIRE GROUP INC SEC ID: 910340108	28.660000	4,855.81	7,938.82	0.01%	0.00	3,083.01
322.00 UNITED NATURAL FOODS INC SEC ID: 911163103	75.390000	14,770.35	24,275.58	0.02%	0.00	9,505.23
118.00 UNITED ONLINE INC SEC ID: 911268209	13.760000	1,015.05	1,623.68	0.00%	0.00	608.63
3,953.00 UNITED PARCEL SERVICE INC SEC ID: 911312106	105.080000	290,989.53	415,381.24	0.36%	0.00	124,391.71

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
792.00 UNITED RENTALS INC SEC ID: 911363109	77.950000	27,525.38	61,736.40	0.05%	0.00	34,211.02
469.00 UNITED STATES STEEL CORP SEC ID: 912909108	29.500000	9,824.69	13,835.50	0.01%	0.00	4,010.81
194.00 UNITED STATIONERS INC SEC ID: 913004107	45.890000	6,613.46	8,902.66	0.01%	0.00	2,289.20
5,259.00 UNITED TECHNOLOGIES CORP SEC ID: 913017109	113.800000	339,921.62	598,474.20	0.51%	0.00	258,552.58
551.00 UNITED THERAPEUTICS CORP SEC ID: 91307C102	113.080000	25,058.23	62,307.08	0.05%	0.00	37,248.85
6,176.00 UNITEDHEALTH GROUP INC SEC ID: 91324P102	75.300000	309,613.65	465,052.80	0.40%	0.00	155,439.15
537.00 UNITIL CORP SEC ID: 913259107	30.490000	14,936.01	16,373.13	0.01%	0.00	1,437.12
390.00 UNIVERSAL DISPLAY CORP SEC ID: 91347P105	34.360000	12,748.08	13,400.40	0.01%	0.00	652.32
184.00 UNIVERSAL FOREST PRODUCTS INC SEC ID: 913543104	52.140000	4,852.08	9,593.76	0.01%	0.00	4,741.68
410.00 UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	81.260000	24,507.64	33,316.60	0.03%	0.00	8,808.96
2,186.00 UNUM GROUP SEC ID: 91529Y106	35.080000	42,790.29	76,684.88	0.07%	0.00	33,894.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
617.00 URBAN OUTFITTERS INC SEC ID: 917047102	37.100000	19,853.29	22,890.70	0.02%	0.00	3,037.41
690.00 URSTADT BIDDLE PROPERTIES INC SEC ID: 917286205	18.450000	15,016.47	12,730.50	0.01%	0.00	-2,285.97
228.00 VCA ANTECH INC SEC ID: 918194101	31.360000	5,002.32	7,150.08	0.01%	0.00	2,147.76
1,656.00 VF CORP SEC ID: 918204108	62.340000	63,042.34	103,235.04	0.09%	0.00	40,192.70
185.00 VSE CORP SEC ID: 918284100	48.010000	4,713.80	8,881.85	0.01%	0.00	4,168.05
684.00 VOXX INTERNATIONAL CORP SEC ID: 91829F104	16.700000	5,034.24	11,422.80	0.01%	0.00	6,388.56
208.00 VAIL RESORTS INC SEC ID: 91879Q109	75.230000	9,195.68	15,647.84	0.01%	0.00	6,452.16
46.00 VALASSIS COMMUNICATIONS INC SEC ID: 918866104	34.250000	1,304.10	1,575.50	0.00%	0.00	271.40
2,660.00 VALERO ENERGY CORP SEC ID: 91913Y100	50.400000	76,679.49	134,064.00	0.12%	0.00	57,384.51
237.00 VALMONT INDUSTRIES INC SEC ID: 920253101	149.120000	25,810.98	35,341.44	0.03%	0.00	9,530.46
455.00 VALSPAR CORP/THE SEC ID: 920355104	71.290000	24,840.15	32,436.95	0.03%	0.00	7,596.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
468.00 VALUECLICK INC SEC ID: 92046N102	23.370000	7,628.40	10,937.16	0.01%	0.00	3,308.76
1,440.00 VALUEVISION MEDIA INC SEC ID: 92047K107	6.990000	3,067.20	10,065.60	0.01%	0.00	6,998.40
370.00 VANTIV INC SEC ID: 92210H105	32.610000	10,019.60	12,065.70	0.01%	0.00	2,046.10
1,001.00 VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	77.690000	48,553.51	77,767.69	0.07%	0.00	29,214.18
282.00 VECTREN CORP SEC ID: 92240G101	35.500000	9,943.32	10,011.00	0.01%	0.00	67.68
1,803.00 VENTAS INC SEC ID: 92276F100	57.280000	110,594.55	103,275.84	0.09%	0.00	-7,318.71
2,203.00 VENTRUS BIOSCIENCES INC SEC ID: 922822101	3.820000	4,897.27	8,415.46	0.01%	0.00	3,518.19
1,228.00 VERISIGN INC SEC ID: 92343E102	59.780000	28,911.05	73,409.84	0.06%	0.00	44,498.79
16,347.00 VERIZON COMMUNICATIONS INC SEC ID: 92343V104	49.140000	560,217.55	803,291.58	0.69%	0.00	243,074.03
145.00 VERINT SYSTEMS INC SEC ID: 92343X100	42.940000	5,067.75	6,226.30	0.01%	0.00	1,158.55
1,065.00 VERISK ANALYTICS INC SEC ID: 92345Y106	65.720000	52,733.00	69,991.80	0.06%	0.00	17,258.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,453.00 VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	74.300000	59,912.40	107,957.90	0.09%	0.00	48,045.50
117.00 VIASAT INC SEC ID: 92552V100	62.650000	4,891.77	7,330.05	0.01%	0.00	2,438.28
3,187.00 VIACOM INC SEC ID: 92553P201	87.340000	119,021.39	278,352.58	0.24%	0.00	159,331.19
367.00 VIEWPOINT FINANCIAL GROUP INC SEC ID: 92672A101	27.450000	4,965.51	10,074.15	0.01%	0.00	5,108.64
512.00 VIRNETX HOLDING CORP SEC ID: 92823T108	19.410000	13,188.25	9,937.92	0.01%	0.00	-3,250.33
451.00 VIROPHARMA INC SEC ID: 928241108	49.850000	7,991.72	22,482.35	0.02%	0.00	14,490.63
2,993.00 VISA INC SEC ID: 92826C839	222.680000	301,017.96	666,481.24	0.57%	0.00	365,463.28
1,523.00 VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	13.260000	14,377.12	20,194.98	0.02%	0.00	5,817.86
85.00 VISTEON CORP/NEW SEC ID: 92839U206	81.890000	4,961.45	6,960.65	0.01%	0.00	1,999.20
110.00 VITAMIN SHOPPE INC SEC ID: 92849E101	52.010000	4,944.50	5,721.10	0.00%	0.00	776.60
642.00 VIVUS INC SEC ID: 928551100	9.080000	4,892.04	5,829.36	0.01%	0.00	937.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
304.00 VLASIC FOODS INTL INC COM SEC ID: 928559103	10.564145	3,211.50	3,211.50	0.00%	0.00	0.00
618.00 VMWARE INC SEC ID: 928563402	89.710000	57,375.81	55,440.78	0.05%	0.00	-1,935.03
5,930.00 VONAGE HOLDINGS CORP SEC ID: 92886T201	3.330000	11,207.70	19,746.90	0.02%	0.00	8,539.20
449.00 VORNADO REALTY TRUST SEC ID: 929042109	88.790000	40,320.31	39,866.71	0.03%	0.00	-453.60
3,344.00 VRINGO INC SEC ID: 92911N104	2.960000	10,032.00	9,898.24	0.01%	0.00	-133.76
664.00 VULCAN MATERIALS CO SEC ID: 929160109	59.420000	36,410.98	39,454.88	0.03%	0.00	3,043.90
90.00 WD-40 CO SEC ID: 929236107	74.680000	4,888.80	6,721.20	0.01%	0.00	1,832.40
132.00 WGL HOLDINGS INC SEC ID: 92924F106	40.060000	4,971.12	5,287.92	0.00%	0.00	316.80
213.00 WABCO HOLDINGS INC SEC ID: 92927K102	93.410000	14,611.56	19,896.33	0.02%	0.00	5,284.77
128.00 WSFS FINANCIAL CORP SEC ID: 929328102	77.530000	4,825.60	9,923.84	0.01%	0.00	5,098.24
1,221.00 WABASH NATIONAL CORP SEC ID: 929566107	12.350000	10,036.73	15,079.35	0.01%	0.00	5,042.62

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
102.00 WABTEC CORP/DE SEC ID: 929740108	74.270000	5,002.59	7,575.54	0.01%	0.00	2,572.95
122.00 WADDELL & REED FINANCIAL INC SEC ID: 930059100	65.120000	4,976.38	7,944.64	0.01%	0.00	2,968.26
9,087.00 WAL-MART STORES INC SEC ID: 931142103	78.690000	467,349.57	715,056.03	0.61%	0.00	247,706.46
5,272.00 WALGREEN CO SEC ID: 931422109	57.440000	236,774.18	302,823.68	0.26%	0.00	66,049.50
107.00 WALTER INVESTMENT MANAGEMENT C SEC ID: 93317W102	35.360000	5,043.98	3,783.52	0.00%	0.00	-1,260.46
672.00 WASHINGTON BANKING CO SEC ID: 937303105	17.730000	10,080.00	11,914.56	0.01%	0.00	1,834.56
664.00 WASHINGTON FEDERAL INC SEC ID: 938824109	23.290000	13,638.56	15,464.56	0.01%	0.00	1,826.00
155.00 WASHINGTON REAL ESTATE INVESTM SEC ID: 939653101	23.360000	4,874.75	3,620.80	0.00%	0.00	-1,253.95
218.00 WASHINGTON TRUST BANCORP INC SEC ID: 940610108	37.220000	4,848.32	8,113.96	0.01%	0.00	3,265.64
675.00 WASTE CONNECTIONS INC SEC ID: 941053100	43.630000	21,100.50	29,450.25	0.03%	0.00	8,349.75
2,449.00 WASTE MANAGEMENT INC SEC ID: 94106L109	44.870000	90,084.79	109,886.63	0.09%	0.00	19,801.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
164.00 WATERS CORP SEC ID: 941848103	100.000000	14,896.12	16,400.00	0.01%	0.00	1,503.88
118.00 WATSCO INC SEC ID: 942622200	96.060000	9,784.56	11,335.08	0.01%	0.00	1,550.52
149.00 WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	61.870000	4,936.37	9,218.63	0.01%	0.00	4,282.26
784.00 WAUSAU PAPER CORP SEC ID: 943315101	12.680000	5,080.32	9,941.12	0.01%	0.00	4,860.80
427.00 WEB.COM GROUP INC SEC ID: 94733A104	31.790000	10,410.26	13,574.33	0.01%	0.00	3,164.07
696.00 WEBSTER FINANCIAL CORP SEC ID: 947890109	31.180000	13,671.32	21,701.28	0.02%	0.00	8,029.96
780.00 WEINGARTEN REALTY INVESTORS SEC ID: 948741103	27.420000	18,166.20	21,387.60	0.02%	0.00	3,221.40
130.00 WEIS MARKETS INC SEC ID: 948849104	52.560000	4,803.50	6,832.80	0.01%	0.00	2,029.30
253.00 WELLCARE HEALTH PLANS INC SEC ID: 94946T106	70.420000	12,419.77	17,816.26	0.02%	0.00	5,396.49
1,895.00 WELLPOINT INC SEC ID: 94973V107	92.390000	139,222.15	175,079.05	0.15%	0.00	35,856.90
28,735.00 WELLS FARGO & CO SEC ID: 949746101	45.400000	1,007,115.28	1,304,569.00	1.12%	0.00	297,453.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,177.00 WENDYS CO SEC ID: 95058W100	8.720000	14,804.82	27,703.44	0.02%	0.00	12,898.62
261.00 WESBANCO INC SEC ID: 950810101	32.000000	4,909.41	8,352.00	0.01%	0.00	3,442.59
551.00 WESCO INTERNATIONAL INC SEC ID: 95082P105	91.070000	19,494.38	50,179.57	0.04%	0.00	30,685.19
164.00 WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	49.060000	4,991.34	8,045.84	0.01%	0.00	3,054.50
648.00 WESTAR ENERGY INC SEC ID: 95709T100	32.170000	19,968.29	20,846.16	0.02%	0.00	877.87
171.00 WESTAMERICA BANCORPORATION SEC ID: 957090103	56.460000	8,230.23	9,654.66	0.01%	0.00	1,424.43
729.00 WESTERN ALLIANCE BANCORP SEC ID: 957638109	23.860000	4,891.59	17,393.94	0.01%	0.00	12,502.35
1,445.00 WESTERN DIGITAL CORP SEC ID: 958102105	83.900000	39,510.05	121,235.50	0.10%	0.00	81,725.45
313.00 WESTERN REFINING INC SEC ID: 959319104	42.410000	5,086.25	13,274.33	0.01%	0.00	8,188.08
2,380.00 WESTERN UNION CO/THE SEC ID: 959802109	17.250000	44,821.40	41,055.00	0.04%	0.00	-3,766.40
604.00 WESTFIELD FINANCIAL INC SEC ID: 96008P104	7.460000	4,747.44	4,505.84	0.00%	0.00	-241.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
236.00 WESTLAKE CHEMICAL CORP SEC ID: 960413102	122.070000	18,799.76	28,808.52	0.02%	0.00	10,008.76
135.00 WESTWOOD HOLDINGS GROUP INC SEC ID: 961765104	61.910000	4,885.65	8,357.85	0.01%	0.00	3,472.20
229.00 WEX INC SEC ID: 96208T104	99.030000	11,216.42	22,677.87	0.02%	0.00	11,461.45
3,383.00 WEYERHAEUSER CO SEC ID: 962166104	31.570000	52,587.26	106,801.31	0.09%	0.00	54,214.05
456.00 WHIRLPOOL CORP SEC ID: 963320106	156.860000	38,710.06	71,528.16	0.06%	0.00	32,818.10
390.00 WHITESTONE REIT SEC ID: 966084204	13.370000	4,952.06	5,214.30	0.00%	0.00	262.24
674.00 WHITEWAVE FOODS CO SEC ID: 966244105	22.940000	6,877.98	15,461.56	0.01%	0.00	8,583.58
742.00 WHITING PETROLEUM CORP SEC ID: 966387102	61.870000	35,381.80	45,907.54	0.04%	0.00	10,525.74
2,036.00 WHOLE FOODS MARKET INC SEC ID: 966837106	57.830000	73,983.93	117,741.88	0.10%	0.00	43,757.95
328.00 JOHN WILEY & SONS INC SEC ID: 968223206	55.200000	14,960.08	18,105.60	0.02%	0.00	3,145.52
1,425.00 WILLBROS GROUP INC SEC ID: 969203108	9.420000	5,157.93	13,423.50	0.01%	0.00	8,265.57

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,993.00 WILLIAMS COS INC/THE SEC ID: 969457100	38.570000	82,863.26	154,010.01	0.13%	0.00	71,146.75
85.00 CLAYTON WILLIAMS ENERGY INC SEC ID: 969490101	81.950000	4,743.00	6,965.75	0.01%	0.00	2,222.75
553.00 WILLIAMS-SONOMA INC SEC ID: 969904101	58.280000	19,887.91	32,228.84	0.03%	0.00	12,340.93
593.00 WINDSTREAM HOLDINGS INC SEC ID: 97382A101	7.980000	6,045.09	4,732.14	0.00%	0.00	-1,312.95
393.00 WINTHROP REALTY TRUST SEC ID: 976391300	11.050000	4,995.03	4,342.65	0.00%	0.00	-652.38
390.00 WINTRUST FINANCIAL CORP SEC ID: 97650W108	46.120000	11,633.70	17,986.80	0.02%	0.00	6,353.10
2,107.00 WISCONSIN ENERGY CORP SEC ID: 976657106	41.340000	46,987.17	87,103.38	0.07%	0.00	40,116.21
248.00 WOLVERINE WORLD WIDE INC SEC ID: 978097103	33.960000	5,023.24	8,422.08	0.01%	0.00	3,398.84
365.00 WOODWARD INC SEC ID: 980745103	45.610000	11,815.05	16,647.65	0.01%	0.00	4,832.60
159.00 WORKDAY INC SEC ID: 98138H101	83.160000	10,276.17	13,222.44	0.01%	0.00	2,946.27
94.00 WORLD ACCEPTANCE CORP SEC ID: 981419104	87.530000	5,884.40	8,227.82	0.01%	0.00	2,343.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
227.00 WORLD FUEL SERVICES CORP SEC ID: 981475106	43.160000	7,792.91	9,797.32	0.01%	0.00	2,004.41
342.00 WORTHINGTON INDUSTRIES INC SEC ID: 981811102	42.080000	6,730.56	14,391.36	0.01%	0.00	7,660.80
1,286.00 WPX ENERGY INC SEC ID: 98212B103	20.380000	16,859.82	26,208.68	0.02%	0.00	9,348.86
341.00 WRIGHT MEDICAL GROUP INC SEC ID: 98235T107	30.710000	4,934.27	10,472.11	0.01%	0.00	5,537.84
1,045.00 WYNDHAM WORLDWIDE CORP SEC ID: 98310W108	73.690000	37,612.05	77,006.05	0.07%	0.00	39,394.00
295.00 WYNN RESORTS LTD SEC ID: 983134107	194.210000	33,810.89	57,291.95	0.05%	0.00	23,481.06
1,681.00 XILINX INC SEC ID: 983919101	45.920000	42,184.00	77,191.52	0.07%	0.00	35,007.52
6,444.00 XEROX CORP SEC ID: 984121103	12.170000	52,247.88	78,423.48	0.07%	0.00	26,175.60
1,230.00 XYLEM INC/NY SEC ID: 98419M100	34.600000	33,095.58	42,558.00	0.04%	0.00	9,462.42
5,689.00 YAHOO! INC SEC ID: 984332106	40.440000	131,330.32	230,063.16	0.20%	0.00	98,732.84
322.00 YELP INC SEC ID: 985817105	68.950000	11,231.36	22,201.90	0.02%	0.00	10,970.54

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
503.00 YORK WATER CO SEC ID: 987184108	20.930000	8,910.09	10,527.79	0.01%	0.00	1,617.70
2,652.00 YUM! BRANDS INC SEC ID: 988498101	75.610000	122,246.47	200,517.72	0.17%	0.00	78,271.25
555.00 ZAIS FINANCIAL CORP SEC ID: 98886K108	16.030000	9,867.90	8,896.65	0.01%	0.00	-971.25
745.00 ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	54.080000	22,305.30	40,289.60	0.03%	0.00	17,984.30
178.00 ZILLOW INC SEC ID: 98954A107	81.730000	9,994.70	14,547.94	0.01%	0.00	4,553.24
1,273.00 ZIMMER HOLDINGS INC SEC ID: 98956P102	93.190000	82,469.56	118,630.87	0.10%	0.00	36,161.31
1,713.00 ZIONS BANCORPORATION SEC ID: 989701107	29.960000	26,568.63	51,321.48	0.04%	0.00	24,752.85
1,959.00 ZIOPHARM ONCOLOGY INC SEC ID: 98973P101	4.340000	8,815.50	8,502.06	0.01%	0.00	-313.44
2,994.00 ZOGENIX INC SEC ID: 98978L105	3.440000	5,080.22	10,299.36	0.01%	0.00	5,219.14
2,230.00 ZOETIS INC SEC ID: 98978V103	32.690000	69,085.40	72,898.70	0.06%	0.00	3,813.30
3,400.00 ZYNGA INC SEC ID: 98986T108	3.800000	8,364.00	12,920.00	0.01%	0.00	4,556.00
TOTAL U.S. DOLLAR EQUITY (99.89%)		**73,734,493.46**	**116,414,421.62**	**99.89%**	**0.00**	**42,679,928.16**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL U.S. DOLLAR (100.00%)		73,857,348.72	116,537,270.12	100.00%	0.00	42,679,921.40
TOTAL BASE INVESTMENTS		73,857,348.72	116,537,270.12	100.00%	0.00	42,679,921.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
475,685.94 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	475,685.94	475,685.94	1.61%	0.00	0.00
FIXED INCOME SECURITIES						
125,000.00 ACCO BRANDS CORP 6.750% 04/30/2020 DD 04/30/13 SEC ID: 00081TAH1	98.750000	125,000.00	123,437.50	0.42%	0.00	-1,562.50
175,000.00 ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13 SEC ID: 00101NAB3	108.500000	180,517.98	189,875.00	0.64%	0.00	9,357.02
150,000.00 AES CORP/VA 4.875% 05/15/2023 DD 04/30/13 SEC ID: 00130HBT1	93.500000	152,847.74	140,250.00	0.48%	0.00	-12,597.74
150,000.00 ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12 SEC ID: 00434NAA3	96.500000	150,000.00	144,750.00	0.49%	0.00	-5,250.00
100,000.00 AFFINIA GROUP INC 7.750% 05/01/2021 DD 11/01/13 SEC ID: 00828BAL9	105.000000	102,445.10	105,000.00	0.36%	0.00	2,554.90
100,000.00 AMHG MERGER SUB INC 9.250% 11/01/2018 DD 10/22/10 SEC ID: 009127AB7	108.000000	100,000.00	108,000.00	0.37%	0.00	8,000.00
250,000.00 ALLBRITTON COMMUNICATIONS CO 8.000% 05/15/2018 DD 04/30/10 SEC ID: 016745AL5	105.750000	250,030.79	264,375.00	0.90%	0.00	14,344.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12 SEC ID: 018581AE8	104.750000	176,146.61	183,312.50	0.62%	0.00	7,165.89
100,000.00 ALLIANCE DATA SYSTEMS COR 144A 5.250% 12/01/2017 DD 11/20/12 SEC ID: 018581AF5	103.750000	104,274.86	103,750.00	0.35%	0.00	-524.86
141,000.00 ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11 SEC ID: 019736AC1	107.750000	147,356.43	151,927.50	0.52%	0.00	4,571.07
125,000.00 ALLY FINANCIAL INC 6.250% 12/01/2017 DD 06/01/11 SEC ID: 02005NAD2	111.500000	134,861.65	139,375.00	0.47%	0.00	4,513.35
100,000.00 ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12 SEC ID: 02005NAL4	108.250000	105,484.80	108,250.00	0.37%	0.00	2,765.20
150,000.00 ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13 SEC ID: 02079DAB9	103.125000	154,881.76	154,687.50	0.52%	0.00	-194.26
100,000.00 AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13 SEC ID: 02406PAM2	106.250000	105,988.56	106,250.00	0.36%	0.00	261.44
150,000.00 AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13 SEC ID: 024747AC1	100.500000	150,549.80	150,750.00	0.51%	0.00	200.20
250,000.00 AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11 SEC ID: 03070QAN1	108.500000	255,356.80	271,250.00	0.92%	0.00	15,893.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12 SEC ID: 03077JAB6	108.500000	125,000.00	135,625.00	0.46%	0.00	10,625.00
275,000.00 ARCELORMITTAL STEP 03/01/2021 DD 03/07/11 SEC ID: 03938LAU8	106.000000	287,516.55	291,500.00	0.99%	0.00	3,983.45
198,000.00 ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13 SEC ID: 04649VAG5	99.925000	197,142.98	197,851.50	0.67%	0.00	708.52
150,000.00 ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12 SEC ID: 050095AM0	106.750000	155,939.31	160,125.00	0.54%	0.00	4,185.69
150,000.00 BERRY PETROLEUM CO 6.750% 11/01/2020 DD 11/01/10 SEC ID: 085789AE5	103.750000	160,111.58	155,625.00	0.53%	0.00	-4,486.58
150,000.00 BERRY PLASTICS CORP 9.500% 05/15/2018 DD 04/30/10 SEC ID: 085790AU7	107.250000	162,006.29	160,875.00	0.55%	0.00	-1,131.29
150,000.00 BI-LO LLC / BI-LO FINANCE 144A 8.625% 09/15/2018 DD 09/20/13 SEC ID: 088609AA0	104.500000	149,828.78	156,750.00	0.53%	0.00	6,921.22
150,000.00 BIOMET INC 6.500% 10/01/2020 DD 04/01/13 SEC ID: 090613AH3	103.000000	152,228.85	154,500.00	0.52%	0.00	2,271.15
125,000.00 BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13 SEC ID: 097751BF7	99.250000	125,000.00	124,062.50	0.42%	0.00	-937.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 PENINSULA GAMING LLC / PE 144A 8.375% 02/15/2018 DD 08/16/12 SEC ID: 103253AA8	109.000000	152,597.32	163,500.00	0.55%	0.00	10,902.68
150,000.00 BRAND ENERGY & INFRASTRUC 144A 8.500% 12/01/2021 DD 11/26/13 SEC ID: 10524PAA8	101.625000	150,000.00	152,437.50	0.52%	0.00	2,437.50
100,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.500% 04/30/2021 DD 05/10/11 SEC ID: 1248EPAU7	102.750000	106,040.70	102,750.00	0.35%	0.00	-3,290.70
125,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12 SEC ID: 1248EPAX1	103.000000	125,274.51	128,750.00	0.44%	0.00	3,475.49
50,000.00 CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12 SEC ID: 1248EPAZ6	92.750000	50,000.00	46,375.00	0.16%	0.00	-3,625.00
150,000.00 CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11 SEC ID: 12513GAX7	110.500000	153,934.35	165,750.00	0.56%	0.00	11,815.65
150,000.00 CHS/COMMUNITY HEALTH SYSTEMS I 8.000% 11/15/2019 DD 05/15/12 SEC ID: 12543DAL4	108.500000	158,992.91	162,750.00	0.55%	0.00	3,757.09
100,000.00 CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/15/2018 DD 08/17/12 SEC ID: 12543DAR1	103.250000	104,124.65	103,250.00	0.35%	0.00	-874.65
100,000.00 CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	97.500000	100,000.00	97,500.00	0.33%	0.00	-2,500.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CABLEVISION SYSTEMS CORP 7.750% 04/15/2018 DD 04/15/10 SEC ID: 12686CAZ2	111.625000	100,356.17	111,625.00	0.38%	0.00	11,268.83
175,000.00 CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12 SEC ID: 12686CBB4	95.750000	174,380.87	167,562.50	0.57%	0.00	-6,818.37
67,000.00 CALPINE CORP 144A 7.875% 07/31/2020 DD 07/23/10 SEC ID: 131347BS4	109.500000	69,679.96	73,365.00	0.25%	0.00	3,685.04
100,000.00 CASCADES INC 7.875% 01/15/2020 DD 12/23/09 SEC ID: 146900AL9	107.000000	100,952.32	107,000.00	0.36%	0.00	6,047.68
150,000.00 CATALENT PHARMA SOLUTIONS INC 7.875% 10/15/2018 DD 04/15/13 SEC ID: 14879EAB4	101.750000	150,197.07	152,625.00	0.52%	0.00	2,427.93
150,000.00 CENTRAL GARDEN AND PET CO 8.250% 03/01/2018 DD 03/08/10 SEC ID: 153527AG1	97.250000	152,036.87	145,875.00	0.49%	0.00	-6,161.87
275,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	98.750000	282,538.91	271,562.50	0.92%	0.00	-10,976.41
175,000.00 CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12 SEC ID: 15672JAA1	102.500000	179,680.33	179,375.00	0.61%	0.00	-305.33
150,000.00 CHEMTURA CORP 5.750% 07/15/2021 DD 07/23/13 SEC ID: 163893AD2	101.375000	151,116.27	152,062.50	0.52%	0.00	946.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CHESAPEAKE ENERGY 11/12 0.000% 12/02/2017 DD 11/09/12 SEC ID: 16516FAD1	102.000000	98,439.15	102,000.00	0.35%	0.00	3,560.85
150,000.00 CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12 SEC ID: 169905AE6	104.375000	153,829.87	156,562.50	0.53%	0.00	2,732.63
100,000.00 CIMAREX ENERGY CO 5.875% 05/01/2022 DD 04/05/12 SEC ID: 171798AB7	105.750000	100,045.42	105,750.00	0.36%	0.00	5,704.58
100,000.00 CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10 SEC ID: 171871AM8	105.000000	100,857.85	105,000.00	0.36%	0.00	4,142.15
100,000.00 FRONTIER COMMUNICATIONS CORP 7.125% 03/15/2019 DD 03/23/07 SEC ID: 17453BAW1	107.750000	109,077.03	107,750.00	0.37%	0.00	-1,327.03
100,000.00 CLEAN HARBORS INC 5.250% 08/01/2020 DD 07/30/12 SEC ID: 184496AJ6	103.000000	100,031.77	103,000.00	0.35%	0.00	2,968.23
100,000.00 CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12 SEC ID: 184496AL1	101.000000	100,172.12	101,000.00	0.34%	0.00	827.88
150,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12 SEC ID: 18451QAH1	105.125000	156,991.29	157,687.50	0.53%	0.00	696.21
100,000.00 COMMSCOPE HOLDING CO INC 144A 6.625% 06/01/2020 DD 05/28/13 SEC ID: 20337XAA7	104.000000	100,000.00	104,000.00	0.35%	0.00	4,000.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 CIE GENERALE DE GEOPHYSIQUE - 7.750% 05/15/2017 DD 02/09/07 SEC ID: 204386AK2	103.000000	250,160.14	257,500.00	0.87%	0.00	7,339.86
150,000.00 COOPER-STANDARD AUTOMOTIVE INC 8.500% 05/01/2018 DD 11/01/10 SEC ID: 216762AE4	106.000000	150,351.40	159,000.00	0.54%	0.00	8,648.60
100,000.00 COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10 SEC ID: 221643AF6	108.000000	103,059.84	108,000.00	0.37%	0.00	4,940.16
150,000.00 CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12 SEC ID: 228227BD5	98.000000	152,715.02	147,000.00	0.50%	0.00	-5,715.02
225,000.00 CUMULUS MEDIA HOLDINGS INC 7.750% 05/01/2019 DD 11/01/11 SEC ID: 23109BAA5	105.500000	213,291.50	237,375.00	0.80%	0.00	24,083.50
175,000.00 CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13 SEC ID: 23283PAB0	103.500000	176,186.05	181,125.00	0.61%	0.00	4,938.95
175,000.00 DAVITA HEALTHCARE PARTNERS INC 6.625% 11/01/2020 DD 10/20/10 SEC ID: 23918KAM0	107.250000	175,257.53	187,687.50	0.64%	0.00	12,429.97
125,000.00 DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12 SEC ID: 23918KAP3	101.250000	127,909.69	126,562.50	0.43%	0.00	-1,347.19
150,000.00 DENBURY RESOURCES INC 4.625% 07/15/2023 DD 02/05/13 SEC ID: 24823UAH1	90.250000	150,000.00	135,375.00	0.46%	0.00	-14,625.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 DIAMONDBACK ENERGY INC 144A 7.625% 10/01/2021 DD 09/18/13 SEC ID: 25278XAA7	105.500000	100,000.00	105,500.00	0.36%	0.00	5,500.00
200,000.00 DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09 SEC ID: 25470XAB1	114.500000	202,027.90	229,000.00	0.78%	0.00	26,972.10
125,000.00 DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11 SEC ID: 25470XAE5	106.000000	127,969.67	132,500.00	0.45%	0.00	4,530.33
150,000.00 DOLE FOOD CO INC 144A 7.250% 05/01/2019 DD 11/01/13 SEC ID: 256603AB7	99.750000	150,764.94	149,625.00	0.51%	0.00	-1,139.94
150,000.00 RR DONNELLEY & SONS CO 7.000% 02/15/2022 DD 08/26/13 SEC ID: 257867AZ4	107.500000	150,000.00	161,250.00	0.55%	0.00	11,250.00
200,000.00 DUFRY FINANCE SCA 144A 5.500% 10/15/2020 DD 10/26/12 SEC ID: 26433UAA3	102.500000	200,000.00	205,000.00	0.69%	0.00	5,000.00
150,000.00 DUPONT FABROS TECHNOLOGY LP 5.875% 09/15/2021 DD 09/24/13 SEC ID: 26613TAE0	103.250000	150,000.00	154,875.00	0.53%	0.00	4,875.00
150,000.00 ENDO HEALTH SOLUTIONS INC 7.000% 07/15/2019 DD 06/08/11 SEC ID: 29264FAG1	107.000000	160,685.09	160,500.00	0.54%	0.00	-185.09
150,000.00 ENDO FINANCE CO 144A 5.750% 01/15/2022 DD 12/19/13 SEC ID: 29271LAA2	100.500000	150,000.00	150,750.00	0.51%	0.00	750.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 EXTERRAN HOLDINGS INC 7.250% 12/01/2018 DD 12/01/11 SEC ID: 30225XAC7	105.625000	175,000.00	184,843.75	0.63%	0.00	9,843.75
225,000.00 FMG RESOURCES AUGUST 2006 144A 8.250% 11/01/2019 DD 10/28/11 SEC ID: 30251GAH0	112.250000	240,787.08	252,562.50	0.86%	0.00	11,775.42
100,000.00 FMG RESOURCES AUGUST 2006 144A 6.875% 04/01/2022 DD 03/19/12 SEC ID: 30251GAN7	109.000000	107,097.37	109,000.00	0.37%	0.00	1,902.63
150,000.00 FTI CONSULTING INC 6.000% 11/15/2022 DD 05/15/13 SEC ID: 302941AM1	101.250000	150,000.00	151,875.00	0.51%	0.00	1,875.00
175,000.00 FELCOR LODGING LP 5.625% 03/01/2023 DD 03/01/13 SEC ID: 31430QBE6	97.500000	175,000.00	170,625.00	0.58%	0.00	-4,375.00
150,000.00 FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13 SEC ID: 336130AA7	95.000000	150,000.00	142,500.00	0.48%	0.00	-7,500.00
100,000.00 FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12 SEC ID: 35802XAF0	105.500000	100,000.00	105,500.00	0.36%	0.00	5,500.00
150,000.00 FRONTIER COMMUNICATIONS CORP 8.500% 04/15/2020 DD 04/12/10 SEC ID: 35906AAH1	112.000000	155,572.41	168,000.00	0.57%	0.00	12,427.59
175,000.00 GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11 SEC ID: 36159RAE3	105.750000	175,000.00	185,062.50	0.63%	0.00	10,062.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 GARDA WORLD SECURITY CORP 144A 7.250% 11/15/2021 DD 11/08/13 SEC ID: 36485MAG4	100.750000	100,000.00	100,750.00	0.34%	0.00	750.00
1,090.98 GENERAC POWER (TL 5/12) TLB SEC ID: 36874VAG3	99.958000	1,076.57	1,090.52	0.00%	0.00	13.95
175,000.00 GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13 SEC ID: 374825AA5	105.750000	172,465.01	185,062.50	0.63%	0.00	12,597.49
100,000.00 GOODYEAR TIRE & RUBBER CO/THE 8.250% 08/15/2020 DD 08/13/10 SEC ID: 382550BB6	111.750000	109,476.04	111,750.00	0.38%	0.00	2,273.96
175,000.00 GOODYEAR TIRE & RUBBER CO/THE 6.500% 03/01/2021 DD 02/25/13 SEC ID: 382550BD2	106.000000	176,104.10	185,500.00	0.63%	0.00	9,395.90
150,000.00 GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12 SEC ID: 389375AG1	106.250000	158,025.37	159,375.00	0.54%	0.00	1,349.63
175,000.00 GRIFFEY INTERMEDIATE INC 144A 7.000% 10/15/2020 DD 10/18/12 SEC ID: 398176AA5	79.250000	175,936.44	138,687.50	0.47%	0.00	-37,248.94
180,000.00 GRIFOLS INC 8.250% 02/01/2018 DD 08/01/11 SEC ID: 398436AA3	106.625000	194,152.48	191,925.00	0.65%	0.00	-2,227.48
125,000.00 GULFMARK OFFSHORE INC 6.375% 03/15/2022 DD 09/15/12 SEC ID: 402629AG4	100.750000	125,773.28	125,937.50	0.43%	0.00	164.22

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 HCA INC 5.750% 03/15/2014 DD 03/08/04 SEC ID: 404119AL3	100.900000	99,665.01	100,900.00	0.34%	0.00	1,234.99
100,000.00 HCA INC 6.375% 01/15/2015 DD 11/19/04 SEC ID: 404119AP4	105.000000	99,610.21	105,000.00	0.36%	0.00	5,389.79
100,000.00 HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11 SEC ID: 40412CAB7	109.250000	102,412.93	109,250.00	0.37%	0.00	6,837.07
100,000.00 HCA INC 7.500% 02/15/2022 DD 08/01/11 SEC ID: 404121AD7	109.750000	100,000.00	109,750.00	0.37%	0.00	9,750.00
200,000.00 HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13 SEC ID: 40415RAP0	107.750000	214,920.86	215,500.00	0.73%	0.00	579.14
100,000.00 HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10 SEC ID: 410345AG7	109.250000	100,000.00	109,250.00	0.37%	0.00	9,250.00
100,000.00 HOLOGIC INC 6.250% 08/01/2020 DD 02/01/13 SEC ID: 436440AF8	105.500000	100,000.00	105,500.00	0.36%	0.00	5,500.00
225,000.00 HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11 SEC ID: 444454AA0	111.500000	228,158.32	250,875.00	0.85%	0.00	22,716.68
125,000.00 HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11 SEC ID: 444454AB8	108.250000	126,596.16	135,312.50	0.46%	0.00	8,716.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
135,000.00 HUNTSMAN INTERNATIONAL LLC 8.625% 03/15/2021 DD 03/15/11 SEC ID: 44701QAX0	113.000000	150,316.97	152,550.00	0.52%	0.00	2,233.03
225,000.00 INFOR US INC 9.375% 04/01/2019 DD 10/01/12 SEC ID: 45672NAB7	112.500000	235,667.81	253,125.00	0.86%	0.00	17,457.19
100,000.00 INTELSAT LUXEMBOURG SA 144A 6.750% 06/01/2018 DD 04/05/13 SEC ID: 458204AL8	106.250000	100,000.00	106,250.00	0.36%	0.00	6,250.00
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10 SEC ID: 45824TAC9	109.375000	106,224.45	109,375.00	0.37%	0.00	3,150.55
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11 SEC ID: 45824TAG0	110.250000	101,978.29	110,250.00	0.37%	0.00	8,271.71
125,000.00 ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11 SEC ID: 464592AL8	108.250000	127,290.25	135,312.50	0.46%	0.00	8,022.25
200,000.00 ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12 SEC ID: 464592AN4	106.750000	213,253.17	213,500.00	0.72%	0.00	246.83
175,000.00 J CREW GROUP INC 8.125% 03/01/2019 DD 03/07/11 SEC ID: 46612HAE5	105.000000	184,432.36	183,750.00	0.62%	0.00	-682.36
125,000.00 LAMAR MEDIA CORP 7.875% 04/15/2018 DD 04/22/10 SEC ID: 513075AY7	105.625000	125,000.00	132,031.25	0.45%	0.00	7,031.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
155,000.00 LEAR CORP 8.125% 03/15/2020 DD 03/26/10 SEC ID: 521865AS4	110.250000	156,964.14	170,887.50	0.58%	0.00	13,923.36
200,000.00 LEVEL 3 FINANCING INC 8.125% 07/01/2019 DD 01/01/12 SEC ID: 527298AU7	109.500000	215,754.94	219,000.00	0.74%	0.00	3,245.06
125,000.00 LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12 SEC ID: 527298AW3	106.000000	125,000.00	132,500.00	0.45%	0.00	7,500.00
100,000.00 LEVEL 3 FINANCING INC 144A 6.125% 01/15/2021 DD 11/14/13 SEC ID: 527298AX1	101.000000	100,000.00	101,000.00	0.34%	0.00	1,000.00
250,000.00 LEVI STRAUSS & CO 7.625% 05/15/2020 DD 05/06/10 SEC ID: 52736RBB7	109.750000	250,000.00	274,375.00	0.93%	0.00	24,375.00
175,000.00 LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10 SEC ID: 536022AF3	105.750000	179,202.89	185,062.50	0.63%	0.00	5,859.61
200,000.00 MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13 SEC ID: 552697AN4	104.625000	207,372.91	209,250.00	0.71%	0.00	1,877.09
200,000.00 MCE FINANCE LTD 144A 5.000% 02/15/2021 DD 02/07/13 SEC ID: 55277BAC9	97.500000	200,000.00	195,000.00	0.66%	0.00	-5,000.00
100,000.00 MGM RESORTS INTERNATIONAL 7.500% 06/01/2016 DD 05/17/07 SEC ID: 552953BC4	112.000000	102,147.47	112,000.00	0.38%	0.00	9,852.53

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
75,000.00 MGM RESORTS INTERNATIONAL 7.750% 03/15/2022 DD 03/22/12 SEC ID: 552953BX8	111.750000	75,000.00	83,812.50	0.28%	0.00	8,812.50
100,000.00 MPH INTERMEDIATE HOLDING 144A 8.375% 08/01/2018 DD 07/26/13 SEC ID: 553322AA6	104.000000	102,610.76	104,000.00	0.35%	0.00	1,389.24
125,000.00 MEDASSETS INC 8.000% 11/15/2018 DD 05/15/11 SEC ID: 584045AC2	108.000000	126,482.37	135,000.00	0.46%	0.00	8,517.63
66,000.00 MICHAELS STORES INC 11.375% 11/01/2016 DD 05/01/07 SEC ID: 594087AM0	102.377000	68,530.37	67,568.82	0.23%	0.00	-961.55
150,000.00 MIDCONTINENT COMMUNICATIO 144A 6.250% 08/01/2021 DD 07/30/13 SEC ID: 59565XAA8	100.750000	150,000.00	151,125.00	0.51%	0.00	1,125.00
100,000.00 MULTIPLAN INC 144A 9.875% 09/01/2018 DD 08/26/10 SEC ID: 62546RAB7	110.000000	102,948.76	110,000.00	0.37%	0.00	7,051.24
125,000.00 NCR CORP 4.625% 02/15/2021 DD 02/15/13 SEC ID: 62886EAH1	95.750000	125,351.30	119,687.50	0.41%	0.00	-5,663.80
100,000.00 NRG ENERGY INC 6.625% 03/15/2023 DD 03/15/13 SEC ID: 629377BU5	100.750000	100,000.00	100,750.00	0.34%	0.00	750.00
150,000.00 NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13 SEC ID: 63860UAK6	95.250000	145,993.33	142,875.00	0.48%	0.00	-3,118.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 NEUSTAR INC 4.500% 01/15/2023 DD 07/15/13 SEC ID: 64126XAC6	90.250000	125,368.88	112,812.50	0.38%	0.00	-12,556.38
175,000.00 NUANCE COMMUNICATIONS INC 144A 5.375% 08/15/2020 DD 08/14/12 SEC ID: 67020YAD2	97.750000	182,862.64	171,062.50	0.58%	0.00	-11,800.14
150,000.00 NUVEEN INVESTMENTS 4/13 TL SEC ID: 67073EAQ3	99.521000	150,141.92	149,281.50	0.51%	0.00	-860.42
100,000.00 OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11 SEC ID: 674215AC2	107.500000	101,242.17	107,500.00	0.36%	0.00	6,257.83
150,000.00 OIL STATES INTERNATIONAL INC 6.500% 06/01/2019 DD 06/01/11 SEC ID: 678026AD7	106.375000	150,000.00	159,562.50	0.54%	0.00	9,562.50
125,000.00 OMEGA HEALTHCARE INVESTORS INC 6.750% 10/15/2022 DD 04/15/11 SEC ID: 681936AX8	108.625000	129,519.35	135,781.25	0.46%	0.00	6,261.90
125,000.00 PQ CORP 144A 8.750% 05/01/2018 DD 11/08/12 SEC ID: 693522AD6	109.000000	132,362.33	136,250.00	0.46%	0.00	3,887.67
150,000.00 PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13 SEC ID: 69419BAA3	100.500000	150,000.00	150,750.00	0.51%	0.00	750.00
125,000.00 LIGHTSTREAM RESOURCES LTD 144A 8.625% 02/01/2020 DD 01/30/12 SEC ID: 71645AAA7	101.000000	129,666.03	126,250.00	0.43%	0.00	-3,416.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 PVH CORP 7.375% 05/15/2020 DD 05/06/10 SEC ID: 718592AK4	110.125000	125,000.00	137,656.25	0.47%	0.00	12,656.25
150,000.00 PRECISION DRILLING CORP 6.500% 12/15/2021 DD 12/15/11 SEC ID: 740212AE5	106.500000	154,195.52	159,750.00	0.54%	0.00	5,554.48
150,000.00 PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12 SEC ID: 74112BAH8	112.000000	165,201.50	168,000.00	0.57%	0.00	2,798.50
81,000.00 QUEBECOR MEDIA INC 7.750% 03/15/2016 DD 12/15/07 SEC ID: 74819RAK2	101.250000	81,212.73	82,012.50	0.28%	0.00	799.77
200,000.00 QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12 SEC ID: 74819RAP1	96.750000	200,000.00	193,500.00	0.66%	0.00	-6,500.00
175,000.00 RHP HOTEL PROPERTIES LP / RHP 5.000% 04/15/2021 DD 10/15/13 SEC ID: 749571AB1	98.750000	175,000.00	172,812.50	0.59%	0.00	-2,187.50
125,000.00 GENON ENERGY INC 7.875% 06/15/2017 DD 06/13/07 SEC ID: 74971XAC1	110.000000	135,358.05	137,500.00	0.47%	0.00	2,141.95
150,000.00 RENAISSANCE ACQUISITION C 144A 6.875% 08/15/2021 DD 07/30/13 SEC ID: 75966CAA5	99.750000	150,000.00	149,625.00	0.51%	0.00	-375.00
375,000.00 REYNOLDS GROUP ISSUER INC / RE STEP 05/15/2018 DD 05/15/12 SEC ID: 761735AB5	105.500000	379,167.08	395,625.00	1.34%	0.00	16,457.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12 SEC ID: 761735AH2	111.250000	100,000.00	111,250.00	0.38%	0.00	11,250.00
175,000.00 UNITED RENTALS NORTH AMERICA I 8.250% 02/01/2021 DD 01/19/11 SEC ID: 78108AAE4	112.750000	180,079.47	197,312.50	0.67%	0.00	17,233.03
150,000.00 SBA COMMUNICATIONS CORP 5.625% 10/01/2019 DD 04/01/13 SEC ID: 78388JAQ9	103.000000	154,820.49	154,500.00	0.52%	0.00	-320.49
150,000.00 SESI LLC 7.125% 12/15/2021 DD 06/15/12 SEC ID: 78412FAP9	111.500000	150,000.00	167,250.00	0.57%	0.00	17,250.00
175,000.00 SAFWAY GROUP HOLDING LLC 144A 7.000% 05/15/2018 DD 05/14/13 SEC ID: 78659QAA0	105.500000	177,739.80	184,625.00	0.63%	0.00	6,885.20
150,000.00 SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12 SEC ID: 79546VAJ5	104.000000	150,000.00	156,000.00	0.53%	0.00	6,000.00
200,000.00 SEADRILL LTD 144A 5.625% 09/15/2017 DD 09/14/12 SEC ID: 811727AA4	103.500000	200,000.00	207,000.00	0.70%	0.00	7,000.00
100,000.00 SERVICE CORP INTERNATIONAL/US 7.625% 10/01/2018 DD 10/03/06 SEC ID: 817565BM5	115.000000	101,256.16	115,000.00	0.39%	0.00	13,743.84
175,000.00 SINCLAIR TELEVISION GROUP INC 6.125% 10/01/2022 DD 04/01/13 SEC ID: 829259AN0	101.000000	176,658.27	176,750.00	0.60%	0.00	91.73

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
275,000.00 SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13 SEC ID: 83404DAA7	97.500000	275,000.00	268,125.00	0.91%	0.00	-6,875.00
125,000.00 SONIC AUTOMOTIVE INC 5.000% 05/15/2023 DD 05/09/13 SEC ID: 83545GAX0	93.750000	126,300.14	117,187.50	0.40%	0.00	-9,112.64
100,000.00 SPECTRUM BRANDS ESCROW CO 144A 6.625% 11/15/2022 DD 11/16/12 SEC ID: 84763BAC0	106.375000	100,000.00	106,375.00	0.36%	0.00	6,375.00
100,000.00 SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12 SEC ID: 852061AQ3	111.500000	100,000.00	111,500.00	0.38%	0.00	11,500.00
100,000.00 SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12 SEC ID: 852061AR1	108.250000	100,000.00	108,250.00	0.37%	0.00	8,250.00
100,000.00 SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12 SEC ID: 852061AS9	97.500000	100,000.00	97,500.00	0.33%	0.00	-2,500.00
150,000.00 SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13 SEC ID: 85207UAB1	107.500000	150,000.00	161,250.00	0.55%	0.00	11,250.00
75,000.00 SPRINT CORP 144A 7.125% 06/15/2024 DD 12/12/13 SEC ID: 85207UAG0	101.500000	75,000.00	76,125.00	0.26%	0.00	1,125.00
125,000.00 SUBURBAN PROPANE PARTNERS LP/S 7.500% 10/01/2018 DD 10/01/12 SEC ID: 864486AE5	107.250000	130,863.68	134,062.50	0.45%	0.00	3,198.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
275,000.00 SUNGARD DATA SYSTEMS INC 7.625% 11/15/2020 DD 11/16/10 SEC ID: 867363AU7	109.000000	282,041.91	299,750.00	1.02%	0.00	17,708.09
150,000.00 TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13 SEC ID: 87243QAA4	104.375000	150,000.00	156,562.50	0.53%	0.00	6,562.50
300,000.00 T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13 SEC ID: 87264AAD7	105.250000	300,000.00	315,750.00	1.07%	0.00	15,750.00
100,000.00 TW TELECOM HOLDINGS INC 5.375% 10/01/2022 DD 10/02/12 SEC ID: 87311XAD0	98.250000	100,000.00	98,250.00	0.33%	0.00	-1,750.00
240,000.00 TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10 SEC ID: 88033GBM1	108.625000	244,954.37	260,700.00	0.88%	0.00	15,745.63
100,000.00 TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13 SEC ID: 88033GCE8	107.750000	100,000.00	107,750.00	0.37%	0.00	7,750.00
100,000.00 TENNECO INC 6.875% 12/15/2020 DD 12/23/10 SEC ID: 880349AQ8	109.250000	101,738.01	109,250.00	0.37%	0.00	7,511.99
125,000.00 TEREX CORP 6.000% 05/15/2021 DD 11/26/12 SEC ID: 880779AY9	103.375000	125,000.00	129,218.75	0.44%	0.00	4,218.75
200,000.00 TOWNSQUARE RADIO LLC / TO 144A 9.000% 04/01/2019 DD 04/04/12 SEC ID: 892234AA3	108.250000	212,568.29	216,500.00	0.73%	0.00	3,931.71

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 TRANSDIGM INC 7.500% 07/15/2021 DD 07/01/13 SEC ID: 893647AT4	107.500000	175,000.00	188,125.00	0.64%	0.00	13,125.00
100,000.00 TRINIDAD DRILLING LTD 144A 7.875% 01/15/2019 DD 12/16/10 SEC ID: 896356AD4	106.250000	106,177.98	106,250.00	0.36%	0.00	72.02
100,000.00 TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13 SEC ID: 897050AB6	102.000000	100,637.87	102,000.00	0.35%	0.00	1,362.13
250,000.00 UPCB FINANCE VI LTD 144A 6.875% 01/15/2022 DD 02/07/12 SEC ID: 90320XAA9	106.250000	250,000.00	265,625.00	0.90%	0.00	15,625.00
100,000.00 USG CORP 144A 5.875% 11/01/2021 DD 10/31/13 SEC ID: 903293BC1	104.000000	100,000.00	104,000.00	0.35%	0.00	4,000.00
175,000.00 UNIT CORP 6.625% 05/15/2021 DD 05/18/11 SEC ID: 909218AB5	105.500000	173,087.07	184,625.00	0.63%	0.00	11,537.93
125,000.00 UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12 SEC ID: 911365BA1	110.875000	127,228.58	138,593.75	0.47%	0.00	11,365.17
75,000.00 UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12 SEC ID: 914906AP7	109.500000	81,647.41	82,125.00	0.28%	0.00	477.59
200,000.00 VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13 SEC ID: 91911KAD4	100.500000	200,000.00	201,000.00	0.68%	0.00	1,000.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 VALEANT PHARMACEUTICALS I 144A 6.750% 10/01/2017 DD 09/28/10 SEC ID: 91911XAL8	106.500000	192,868.84	213,000.00	0.72%	0.00	20,131.16
100,000.00 VERISIGN INC 4.625% 05/01/2023 DD 04/16/13 SEC ID: 92343EAF9	95.500000	100,000.00	95,500.00	0.32%	0.00	-4,500.00
200,000.00 VIASAT INC 6.875% 06/15/2020 DD 06/15/12 SEC ID: 92552VAF7	105.750000	203,226.86	211,500.00	0.72%	0.00	8,273.14
101,000.00 VIRGIN MEDIA FINANCE PLC 8.375% 10/15/2019 DD 11/09/09 SEC ID: 92769VAB5	109.250000	100,722.13	110,342.50	0.37%	0.00	9,620.37
175,000.00 VPII ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13 SEC ID: 92912EAA1	109.750000	175,000.00	192,062.50	0.65%	0.00	17,062.50
175,000.00 WEST CORP 8.625% 10/01/2018 DD 07/15/11 SEC ID: 952355AH8	108.750000	181,669.42	190,312.50	0.65%	0.00	8,643.08
300,000.00 WIDEOPENWEST FINANCE LLC / WID 10.250% 07/15/2019 DD 01/15/13 SEC ID: 96758GAB2	111.000000	321,796.70	333,000.00	1.13%	0.00	11,203.30
325,000.00 WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10 SEC ID: 97381WAN4	106.125000	337,664.58	344,906.25	1.17%	0.00	7,241.67
100,000.00 NEIMAN MARCUS 10/13 COV-LITE TL SEC ID: 99AA73485	101.153000	99,512.56	101,153.00	0.34%	0.00	1,640.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 MURRAY ENERGY 11/13 TL 0.000% 11/21/2019 DD 10/31/13 SEC ID: 99AA74855	100.938000	99,504.60	100,938.00	0.34%	0.00	1,433.40
150,000.00 TEMPLAR ENERGY 11/13 COV-LITE 2ND LIEN TL SEC ID: 99AA74939	100.250000	147,294.17	150,375.00	0.51%	0.00	3,080.83
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (98.39%)		**28,225,953.44**	**29,024,024.59**	**98.39%**	**0.00**	**798,071.15**
TOTAL U.S. DOLLAR (100.00%)		**28,701,639.38**	**29,499,710.53**	**100.00%**	**0.00**	**798,071.15**
TOTAL BASE INVESTMENTS		**28,701,639.38**	**29,499,710.53**	**100.00%**	**0.00**	**798,071.15**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**0.07**	**0.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**0.07**	**0.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	0.00%	0.00	0.00
EQUITY						
504,439.86 PARAMETRIC TAX-MANAGED EMERGIN SEC ID: 277907606	48.790000	23,755,815.62	24,611,620.77	100.00%	0.00	855,805.15
TOTAL U.S. DOLLAR (100.00%)		**23,755,815.69**	**24,611,620.84**	**100.00%**	**0.00**	**855,805.15**
TOTAL BASE INVESTMENTS		**23,755,815.69**	**24,611,620.84**	**100.00%**	**0.00**	**855,805.15**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	34,750.15	34,928.23	0.06%	178.08	0.00
EQUITY						
1,129.00 RECALL HOLDINGS LTD SEC ID: AABH23HT9	3.632279	4,283.11	4,100.84	0.01%	-89.38	-92.89
6,034.00 ORORA LTD SEC ID: AABH4TCW8	1.037794	6,217.95	6,262.05	0.01%	44.10	0.00
1,944.00 MACQUARIE GROUP LTD SEC ID: AABH88L18	49.178911	77,372.75	95,603.80	0.16%	-5,328.45	23,559.50
6,637.00 TATTS GROUP LTD SEC ID: AAB0CRCP5	2.773415	14,981.11	18,407.16	0.03%	-539.06	3,965.11
739.00 SIMS METAL MANAGEMENT LTD SEC ID: AAB0LCW76	9.742739	15,073.98	7,199.88	0.01%	-210.85	-7,663.25
1,794.00 AGL ENERGY NPV SEC ID: AAB0ZNPN0	13.446590	24,908.16	24,123.18	0.04%	-706.45	-78.53
9,725.00 WESTFIELD GROUP NPV DFD STAPLED SECURITIES SEC ID: AAB01BTX7	9.027019	105,248.07	87,787.75	0.15%	-3,424.41	-14,035.91
5,024.00 GOODMAN LTD (STAPLED UNITS) SEC ID: AAB03FYZ5	4.231695	15,159.49	21,260.03	0.04%	-622.62	6,723.16
20,283.00 DEXUS PROPERTY GROUP NPV (STAPLED) SEC ID: AAB033YN9	0.899123	15,136.42	18,236.92	0.03%	-534.08	3,634.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,887.00 METCASH LIMITED NPV SEC ID: AAB0744W6	2.827094	15,004.95	10,988.91	0.02%	-321.82	-3,694.22
2,405.00 SEEK LIMITED NPV SEC ID: AAB0767Y4	11.997257	29,332.26	28,853.40	0.05%	-2,006.02	1,527.16
5,645.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	8.186048	38,225.87	46,210.24	0.08%	-1,353.28	9,337.65
3,704.00 ASCIANO LTD SEC ID: AAB1YC5L9	5.153184	19,041.93	19,087.39	0.03%	-558.98	604.44
1,986.00 CROWN RESORTS LTD SEC ID: AAB29LCJ2	15.074853	14,820.75	29,938.66	0.05%	-876.76	15,994.67
2,429.00 ECHO ENTERTAINMENT GROUP LTD SEC ID: AAB3SVQF0	2.200839	11,331.14	5,345.84	0.01%	-1,062.12	-4,923.18
1,439.00 DULUXGROUP LTD SEC ID: AAB3VL4P0	4.795324	3,144.39	6,900.47	0.01%	158.90	3,597.18
179.00 DART ENERGY LTD SEC ID: AAB43GFM5	0.093938	15.09	16.82	0.00%	-0.79	2.52
2,284.00 JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	11.576771	15,066.60	26,441.34	0.04%	-774.35	12,149.09
2,571.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.312213	8,929.90	11,086.70	0.02%	-2,318.58	4,475.38
17,014.00 WESTFIELD RETAIL TRUST SEC ID: AAB624887	2.657111	46,612.10	45,208.08	0.08%	-3,004.13	1,600.11

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,311.00 ARRIUM LTD SEC ID: AAB7NKJX9	1.565638	19,376.60	8,315.10	0.01%	-243.51	-10,817.99
7,294.00 SYDNEY AIRPORT SEC ID: AAB70DWB3	3.399670	17,720.51	24,797.19	0.04%	-33.16	7,109.84
932.00 SHOPPING CENTRES AUSTRALASIA SEC ID: AAB8K7J68	1.382234	1,369.30	1,288.24	0.00%	-216.86	135.80
2,945.00 ALS LTD SEC ID: AAB86SZR4	7.881867	29,737.13	23,212.10	0.04%	-2,062.66	-4,462.37
7,147.00 AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	4.365892	20,354.90	31,203.03	0.05%	-3,390.09	14,238.22
8,411.00 FEDERATION CENTRES SEC ID: AAB9510B5	2.093481	19,557.65	17,608.27	0.03%	-1,371.82	-577.56
806.00 RAMSAY HEALTH CARE LTD AUD0.10 SEC ID: AA6041997	38.702559	30,447.59	31,194.26	0.05%	-2,168.76	2,915.43
12,295.00 AUSTRALIA & NEW ZEALAND BANK GROUP NPV SEC ID: AA6065582	28.834570	294,303.86	354,521.03	0.60%	-15,586.11	75,803.28
6,034.00 AMCOR LIMITED NPV SEC ID: AA6066606	9.438558	50,343.80	56,952.26	0.10%	-4,844.06	11,452.52
13,807.00 WESTPAC BANKING CORP NPV SEC ID: AA6076142	28.968767	370,349.34	399,971.77	0.68%	-17,211.99	46,834.42
4,948.00 FORTESCUE METALS G NPV SEC ID: AA6086257	5.206863	22,656.47	25,763.56	0.04%	-754.50	3,861.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
21,625.00 TELSTRA CORP NPV SEC ID: AA6087289	4.696913	68,399.18	101,570.73	0.17%	-6,486.74	39,658.29
1,652.00 BENDIGO & ADELAIDE BK LTD NPV SEC ID: AA6091281	10.512138	15,296.14	17,366.05	0.03%	-508.56	2,578.47
2,244.00 COCA-COLA AMATIL NPV SEC ID: AA6123456	10.762640	23,051.74	24,151.36	0.04%	-707.28	1,806.90
689.00 ASX LTD NPV SEC ID: AA6129222	32.887334	21,512.80	22,659.37	0.04%	-663.59	1,810.16
14,923.00 BHP BILLITON LIMITED SEC ID: AA6144692	33.987754	595,982.51	507,199.25	0.86%	-19,622.26	-69,161.00
10,886.00 MIRVAC GROUP STAPLED SHS SEC ID: AA6161977	1.503012	14,642.90	16,361.79	0.03%	-479.15	2,198.04
4,462.00 HARVEY NORMAN HLDGS NPV (POST SPLIT) SEC ID: AA6173501	2.827094	15,004.74	12,614.49	0.02%	-369.43	-2,020.82
1,778.00 COMPUTERSHARE NPV (DFD 1 POST REC) SEC ID: AA6180415	10.181117	20,689.08	18,102.03	0.03%	-530.12	-2,056.93
2,252.00 CSL ORD NPV SEC ID: AA6185497	61.695064	75,107.43	138,937.28	0.24%	-4,068.80	67,898.65
818.00 REA GROUP LTD SEC ID: AA6198573	33.781984	29,597.06	27,633.66	0.05%	-602.31	-1,361.09
4,642.00 TRANSURBAN GROUP NPV SEC ID: AA6200882	6.119406	21,640.21	28,406.28	0.05%	-831.88	7,597.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
226.00 COCHLEAR LTD COM SEC ID: AA6211798	52.712778	15,087.34	11,913.09	0.02%	-348.87	-2,825.38
3,511.00 ORIGIN ENERGY LTD NPV (POST RECONSTRUCTION) SEC ID: AA6214867	12.587726	53,825.76	44,195.50	0.07%	-1,294.28	-8,335.98
7,171.00 COMMONWEALTH BANK OF AUSTRALIA ORD NPV SEC ID: AA6215039	69.603770	385,027.12	499,128.63	0.84%	-22,853.77	136,955.28
3,444.00 BORAL LIMITED NEW NPV SEC ID: AA6218678	4.267481	14,861.09	14,697.20	0.02%	-430.40	266.51
1,743.00 RIO TINTO LIMITED NPV SEC ID: AA6220104	60.997237	127,825.19	106,318.18	0.18%	-3,113.56	-18,393.45
3,259.00 CSR ORD NPV SEC ID: AA6238643	2.370823	11,499.51	7,726.51	0.01%	32.96	-3,805.96
5,231.00 APA GROUP NPV SEC ID: AA6247305	5.367900	30,146.87	28,079.48	0.05%	-1,952.21	-115.18
8,312.00 INSURANCE AUSTRALIA GROUP PLC SEC ID: AA6271024	5.206863	30,019.09	43,279.45	0.07%	-1,267.44	14,527.80
8,617.00 CFS RETAIL PROPERTY TRUST GROUP SEC ID: AA6361379	1.740094	14,845.80	14,994.40	0.03%	-439.10	587.70
7,418.00 GPT GROUP SEC ID: AA6365867	3.041810	19,990.81	22,564.15	0.04%	-660.79	3,234.13
1,389.00 OZ MINERALS LTD AUD0.4 SEC ID: AA6397829	2.818148	13,468.91	3,914.41	0.01%	-48.76	-9,505.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,439.00 ORICA LIMITED SEC ID: AA6458001	21.346349	35,663.09	30,717.40	0.05%	-899.56	-4,046.13
597.00 LEIGHTON HOLDINGS LTD ORD A$0.50 SEC ID: AA6511221	14.412812	21,522.38	8,604.45	0.01%	-251.98	-12,665.95
2,148.00 LEND LEASE GROUP NPV SEC ID: AA6512005	9.966401	17,177.50	21,407.83	0.04%	-626.93	4,857.26
662.00 WORLEYPARSONS LTD NPV SEC ID: AA6562471	14.851190	15,607.53	9,831.49	0.02%	-287.91	-5,488.13
5,081.00 SUNCORP GROUP LIMITED SEC ID: AA6585084	11.719915	40,539.00	59,548.89	0.10%	-1,743.89	20,753.78
10,554.00 NATL AUSTRALIA BK NPV SEC ID: AA6624602	31.160660	278,863.40	328,869.60	0.56%	-15,814.71	65,820.91
1,602.00 NEWCREST MINING LTD ORD NPV SEC ID: AA6637109	6.978270	49,857.23	11,179.19	0.02%	-327.38	-38,350.66
6,446.00 INCITEC PIVOT NPV SEC ID: AA6673047	2.397662	20,666.91	15,455.33	0.03%	-452.61	-4,758.97
2,656.00 TOLL HLDGS LIMITED NPV SEC ID: AA6693748	5.081612	18,181.22	13,496.76	0.02%	-395.26	-4,289.20
11,205.00 AMP LIMITED AUS0.40 SEC ID: AA6709957	3.927514	61,134.02	44,007.79	0.07%	-492.18	-16,634.05
5,689.00 QANTAS AIRWAYS NPV SEC ID: AA6710344	0.979642	14,885.39	5,573.19	0.01%	-163.21	-9,148.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,219.00 QBE INS GROUP A$1 SEC ID: AA6715749	10.297422	101,721.96	53,742.24	0.09%	-3,307.58	-44,672.14
3,640.00 SANTOS LIMITED NPV SEC ID: AA6776709	13.088730	49,465.16	47,642.98	0.08%	-1,395.23	-426.95
1,475.00 SONIC HEALTHCARE LTD ORD A$0.20 SEC ID: AA6821125	14.833297	19,568.63	21,879.11	0.04%	-640.73	2,951.21
9,526.00 STOCKLAND TRUST GROUP NPV (STAPLED) SEC ID: AA6850850	3.229687	34,579.03	30,765.99	0.05%	-900.99	-2,912.05
5,304.00 WESFARMERS ORD NPV SEC ID: AA6948837	39.400386	162,698.54	208,979.65	0.35%	-7,664.43	53,945.54
9,755.00 ALUMINA LTD NPV SEC ID: AA6954983	0.997535	15,862.74	9,730.96	0.02%	-284.97	-5,846.81
1,918.00 ILUKA RESOURCES LIMITED SEC ID: AA6957572	7.720830	34,964.36	14,808.55	0.03%	-2,880.11	-17,275.70
2,992.00 WOODSIDE PETROLEUM NPV SEC ID: AA6979725	34.801885	124,361.50	104,127.24	0.18%	-4,043.72	-16,190.54
5,565.00 WOOLWORTHS LIMITED ORD A$0.25 SEC ID: AA6981234	30.283903	148,561.72	168,529.92	0.29%	-6,895.82	26,864.02
TOTAL AUSTRALIAN DOLLAR EQUITY (7.46%)		**4,239,525.76**	**4,408,598.12**	**7.46%**	**-188,128.19**	**357,200.55**
TOTAL AUSTRALIAN DOLLAR (7.52%)		**4,274,275.91**	**4,443,526.35**	**7.52%**	**-187,950.11**	**357,200.55**

DANISH KRONE

CASH & CASH EQUIVALENTS

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
0.00 NON-BASE CURRENCY	1.000000	472.28	471.92	0.00%	-0.36	0.00
EQUITY						
1,500.00 DSV DKK1 (POST SUBDIVISION) SEC ID: SDB1WT5G0	32.840177	28,012.01	49,260.26	0.08%	1,850.29	19,397.96
1,000.00 NOVOZYMES A/S SEC ID: SDB798FW3	42.278495	26,215.68	42,278.49	0.07%	1,588.05	14,474.76
500.00 COLOPLAST-B SEC ID: SDB8FMRX8	66.308343	14,432.49	33,154.17	0.06%	-121.38	18,843.06
400.00 CARLSBERG A/S SEC ID: SD4169217	110.821743	35,641.94	44,328.70	0.08%	1,665.07	7,021.69
6.00 A P MOLLER - MAERSK A/S DNKR1000 SEC ID: SD4253045	10,869.765959	53,911.11	65,218.60	0.11%	2,449.73	8,857.76
2.00 AP MOLLER MAERSK A/S SEC ID: SD4253052	10,324.892390	15,825.52	20,649.78	0.03%	1,087.73	3,736.53
3,100.00 DANSKE BANK AS DKK10 SEC ID: SD4588820	22.977041	66,362.93	71,228.83	0.12%	1,125.21	3,740.69
2,435.00 TDC A/S DKK5 SEC ID: SD5698792	9.715373	19,944.65	23,656.93	0.04%	1,347.05	2,365.23
800.00 VESTAS WIND SYSTEM DKK1 SEC ID: SD5964657	29.589405	48,315.46	23,671.52	0.04%	984.52	-25,628.46
1,700.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	183.594688	135,253.36	312,110.97	0.53%	8,302.13	168,555.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL DANISH KRONE EQUITY (1.16%)		**443,915.15**	**685,558.25**	**1.16%**	**20,278.40**	**221,364.70**
TOTAL DANISH KRONE (1.16%)		**444,387.43**	**686,030.17**	**1.16%**	**20,278.04**	**221,364.70**
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	32,247.57	32,324.10	0.05%	76.53	0.00
PREFERRED SECURITIES						
713.00 HENKEL AG & CO KGAA PFD SEC ID: ED5076705	116.174965	39,255.97	82,832.75	0.14%	1,454.72	42,122.06
667.00 VOLKSWAGEN AG PFD SEC ID: ED5497166	281.308493	82,601.18	187,632.76	0.32%	742.27	104,289.31
438.00 BAYERISCHE MOTOREN WERKE-PRF PFD SEC ID: ED5756033	85.556916	15,786.09	37,473.93	0.06%	658.14	21,029.70
660.00 PORSCHE AUTOMOBIL HOLDING SE PFD SEC ID: ED7101063	104.255697	37,079.71	68,808.76	0.12%	-427.67	32,156.72
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES (0.64%)		**174,722.95**	**376,748.20**	**0.64%**	**2,427.46**	**199,597.79**
EQUITY						
316.00 RAIFFEISEN BANK INTERNATIONAL HOLDING AG SEC ID: EAB0704T7	35.303079	15,168.28	11,155.77	0.02%	195.92	-4,208.43
503.00 ANDRITZ AG NPV (POST SPLIT) SEC ID: EAB1WVF67	62.820741	30,018.88	31,598.83	0.05%	-13.76	1,593.71

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,793.00 IMMOEAST AG NPV(EXCHANGE RATE SH0 SEC ID: EAB46JKC8	0.000000	0.00	0.00	0.00%	0.00	0.00
1,477.00 TELEKOM AUSTRIA (TA) NPV SEC ID: EA4635085	7.584237	20,785.07	11,201.92	0.02%	196.73	-9,779.88
1,062.00 OMV AG NPV SEC ID: EA4651454	47.938881	43,564.92	50,911.09	0.09%	-130.57	7,476.74
385.00 VERBUND AG SEC ID: EA4661602	21.378894	15,408.98	8,230.88	0.01%	144.55	-7,322.65
470.00 VOESTALPINE AG SEC ID: EA4943406	48.131794	19,097.42	22,621.94	0.04%	397.29	3,127.23
756.00 ERSTE GROUP BANK AG SEC ID: EA5289833	34.903474	32,059.78	26,387.03	0.04%	463.42	-6,136.17
4,189.00 IMMOFINANZ AG NPV SEC ID: EA5679918	4.640936	13,623.91	19,440.88	0.03%	282.59	5,534.38
910.00 BELGACOM NPV SEC ID: EBB00D9P7	29.632815	35,767.97	26,965.86	0.05%	473.58	-9,275.69
893.00 AGEAS NV SEC ID: EBB86S2N3	42.647553	30,644.28	38,084.26	0.06%	689.88	6,750.10
422.00 UMICORE NPV SEC ID: EB4005006	46.788292	15,349.46	19,744.66	0.03%	346.77	4,048.43
367.00 DELHAIZE GROUP SEC ID: EB4262110	59.527440	30,182.38	21,846.57	0.04%	383.67	-8,719.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,206.00 KBC GROUPE NPV SEC ID: EB4497740	56.840438	61,950.22	68,549.57	0.12%	619.32	5,980.03
3,520.00 ANHEUSER-BUSCH INBEV NV SEC ID: EB4755311	106.460417	196,599.62	374,740.67	0.63%	3,538.79	174,602.26
290.00 SOLVAY NPV SEC ID: EB4821105	158.464250	30,279.70	45,954.63	0.08%	807.08	14,867.85
404.00 UCB S A NPV SEC ID: EB5596995	74.602213	17,542.86	30,139.29	0.05%	529.32	12,067.11
310.00 COLRUYT SA NPV SEC ID: EB5806220	55.917211	15,274.96	17,334.34	0.03%	304.43	1,754.95
322.00 GROUPE BRUXELLES L NPV SEC ID: EB7097323	91.950604	28,705.78	29,608.09	0.05%	519.98	382.33
621.00 PROSIEBENSAT1 MEDI SEC ID: EDBCZM1B8	49.606200	29,592.34	30,805.45	0.05%	-13.41	1,226.52
1,907.00 DEUTSCHE WOHNEN AG NPV (BR) SEC ID: EDB0YZ0Z4	19.339528	37,687.83	36,880.49	0.06%	21.42	-828.76
323.00 LANXESS AG NPV SEC ID: EDB05M8B0	66.796126	23,966.27	21,575.16	0.04%	1,063.15	-3,454.26
102.00 WACKER CHEMIE AG NPV (BR) SEC ID: EDB11Y560	110.759621	15,472.97	11,297.48	0.02%	198.41	-4,373.90
169.00 BRENNTAG AG SEC ID: EDB4YVF55	185.678763	19,442.18	31,379.71	0.05%	-1,198.98	13,136.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
689.00 K + S AG SHS SEC ID: EDB54C012	30.831631	41,364.10	21,243.00	0.04%	373.08	-20,494.18
231.00 HUGO BOSS AG SEC ID: EDB88MHC8	142.617825	29,901.01	32,944.72	0.06%	-14.34	3,058.05
4,547.00 COMMERZBANK AG SEC ID: EDB90LKT5	16.135795	89,516.56	73,369.46	0.12%	-954.02	-15,193.08
354.00 OSRAM LICHT AG SEC ID: EDB923933	56.495950	10,018.87	19,999.57	0.03%	1,328.04	8,652.66
1,036.00 ADIDAS AG SEC ID: ED4031974	127.653288	65,806.43	132,248.81	0.22%	3,565.62	62,876.76
666.00 FRESENIUS SE & CO KGAA SEC ID: ED4352099	153.779220	57,849.16	102,416.96	0.17%	3,514.34	41,053.46
980.00 UNITED INTERNET AG NPV REGD SEC ID: ED4354137	42.606214	15,204.65	41,754.09	0.07%	733.32	25,816.12
302.00 HANNOVER RUECKVERSICHERUNG SE SEC ID: ED4511801	85.956521	15,281.62	25,958.87	0.04%	455.89	10,221.36
656.00 GEA GROUP AG NPV SEC ID: ED4557101	47.677070	15,646.56	31,276.16	0.05%	549.29	15,080.31
464.00 CONTINENTAL AG NPV SEC ID: ED4598584	219.645230	46,835.25	101,915.39	0.17%	5,587.09	49,493.05
3,383.00 DEUTSCHE POST AG NPV (REGD) SEC ID: ED4617855	36.515675	59,680.89	123,532.53	0.21%	2,169.53	61,682.11

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
263.00 MERCK KGAA NPV SEC ID: ED4741846	179.477988	31,325.87	47,202.71	0.08%	1,859.99	14,016.85
2,491.00 RWE AG (NEU) NPV 'A' SEC ID: ED4768963	36.660360	180,989.33	91,320.96	0.15%	1,329.09	-90,997.46
4,177.00 SAP AG ORD NPV SEC ID: ED4846280	85.860065	227,278.29	358,637.49	0.61%	6,580.84	124,778.36
7,600.00 E.ON SE NPV SEC ID: ED4942907	18.485199	284,104.58	140,487.51	0.24%	2,467.28	-146,084.35
520.00 HENKEL AG & CO KGAA NPV(BR) SEC ID: ED5002461	104.228138	24,485.06	54,198.63	0.09%	951.85	28,761.72
454.00 METRO AG ORD NPV SEC ID: ED5041410	48.503840	27,492.62	22,020.74	0.04%	386.73	-5,858.61
3,679.00 BAYER AG ORD NPV SEC ID: ED5069213	140.482003	273,768.66	516,833.29	0.87%	7,503.22	235,561.41
4,086.00 BASF SE SEC ID: ED5086571	106.777346	276,971.78	436,292.23	0.74%	6,455.67	152,864.78
476.00 CELESIO AG SEC ID: ED5105181	31.692850	15,408.50	15,085.80	0.03%	264.95	-587.65
572.00 BEIERSDORF AG NPV SEC ID: ED5107401	101.472238	41,164.75	58,042.12	0.10%	1,939.51	14,937.86
180.00 HOCHTIEF AG NPV SEC ID: ED5108664	85.515577	15,546.92	15,392.80	0.03%	270.33	-424.45

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
563.00 HEIDELBERGCEMENT AG SEC ID: ED5120677	75.993943	32,103.03	42,784.59	0.07%	751.40	9,930.16
971.00 FRESENIUS MEDICAL CARE AG & CO KGAA SEC ID: ED5129074	71.281354	54,716.77	69,214.19	0.12%	1,215.55	13,281.87
2,029.00 ALLIANZ SE (SOCIETAS EUROPEAE) SEC ID: ED5231482	179.615783	267,442.15	364,440.42	0.62%	5,522.48	91,475.79
1,251.00 DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK SEC ID: ED5287484	21.247989	21,434.01	26,581.23	0.04%	466.82	4,680.40
790.00 MUENCHENER RUECKVERSICHERUNGS G NPV REGD SEC ID: ED5294126	220.678693	130,218.66	174,336.17	0.29%	3,061.75	41,055.76
260.00 SALZGITTER AG ORD NPV SEC ID: ED5465353	42.716450	24,326.59	11,106.28	0.02%	195.05	-13,415.36
159.00 VOLKSWAGEN AG ORD NPV SEC ID: ED5497109	271.318355	15,419.33	43,139.62	0.07%	757.65	26,962.64
4,280.00 DAIMLER AG ORD NPV (REGD) SEC ID: ED5529026	86.673055	221,763.79	370,960.68	0.63%	6,737.13	142,459.76
423.00 MAN SE ORD NPV SEC ID: ED5563520	122.982038	35,721.73	52,021.40	0.09%	913.61	15,386.06
2,414.00 THYSSENKRUPP AG NPV SEC ID: ED5636920	24.375936	73,595.47	58,843.51	0.10%	629.87	-15,381.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,543.00 SIEMENS AG NPV REGD SEC ID: ED5727976	136.816656	362,734.07	484,741.41	0.82%	11,026.58	110,980.76
924.00 QIAGEN NV SEC ID: ED5732828	23.335583	21,531.89	21,562.08	0.04%	378.69	-348.50
738.00 LINDE AG NPV SEC ID: ED5740813	209.517298	91,517.65	154,623.77	0.26%	5,774.09	57,332.03
4,685.00 DEUTSCHE BANK AG ORD NPV REGD SEC ID: ED5750358	47.780416	292,235.13	223,851.26	0.38%	3,460.57	-71,844.44
1,324.00 BAYERISCHE MOTOREN WERKE (BMW) AG EUR1 SEC ID: ED5756025	117.428899	63,042.09	155,475.86	0.26%	2,730.52	89,703.25
11,333.00 DEUTSCHE TELEKOM AG NPV (REGD) SEC ID: ED5842353	17.127919	153,804.20	194,110.70	0.33%	3,409.03	36,897.47
4,345.00 INFINEON TECHNOLOGIES ORD NPV SEC ID: ED5889503	10.692892	30,366.53	46,460.62	0.08%	815.95	15,278.14
779.00 DEUTSCHE BOERSE AG NPV SEC ID: ED7021964	82.952590	58,705.68	64,620.07	0.11%	1,134.88	4,779.51
4,594.00 BANCO POPULAR ESPANOL SA SEC ID: EEBBHXPN2	6.042311	34,580.16	27,758.38	0.05%	809.65	-7,631.43
4,138.00 REPSOL SA RTS EXP 09-JAN-2014 SEC ID: EEBHBFL65	0.683463	2,773.48	2,828.17	0.00%	14.98	39.71
1,120.00 GAMESA CORP TECNO EUR0.17 SEC ID: EEB01CP25	10.444861	15,296.59	11,698.24	0.02%	205.44	-3,803.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
566.00 ACS ACTIVIDADES CO EUR0.5 SEC ID: EEB01FLQ9	34.476309	26,907.85	19,513.59	0.03%	342.70	-7,736.96
996.00 GRIFOLS SA EUR0.5 SEC ID: EEB01SPF1	47.904432	13,351.17	47,712.81	0.08%	837.94	33,523.70
1,759.00 FERROVIAL SA EUR0.2 SEC ID: EEB038516	19.380867	17,472.80	34,090.95	0.06%	598.71	16,019.44
4,114.00 MAPFRE SA EUR0.10 SEC ID: EEB1G40S5	4.289558	15,367.88	17,647.24	0.03%	309.92	1,969.44
13,326.00 BANCO DE SABADELL SA NEW EUR0.125 (POST SPLIT 20) SEC ID: EEB1X8QN0	2.612593	39,086.39	34,815.42	0.06%	1,089.27	-5,360.24
3,360.00 CAIXABANK SEC ID: EEB283W91	5.219675	16,537.88	17,538.11	0.03%	308.02	692.21
20,609.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	6.386798	161,864.29	131,625.53	0.22%	2,183.74	-32,422.50
1,158.00 AMADEUS IT HLD SA-A SHS0.0100 SEC ID: EEB3MSM24	42.861135	23,116.04	49,633.19	0.08%	2,445.73	24,071.42
6,260.00 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA SEC ID: EEB5282K7	6.667900	23,183.77	41,741.05	0.07%	-2,214.35	20,771.63
2,074.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	8.956675	10,199.43	18,576.14	0.03%	-922.77	9,299.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,182.00 ABERTISINFRAESTRUCTURAS SA EUR3 SEC ID: EE4065665	22.253893	19,534.70	26,304.10	0.04%	510.05	6,259.35
1,786.00 BANKINTER S A EUR0.3 REGD SEC ID: EE5474007	6.871837	9,732.00	12,273.10	0.02%	215.55	2,325.55
23,951.00 BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SEC ID: EE5501908	12.329897	270,912.77	295,313.36	0.50%	8,715.17	15,685.42
133.00 ACCIONA SA EUR1.00 SEC ID: EE5579102	57.550082	15,088.42	7,654.17	0.01%	134.43	-7,568.68
2,176.00 GAS NAT SDG SA EUR1 SEC ID: EE5650424	25.760775	46,666.85	56,055.45	0.09%	338.81	9,049.79
4,138.00 REPSOL SA SEC ID: EE5669358	25.244044	99,934.59	104,459.85	0.18%	1,327.76	3,197.50
50,749.00 BANCO SANTANDER SA SEC ID: EE5705947	8.964943	578,737.03	454,961.87	0.77%	10,761.76	-134,536.92
919.00 RED ELECTRICA CORPORATION SA EUR2 SEC ID: EE5723775	66.830575	43,780.36	61,417.30	0.10%	1,920.92	15,716.02
18,268.00 TELEFONICA SA EUR1 SEC ID: EE5732529	16.308038	423,040.95	297,915.24	0.50%	4,055.25	-129,180.96
1,116.00 INDUSTRIA DE DISENO TEXTIL SA EUR0.15 SEC ID: EE7111318	165.078410	79,551.23	184,227.51	0.31%	-1.81	104,678.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
715.00 ENAGAS SA EUR1.50 SEC ID: EE7383073	26.174160	16,051.50	18,714.53	0.03%	328.66	2,334.37
5,965.00 GDF SUEZ EUR1 SEC ID: EFB0C2CQ3	23.556055	214,324.45	140,511.88	0.24%	2,906.62	-76,719.19
808.00 ALSTOM EUR7 (POST CONSOLIDATION SEC ID: EFB0DJ8Q0	36.481226	51,227.78	29,476.83	0.05%	517.68	-22,268.63
430.00 EUTELSAT COMMUNICATIONS PROMESSES EUR1 SEC ID: EFB0M7KJ8	31.231237	15,258.90	13,429.43	0.02%	235.97	-2,065.44
946.00 EDF EUR0.5 SEC ID: EFB0NJJ12	35.392646	52,270.14	33,481.44	0.06%	588.01	-19,376.71
185.00 ARKEMA EUR10 SEC ID: EFB0Z5YZ7	116.836381	20,006.99	21,614.73	0.04%	-1,298.03	2,905.77
2,331.00 SES SA FIDUCIARY DR EACH REP 1 'A' SHS SEC ID: EFB00ZQQ8	32.423164	63,828.60	75,578.39	0.13%	1,897.41	9,852.38
252.00 IMERYS EUR2 SEC ID: EFB011GL4	87.100220	15,816.57	21,949.26	0.04%	385.48	5,747.21
371.00 GEMALTO EUR 1 SEC ID: EFB011JK3	111.586391	23,187.80	41,398.55	0.07%	3,952.23	14,258.52
750.00 SAFRAN SA EUR0.20 SEC ID: EFB058TZ0	69.600255	19,945.62	52,200.19	0.09%	916.77	31,337.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,487.00 NATIXIS EUR1.6 (POST SUBDU) SEC ID: EFB1HDJL6	5.889358	17,730.49	20,536.20	0.03%	339.06	2,466.65
662.00 SCOR SE EUR7.876972 (POST CONSOLIDATION) SEC ID: EFB1LB9P7	36.605242	16,982.19	24,232.67	0.04%	425.57	6,824.91
1,174.00 REXEL PROMESSES EUR5 SEC ID: EFB1VP0K5	26.284396	28,928.53	30,857.88	0.05%	-13.44	1,942.79
2,223.00 VINCI EUR2.50 (POST SUBDIVISIO SEC ID: EFB1XH021	65.755774	136,076.21	146,175.09	0.25%	1,999.79	8,099.09
1,390.00 AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION) SEC ID: EFB1YXBJ6	141.653260	152,104.90	196,898.03	0.33%	2,762.76	42,030.37
2,595.00 DANONE EUR0.25 (POST SUBDIVISION) SEC ID: EFB1Y9TB7	72.094344	165,807.94	187,084.82	0.32%	2,675.97	18,600.91
1,130.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	55.200677	52,463.74	62,376.77	0.11%	309.53	9,603.50
295.00 EIFFAGE EUR4(POST SUBDIVISION) SEC ID: EFB13X011	57.667208	15,626.63	17,011.83	0.03%	298.78	1,086.42
9,185.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	61.360114	537,536.73	563,592.64	0.95%	8,740.58	17,315.33
187.00 ADP PROMESSES EUR3 SEC ID: EFB164FY4	113.680875	15,622.18	21,258.32	0.04%	373.34	5,262.80

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
456.00 VALLOUREC (USIN A TUB DE LOR EUR2 (POST SUBDIVISION) SEC ID: EFB197DR1	54.566820	47,602.96	24,882.47	0.04%	436.99	-23,157.48
1,628.00 BUREAU VERITAS EUR0.12 SEC ID: EFB28DTJ8	29.274548	29,434.12	47,658.96	0.08%	1,373.08	16,851.76
1,905.00 GET SA EUR0.40 (POST CONSOLIDATION) SEC ID: EFB292JQ6	10.527538	19,712.61	20,054.96	0.03%	352.21	-9.86
1,077.00 SUEZ ENVIRONNEMENT CO EUR4 SEC ID: EFB3B8D01	17.947799	25,002.43	19,329.79	0.03%	339.47	-6,012.11
586.00 EDENRED SEC ID: EFB62G1B5	33.525524	11,708.47	19,645.96	0.03%	345.04	7,592.45
896.00 BOUYGUES EUR1 SEC ID: EF4002129	37.783389	45,751.45	33,853.92	0.06%	594.56	-12,492.09
2,420.00 AIRBUS GROUP NV SEC ID: EF4012250	76.903390	77,719.69	186,106.20	0.31%	7,415.47	100,971.04
1,579.00 VEOLIA ENVIRONMENT EUR5.0 SEC ID: EF4031870	16.335597	55,540.48	25,793.91	0.04%	452.99	-30,199.56
957.00 L'OREAL EUR0.2 SEC ID: EF4057800	175.964215	102,359.86	168,397.75	0.28%	2,957.44	63,080.45
255.00 CHRISTIAN DIOR EUR2 SEC ID: EF4061398	189.261433	28,352.15	48,261.67	0.08%	847.60	19,061.92
1,136.00 LVMH MOET HENNESSY EUR0.30 SEC ID: EF4061414	182.716170	147,698.75	207,565.57	0.35%	2,895.04	56,971.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
377.00 THALES EUR3 SEC ID: EF4162790	64.488060	15,183.26	24,312.00	0.04%	426.99	8,701.75
809.00 CAP GEMINI EUR8 SEC ID: EF4163434	67.698684	40,722.86	54,768.23	0.09%	961.85	13,083.52
221.00 CASINO GUICH-PERR EUR1.53 SEC ID: EF4178416	115.430872	18,968.44	25,510.22	0.04%	448.01	6,093.77
872.00 CIE GENERALE DE GEOPHYSIQUE VERITAS SEC ID: EF4215390	17.334611	26,331.74	15,115.78	0.03%	265.47	-11,481.43
837.00 PUBLICIS GROUPE SA EUR.4 SEC ID: EF4380426	91.647455	50,899.30	76,708.92	0.13%	527.94	25,281.68
725.00 LAFARGE SA EUR4.00 SEC ID: EF4502706	75.056937	52,053.68	54,416.28	0.09%	955.67	1,406.93
724.00 LAGARDERE S.C.A. EUR6.1(REG) SEC ID: EF4547214	37.232209	30,418.37	26,956.12	0.05%	473.41	-3,935.66
136.00 ICADE NPV (POST MERGER) SEC ID: EF4554400	93.245877	14,999.58	12,681.44	0.02%	222.71	-2,540.85
857.00 MICHELIN CIE GLE DES ETABL ORD EUR2 REGD SEC ID: EF4588366	106.446638	73,026.75	91,224.77	0.15%	947.68	17,250.34
1,044.00 PERNOD-RICARD EUR1.55 SEC ID: EF4682326	114.108040	99,027.58	119,128.79	0.20%	1,440.92	18,660.29
968.00 RENAULT REGIE NATIONALE DES USINES EUR3.81 SEC ID: EF4712792	80.541178	59,265.85	77,963.86	0.13%	711.22	17,986.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,160.00 SCHNEIDER ELECTRIC SA SEC ID: EF4834109	87.362030	132,801.63	188,701.98	0.32%	4,209.43	51,690.92
5,322.00 VIVENDI SA EUR5.5 SEC ID: EF4834778	26.394632	140,700.58	140,472.23	0.24%	2,467.02	-2,695.37
451.00 TECHNIP SA EUR SEC ID: EF4874162	96.263587	38,165.69	43,414.88	0.07%	762.47	4,486.72
359.00 VALEO EUR3 SEC ID: EF4937571	110.828519	38,162.13	39,787.44	0.07%	23.11	1,602.20
8,896.00 ORANGE SA SEC ID: EF5176179	12.401550	199,082.07	110,324.19	0.19%	2,440.38	-91,198.26
43.00 HERMES INTL FRF10 POST SPLIT SEC ID: EF5253978	363.089825	5,911.40	15,612.86	0.03%	274.18	9,427.28
247.00 BIC EUR3.82 SEC ID: EF5298783	122.720227	31,087.03	30,311.90	0.05%	-13.19	-761.94
320.00 DASSAULT SYSTEMES SA EUR1 SEC ID: EF5330040	124.332429	19,313.04	39,786.38	0.07%	698.75	19,774.59
304.00 KERING EUR4.00 SEC ID: EF5505070	211.722018	41,339.28	64,363.49	0.11%	1,130.36	21,893.85
644.00 CNP ASSURANCES EUR1 SEC ID: EF5543980	20.531455	15,262.20	13,222.26	0.02%	232.22	-2,272.16
183.00 NEOPOST FRF4 SEC ID: EF5617099	77.192759	14,804.70	14,126.27	0.02%	248.08	-926.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,166.00 CARREFOUR EUR2.5 SEC ID: EF5641560	39.698740	123,577.37	125,686.21	0.21%	3,135.57	-1,026.73
301.00 ATOS EUR1 SEC ID: EF5654787	90.655331	15,655.00	27,287.25	0.05%	479.24	11,153.01
5,301.00 SANOFI SEC ID: EF5671732	106.267504	410,351.16	563,324.04	0.95%	10,720.00	142,252.88
586.00 ACCOR SAR SEC ID: EF5852845	47.263685	21,975.91	27,696.52	0.05%	486.40	5,234.21
2,730.00 STMICROELECTRONICS EUR1.04 (SICOVAM) SEC ID: EF5962339	8.047228	27,731.89	21,968.93	0.04%	385.83	-6,148.79
3,486.00 SOCIETE GENERALE EUR1.25 SEC ID: EF5966512	58.177049	180,491.52	202,805.19	0.34%	4,889.57	17,424.10
9,267.00 ALCATEL LUCENT EUR2 SER'A' SEC ID: EF5975000	4.489361	29,458.31	41,602.91	0.07%	730.63	11,413.97
824.00 SOCIETE TELEVISION FRANCAISE 1 SEC ID: EF5997111	19.305080	15,691.63	15,907.39	0.03%	279.37	-63.61
376.00 SODEXO EUR4 SEC ID: EF7062716	101.472238	22,942.37	38,153.56	0.06%	670.06	14,541.13
467.00 UNIBAIL-RODAMCO SE EUR5 SEC ID: EF7076245	256.643188	85,108.66	119,852.37	0.20%	3,393.85	31,349.86
7,978.00 AXA EUR2.29 SEC ID: EF7088422	27.848370	183,071.35	222,174.29	0.38%	3,267.57	35,835.37

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
671.00 PEUGEOT SA EUR1 SEC ID: EF7103528	13.005092	19,962.25	8,726.42	0.01%	153.26	-11,389.09
803.00 ESSILOR INTERNATIONAL EURO.18 SEC ID: EF7212477	106.487976	51,905.94	85,509.84	0.14%	1,501.75	32,102.15
3,709.00 CREDIT AGRICOLE SA EUR3 SEC ID: EF7262613	12.821825	66,361.36	47,556.15	0.08%	835.19	-19,640.40
194.00 ZODIAC AEROSPACE NPV SEC ID: EF7294335	177.411063	19,567.36	34,417.75	0.06%	3,677.95	11,172.44
5,013.00 BNP PARIBAS EUR2 SEC ID: EF7309687	78.060868	386,174.16	391,319.13	0.66%	5,302.77	-157.80
1,537.00 COMPAGNIE DE SAINT-GOBAIN EUR4 SEC ID: EF7380480	55.083551	75,213.78	84,663.43	0.14%	1,486.89	7,962.76
385.00 KLEPIERRE EUR1.4 SEC ID: EF7582556	46.416246	15,234.29	17,870.26	0.03%	313.84	2,322.13
133.00 GECINA EUR7.50 SEC ID: EF7742465	132.324539	15,050.60	17,599.16	0.03%	309.08	2,239.48
134.00 FONCIERE DES REGIO EUR2 SEC ID: EF7745633	86.466363	14,717.28	11,586.49	0.02%	203.48	-3,334.27
190.00 ILIAD NPV SEC ID: EF7759436	205.176755	34,313.61	38,983.58	0.07%	2,092.12	2,577.85
5,320.00 BANK OF CYPRUS PUBLIC CO LTD EUR1 SEC ID: EH4505010	0.285236	19,470.56	1,517.45	0.00%	74.77	-18,027.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,600.00 OPAP SA EUR0.3 (CR) SEC ID: EH7107251	13.324777	27,150.31	21,319.64	0.04%	-292.41	-5,538.26
3,057.00 CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	11.416316	36,762.87	34,899.68	0.06%	1,057.41	-2,920.60
1,617.00 FINMECCANICA SPA EUR 4.40 SEC ID: EIB0DJNG9	7.585615	21,901.09	12,265.95	0.02%	215.42	-9,850.56
11,260.00 T. E. R. N. A. ORD EURO.22 SEC ID: EIB01BN53	5.004714	52,666.46	56,353.08	0.10%	414.93	3,271.69
727.00 EXOR SPA EUR1 SEC ID: EIB06HZC7	39.836535	29,454.72	28,961.16	0.05%	-12.61	-480.95
1,306.00 PRYSMIAN CAB & SYS NPV SEC ID: EIB1W4V62	25.781445	20,667.44	33,670.57	0.06%	-54.97	13,058.10
3,560.00 BANCO POPOLARE SOC COOPERATIVA EUR3.60 SEC ID: EIB1Z9G81	1.920862	18,930.34	6,838.27	0.01%	120.10	-12,212.17
9,767.00 ENEL GREEN POWER SPA EUR0.20 SEC ID: EIB4TWTW4	2.523026	20,795.30	24,642.40	0.04%	1,064.95	2,782.15
18,348.00 UNICREDIT SPA SEC ID: EIB5M1SM9	7.413371	117,379.78	136,020.53	0.23%	4,903.96	13,736.79
4,921.00 ASSICURAZIONI GENERALI EUR1 SEC ID: EI4056715	23.562945	120,172.37	115,953.25	0.20%	2,036.41	-6,255.53
2,392.00 BANCA POPOLARE DI MILANO EUR SEC ID: EI4072167	0.620078	5,056.82	1,483.23	0.00%	26.05	-3,599.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
47,333.00 INTESA SANPAOLO EUR0.52 SEC ID: EI4076838	2.472042	158,140.65	117,009.18	0.20%	1,253.08	-42,384.55
5,057.00 INTESA SANPAOLO EUR0.52 NON CNV SEC ID: EI4076846	2.015941	15,376.77	10,194.61	0.02%	179.04	-5,361.20
1,894.00 MEDIOBANCA SPA EUR0.5 SEC ID: EI4574816	8.763762	20,650.54	16,598.57	0.03%	291.51	-4,343.48
2,049.00 PIRELLI & C SPA SEC ID: EI4689804	17.334611	29,482.88	35,518.62	0.06%	-15.46	6,051.20
1,029.00 SAIPEM EUR1 SEC ID: EI4768764	21.440902	41,170.05	22,062.69	0.04%	387.48	-19,494.84
946.00 LUXOTTICA GROUP EUR0.06 SEC ID: EI4800658	53.671153	35,144.16	50,772.91	0.09%	1,881.74	13,747.01
2,940.00 MEDIASET EUR0.52 SEC ID: EI5077942	4.748416	25,544.63	13,960.34	0.02%	245.17	-11,829.46
3,057.00 FIAT SPA EUR3.58 SEC ID: EI5748526	8.191913	40,473.23	25,042.68	0.04%	439.80	-15,870.35
804.00 BENI STABILI SPA EUR0.1 SEC ID: EI5808130	0.675196	583.99	542.86	0.00%	65.93	-107.06
33,067.00 ENEL EUR1 SEC ID: EI7144567	4.373613	178,966.60	144,622.27	0.24%	2,110.28	-36,454.61
11,625.00 ENI EUR SEC ID: EI7145051	24.100346	277,522.92	280,166.52	0.47%	4,383.97	-1,740.37

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,098.00 SNAM SPA SEC ID: EI7251479	5.602745	49,464.21	50,973.77	0.09%	-646.56	2,156.12
1,887.00 TENARIS S AUSD1 SEC ID: EI7538511	21.881846	41,838.51	41,291.04	0.07%	725.16	-1,272.63
40,119.00 TELECOM ITALIA EUR0.00 SEC ID: EI7634393	0.993502	58,685.30	39,858.31	0.07%	700.01	-19,527.00
24,089.00 TELECOM ITALIA DI RISP EUR0.00 SEC ID: EI7634401	0.784054	27,455.45	18,887.06	0.03%	331.69	-8,900.08
1,190.00 ATLANTIA SPA SEC ID: EI7667161	22.474365	24,445.58	26,744.49	0.05%	469.70	1,829.21
426.00 HEINEKEN HOLDING EUR1.6 SEC ID: ENB0CCH48	63.365031	19,014.57	26,993.50	0.05%	474.06	7,504.87
616.00 KONINKLIJKE DSM NV EUR1.5 SEC ID: ENB0HZL96	78.763622	28,200.25	48,518.39	0.08%	852.10	19,466.04
1,875.00 ARCELORMITTAL NPV (POST-REORGANISATION) SEC ID: ENB03XPL5	17.872012	81,288.37	33,510.02	0.06%	588.51	-48,366.86
267.00 FUGRO NV CVZ EURO0.05 (POST-SUBDIVISION) SEC ID: ENB096LW8	59.685904	18,208.17	15,936.14	0.03%	279.87	-2,551.90
632.00 BOSKALIS WESTMINSTER GROEP NV NV CVA EUR0.80(POST SUBDIVIS) SEC ID: ENB1XF887	52.920170	30,386.74	33,445.55	0.06%	-14.56	3,073.37
7,040.00 UNILEVER NV CVA EUR0.16 SEC ID: ENB12T3J2	40.339486	224,226.04	283,989.98	0.48%	6,031.28	53,732.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
754.00 SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) SEC ID: ENB156T51	20.393660	15,451.33	15,376.82	0.03%	270.05	-344.56
1,507.00 TNT EXPRESS NV SEC ID: ENB3Y0JD2	9.298407	18,910.67	14,012.70	0.02%	-325.42	-4,572.55
1,380.00 DELTA LLOYD NV SEC ID: ENB574ZG4	24.858218	29,292.56	34,304.34	0.06%	-14.94	5,026.72
576.00 ZIGGO BV SEC ID: ENB7QNZW2	45.747940	21,711.27	26,350.81	0.04%	1,484.92	3,154.62
1,670.00 ASML HOLDING NV EUR0.09 (POST SPLIT) SEC ID: ENB929F49	93.755718	73,546.78	156,572.05	0.26%	-57.39	83,082.66
2,894.00 REED ELSEVIER NV EUR0.07 SEC ID: EN4148818	21.220430	35,469.47	61,411.92	0.10%	1,078.53	24,863.92
232.00 CORIO NV EUR10 SEC ID: EN4929282	44.886721	15,523.60	10,413.72	0.02%	185.82	-5,295.70
407.00 RANDSTAD HLDGS EUR0.1 SEC ID: EN5228650	64.970343	19,993.90	26,442.93	0.04%	464.40	5,984.63
4,765.00 KONINKLIJKE AHOLD NV EUR0.30 SEC ID: EN5252601	17.982248	63,893.06	85,685.41	0.14%	1,504.84	20,287.51
927.00 AKZO NOBEL NV EUR2 SEC ID: EN5458315	77.633703	53,926.03	71,966.44	0.12%	1,263.90	16,776.51
1,113.00 WOLTERS KLUWERS COM EUR0.12 SEC ID: EN5671511	28.585573	24,519.12	31,815.75	0.05%	558.76	6,737.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
639.00 KONINKLIJKE VOPAK NV EUR0.5 SEC ID: EN5809426	58.590434	33,702.56	37,439.29	0.06%	2,831.14	905.59
6,247.00 AEGON NV EUR0.12 SEC ID: EN5927376	9.455493	43,574.69	59,068.46	0.10%	1,037.39	14,456.38
16,287.00 KONINKLIJKE KPN NV EUR0.24 SEC ID: EN5956078	3.228537	96,283.37	52,583.18	0.09%	949.13	-44,649.32
3,888.00 KONINKLIJKE PHILIPS NV SEC ID: EN5986620	36.715478	127,516.47	142,749.78	0.24%	2,507.02	12,726.29
17,041.00 ING GROEP N.V. CVA EUR0.24 SEC ID: EN7154185	13.917295	184,107.15	237,164.62	0.40%	3,438.87	49,618.60
979.00 HEINEKEN NV EUR1.60 SEC ID: EN7792554	67.629786	50,354.25	66,209.56	0.11%	1,162.79	14,692.52
868.00 GALP ENERGIA SGPS EUR1 SEC ID: EPB1FW752	16.418274	15,436.19	14,251.06	0.02%	250.28	-1,435.41
1,446.00 JERONIMO MARTINS EUR1 (POST SUBDIVISION) SEC ID: EPB1Y1SQ0	19.587559	14,761.22	28,323.61	0.05%	497.43	13,064.96
1,905.00 EDP RENOVAVEIS SA SEC ID: EPB39GNW3	5.320265	15,094.07	10,135.11	0.02%	177.99	-5,136.95
2,760.00 BANCO ESPIRITO SANTO SA EUR(REGD) SEC ID: EP4058061	1.431690	9,187.50	3,951.46	0.01%	69.39	-5,305.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
11,598.00 EDP ENERGIAS PORTUGAL EUR1(REGD) SEC ID: EP4103594	3.679127	43,835.44	42,670.51	0.07%	229.79	-1,394.72
3,419.00 PORTUGAL TELECOM SGPS SA EUR0.03 REG1 SEC ID: EP5817184	4.354322	38,333.64	14,887.43	0.03%	261.46	-23,707.67
3,594.00 CRH ORD EUR0.32 DUBLIN LIST SEC ID: EZ4182240	25.216485	91,733.03	90,628.05	0.15%	1,059.05	-2,164.03
805.00 KERRY GROUP 'A' ORD EUR0.125 DUBLIN LISTING SEC ID: EZ4519573	69.586475	25,659.93	56,017.11	0.09%	983.78	29,373.40
862.00 NESTE OIL OYJ EUR3.4 SEC ID: SFB06YV43	19.801142	15,247.76	17,068.58	0.03%	299.76	1,521.06
578.00 NOKIAN RENKAAT OYJ (NOKIA TYRE NPV SEC ID: SFB07G375	48.049117	15,030.89	27,772.39	0.05%	487.75	12,253.75
1,698.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	45.196760	46,130.14	76,744.10	0.13%	1,595.78	29,018.18
1,119.00 ORION CORP SER B NPV SEC ID: SFB17NY41	28.137739	30,466.09	31,486.13	0.05%	-13.71	1,033.75
381.00 KESKO OYJ EUR2 SER'B' SEC ID: SF4490006	36.929060	14,918.62	14,069.97	0.02%	247.10	-1,095.75
672.00 WARTSILA 'B'EUR3.5 SEC ID: SF4525181	49.289272	17,489.02	33,122.39	0.06%	581.70	15,051.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,079.00 UPM-KYMMENE OY NPV SEC ID: SF5051252	16.921226	28,102.21	35,179.23	0.06%	617.83	6,459.19
2,326.00 STORA ENSO OYJ SER 'R' NPV SEC ID: SF5072670	10.052145	17,232.67	23,381.29	0.04%	410.63	5,737.99
2,302.00 SAMPO OYJ SER'A'NPV SEC ID: SF5226037	49.220374	75,256.54	113,305.30	0.19%	1,196.96	36,851.80
1,776.00 FORTUM OYJ FIM20 SEC ID: SF5579559	22.915309	44,019.96	40,697.59	0.07%	714.74	-4,037.11
729.00 ELISA CORPORATION EUR0.5 SEC ID: SF5701518	26.539317	15,096.99	19,347.16	0.03%	339.78	3,910.39
511.00 METSO OYJ EUR1.70 SEC ID: SF5713422	42.744009	17,413.54	21,842.19	0.04%	383.61	4,045.04
14,425.00 NOKIA (AB) OY EUR0.06 SEC ID: SF5902942	8.019669	196,623.80	115,683.73	0.20%	2,267.49	-83,207.56
TOTAL EURO CURRENCY UNIT EQUITY (29.91%)		**15,366,509.94**	**17,677,491.72**	**29.91%**	**312,193.31**	**1,998,788.47**
TOTAL EURO CURRENCY UNIT (30.60%)		**15,573,480.46**	**18,086,564.02**	**30.60%**	**314,697.30**	**2,198,386.26**
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	4,893.36	4,893.15	0.01%	-0.21	0.00
EQUITY						
13,000.00 FIH MOBILE LIMITED SEC ID: FHBBQ2Z68	0.537804	14,236.69	6,991.46	0.01%	12.16	-7,257.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,500.00 KERRY LOGISTICS NETWORK LTD SEC ID: FHBH0W289	1.421248	1,567.21	2,131.87	0.00%	-0.31	564.97
13,360.00 LINK REAL ESTATE INVT TRUST UNITS SEC ID: FHB0PB4M2	4.849266	57,751.01	64,786.20	0.11%	63.95	6,971.24
12,000.00 SJM HOLDINGS LIMITED HKD1.00 SEC ID: FHB2NR3Y0	3.353216	18,850.68	40,238.59	0.07%	128.55	21,259.36
10,800.00 WYNN MACAU LTD SEC ID: FHB4JSTL9	4.533290	41,156.90	48,959.54	0.08%	-2.53	7,805.17
53,600.00 AIA GROUP LTD SEC ID: FHB4TX8S5	5.016927	179,687.72	268,907.30	0.45%	361.78	88,857.80
10,000.00 SANDS CHINA LTD SEC ID: FHB5B23W5	8.170240	16,457.09	81,702.40	0.14%	141.97	65,103.34
2,100.00 SWIRE PROPERTIES LTD SEC ID: FHB67C2G2	2.527809	3,862.12	5,308.40	0.01%	9.57	1,436.71
9,000.00 HANG LUNG PROPERTIES LTD SEC ID: FH6030503	3.159761	36,833.58	28,437.85	0.05%	49.42	-8,445.15
6,000.00 BANK OF EAST ASIA HK$2.50 SEC ID: FH6075649	4.236660	22,333.57	25,419.96	0.04%	44.18	3,042.21
8,500.00 CLP HLDGS HKD5 SEC ID: FH6097015	7.905852	61,660.43	67,199.74	0.11%	116.80	5,422.51
8,000.00 CATHAY PACIFIC AIRWAYS HK$0.20 SEC ID: FH6179755	2.115106	16,985.59	16,920.84	0.03%	29.40	-94.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 CHEUNG KONG(HLDGS) HK$0.50 SEC ID: FH6190273	15.785910	79,312.73	94,715.46	0.16%	164.63	15,238.10
4,000.00 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1 SEC ID: FH6212556	6.313074	18,780.87	25,252.30	0.04%	105.09	6,366.34
4,700.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	16.675802	80,061.03	78,376.27	0.13%	136.22	-1,820.98
20,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.289699	49,323.59	25,793.97	0.04%	44.83	-23,574.45
6,000.00 MTR CORP HKD1 SEC ID: FH6290057	3.785265	22,820.12	22,711.59	0.04%	39.48	-148.01
4,000.00 HANG LUNG GROUP LTD SEC ID: FH6408352	5.049170	21,704.61	20,196.68	0.03%	35.10	-1,543.03
3,800.00 HANG SENG BANK HK$5 SEC ID: FH6408378	16.211511	56,485.26	61,603.74	0.10%	205.99	4,912.49
5,581.00 HENDERSON LAND DEVELOPMENT CO HK $2 SEC ID: FH6420530	5.706916	35,839.84	31,850.30	0.05%	55.07	-4,044.61
6,000.00 POWER ASSETS HOLDINGS LIMITED SEC ID: FH6435322	7.950991	35,939.52	47,705.95	0.08%	82.92	11,683.51
6,000.00 WHARF HOLDINGS HK$1 SEC ID: FH6435579	7.647912	34,720.99	45,887.47	0.08%	79.76	11,086.72
31,125.00 HONG KONG & CHINA GAS CO LTD SEC ID: FH6436551	2.293084	59,826.59	71,372.24	0.12%	75.69	11,469.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,000.00 HUTCHISON WHAMPOA HK$0.25 SEC ID: FH6448069	13.593423	74,082.07	135,934.23	0.23%	236.27	61,615.89
10,000.00 GALAXY ENTERTAINMENT GROUP LTD HKD0.10 SEC ID: FH6465873	8.969853	18,442.23	89,698.53	0.15%	269.30	70,987.00
3,000.00 KERRY PROPERTIES LTD ORD HKD1 SEC ID: FH6486317	3.469289	16,481.74	10,407.87	0.02%	18.09	-6,091.96
15,000.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.204901	36,200.02	48,073.51	0.08%	83.56	11,789.93
4,500.00 YUE YUEN INDL HLDG HKD0.25 SEC ID: FH6586538	3.340319	14,542.29	15,031.44	0.03%	26.13	463.02
11,366.00 NEW WORLD DEVELOPMENT CO HK$1 SEC ID: FH6633769	1.262615	22,273.44	14,350.88	0.02%	24.30	-7,946.86
6,000.00 SHANGRI-LA ASIA ORD HK$1 SEC ID: FH6771031	1.950024	11,930.56	11,700.15	0.02%	20.33	-250.74
6,600.00 SINO LAND CO ORD HK$1.00 SEC ID: FH6810425	1.367080	11,922.82	9,022.73	0.02%	15.68	-2,915.77
7,000.00 SUN HUNG KAI PROPERTIES HK$0.50 SEC ID: FH6859927	12.684185	102,092.35	88,789.30	0.15%	116.09	-13,419.14
3,000.00 SWIRE PACIFIC A HKD0.60 SEC ID: FH6867748	11.723360	36,741.70	35,170.08	0.06%	61.13	-1,632.75
1,500.00 WING HANG BANK HK$1 SEC ID: FH6972373	15.089473	14,087.28	22,634.21	0.04%	39.35	8,507.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 WHEELOCK & CO LTD HKD0.50 SEC ID: FH6981481	4.597775	12,241.68	18,391.10	0.03%	31.97	6,117.45
TOTAL HONG KONG DOLLAR EQUITY (2.85%)		**1,337,235.92**	**1,681,674.15**	**2.85%**	**2,921.92**	**341,516.31**
TOTAL HONG KONG DOLLAR (2.85%)		**1,342,129.28**	**1,686,567.30**	**2.85%**	**2,921.71**	**341,516.31**
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	583.13	603.01	0.00%	19.88	0.00
EQUITY						
4,983.00 BANK HAPOALIM B.M. ILS1 SEC ID: FZ6075805	5.603572	20,845.61	27,922.60	0.05%	2,153.03	4,923.96
4,637.00 BANK LEUMI LE ISRAEL B M ORD ILS1 SEC ID: FZ6076423	4.085278	20,151.38	18,943.43	0.03%	1,460.67	-2,668.62
8,424.00 BEZEQ-ISRAELI TELECOMMUNICATNS CORP SHK1 SEC ID: FZ6098039	1.695477	18,369.36	14,282.70	0.02%	1,122.96	-5,209.62
1,573.00 ISRAEL CHEMICALS LTD SEC ID: FZ6455536	8.334774	20,692.04	13,110.60	0.02%	1,010.92	-8,592.36
701.00 NICE SYSTEMS SHK1 SEC ID: FZ6647132	40.968021	20,040.18	28,718.58	0.05%	2,136.67	6,541.73
18.00 ISRAEL CORP ORD SHK1 SEC ID: FZ6889676	526.361280	22,533.75	9,474.50	0.02%	-163.83	-12,895.42
TOTAL ISRAELI SHEKEL EQUITY (0.19%)		**122,632.32**	**112,452.41**	**0.19%**	**7,720.42**	**-17,900.33**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL ISRAELI SHEKEL (0.19%)		**123,215.45**	**113,055.42**	**0.19%**	**7,740.30**	**-17,900.33**
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	46,707.16	45,500.96	0.08%	-1,206.20	0.00
EQUITY						
900.00 SUNTORY BEVERAGE & FOOD LTD SEC ID: FJBBD7Q83	31.920460	30,641.65	28,728.41	0.05%	-2,174.26	261.02
1,000.00 TOKYU FUDOSAN HOLDINGS CORP SEC ID: FJBDC6LT1	9.419152	10,927.62	9,419.15	0.02%	-672.59	-835.88
3,000.00 SEVEN & I HLDG CO LTD NPV SEC ID: FJB0FS5D1	39.769753	74,071.28	119,309.26	0.20%	-14,137.58	59,375.56
1,500.00 NAMCO BANDAI HOLDINGS INC NPV SEC ID: FJB0JDQD7	22.206365	28,614.24	33,309.55	0.06%	-2,520.97	7,216.28
4,500.00 MITSUBISHI CHEMICAL HOLDINGS CORP NPV SEC ID: FJB0JQTJ2	4.623947	23,285.01	20,807.76	0.04%	-2,465.62	-11.63
2,600.00 DAIICHI SANKYO COMPANY LIMITED NPV SEC ID: FJB0J7D93	18.295989	48,360.87	47,569.57	0.08%	-5,636.77	4,845.47
700.00 SUMCO CORPORATION NPV SEC ID: FJB0M0C87	8.829266	14,794.02	6,180.49	0.01%	-732.36	-7,881.17
500.00 ELEC POWER DEV NPV SEC ID: FJB02Q325	29.161314	15,518.02	14,580.66	0.02%	-1,727.74	790.38

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,200.00 SEGA SAMMY HLDGS INC NPV SEC ID: FJB02RK08	25.469768	14,488.46	30,563.72	0.05%	-3,621.67	19,696.93
300.00 DENA CO LTD NPV SEC ID: FJB05L364	21.045621	7,420.96	6,313.69	0.01%	-748.13	-359.14
1,600.00 GUNGHO ONLINE ENTERTAINMENT NPV SEC ID: FJB064D86	7.202321	15,924.32	11,523.71	0.02%	-770.87	-3,629.74
1,000.00 YAMAGUCHI FIANCIAL GROUP INC NPV SEC ID: FJB1DGKS7	9.266923	10,806.72	9,266.92	0.02%	-1,098.09	-441.71
10,000.00 AOZORA BANK NPV SEC ID: FJB1G1851	2.835260	22,321.02	28,352.60	0.05%	-8,378.56	14,410.14
3,000.00 FUKUOKA FINANCIAL GROUP INC NPV SEC ID: FJB1TK1Y9	4.386090	12,808.36	13,158.27	0.02%	-1,559.20	1,909.11
2,800.00 INPEX CORPORATION SEC ID: FJB10RB16	12.825270	45,235.33	35,910.76	0.06%	-6,592.58	-2,731.99
1,400.00 ISETAN MITSUKOSHI HOLDINGS LTD NPV SEC ID: FJB2Q4CL2	14.223871	15,338.08	19,913.42	0.03%	-2,359.64	6,934.98
2,100.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	26.849340	57,126.55	56,383.62	0.10%	-6,681.19	5,938.26
2,000.00 J FRONT RETAILING CO LTD NPV SEC ID: FJB23TC16	7.573379	12,095.00	15,146.76	0.03%	-1,794.80	4,846.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 SONY FINANCIAL HOLDINGS INC NPV SEC ID: FJB249SN4	18.210361	12,968.06	14,568.29	0.02%	-1,726.27	3,326.50
2,300.00 OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	28.923457	65,923.65	66,523.95	0.11%	-13,574.09	14,174.39
300.00 MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	64.316634	11,706.38	19,294.99	0.03%	-2,286.36	9,874.97
4,100.00 DAI-ICHI LIFE INSURANCE CO LTD SEC ID: FJB601QS7	16.716616	51,379.85	68,538.13	0.12%	-19,221.07	36,379.35
1,000.00 NKSJ HOLDINGS INC SEC ID: FJB62G7K0	27.819799	28,568.36	27,819.80	0.05%	-7,678.56	6,930.00
11,523.00 JX HOLDINGS INC SEC ID: FJB627LW8	5.147234	63,836.94	59,311.57	0.10%	-14,474.10	9,948.73
400.00 JAPAN AIRLINES CO LTD SEC ID: FJB8BRV41	49.379191	20,027.27	19,751.68	0.03%	-1,321.26	1,045.67
600.00 NIPPON PAPER INDUSTRIES CO LTD SEC ID: FJB8B8PJ7	18.590932	9,335.19	11,154.56	0.02%	-1,416.74	3,236.11
800.00 AISIN SEIKI CO Y50 SEC ID: FJ6010709	40.626040	23,721.54	32,500.83	0.05%	-3,851.18	12,630.47
3,000.00 AJINOMOTO CO INC Y50 SEC ID: FJ6010907	14.480757	29,769.06	43,442.27	0.07%	-5,147.71	18,820.92
6,000.00 ANA HOLDINGS INC SEC ID: FJ6014909	1.998002	17,184.28	11,988.01	0.02%	-1,420.52	-3,775.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 AMADA Y50 SEC ID: FJ6022100	8.819751	17,141.70	17,639.50	0.03%	-2,090.21	2,588.01
1,600.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	28.200370	29,760.53	45,120.59	0.08%	-5,346.58	20,706.64
6,000.00 ASAHI KASEI CORP JPY50 SEC ID: FJ6054608	7.839779	32,835.39	47,038.67	0.08%	-5,573.86	19,777.14
5,000.00 ASAHI GLASS CO Y50 SEC ID: FJ6055209	6.222349	58,185.93	31,111.74	0.05%	-3,686.60	-23,387.59
4,000.00 HIROSHIMA BK Y50 SEC ID: FJ6075728	4.138718	16,950.05	16,554.87	0.03%	-1,961.68	1,566.50
2,000.00 BANK OF KYOTO Y50 SEC ID: FJ6075751	8.353551	18,227.69	16,707.10	0.03%	-1,979.71	459.12
5,900.00 YAHOO JAPAN CORP NPV SEC ID: FJ6084845	5.565863	22,017.48	32,838.59	0.06%	-3,891.21	14,712.32
400.00 BENESSE HOLDINGS INC JPY50 SEC ID: FJ6121928	40.197896	17,099.11	16,079.16	0.03%	-1,905.31	885.36
500.00 TREND MICRO INC JPY50 SEC ID: FJ6125283	35.012606	17,780.52	17,506.30	0.03%	-2,074.42	1,800.20
600.00 NTT DATA CORP JPY5000 SEC ID: FJ6125630	36.915465	19,803.45	22,149.28	0.04%	-2,624.59	4,970.42
6,200.00 NTT DOCOMO INC SEC ID: FJ6129277	16.412159	95,254.58	101,755.39	0.17%	-12,057.53	18,558.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,500.00 BRIDGESTONE CO Y50 SEC ID: FJ6132107	37.866894	41,736.30	94,667.24	0.16%	-11,217.62	64,148.56
1,300.00 BROTHER INDUSTRIES LTD SEC ID: FJ6146503	13.672042	15,765.03	17,773.65	0.03%	-2,106.10	4,114.72
5,300.00 CANON INC NPV SEC ID: FJ6172327	31.682602	232,093.52	167,917.79	0.28%	-18,864.37	-45,311.36
700.00 CENTRAL JAPAN RY Y5000 SEC ID: FJ6183555	117.786972	53,139.24	82,450.88	0.14%	-9,770.03	39,081.67
4,000.00 CHIBA BANK Y50 SEC ID: FJ6190568	6.745635	23,891.90	26,982.54	0.05%	-3,197.30	6,287.94
2,700.00 CHUBU ELECTRIC PWR Y500 SEC ID: FJ6195609	12.929927	66,922.87	34,910.80	0.06%	-4,136.77	-27,875.30
2,000.00 CHUGOKU BANK Y50 SEC ID: FJ6195807	12.711098	27,000.83	25,422.20	0.04%	-3,012.41	1,433.78
1,200.00 CHUGOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6195906	15.565387	23,661.92	18,678.46	0.03%	-2,213.31	-2,770.15
900.00 CHUGAI PHARMACEUTL Y50 SEC ID: FJ6196409	22.120736	17,152.34	19,908.66	0.03%	-2,359.09	5,115.41
2,900.00 RAKUTEN INC NPV SEC ID: FJ6229598	14.880357	20,995.91	43,153.04	0.07%	-5,113.42	27,270.55
2,400.00 KDDI CORP Y5000 SEC ID: FJ6248994	61.557489	62,221.16	147,737.97	0.25%	-17,506.27	103,023.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 DAIHATSU MOTOR CO Y50 SEC ID: FJ6250305	16.954474	9,443.90	16,954.47	0.03%	-2,009.04	9,519.61
400.00 DAITO TRUST CONSTRUCTION Y50 SEC ID: FJ6250503	93.525520	19,398.86	37,410.21	0.06%	-4,432.93	22,444.28
1,000.00 DAIKIN INDUSTRIES Y50 SEC ID: FJ6250727	62.318632	42,055.71	62,318.63	0.11%	-7,384.47	27,647.39
3,000.00 DAI NIPPON PRINTING CO Y50 SEC ID: FJ6250909	10.617953	41,172.00	31,853.86	0.05%	-3,774.53	-5,543.61
3,000.00 DAIWA HOUSE INDUSTRY CO Y50 SEC ID: FJ6251360	19.361590	33,953.32	58,084.77	0.10%	-6,882.76	31,014.21
7,000.00 DAIWA SECS GROUP NPV SEC ID: FJ6251444	9.990010	36,742.85	69,930.07	0.12%	-8,286.40	41,473.62
400.00 LAWSON INC NPV SEC ID: FJ6266913	74.877502	17,099.11	29,951.00	0.05%	-3,549.06	16,400.95
4,200.00 MITSUBISHI UFJ LEASE & FINANCE CO LTD SEC ID: FJ6268976	6.136720	15,159.21	25,774.23	0.04%	-3,054.12	13,669.14
1,700.00 EAST JAPAN RAILWAY CO Y50000 SEC ID: FJ6298544	79.729792	125,846.42	135,540.65	0.23%	-14,359.98	24,054.21
1,100.00 EISAI CO Y50 SEC ID: FJ6307204	38.770752	39,468.48	42,647.83	0.07%	-5,053.56	8,232.91
770.00 SBI HOLDINGS INC NPV SEC ID: FJ6309465	15.127729	15,166.67	11,648.35	0.02%	-1,380.28	-2,138.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 DENKI KAGAKU KOGYO Y50 SEC ID: FJ6309820	4.129204	17,035.22	16,516.82	0.03%	-1,957.16	1,438.76
300.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	412.920403	62,195.46	123,876.12	0.21%	-15,001.75	76,682.41
54,700.00 MITSUBISHI UFJ FINANCIAL GROUP NPV SEC ID: FJ6335171	6.602921	286,665.02	361,179.76	0.61%	-40,206.37	114,721.11
3,000.00 FUJI HEAVY LTD Y50 SEC ID: FJ6356409	28.685599	15,395.58	86,056.80	0.15%	-10,197.30	80,858.52
1,900.00 FUJIFILM HOLDINGS CORP NPV SEC ID: FJ6356524	28.362113	66,453.33	53,888.02	0.09%	-6,385.46	-6,179.85
500.00 MIRACA HOLDINGS INC SEC ID: FJ6356615	47.190903	18,947.95	23,595.45	0.04%	-6,320.11	10,967.61
900.00 FANUC CORP SEC ID: FJ6356938	183.150179	113,924.48	164,835.16	0.28%	-20,365.30	71,275.98
8,000.00 FUJITSU NPV SEC ID: FJ6356946	5.175776	52,468.49	41,406.21	0.07%	-4,906.44	-6,155.84
3,000.00 FURUKAWA ELECTRIC CO LTD SEC ID: FJ6357563	2.511774	15,714.99	7,535.32	0.01%	-892.90	-7,286.77
2,000.00 TONEN GEN SEKIYU JPY50 SEC ID: FJ6366002	9.181295	16,886.17	18,362.59	0.03%	-2,175.89	3,652.31
700.00 NOMURA RESEARCH INSTITUTE NPV SEC ID: FJ6390929	31.539888	15,949.23	22,077.92	0.04%	-2,616.13	8,744.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6.00 NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,822.748540	25,552.84	34,936.49	0.06%	-4,139.82	13,523.47
4.00 JAPAN REAL ESTATE INVST CO JPY REAL ESTATE INV REIT SEC ID: FJ6397585	5,366.062380	16,758.41	21,464.25	0.04%	-2,543.42	7,249.26
3,000.00 GUNMA BANK Y50 SEC ID: FJ6398088	5.584891	16,769.05	16,754.67	0.03%	-1,985.36	1,970.98
3,000.00 HACHIJUNI BANK LTD/THE SEC ID: FJ6400629	5.832263	16,960.69	17,496.79	0.03%	-2,073.29	2,609.39
5,000.00 HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	5.404120	23,104.03	27,020.60	0.05%	-3,201.82	7,118.39
700.00 DENTSU INC NPV SEC ID: FJ6416286	40.911469	18,595.01	28,638.03	0.05%	-3,393.47	13,436.49
11,900.00 RESONA HOLDINGS INC SEC ID: FJ6421559	5.099662	75,384.82	60,685.98	0.10%	-8,738.97	-5,959.87
200.00 HIROSE ELECTRONICS SEC ID: FJ6428729	142.524139	23,444.73	28,504.83	0.05%	-3,377.69	8,437.79
400.00 HISAMITSU PHARM CO NPV SEC ID: FJ6428901	50.425764	15,012.29	20,170.31	0.03%	-2,390.08	7,548.10
23,000.00 HITACHI NPV SEC ID: FJ6429107	7.573379	104,981.69	174,187.71	0.29%	-18,128.25	87,334.27
700.00 HITACHI CONSTRUCTION MACHINERY Y50 SEC ID: FJ6429404	21.359592	16,590.18	14,951.71	0.03%	-1,771.72	133.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 HOKKAIDO ELE POWER CO INC Y500 SEC ID: FJ6431327	11.502783	15,169.87	9,202.23	0.02%	-1,090.42	-4,877.22
17,450.00 SUMITOMO MITSUI TRUST HOLDINGS INC SEC ID: FJ6431897	5.270919	74,516.10	91,977.54	0.16%	-9,261.14	26,722.58
800.00 HOKURIKU ELEC PWR CO INC Y500 SEC ID: FJ6433125	13.576899	17,333.34	10,861.52	0.02%	-1,287.04	-5,184.78
7,300.00 HONDA MOTOR CO NPV SEC ID: FJ6435146	41.196897	260,170.20	300,737.35	0.51%	-33,794.32	74,361.47
1,700.00 HOYA PENTAX HD CORPORATION SEC ID: FJ6441508	27.800770	46,372.00	47,261.31	0.08%	-5,600.24	6,489.55
600.00 IBIDEN CO Y50 SEC ID: FJ6456100	18.705104	20,633.91	11,223.06	0.02%	-1,329.88	-8,080.97
9,000.00 IHI CORP Y50 SEC ID: FJ6466984	4.319490	16,385.75	38,875.41	0.07%	-4,606.55	27,096.21
6,000.00 ISUZU MOTORS LTD Y50 SEC ID: FJ6467107	6.222349	16,353.81	37,334.09	0.06%	-4,423.91	25,404.19
7,000.00 ITOCHU CORP Y50 SEC ID: FJ6467800	12.359069	62,082.74	86,513.48	0.15%	-10,251.44	34,682.18
2,000.00 IYO BANK LTD/THE SEC ID: FJ6468287	9.809238	18,972.98	19,618.48	0.03%	-2,324.69	2,970.19
2,000.00 JAPAN STEEL WORKS Y50 SEC ID: FJ6470689	5.594405	23,125.32	11,188.81	0.02%	-1,325.82	-10,610.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 JSR CORP JPY50 SEC ID: FJ6470986	19.371105	16,677.48	15,496.88	0.03%	-1,836.31	655.71
1,000.00 JGC CORP Y50 SEC ID: FJ6473469	39.246467	17,833.75	39,246.47	0.07%	-4,650.53	26,063.25
5,200.00 JAPAN TOBACCO INC Y50000 SEC ID: FJ6474533	32.538889	119,227.13	169,202.22	0.29%	-18,274.61	68,249.70
4,000.00 JOYO BANK Y50 SEC ID: FJ6479763	5.109176	17,674.04	20,436.71	0.03%	-2,421.64	5,184.31
2,600.00 AEON CO LTD NPV SEC ID: FJ6480043	13.557870	30,173.64	35,250.46	0.06%	-4,177.02	9,253.84
7,000.00 KAJIMA CORP Y50 SEC ID: FJ6481322	3.758147	17,290.75	26,307.03	0.04%	-3,117.25	12,133.53
4,000.00 KAMIGUMI CO Y50 SEC ID: FJ6482668	9.171780	35,019.04	36,687.12	0.06%	-2,776.60	4,444.68
4,000.00 KANEKA CORP NPV SEC ID: FJ6483369	6.564864	23,423.87	26,259.45	0.04%	-7,911.65	10,747.23
3,100.00 KANSAI ELEC POWER NPV SEC ID: FJ6483484	11.502783	70,236.23	35,658.63	0.06%	-4,225.38	-30,352.22
3,000.00 KAO CORP SEC ID: FJ6483807	31.492316	83,734.73	94,476.95	0.16%	-9,601.98	20,344.20
6,000.00 KAWASAKI HEAVY INDUSTRIES Y50 SEC ID: FJ6484623	4.195804	16,481.58	25,174.82	0.04%	-2,983.10	11,676.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 KAWASAKI KISEN KAISHA Y50 SEC ID: FJ6484680	2.530802	16,268.64	10,123.21	0.02%	-1,199.55	-4,945.88
2,000.00 KEIKYU CORP SEC ID: FJ6487303	8.248894	16,375.11	16,497.79	0.03%	-1,954.91	2,077.59
3,000.00 KEIO CORP Y50 SEC ID: FJ6487360	6.669521	19,995.09	20,008.56	0.03%	-2,370.92	2,384.39
2,000.00 KIKKOMAN SHOYU CO Y50 SEC ID: FJ6490802	18.895390	23,529.90	37,790.78	0.06%	-4,478.02	18,738.90
220.00 KEYENCE CORP NPV SEC ID: FJ6490992	428.143275	48,358.74	94,191.52	0.16%	-11,161.25	56,994.03
7,000.00 KINTETSU CORP Y50 SEC ID: FJ6492964	3.510775	21,687.96	24,575.42	0.04%	-2,912.07	5,799.53
4,000.00 KIRIN HOLDINGSCO LTD Y50 SEC ID: FJ6493749	14.395128	59,325.17	57,580.51	0.10%	-6,823.03	5,078.37
15,000.00 KOBE STEEL SEC ID: FJ6496023	1.712573	32,100.75	25,688.60	0.04%	-3,043.98	-3,368.17
4,500.00 KOMATSU Y50 SEC ID: FJ6496585	20.332048	97,768.67	91,494.22	0.15%	-13,730.81	7,456.36
800.00 KONAMI CO JPY50 SEC ID: FJ6496684	23.110223	15,527.61	18,488.18	0.03%	-2,190.77	5,151.34
2,000.00 KONICA MINOLTA INC SEC ID: FJ6496700	9.980495	23,572.49	19,960.99	0.03%	-2,365.28	-1,246.22

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,300.00 JTEKT CORP NPV SEC ID: FJ6497088	17.030588	15,875.76	22,139.76	0.04%	-2,623.46	8,887.46
5,000.00 KUBOTA CORPORATION Y50 SEC ID: FJ6497500	16.545359	46,048.34	82,726.80	0.14%	-9,802.74	46,481.20
1,500.00 KURARAY CO Y50 SEC ID: FJ6497666	11.921412	20,170.77	17,882.12	0.03%	-2,118.95	-169.70
600.00 KURITA WATER INDUSTRIES NPV SEC ID: FJ6497963	20.760192	16,896.81	12,456.12	0.02%	-1,475.99	-2,964.70
1,400.00 KYOCERA CORP Y50 SEC ID: FJ6499266	49.950049	69,982.82	69,930.07	0.12%	-8,286.38	8,233.63
2,000.00 KYOWA HAKKO KIRIN CO LTD SEC ID: FJ6499555	11.027068	21,017.20	22,054.14	0.04%	-2,613.30	3,650.24
1,600.00 KYUSHU ELECTRIC POWER CO INC Y500 SEC ID: FJ6499803	12.768184	34,411.16	20,429.09	0.03%	-2,420.76	-11,561.31
2,900.00 TOKIO MARINE HOLDINGS INC NPV SEC ID: FJ6513124	33.442747	80,865.14	96,983.97	0.16%	-11,492.14	27,610.97
15.00 JAPAN RETAIL FUND JAPAN RETAIL FUND INV RETT SEC ID: FJ6513348	2,037.961989	30,564.87	30,569.43	0.05%	-2,313.60	2,318.16
990.00 AEON MALL CO NPV SEC ID: FJ6534203	28.076685	20,089.28	27,795.92	0.05%	-8,374.57	16,081.21
2,000.00 JFE HOLDINGS INC NPV SEC ID: FJ6543790	23.804766	80,704.37	47,609.53	0.08%	-5,641.51	-27,453.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 MAKITA CORP Y50 SEC ID: FJ6555802	52.518908	16,981.98	26,259.45	0.04%	-3,111.62	12,389.09
5,900.00 SUMITOMO MITSUI GR NPV SEC ID: FJ6563020	51.567479	204,666.52	304,248.13	0.51%	-33,825.46	133,407.07
7,000.00 MARUBENI CORP Y50 SEC ID: FJ6569464	7.192807	43,972.18	50,349.65	0.09%	-5,966.21	12,343.68
2,100.00 MARUI GROUP CO LTD Y50 SEC ID: FJ6569522	10.161267	15,628.74	21,338.66	0.04%	-2,528.53	8,238.45
11,100.00 PANASONIC CORP SEC ID: FJ6572708	11.645497	151,528.63	129,265.02	0.22%	-14,149.68	-8,113.93
107,500.00 MIZUHO FINL GP NPV SEC ID: FJ6591013	2.169259	204,478.36	233,195.37	0.39%	-34,487.68	63,204.69
1,000.00 CREDIT SAISON CO NPV SEC ID: FJ6591807	26.316540	15,129.41	26,316.54	0.04%	-3,118.40	14,305.53
7,900.00 SOJITZ CORPORATION NPV SEC ID: FJ6594140	1.779173	15,308.27	14,055.47	0.02%	-1,665.51	412.71
7,000.00 MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	29.922458	139,720.47	209,457.20	0.35%	-21,008.24	90,744.97
6,600.00 MITSUBISHI CORP NPV SEC ID: FJ6596780	19.190333	165,593.03	126,656.20	0.21%	-13,975.56	-24,961.27
3,000.00 MITSUBISHI GAS & CHEML CO Y50 SEC ID: FJ6596921	7.364064	18,270.28	22,092.19	0.04%	-2,617.83	6,439.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,000.00 MITSUBISHI ELECTRIC CORP Y50 SEC ID: FJ6597044	12.558869	73,251.46	100,470.96	0.17%	-11,905.33	39,124.83
13,000.00 MITSUBISHI HEAVY IND NPV SEC ID: FJ6597069	6.193806	54,672.42	80,519.48	0.14%	-9,541.18	35,388.24
6,000.00 MITSUBISHI MATERIAL CORP Y50 SEC ID: FJ6597085	3.691546	17,312.04	22,149.28	0.04%	-2,624.57	7,461.81
9,100.00 MITSUI & CO Y50 SEC ID: FJ6597309	13.938442	149,663.17	126,839.82	0.21%	-13,888.83	-8,934.52
5,000.00 MITSUI CHEMICALS JPY50 SEC ID: FJ6597366	2.416631	15,384.93	12,083.15	0.02%	-1,431.80	-1,869.98
5,000.00 MITSUI O.S.K. LINES JPY50 SEC ID: FJ6597580	4.509776	36,093.38	22,548.88	0.04%	-2,671.93	-10,872.57
4,000.00 MITSUI FUDOSAN CO Y50 SEC ID: FJ6597606	36.011607	68,694.54	144,046.43	0.24%	-17,068.82	92,420.71
1,500.00 MITSUBISHI MOTOR CORP Y50 SEC ID: FJ6598448	10.741639	20,282.56	16,112.46	0.03%	-1,909.25	-2,260.85
900.00 MURATA MANUFACTURING CO NPV SEC ID: FJ6610409	88.863515	50,690.44	79,977.16	0.14%	-9,476.94	38,763.66
1,000.00 SEIKO EPSON CORP NPV SEC ID: FJ6616505	26.877883	15,832.11	26,877.88	0.05%	-3,184.91	14,230.68
2,000.00 NGK INSULATORS Y50 SEC ID: FJ6619509	19.009561	40,267.01	38,019.12	0.06%	-4,505.09	2,257.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100.00 NINTENDO CO SEC ID: FJ6639556	133.295273	16,196.83	13,329.53	0.02%	-4,931.68	2,064.38
5,000.00 NISHI-NIPPON CITY BANK LTD NPV SEC ID: FJ6639721	2.692545	14,479.94	13,462.73	0.02%	-1,595.27	578.06
1,900.00 DENSO CORPORATION NPV SEC ID: FJ6640380	52.804337	56,338.67	100,328.24	0.17%	-11,888.42	55,877.99
1,000.00 TAIYO NIPPON SANSO CORP NPV SEC ID: FJ6640547	7.116693	9,550.37	7,116.69	0.01%	-843.30	-1,590.38
400.00 NIDEC CORP NPV SEC ID: FJ6640687	97.997239	42,375.12	39,198.90	0.07%	-4,644.88	1,468.66
1,000.00 NIPPON MEAT PACKERS Y50 SEC ID: FJ6640760	17.182817	12,882.89	17,182.82	0.03%	-2,036.08	6,336.01
1,100.00 NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	10.342039	13,074.53	11,376.24	0.02%	-1,348.03	-350.26
2,000.00 NIPPON TEL & TEL CORP Y50000 SEC ID: FJ6641370	53.850910	84,217.89	107,701.82	0.18%	-12,762.16	36,246.09
5,000.00 NIPPON SHEET GLASS CO Y50 SEC ID: FJ6641446	1.303458	14,746.11	6,517.29	0.01%	-772.27	-7,456.55
1,000.00 NSK LTD ORD SEC ID: FJ6641545	12.444698	7,953.32	12,444.70	0.02%	-1,474.64	5,966.02
1,000.00 NISSAN CHEMICAL INDUSTRIES Y50 SEC ID: FJ6641586	15.879358	14,192.47	15,879.36	0.03%	-1,881.63	3,568.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
400.00 NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	42.243470	13,330.06	16,897.39	0.03%	-2,002.25	5,569.58
600.00 NITTO DENKO CORP NPV SEC ID: FJ6641800	42.195898	23,380.84	25,317.54	0.04%	-3,000.00	4,936.70
3,000.00 NIPPON EXPRESS CO Y50 SEC ID: FJ6642121	4.842776	13,127.77	14,528.33	0.02%	-1,721.54	3,122.10
1,000.00 NIKON CORP NPV SEC ID: FJ6642329	19.114219	22,326.78	19,114.22	0.03%	-2,264.94	-947.62
1,100.00 YAMAHA CORP Y50 SEC ID: FJ6642386	15.879358	14,440.55	17,467.29	0.03%	-2,069.80	5,096.54
2,000.00 MINEBEA CO Y50 SEC ID: FJ6642402	7.316493	12,329.24	14,632.99	0.02%	-1,733.93	4,037.68
32,555.00 NIPPON STEEL & SUMITOMO METAL NPV SEC ID: FJ6642568	3.349032	110,382.76	109,027.73	0.18%	-16,704.26	15,349.23
1,000.00 NIPPON ELECTRIC GLASS Y50 SEC ID: FJ6642667	5.251891	14,171.17	5,251.89	0.01%	-622.32	-8,296.96
12,900.00 NISSAN MOTOR CO Y50 SEC ID: FJ6642865	8.410637	116,689.54	108,497.21	0.18%	-11,586.92	3,394.59
18,000.00 NOMURA HOLDING NPV SEC ID: FJ6643103	7.697065	135,247.19	138,547.16	0.23%	-13,850.14	17,150.11
6,000.00 NIPPON YUSEN KK Y50 SEC ID: FJ6643962	3.196803	23,891.90	19,180.82	0.03%	-2,272.83	-2,438.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150.00 NITORI HOLDINGS CO LTD SEC ID: FJ6644804	94.857521	11,339.06	14,228.63	0.02%	-1,686.02	4,575.59
200.00 ORIENTAL LAND CO JPY50 SEC ID: FJ6648896	144.331855	13,841.12	28,866.37	0.05%	-3,420.53	18,445.78
3,000.00 NTN CORP Y50 SEC ID: FJ6651189	4.538319	13,574.94	13,614.96	0.02%	-1,613.31	1,653.33
2,000.00 ODAKYU ELECTRIC RAILWAY CO Y50 SEC ID: FJ6656105	9.048095	16,524.17	18,096.19	0.03%	-2,144.32	3,716.34
3,000.00 OBAYASHI CORP Y50 SEC ID: FJ6656402	5.699063	13,255.53	17,097.19	0.03%	-2,025.94	5,867.60
4,000.00 OJI HOLDINGS CORP JPY50 SEC ID: FJ6657707	5.128205	17,674.04	20,512.82	0.03%	-2,430.67	5,269.45
1,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	31.682602	25,292.87	31,682.60	0.05%	-7,201.09	13,590.82
800.00 OMRON CORP Y50 SEC ID: FJ6659422	44.193900	18,457.66	35,355.12	0.06%	-4,189.42	21,086.88
300.00 ONO PHARMACEUTICAL CO Y50 SEC ID: FJ6660107	87.626657	13,127.77	26,288.00	0.04%	-3,115.01	16,275.24
6,000.00 TAIHEIYO CEMENT CORP Y50 SEC ID: FJ6660206	3.843775	25,926.38	23,062.65	0.04%	-1,745.46	-1,118.27
5,800.00 ORIX CORP Y50 SEC ID: FJ6661147	17.572903	65,353.89	101,922.84	0.17%	-10,090.77	46,659.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,000.00 OSAKA GAS CO Y50 SEC ID: FJ6661766	3.929404	24,818.19	27,505.83	0.05%	-3,259.31	5,946.95
6,000.00 HOKUHOKU FINANCIAL GROUP INC NPV SEC ID: FJ6683596	1.998002	13,159.71	11,988.01	0.02%	-1,420.52	248.82
300.00 ALFRESA HLDGS NPV SEC ID: FJ6687217	49.664620	13,095.82	14,899.39	0.03%	-1,765.49	3,569.06
8,000.00 SHINSEI BK NPV SEC ID: FJ6730934	2.445174	19,198.48	19,561.39	0.03%	-2,068.19	2,431.10
2,000.00 RICOH Y50 SEC ID: FJ6738226	10.636982	32,132.69	21,273.96	0.04%	-2,520.87	-8,337.86
300.00 RINNAI CORP SEC ID: FJ6740586	77.922076	23,192.44	23,376.62	0.04%	-1,769.22	1,953.40
1,000.00 JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	28.438228	23,115.52	28,438.23	0.05%	-1,586.88	6,909.59
2,000.00 GS YUASA CORP NPV SEC ID: FJ6744257	5.756148	13,308.77	11,512.30	0.02%	-1,364.15	-432.32
2,900.00 T&D HOLDINGS INC NPV SEC ID: FJ6744299	13.976499	34,272.73	40,531.85	0.07%	-4,802.82	11,061.94
300.00 ROHM CO Y50 SEC ID: FJ6747201	48.713190	22,326.78	14,613.96	0.02%	-1,731.68	-5,981.14
200.00 SMC CORP NPV SEC ID: FJ6763968	252.128818	27,128.60	50,425.76	0.09%	-5,975.23	29,272.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,100.00 SOFTBANK CORPORATION NPV SEC ID: FJ6770625	87.531514	131,974.35	358,879.21	0.61%	-47,775.66	274,680.52
300.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.144331	14,485.26	13,843.30	0.02%	-1,640.36	998.40
400.00 SANTEN PHARMACEUTICAL CO SEC ID: FJ6776606	46.667617	12,031.12	18,667.05	0.03%	-2,211.94	8,847.87
800.00 SECOM CO Y50 SEC ID: FJ6791597	60.320630	35,262.91	48,256.50	0.08%	-5,718.17	18,711.76
2,000.00 SEKISUI CHEMICAL Y50 SEC ID: FJ6793825	12.273441	13,670.77	24,546.88	0.04%	-2,908.70	13,784.81
2,000.00 SEKISUI HOUSE NPV SEC ID: FJ6793908	13.986014	19,888.62	27,972.03	0.05%	-3,314.54	11,397.95
9,000.00 SHARP CORP Y50 SEC ID: FJ6800604	3.177775	56,890.58	28,599.97	0.05%	-5,320.98	-22,969.63
200.00 SHIMAMURA NPV SEC ID: FJ6804036	93.810949	22,096.80	18,762.19	0.03%	-1,419.98	-1,914.63
700.00 SHIKOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6804341	14.985015	19,444.65	10,489.51	0.02%	-1,242.96	-7,712.18
1,000.00 SHIMADZU Y50 SEC ID: FJ6804366	8.705580	8,070.43	8,705.58	0.01%	-1,031.56	1,666.71
3,000.00 SHIMIZU CORPORATION Y50 SEC ID: FJ6804408	5.052091	12,520.89	15,156.27	0.03%	-1,795.95	4,431.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,100.00 SHIN-ETSU CHEMICALS CO NPV SEC ID: FJ6804580	58.417771	122,465.76	122,677.32	0.21%	-13,287.91	13,499.47
1,000.00 SHIONOGI & CO JPY50 SEC ID: FJ6804689	21.692593	19,058.15	21,692.59	0.04%	-2,570.46	5,204.90
300.00 SHIMANO INC NPV SEC ID: FJ6804820	85.914084	13,351.35	25,774.23	0.04%	-3,054.11	15,476.99
1,000.00 SHISEIDO Y50 SEC ID: FJ6805264	16.088673	21,677.32	16,088.67	0.03%	-1,906.43	-3,682.22
1,700.00 HULIC CO LTD SEC ID: FJ6805314	14.794729	28,565.09	25,151.04	0.04%	-1,903.51	-1,510.54
2,000.00 SHIZUOKA BANK Y50 SEC ID: FJ6805322	10.675039	17,375.92	21,350.08	0.04%	-2,529.87	6,504.03
6,000.00 SHOWA DENKO KK Y50 SEC ID: FJ6805462	1.417630	13,543.00	8,505.78	0.01%	-1,007.89	-4,029.33
2,900.00 SHOWA SHELL SEKIYU ORD Y50 SEC ID: FJ6805546	10.161267	19,797.65	29,467.67	0.05%	-10,863.10	20,533.12
4,000.00 SONY CORP NPV SEC ID: FJ6821501	17.373103	152,039.37	69,492.41	0.12%	-8,234.52	-74,312.44
700.00 STANLEY ELECTRIC CO NPV SEC ID: FJ6841103	22.910422	13,467.41	16,037.30	0.03%	-1,900.35	4,470.24
6,000.00 SUMITOMO CHEMICAL Y50 SEC ID: FJ6858560	3.919890	29,385.77	23,519.34	0.04%	-2,786.93	-3,079.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 SUMITOMO ELECTRIC IND NPV SEC ID: FJ6858701	16.688073	37,434.91	50,064.22	0.08%	-5,932.38	18,561.69
2,000.00 SUMITOMO HEAVY INDUSTRIES Y50 SEC ID: FJ6858735	4.604919	12,095.00	9,209.84	0.02%	-1,091.31	-1,793.85
2,000.00 SUMITOMO METAL MNG NPV SEC ID: FJ6858842	13.101184	30,386.58	26,202.37	0.04%	-3,104.86	-1,079.35
1,820.00 SUMITOMO REALTY & DEV CO NPV SEC ID: FJ6858909	49.759763	41,408.61	90,562.77	0.15%	-19,926.19	69,080.35
4,400.00 SUMITOMO CORP NPV SEC ID: FJ6858941	12.568384	51,437.85	55,300.89	0.09%	-6,552.89	10,415.93
2,100.00 SUMITOMO RUBBER INDUSTRIES Y50 SEC ID: FJ6858990	14.214357	22,012.72	29,850.15	0.05%	-8,821.12	16,658.55
1,000.00 SURUGA BANK LTD Y50 SEC ID: FJ6864329	17.943960	8,975.43	17,943.96	0.03%	-2,126.28	11,094.81
1,400.00 SUZUKI MOTOR CO NPV SEC ID: FJ6865508	26.906426	31,182.97	37,669.00	0.06%	-4,463.59	10,949.62
400.00 SUZUKEN CO LTD Y50 SEC ID: FJ6865565	32.396174	14,011.47	12,958.47	0.02%	-1,535.52	482.52
600.00 THK CO Y50 SEC ID: FJ6869138	24.965510	13,095.82	14,979.31	0.03%	-1,774.96	3,658.45
400.00 TDK CORP SEC ID: FJ6869302	47.952047	26,830.48	19,180.82	0.03%	-2,272.84	-5,376.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 TAISEI CORP Y50 SEC ID: FJ6870102	4.547833	13,223.59	27,287.00	0.05%	-3,233.37	17,296.78
1,000.00 TAKASHIMAYA CO SEC ID: FJ6870409	9.961467	8,421.78	9,961.47	0.02%	-1,180.38	2,720.07
3,500.00 TAKEDA PHARMACEUTICAL CO LTD NPV SEC ID: FJ6870441	45.906473	152,763.33	160,672.66	0.27%	-24,179.42	32,088.75
1,000.00 MITSUBISHI TANABE PHARM CORP NPV SEC ID: FJ6870987	13.947956	14,181.83	13,947.96	0.02%	-1,652.77	1,418.90
4,000.00 TEIJIN Y50 SEC ID: FJ6880507	2.226345	13,500.42	8,905.38	0.02%	-1,055.25	-3,539.79
400.00 SYSMEX CORP JPY50 SEC ID: FJ6883808	59.083772	26,540.74	23,633.51	0.04%	-1,788.66	-1,118.57
600.00 TERUMO CORP Y50 SEC ID: FJ6885076	48.237476	32,579.86	28,942.49	0.05%	-3,429.54	-207.83
3,000.00 TOBU RAILWAY CO Y50 SEC ID: FJ6895166	4.852290	16,545.46	14,556.87	0.02%	-1,724.92	-263.67
900.00 TOHO CO Y500 SEC ID: FJ6895208	22.006564	14,383.04	19,805.91	0.03%	-2,346.89	7,769.76
1,700.00 TOHOKU ELEC PWR Y500 SEC ID: FJ6895265	11.255411	35,403.45	19,134.20	0.03%	-2,267.31	-14,001.94
3,000.00 TOKYO TATEMONO CO Y50 SEC ID: FJ6895422	11.112697	28,721.76	33,338.09	0.06%	-2,523.14	7,139.47

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,000.00 TOKYO GAS CO NPV SEC ID: FJ6895448	4.928405	39,670.78	44,355.64	0.08%	-5,255.94	9,940.80
600.00 TOKYO ELECTRON NPV SEC ID: FJ6895679	54.802339	40,692.89	32,881.40	0.06%	-3,896.29	-3,915.20
7,926.00 TOKYU CORP NPV SEC ID: FJ6896545	6.479235	36,585.38	51,354.42	0.09%	-11,381.84	26,150.88
2,000.00 TOPPAN PRINTING Y50 SEC ID: FJ6897022	8.001522	17,823.11	16,003.04	0.03%	-1,896.30	76.23
9,000.00 TORAY INDUSTRIES INC Y50 SEC ID: FJ6897147	6.926407	54,538.06	62,337.66	0.11%	-6,122.15	13,921.75
16,000.00 TOSHIBA CORP NPV SEC ID: FJ6897212	4.205318	82,961.54	67,285.09	0.11%	-7,972.97	-7,703.48
2,000.00 TOTO Y50 SEC ID: FJ6897469	15.860330	13,670.77	31,720.66	0.05%	-3,758.75	21,808.64
1,000.00 LIXIL GROUP CORPORATION SEC ID: FJ6900214	27.429712	20,484.86	27,429.71	0.05%	-3,250.30	10,195.15
800.00 TOYO SEIKAN GROUP HOLDINGS LTD SEC ID: FJ6900263	21.492792	14,343.65	17,194.23	0.03%	-2,037.44	4,888.02
10,000.00 MAZDA MOTOR CORP NPV SEC ID: FJ6900305	5.175776	34,500.56	51,757.76	0.09%	-4,373.07	21,630.27
700.00 TOYOTA INDUSTRIES CORP Y50 SEC ID: FJ6900545	45.145330	19,884.36	31,601.73	0.05%	-3,744.66	15,462.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 TOYODA GOSEI Y50 SEC ID: FJ6900552	23.281480	13,846.44	11,640.74	0.02%	-1,379.37	-826.33
900.00 TOYOTA TSUSHU CORP Y50 SEC ID: FJ6900586	24.765710	14,287.22	22,289.14	0.04%	-2,641.16	10,643.08
12,200.00 TOYOTA MOTOR CORP NPV SEC ID: FJ6900644	61.081774	501,624.24	745,197.64	1.26%	-92,946.78	336,520.18
5,000.00 UBE INDUSTRIES Y50 SEC ID: FJ6910700	2.140716	13,042.59	10,703.58	0.02%	-1,268.33	-1,070.68
700.00 UNICHARM CORP SEC ID: FJ6911484	57.085770	36,046.02	39,960.04	0.07%	-3,472.11	7,386.13
600.00 WEST JAPAN RAILWAY CO JPY50000 SEC ID: FJ6957990	43.385185	20,729.73	26,031.11	0.04%	-3,084.56	8,385.94
500.00 YAKULT HONSHA Y50 SEC ID: FJ6985116	50.520906	13,228.91	25,260.45	0.04%	-2,993.24	15,024.78
900.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	15.004043	13,271.50	13,503.64	0.02%	-1,600.11	1,832.25
1,800.00 ASTELLAS PHARMA INC Y50 SEC ID: FJ6985389	59.274058	65,447.20	106,693.30	0.18%	-12,642.67	53,888.77
1,000.00 YAMATO HOLDINGS CO LTD NPV SEC ID: FJ6985561	20.227391	14,096.64	20,227.39	0.03%	-2,396.84	8,527.59
1,000.00 YASKAWA ELECTRIC MFG Y50 SEC ID: FJ6986049	15.822273	9,294.84	15,822.27	0.03%	-1,874.87	8,402.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,700.00 YOKOGAWA ELECTRIC CORP Y50 SEC ID: FJ6986429	15.365586	15,004.83	26,121.50	0.04%	-3,095.27	14,211.94
5,000.00 BANK OF YOKOHAMA Y50 SEC ID: FJ6986445	5.575377	24,488.14	27,876.88	0.05%	-3,303.29	6,692.03
TOTAL JAPANESE YEN EQUITY (20.86%)		**10,354,786.20**	**12,331,384.52**	**20.86%**	**-1,526,475.55**	**3,503,073.87**
TOTAL JAPANESE YEN (20.94%)		**10,401,493.36**	**12,376,885.48**	**20.94%**	**-1,527,681.75**	**3,503,073.87**
NEW ZEALAND DOLLAR						
EQUITY						
1,956.00 CHORUS LTD SEC ID: ANB4P0G70	1.185192	3,489.14	2,318.24	0.00%	327.16	-1,498.06
3,618.00 FLETCHER BUILDING NPV SEC ID: AN6341605	7.004156	21,340.76	25,341.03	0.04%	3,576.15	424.12
9,783.00 TELECOM CORP OF NEW ZEALAND NPV SEC ID: AN6881436	1.897130	11,456.03	18,559.63	0.03%	2,619.16	4,484.44
TOTAL NEW ZEALAND DOLLAR EQUITY (0.08%)		**36,285.93**	**46,218.90**	**0.08%**	**6,522.47**	**3,410.50**
TOTAL NEW ZEALAND DOLLAR (0.08%)		**36,285.93**	**46,218.90**	**0.08%**	**6,522.47**	**3,410.50**
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,035.88	1,051.54	0.00%	15.66	0.00
EQUITY						
1,100.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	40.811954	27,004.65	44,893.15	0.08%	-818.27	18,706.77

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,350.00 AKER SOLUTIONS NOK1.66 (POST SUBDIVISION) SEC ID: SNB1VLVW2	17.867592	17,288.57	24,121.25	0.04%	-439.66	7,272.34
5,783.00 ORKLA ASA NOK1.25 (POST SUBDIVISION) SEC ID: SNB1VQF41	7.799764	49,832.98	45,106.04	0.08%	-1,614.64	-3,112.30
3,550.00 NORSK HYDRO ASA NOK3.6666 SEC ID: SNB11HK30	4.461953	20,112.76	15,839.93	0.03%	-288.71	-3,984.12
1,597.00 GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	19.070852	29,962.70	30,456.15	0.05%	-900.88	1,394.33
1,350.00 KVAERNER ASA SEC ID: SNB5VFQ02	1.895547	2,490.12	2,558.99	0.00%	-46.64	115.51
80.00 VERIPOS INC SEC ID: SNB8G45W1	6.148166	26.38	491.85	0.00%	-3.36	468.83
3,900.00 DNB ASA SEC ID: SN4263307	17.884075	50,032.97	69,747.89	0.12%	-1,271.28	20,986.20
2,900.00 TELENOR ASA SEC ID: SN4732491	23.834445	47,138.07	69,119.89	0.12%	-1,259.85	23,241.67
800.00 SUBSEA 7 SA SEC ID: SN5258249	19.136784	20,074.89	15,309.43	0.03%	-1,756.72	-3,008.74
5,265.00 STATOIL ASA NOK2.50 SEC ID: SN7133606	24.230037	125,754.76	127,571.15	0.22%	-2,399.31	4,215.70
700.00 YARA INTL NOK1.70 SEC ID: SN7751258	43.020678	32,290.67	30,114.47	0.05%	-443.97	-1,732.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL NORWEGIAN KRONE EQUITY (0.80%)		**422,009.52**	**475,330.19**	**0.80%**	**-11,243.29**	**64,563.96**
TOTAL NORWEGIAN KRONE (0.81%)		**423,045.40**	**476,381.73**	**0.81%**	**-11,227.63**	**64,563.96**
POUND STERLING						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	36,534.94	37,097.58	0.06%	562.64	0.00
EQUITY						
1,050.00 WOLSELEY ORD GBP0.108030303(POST CON SEC ID: EXBFNWV41	56.726563	27,819.99	59,562.89	0.10%	4,603.20	27,139.70
236.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	3.620563	961.13	854.46	0.00%	29.30	-135.97
1,201.00 PETROFAC LTD ORD SHS 0.02 USD SEC ID: EXB0H2K56	20.272500	26,492.11	24,347.27	0.04%	1,362.72	-3,507.56
360.00 RANDGOLD RESOURCES ORD USD0.05 SEC ID: EXB01C3S0	62.771875	28,734.77	22,597.88	0.04%	1,746.44	-7,883.33
5,067.00 G4S PLC ORD GBP0.25 SEC ID: EXB01FLG9	4.347656	20,697.34	22,029.58	0.04%	1,702.50	-370.26
4,805.00 SAINSBURY (J) ORD GBP0.2857142 (POST REC SEC ID: EXB019KW9	6.045313	24,323.20	29,047.73	0.05%	2,244.90	2,479.63
754.00 ADMIRAL GROUP ORD GBP0.001 SEC ID: EXB02J636	21.696875	15,434.59	16,359.44	0.03%	1,264.30	-339.45
16,894.00 ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	35.824688	514,055.52	605,222.27	1.02%	43,022.67	48,144.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
11,613.00 ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	37.762500	333,351.83	438,535.91	0.74%	31,942.57	73,241.51
20,508.00 CENTRICA ORD GBP0.061728395 SEC ID: EXB033F22	5.758781	93,754.89	118,101.09	0.20%	9,127.20	15,219.00
4,576.00 COBHAM ORD GBP0.025 SEC ID: EXB07KD30	4.546406	18,670.79	20,804.36	0.04%	1,607.82	525.75
1,362.00 BUNZL ORD GBP0.3214857 SEC ID: EXB0744B8	24.015625	15,489.17	32,709.28	0.06%	2,527.86	14,692.25
15,564.00 NATIONAL GRID PLC NEW ORD GBP0.11395 SEC ID: EXB08SNH0	13.051250	149,133.37	203,129.66	0.34%	14,958.31	39,037.98
1,745.00 INMARSAT ORD EUR0.000667 SEC ID: EXB09LSH9	12.521250	20,380.65	21,849.58	0.04%	1,688.60	-219.67
945.00 SEVERN TRENT ORD GBP0.9789 SEC ID: EXB1FH8J7	28.239063	17,543.38	26,685.91	0.05%	2,062.36	7,080.17
700.00 WHITBREAD ORD GBP0.76797385 SEC ID: EXB1KJJ48	62.125938	16,104.15	43,488.16	0.07%	3,360.90	24,023.11
3,705.00 THOMAS COOK GROUP PLC ORD EUR0.01 SEC ID: EXB1VYCH1	2.769250	13,378.24	10,260.07	0.02%	792.93	-3,911.10
1,393.00 HARGREAVES LANSDOWN ORD GBP0.004 (WI) SEC ID: EXB1VZ0M0	22.425625	20,629.75	31,238.90	0.05%	2,393.50	8,215.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,558.00 SMITHS GROUP PLC ORD GBP0.375 SEC ID: EXB1WY232	24.512500	27,438.02	38,190.48	0.06%	2,951.48	7,800.98
6,986.00 ANGLO AMERICAN USD0.54(POST CONSOLIDATION) SEC ID: EXB1XZS89	21.862500	280,671.68	152,731.43	0.26%	10,675.30	-138,615.55
3,878.00 3I GROUP PLC ORD GBP0.738636 SEC ID: EXB1YW440	6.378219	17,485.67	24,734.74	0.04%	1,911.58	5,337.49
3,263.00 TUI TRAVEL PLC ORD GBP0 SEC ID: EXB1Z7RQ0	6.841969	15,409.88	22,325.34	0.04%	1,725.37	5,190.09
5,871.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	41.108125	185,970.11	241,345.80	0.41%	16,730.23	38,645.46
216,525.00 VODAFONE GROUP ORD USD0.11428571 SEC ID: EXB16GWD5	3.925313	523,008.13	849,928.29	1.44%	61,325.15	265,595.01
8,939.00 STANDARD LIFE ORD GBP0.10 SEC ID: EXB16KPT9	5.955875	27,885.93	53,239.56	0.09%	4,114.52	21,239.11
1,835.00 INVESTEC ORD GBP0.0002 SEC ID: EXB17BBQ9	7.247750	15,212.63	13,299.62	0.02%	1,027.83	-2,940.84
3,651.00 HOME RETAIL GROUP ORD GBP0 SEC ID: EXB19NKB4	3.178344	15,349.87	11,604.13	0.02%	896.79	-4,642.53
4,101.00 EXPERIAN PLC ORD USD0.10 SEC ID: EXB19NLV9	18.450625	40,885.10	75,666.01	0.13%	5,847.70	28,933.21
4,848.00 REED ELSEVIER ORD GBP0.14 SEC ID: EXB2B0DG6	14.889688	39,186.98	72,185.21	0.12%	5,578.69	27,419.54

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,242.00 SHIRE PLC ORD GBP0.05 SEC ID: EXB2QKY08	47.236250	49,639.68	105,903.67	0.18%	8,184.56	48,079.43
1,180.00 FRESNILLO PLC SEC ID: EXB2QPKJ1	12.347344	15,740.56	14,569.87	0.02%	1,126.01	-2,296.70
2,490.00 CAPITA PLC SEC ID: EXB23K0M2	17.191875	29,655.14	42,807.77	0.07%	3,308.32	9,844.31
2,980.00 RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEC ID: EXB24CGK6	79.384063	166,182.68	236,564.51	0.40%	17,715.65	52,666.18
2,725.00 UNITED UTILITIES GROUP PLC ORD GBP0.05 SEC ID: EXB39J2M5	11.121719	23,744.01	30,306.69	0.05%	2,342.19	4,220.49
48,040.00 GLENCORE XSTRATA PLC SEC ID: EXB4T3BW4	5.179094	262,296.99	248,803.66	0.42%	11,061.63	-24,554.96
992.00 AGGREKO ORD GBP0.13708387 SEC ID: EXB4WQ2Z2	28.305313	25,912.31	28,078.87	0.05%	1,025.68	1,140.88
3,020.00 SEGRO PLC SEC ID: EXB5ZN1N1	5.531875	14,757.43	16,706.26	0.03%	1,291.10	657.73
1,989.00 CAPITAL & COUNTIES PROPERTIES PLC GBP0.25 SEC ID: EXB62G9D4	5.452375	3,070.55	10,844.78	0.02%	1,030.94	6,743.29
4,504.00 RESOLUTION LTD ORD NPV(NEW) SEC ID: EXB62W238	5.863125	21,955.20	26,407.52	0.04%	505.16	3,947.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,413.00 ROLLS-ROYCE HLDGS PLC ORD GBP0.20 SEC ID: EXB63H842	21.117188	69,601.92	156,541.71	0.26%	12,098.04	74,841.75
1,286.00 EASYJET ORD GBP0.27285714(POSTCONS) SEC ID: EXB7KR2P8	25.440000	30,465.81	32,715.84	0.06%	266.66	1,983.37
10,679.00 ROYAL BANK OF SCOT ORD GBP1 (POST CONS) SEC ID: EXB7T7729	5.599781	66,698.23	59,800.07	0.10%	4,609.48	-11,507.64
819.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	54.325000	23,576.49	44,492.18	0.08%	3,438.51	17,477.18
27,563.00 OLD MUTUAL PLC ORD GBP0.114285714(POST CON SEC ID: EXB77J081	3.131969	70,310.19	86,326.45	0.15%	4,828.23	11,188.03
4,990.00 SAGE GROUP GBP0.01051948 SEC ID: EXB8C3BL7	6.686281	19,468.25	33,364.54	0.06%	2,578.52	11,317.77
5,012.00 WPP PLC ORD GBP0.10 SEC ID: EXB8KF9B6	22.856250	52,955.76	114,555.53	0.19%	8,853.20	52,746.57
5,865.00 MELROSE INDUSTRIES PLC0.1 SEC ID: EXB8L59D3	5.063156	29,814.93	29,695.42	0.05%	773.65	-893.16
6,841.00 MAN GROUP PLC ORD USD0.03428571 SEC ID: EXB83VD90	1.407813	25,693.49	9,630.85	0.02%	744.31	-16,806.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
962.00 INTERCONTINENTAL HOTELS GROUP PLC SEC ID: EXB85KYF5	33.340313	16,557.39	32,073.38	0.05%	2,478.71	13,037.28
3,155.00 REXAM ORD GBP0.714285714 (POST R/ SEC ID: EXB943Z38	8.786406	15,980.90	27,721.12	0.05%	2,142.36	9,597.86
2,579.00 INVENSYS PLC SEC ID: EXB979H65	8.422031	17,138.04	21,720.43	0.04%	1,678.62	2,903.77
1,678.00 COCA COLA HBC ORD CHF0.10 SEC ID: EXB9895B6	29.183125	40,438.60	48,969.28	0.08%	17,913.03	-9,382.35
5,496.00 ABERDEEN ASSET MANAGEMENT PLC SEC ID: EX0003122	8.281250	20,667.78	45,513.75	0.08%	3,031.03	21,814.94
1,326.00 AMEC ORD 50P SEC ID: EX0028269	18.020000	16,567.26	23,894.52	0.04%	1,846.63	5,480.63
1,576.00 ANTOFAGASTA ORD GBP0.05 SEC ID: EX0045610	13.647500	26,035.54	21,508.46	0.04%	1,662.24	-6,189.32
9,775.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	30.955313	341,996.04	302,588.18	0.51%	22,089.50	-61,497.36
6,048.00 ARM HOLDINGS ORD GBP0.0005 SEC ID: EX0059587	18.202188	40,201.87	110,086.83	0.19%	5,753.94	64,131.02
3,358.00 BALFOUR BEATTY ORD GBP0.50 SEC ID: EX0096167	4.751781	15,258.39	15,956.48	0.03%	1,233.16	-535.07
3,453.00 BRITISH LAND ORD GBP0.25 SEC ID: EX0136708	10.417813	25,852.71	35,972.71	0.06%	2,780.09	7,339.91

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,555.00 BRITISH SKY BRDCSTG ORD 50P SEC ID: EX0141195	13.978750	42,873.27	63,673.21	0.11%	4,920.86	15,879.08
3,537.00 TULLOW OIL PLC ORD GBP0.10 SEC ID: EX0150089	14.160938	69,680.15	50,087.24	0.08%	3,870.89	-23,463.80
15,271.00 AVIVA PLC GBP0.25 SEC ID: EX0216237	7.448156	95,318.98	113,740.80	0.19%	7,037.86	11,383.96
599.00 CRODA INTL ORD 10P SEC ID: EX0233521	40.694063	20,951.73	24,375.74	0.04%	1,623.33	1,800.68
11,167.00 DIAGEO ORD 28 101/108P SEC ID: EX0237407	33.125000	210,906.45	369,906.88	0.63%	25,299.89	133,700.54
703.00 SCHRODERS (NEW) ORD GBP1 SEC ID: EX0240542	43.029375	15,460.18	30,249.65	0.05%	2,337.77	12,451.70
14,153.00 BAE SYSTEMS ORD GBP0.025 SEC ID: EX0263494	7.204688	81,296.60	101,967.94	0.17%	7,880.39	12,790.95
8,533.00 BRITISH AMERICAN TOBACCO ORD GBP0.25 SEC ID: EX0287584	53.629375	310,249.25	457,619.46	0.77%	33,151.37	114,218.84
2,651.00 FIRSTGROUP ORD5P SEC ID: EX0345218	2.047125	11,174.24	5,426.94	0.01%	419.42	-6,166.72
2,808.00 HAMMERSON ORD 25P REITS SEC ID: EX0406507	8.314375	17,045.50	23,346.77	0.04%	1,804.32	4,496.95
10,959.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.525000	293,606.98	246,851.48	0.42%	16,352.36	-63,107.86

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,865.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	38.723125	155,605.53	188,388.00	0.32%	12,751.03	20,031.44
1,901.00 IMI ORD GBP0.25 SEC ID: EX0457963	25.257813	25,931.87	48,015.10	0.08%	3,197.63	18,885.60
4,350.00 SABMILLER PLC SEC ID: EX0483548	51.360313	144,467.09	223,417.36	0.38%	14,950.86	63,999.41
7,415.00 COMPASS GROUP ORD GBP0.10 SEC ID: EX0533151	16.032500	60,562.24	118,880.99	0.20%	9,187.48	49,131.27
82,974.00 HSBC HLDGS ORD USD0.50 (UK) SEC ID: EX0540529	10.971000	862,620.85	910,307.76	1.54%	62,546.92	-14,860.01
23,434.00 LEGAL & GENERAL GROUP ORD 2.5P SEC ID: EX0560394	3.688469	31,960.39	86,435.58	0.15%	6,680.03	47,795.16
3,215.00 MEGGITT ORD5P SEC ID: EX0575806	8.736719	20,208.46	28,088.56	0.05%	789.45	7,090.65
8,476.00 MORRISON (W) SUPMKT ORD 10P SEC ID: EX0604317	4.322813	38,424.36	36,640.16	0.06%	2,831.66	-4,615.86
13,642.00 RSA INSURANCE GROUP PLC ORD 27.5P SEC ID: EX0661689	1.513813	27,001.95	20,651.43	0.03%	1,596.00	-7,946.52
1,425.00 ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	40.495313	21,504.73	57,705.82	0.10%	4,459.66	31,741.43
3,241.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	22.210313	51,995.87	71,983.62	0.12%	5,563.10	14,424.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,722.00 INTU PROPERTIES PLC GBP0.50 SEC ID: EX0683436	5.132719	36,174.99	29,369.42	0.05%	1,592.64	-8,398.21
11,578.00 PRUDENTIAL PLC GBP0.05 SEC ID: EX0709959	22.193750	118,242.92	256,959.24	0.43%	16,672.37	122,043.95
5,483.00 RIO TINTO PLC SEC ID: EX0718877	56.469844	337,568.45	309,624.16	0.52%	23,928.69	-51,872.98
1,091.00 TRAVIS PERKINS ORD GBP0.10 SEC ID: EX0773963	31.005000	31,676.93	33,826.46	0.06%	881.28	1,268.25
4,995.00 SSE PLC SEC ID: EX0790876	22.690625	93,026.19	113,339.67	0.19%	6,925.12	13,388.36
1,962.00 SERCO GROUP ORD 2P SEC ID: EX0797376	8.268000	18,196.55	16,221.81	0.03%	1,253.67	-3,228.41
84,462.00 BP PLC ORD USD.25 SEC ID: EX0798051	8.083328	787,473.90	682,734.06	1.16%	50,106.93	-154,846.77
205,622.00 LLOYDS BANKING GROUP PLC GBP0.1 SEC ID: EX0870611	1.306450	209,234.39	268,634.86	0.45%	18,982.36	40,418.11
2,992.00 TATE & LYLE ORD 25P SEC ID: EX0875412	13.399063	30,952.59	40,090.00	0.07%	2,328.56	6,808.85
15,141.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	21.489844	274,972.08	325,377.73	0.55%	23,212.79	27,192.86
36,745.00 TESCO ORD 5P SEC ID: EX0884703	5.537672	244,027.69	203,481.76	0.34%	14,498.41	-55,044.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,541.00 SMITH & NEPHEW ORD USD0.20 SEC ID: EX0922321	14.260313	35,478.79	50,495.77	0.09%	3,902.46	11,114.52
22,040.00 GLAXOSMITHKLINE ORD GBP0.25 SEC ID: EX0925282	26.690469	436,999.80	588,257.93	1.00%	42,788.37	108,469.76
1,089.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	35.311250	30,616.68	38,453.95	0.07%	2,470.34	5,366.93
1,480.00 BABCOCK INTL GROUP ORD GBP0.60 SEC ID: EX0969702	22.442188	29,960.09	33,214.44	0.06%	865.33	2,389.02
5,886.00 ASTRAZENECA ORD USD0.25 SEC ID: EX0989528	59.202656	271,225.81	348,466.83	0.59%	24,995.80	52,245.22
7,326.00 GKN ORD GBP0.01 SEC ID: EX3064659	6.182781	20,170.55	45,295.06	0.08%	2,256.21	22,868.30
36,108.00 BT GROUP ORD GBP0.05 SEC ID: EX3091355	6.283813	89,455.76	226,895.90	0.38%	13,773.00	123,667.14
668.00 CARNIVAL PLC ORD USD1.66 SEC ID: EX3121525	41.422813	27,891.15	27,670.44	0.05%	2,138.45	-2,359.16
6,315.00 MARKS & SPENCER GROUP ORD GBP0.25 SEC ID: EX3127480	7.164938	36,090.63	45,246.58	0.08%	3,496.79	5,659.16
70,289.00 BARCLAYS ORD GBP0.25 SEC ID: EX3134866	4.504172	350,088.77	316,593.74	0.54%	20,862.33	-54,357.36
680.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	52.138750	19,764.86	35,454.35	0.06%	2,277.62	13,411.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,040.00 WILLIAM HILL PLC SEC ID: EX3169888	6.656469	20,061.83	20,235.67	0.03%	1,657.96	-1,484.12
1,734.00 BURBERRY GROUP ORD GBP0.0005 SEC ID: EX3174300	25.108750	19,319.59	43,538.57	0.07%	3,364.81	20,854.17
3,023.00 LAND SECS GP ORD GBP0.10 REITS SEC ID: EX3180943	15.957969	31,496.72	48,240.95	0.08%	3,728.22	13,016.01
788.00 NEXT GROUP ORD GBP0.10 SEC ID: EX3208983	90.265625	26,435.13	71,129.31	0.12%	5,497.09	39,197.09
9,439.00 KINGFISHER ORD GBP0.157142857 SEC ID: EX3319525	6.371594	31,461.78	60,141.47	0.10%	4,647.91	24,031.78
546.00 VEDANTA RESOURCES PLC SEC ID: EX3327700	15.461094	24,022.50	8,441.76	0.01%	652.41	-16,233.15
2,632.00 ICAP ORD GBP0.10 SEC ID: EX3387217	7.479625	15,271.95	19,686.37	0.03%	1,521.41	2,893.01
22,151.00 ITV ORD GBP0.10 SEC ID: EX3398644	3.213125	20,171.78	71,173.93	0.12%	3,983.59	47,018.56
TOTAL POUND STERLING EQUITY (21.91%)		**10,450,070.53**	**12,952,249.06**	**21.91%**	**922,129.07**	**1,580,049.46**
TOTAL POUND STERLING (21.98%)		**10,486,605.47**	**12,989,346.64**	**21.98%**	**922,691.71**	**1,580,049.46**
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,615.47	1,610.06	0.00%	-5.41	0.00
EQUITY						

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,000.00 OVERSEA-CHINESE BKG CORP SGD0.5 (POST SUBDIVISION) SEC ID: FMB0F9V21	8.078568	63,536.70	80,785.68	0.14%	7,787.75	9,461.23
10,818.00 NOBLE GROUP HKD0.25 SEC ID: FMB01CLC8	0.847458	15,343.35	9,167.80	0.02%	883.79	-7,059.34
6,000.00 SINGAPORE PRESS HLDGS SGD0.20 SEC ID: FMB012892	3.263108	16,417.82	19,578.65	0.03%	1,887.40	1,273.43
41,000.00 SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION) SEC ID: FMB02PY26	2.898780	101,062.13	118,849.99	0.20%	7,677.16	10,110.70
7,000.00 OLAM INTERNATIONAL LIMITED ORD SGD0.1 SEC ID: FMB05Q3L3	1.215745	13,036.84	8,510.22	0.01%	820.39	-5,347.01
5,000.00 SEMBCORP INDUSTRIES SGD0.25 (POST REORGANIZATION) SEC ID: FMB08X160	4.348170	15,329.04	21,740.85	0.04%	2,095.81	4,316.00
5,500.00 KEPPEL CORP NPV SEC ID: FMB1VQ5C0	8.862664	33,809.83	48,744.65	0.08%	4,698.99	10,235.83
1,540.00 KEPPEL REIT SEC ID: FMB12RQH6	0.938540	1,657.70	1,445.35	0.00%	-13.28	-199.07
11,000.00 GLOBAL LOGISTIC PROPERTIES LTD SEC ID: FMB4KJWS7	2.288928	18,696.79	25,178.20	0.04%	185.08	6,296.33
10,000.00 CAPITAMALLS ASIA LTD SEC ID: FMB442NY9	1.552352	16,475.13	15,523.52	0.03%	1,496.47	-2,448.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
51,000.00 K-GREEN TRUST SEC ID: FMB66J4M2	0.827657	42,640.80	42,210.52	0.07%	-727.57	297.29
7,000.00 SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10 SEC ID: FM6043216	3.136385	16,346.20	21,954.70	0.04%	2,116.44	3,492.06
8,000.00 DBS HLDGS SGD1 SEC ID: FM6175208	13.543482	83,435.79	108,347.85	0.18%	10,444.75	14,467.31
2,000.00 CITY DEVELOPMENTS SGD0.50 SEC ID: FM6197921	7.603358	15,558.25	15,206.72	0.03%	1,465.94	-1,817.47
5,000.00 SEMBCORP MARINE SGD0.10 SEC ID: FM6205138	3.524473	15,364.85	17,622.37	0.03%	1,698.81	558.71
1,000.00 JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	28.472992	22,406.17	28,472.99	0.05%	2,744.81	3,322.01
6,000.00 SINGAPORE EXCHANGE SGD0.01 SEC ID: FM6303867	5.750040	33,222.47	34,500.24	0.06%	3,325.82	-2,048.05
11,000.00 CAPITALAND SGD1 SEC ID: FM6309302	2.399810	31,832.81	26,397.91	0.04%	2,544.77	-7,979.67
23,000.00 GENTING SINGAPORE PLC USD0.10 CLOB SEC ID: FM6366799	1.184065	14,662.87	27,233.49	0.05%	2,625.32	9,945.30
12,000.00 CAPITAMALL TRUST SGD1 UNITS SEC ID: FM6420125	1.508791	15,455.50	18,105.50	0.03%	1,746.79	903.21
11,000.00 ASCENDAS REAL ESTATE INV TRUST NPV(REAL ESTATE INV TRUSTS) SEC ID: FM6563874	1.742436	15,238.53	19,166.80	0.03%	1,853.39	2,074.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
20,000.00 COMFORTDELGRO CORP SGD0.25 SEC ID: FM6603738	1.591953	30,872.78	31,839.06	0.05%	-620.87	1,587.15
2,000.00 SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT) SEC ID: FM6811737	8.244891	22,234.27	16,489.78	0.03%	1,589.61	-7,334.10
5,000.00 UNITED OVERSEAS BANK SG$1 SEC ID: FM6916783	16.822430	73,100.51	84,112.15	0.14%	6,073.18	4,938.46
TOTAL SINGAPORE DOLLAR EQUITY (1.42%)		**727,737.13**	**841,184.99**	**1.42%**	**64,400.75**	**49,047.11**
TOTAL SINGAPORE DOLLAR (1.43%)		**729,352.60**	**842,795.05**	**1.43%**	**64,395.34**	**49,047.11**
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	0.03	0.03	0.00%	0.00	0.00
EQUITY						
1,899.00 ELEKTA SER B NPV SEC ID: SSB0M42T0	15.313113	29,475.87	29,079.60	0.05%	-396.52	0.25
1,480.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	46.383085	37,383.49	68,646.97	0.12%	4,132.21	27,131.27
300.00 MILLICOM INTL CELL SDR EACH REP 1 USD1.50 SEC ID: SSB00L2M1	99.725968	27,272.48	29,917.79	0.05%	3,139.73	-494.42
900.00 ELECTROLUX AB SER 'B' NPV SEC ID: SSB1KKBX5	26.235481	20,630.04	23,611.93	0.04%	2,477.96	503.93

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,600.00 ATLAS COPCO AB SER A NPV (POST SPLIT) SEC ID: SSB1QGR45	27.761343	40,128.43	72,179.49	0.12%	7,574.90	24,476.16
1,400.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	25.410270	19,457.22	35,574.38	0.06%	3,733.35	12,383.81
6,732.00 VOLVO (AB) SER B NPV (POST SPLIT) SEC ID: SSB1QH836	13.148881	76,649.39	88,518.26	0.15%	5,171.50	6,697.37
1,400.00 SKF AB SER B NPV (POST SPLIT) SEC ID: SSB1Q3J35	26.266621	25,278.63	36,773.27	0.06%	3,859.19	7,635.45
1,200.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	19.602653	19,224.59	23,523.18	0.04%	2,468.64	1,829.95
6,097.00 SANDVIK AB NPV (POST SPLIT) SEC ID: SSB1VQ251	14.122007	81,885.82	86,101.87	0.15%	5,666.62	-1,450.57
2,200.00 SVENSKA CELLULOSA AB-SCA SER B NPV (POST SPLIT) SEC ID: SSB1VVGZ9	30.828636	31,042.66	67,823.00	0.11%	7,117.71	29,662.63
1,300.00 BOLIDEN AB NPV (POST SPLIT) SEC ID: SSB1XCBX9	15.328683	20,046.99	19,927.29	0.03%	726.61	-846.31
1,159.00 HEXAGON AB SEC ID: SSB1XFTL9	31.653847	19,908.24	36,686.81	0.06%	3,120.60	13,657.97
2,100.00 HUSQVARNA AB SER B NPV SEC ID: SSB12PJ24	6.028711	15,298.95	12,660.29	0.02%	1,328.63	-3,967.29

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 RATOS AB SER B NPV SEC ID: SSB130WD9	9.053966	13,496.82	7,243.17	0.01%	760.13	-7,013.78
800.00 SSAB AB NPV SEC ID: SSB17H0S0	7.676019	14,712.64	6,140.82	0.01%	644.45	-9,216.27
365.00 ETRION CORP SEC ID: SSB5TZGM3	0.608788	203.18	222.21	0.00%	9.00	10.03
1,200.00 TELE2 AB-B SHS SEC ID: SSB97C732	11.342758	15,256.29	13,611.31	0.02%	1,428.44	-3,073.42
6,200.00 SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10 SEC ID: SS4813340	13.203376	40,284.08	81,860.93	0.14%	8,590.91	32,985.94
3,854.00 SWEDBANK AB SEK'A' NPV SEC ID: SS4846522	28.181733	62,240.38	108,612.40	0.18%	4,315.17	42,056.85
1,200.00 SWEDISH MATCH AB NPV SEC ID: SS5048565	32.183228	28,861.98	38,619.87	0.07%	4,052.97	5,704.92
13,000.00 NORDEA BANK AB EUR0.39632 SEC ID: SS5380034	13.491421	133,225.25	175,388.47	0.30%	18,406.17	23,757.05
1,600.00 SECURITAS SER 'B' SEK1 SEC ID: SS5554042	10.642108	17,211.22	17,027.37	0.03%	1,786.94	-1,970.79
2,000.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	34.456451	39,124.02	68,912.90	0.12%	7,232.08	22,556.80
4,100.00 HENNES & MAURITZ AB SEC ID: SS5687438	46.118395	136,370.09	189,085.42	0.32%	19,843.61	32,871.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,400.00 ASSA ABLOY SER B NPV SEC ID: SS5698781	52.906923	27,660.10	74,069.69	0.13%	7,773.25	38,636.34
2,611.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	49.201258	86,207.89	128,464.49	0.22%	10,476.51	31,780.09
14,394.00 ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B SEC ID: SS5959373	12.222464	157,927.36	175,930.15	0.30%	13,348.76	4,654.03
9,000.00 TELIASONERA AB NPV SEC ID: SS5978381	8.337745	65,566.90	75,039.70	0.13%	7,875.05	1,597.75
1,600.00 SKANSKA AB B SER 'B' SEK3 SEC ID: SS7142093	20.459004	29,626.06	32,734.41	0.06%	3,435.32	-326.97
2,714.00 LUNDIN PETROLEUM A ORD SEC ID: SS7187627	19.524803	27,580.20	52,990.32	0.09%	2,982.15	22,427.97
1,300.00 ALFA LAVAL AB ORD NPV SEC ID: SS7332686	25.690530	19,539.70	33,397.69	0.06%	3,504.93	10,353.06
800.00 GETINGE AB SER'B'NPV SEC ID: SS7698359	34.254040	19,207.86	27,403.23	0.05%	2,875.84	5,319.53
TOTAL SWEDISH KRONA EQUITY (3.28%)		**1,397,984.82**	**1,937,778.68**	**3.28%**	**169,462.81**	**370,331.05**
TOTAL SWEDISH KRONA (3.28%)		**1,397,984.85**	**1,937,778.71**	**3.28%**	**169,462.81**	**370,331.05**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,265.94	1,302.27	0.00%	36.33	0.00
EQUITY						

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,087.00 CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	99.848204	82,975.22	208,383.20	0.35%	31,351.54	94,056.44
267.00 SWISS PRIME SITE AG SEC ID: ESB083BH9	77.640974	20,353.83	20,730.14	0.04%	1,300.96	-924.65
155.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	304.154720	28,368.29	47,143.98	0.08%	7,092.87	11,682.82
1,235.00 GAM HOLDING LTD SEC ID: ESB1WHVV6	19.508630	15,391.36	24,093.16	0.04%	3,624.86	5,076.94
407.00 ACTELION CHF0.5 (REGD)(POST SUBD) SEC ID: ESB1YD5Q3	84.724799	18,768.28	34,482.99	0.06%	5,188.00	10,526.71
194.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	147.635914	17,521.30	28,641.37	0.05%	4,309.13	6,810.94
359.00 KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD) SEC ID: ESB142S69	131.669197	42,285.38	47,269.24	0.08%	4,531.45	452.41
16,215.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	19.025131	284,100.74	308,492.49	0.52%	40,594.29	-16,202.54
927.00 LOGITECH INTL SA CHF0.25(REGD) (POST SUBDIVISION) SEC ID: ESB18ZRK2	13.774105	15,451.08	12,768.60	0.02%	1,921.06	-4,603.54
362.00 ARYZTA AG CHF0.02 (REGD) SEC ID: ESB39VJC3	76.910103	15,516.57	27,841.46	0.05%	4,232.59	8,092.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
827.00 JULIUS BAER GRUPPE AG SEC ID: ESB4R2R51	48.170012	30,690.61	39,836.60	0.07%	5,993.48	3,152.51
1,114.00 TRANSOCEAN LTD SEC ID: ESB5W3ND7	48.844662	77,796.05	54,412.95	0.09%	4,260.44	-27,643.54
2,061.00 SWISS RE LTD SEC ID: ESB545MG7	92.258391	108,183.17	190,144.54	0.32%	18,787.68	63,173.69
453.00 SYNGENTA AG CHF0.1 SEC ID: ES4356642	399.392815	136,894.06	180,924.95	0.31%	22,069.62	21,961.27
10.00 SIKA FINANZ AG CHF0.6 (BR) SEC ID: ES4808089	3,565.525384	18,597.62	35,655.25	0.06%	3,334.38	13,723.25
22.00 SGS SA CHF1(REGD) SEC ID: ES4824771	2,307.303087	31,118.38	50,760.67	0.09%	7,637.02	12,005.27
198.00 SULZER AG CHF0.01(REGD) SEC ID: ES4854711	161.803564	29,954.32	32,037.11	0.05%	218.25	1,864.54
94.00 SWISSCOM AG CHF1.00 SEC ID: ES5533975	529.487828	34,677.50	49,771.86	0.08%	7,488.25	7,606.11
31.00 GIVAUDAN AG CHF10 SEC ID: ES5980614	1,432.506887	27,523.91	44,407.71	0.08%	6,681.19	10,202.61
699.00 ZURICH INSURANCE GROUP AG CHF0.1 SEC ID: ES5983816	290.661719	175,959.96	203,172.54	0.34%	26,095.61	1,116.97
10,233.00 NOVARTIS AG CHF0.50 (REGD) SEC ID: ES7103066	80.058470	581,221.48	819,238.32	1.39%	101,044.95	136,971.89

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,982.00 ABB LTD CHF1.03 (REGD) SEC ID: ES7108891	26.401304	222,272.33	263,537.82	0.45%	35,214.17	6,051.32
3,051.00 ROCHE HLDG AG GENUSSCHEINE NPV SEC ID: ES7110384	280.204644	523,361.30	854,904.37	1.45%	116,926.72	214,616.35
491.00 ADECCO SA CHF1 (REGD) SEC ID: ES7110723	79.383820	28,742.22	38,977.46	0.07%	5,864.21	4,371.03
980.00 HOLCIM CHF2 (REGD) SEC ID: ES7110756	75.054815	74,647.80	73,553.72	0.12%	11,066.26	-12,160.34
14,345.00 NESTLE SA SEC ID: ES7123874	73.424411	758,537.12	1,053,273.18	1.78%	145,655.12	149,080.94
199.00 BALOISE HOLDING AG CHF0.1 SEC ID: ES7124591	127.733738	18,010.91	25,419.01	0.04%	3,824.32	3,583.78
183.00 SONOVA HLDG CHF0.05 SEC ID: ES7156031	134.930005	22,911.58	24,692.19	0.04%	3,714.97	-1,934.36
84.00 STRAUMANN HOLDING AG SEC ID: ES7156833	187.552707	22,182.36	15,754.43	0.03%	49.45	-6,477.38
6,664.00 CREDIT SUISSE GROUP AG CHF0.04 REGD SEC ID: ES7171584	30.662844	299,632.87	204,337.19	0.35%	25,932.13	-121,227.81
123.00 SWATCH GROUP CHF2.25 (BR) SEC ID: ES7184728	662.843650	39,733.29	81,529.77	0.14%	12,266.26	29,530.22
261.00 SWATCH GROUP CHF0.45 (REGD) SEC ID: ES7184736	112.891438	29,395.22	29,464.67	0.05%	200.72	-131.27

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
421.00 LONZA GROUP AG CHF1(REGISTERED SEC ID: ES7333374	95.125654	34,970.24	40,047.90	0.07%	1,710.23	3,367.43
116.00 SWISS LIFE HOLDING AG CHF5.1 SEC ID: ES7437803	208.241975	15,253.34	24,156.07	0.04%	3,636.58	5,266.15
TOTAL SWISS FRANC EQUITY (8.78%)		**3,882,999.69**	**5,189,856.91**	**8.78%**	**673,818.76**	**633,038.46**
TOTAL SWISS FRANC (8.78%)		**3,884,265.63**	**5,191,159.18**	**8.78%**	**673,855.09**	**633,038.46**
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	-7,128.88	-7,128.88	-0.01%	0.00	0.00
EQUITY						
64.00 PROTHENA CORP PLC SEC ID: G72800108	26.520000	374.69	1,697.28	0.00%	0.00	1,322.59
202.12 PERRIGO CO PLC SEC ID: G97822103	153.460000	31,439.77	31,017.34	0.05%	0.00	-422.43
911.00 TRANSOCEAN LTD SEC ID: H8817H100	49.420000	41,687.36	45,021.62	0.08%	0.00	3,334.26
3,891.00 TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	40.080000	196,643.83	155,951.28	0.26%	0.00	-40,692.55
TOTAL U.S. DOLLAR EQUITY (0.40%)		**270,145.65**	**233,687.52**	**0.40%**	**0.00**	**-36,458.13**
TOTAL U.S. DOLLAR (0.38%)		**263,016.77**	**226,558.64**	**0.38%**	**0.00**	**-36,458.13**
TOTAL BASE INVESTMENTS		**49,379,538.54**	**59,102,867.59**	**100.00%**	**455,705.28**	**9,267,623.77**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
REAL ESTATE						
607.75 PRIME PROPERTY FUND LLC SEC ID: 99VVAE6C7	14,231.541432	6,227,586.17	8,649,262.00	19.44%	0.00	2,421,675.83
1,289,157.00 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND ¬ LP SEC ID: 99VVAGNA7	0.483852	499,302.00	623,761.19	1.40%	0.00	124,459.19
453,966.00 BRAZIL REAL ESTATE OPPORTUNITIES FUND II SEC ID: 99VVAKH72	0.668986	438,555.96	303,696.90	0.68%	0.00	-134,859.06
1,158,044.38 BROOKFIELD REAL ESTATE FUND SEC ID: 99VVALGN6	0.845233	874,147.96	978,817.33	2.20%	0.00	104,669.37
1,422,780.97 EXETER INDUSTRIAL VALUE FUND II LPP SEC ID: 99VVALLK6	0.818522	1,009,812.25	1,164,577.53	2.62%	0.00	154,765.28
1,471,453.64 DIVCOWEST FUND III SEC ID: 99VVALSA1	1.199797	1,359,994.64	1,765,445.66	3.97%	0.00	405,451.02
3,000,000.00 JAMESTOWN PREMIER PROPERTY SEC ID: 99VVARYK9	1.380536	3,000,000.00	4,141,608.00	9.31%	0.00	1,141,608.00
1,391,717.00 BROOKFIELD FAIRFIELD MULTIFAMILY SEC ID: 99VVAR695	1.030055	1,293,400.00	1,433,545.05	3.22%	0.00	140,145.05
7,500,000.00 HEITMAN AMERICA RE TRUST SEC ID: 99VVAR7A1	1.073268	7,230,682.00	8,049,510.00	18.09%	0.00	818,828.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,385.00 CVI EUROPE REAL ESTATE PARTNER TG LLC SEC ID: 99VVAVHX1	1.037816	150,385.00	156,071.96	0.35%	0.00	5,686.96
288,000.00 SAVANNA REAL ESTATE FUND IIA LP LLC SEC ID: 99VVAVWT3	1.000000	288,000.00	288,000.00	0.65%	0.00	0.00
3,087,759.48 USAA EAGLE REAL ESTATE LP SEC ID: 99VVAWAW8	1.088111	3,087,759.48	3,359,825.06	7.55%	0.00	272,065.58
4,237,192.00 PRISA REAL ESTATE LP SEC ID: 99VVAWA08	1.000000	4,237,192.00	4,237,192.00	9.52%	0.00	0.00
6,000,000.00 UBS TRUMBULL PROPERTY FUND SEC ID: 999F99382	1.057791	5,783,357.00	6,346,746.00	14.26%	0.00	563,389.00
1,379,548.03 TTG BRPTP FUND LP SEC ID: 999G39667	1.912301	1,326,504.51	2,638,111.07	5.93%	0.00	1,311,606.56
680,548.38 CITIC CAPITAL CHINA SEC ID: 999180086	0.524584	355,657.71	357,004.79	0.80%	0.00	1,347.08
TOTAL U.S. DOLLAR REAL ESTATE (100.00%)		**37,162,336.68**	**44,493,174.54**	**100.00%**	**0.00**	**7,330,837.86**
TOTAL U.S. DOLLAR (100.00%)		**37,162,336.68**	**44,493,174.54**	**100.00%**	**0.00**	**7,330,837.86**
TOTAL BASE INVESTMENTS		**37,162,336.68**	**44,493,174.54**	**100.00%**	**0.00**	**7,330,837.86**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
OTHER						
27,865,808.10 GRESHAM A+ FUND LLC SEC ID: 99VVARZ28	0.823486	29,208,972.17	22,947,097.00	100.00%	0.00	-6,261,875.17
TOTAL BASE INVESTMENTS		**29,208,972.17**	**22,947,097.00**	**100.00%**	**0.00**	**-6,261,875.17**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
FIXED INCOME SECURITIES						
2,355,335.94 WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	10.020000	23,153,834.54	23,600,465.76	100.00%	0.00	446,631.22
TOTAL BASE INVESTMENTS		**23,153,834.54**	**23,600,465.76**	**100.00%**	**0.00**	**446,631.22**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
16,371,096.70 STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.150562	15,665,456.01	18,835,961.76	100.00%	0.00	3,170,505.75
TOTAL BASE INVESTMENTS		**15,665,456.01**	**18,835,961.76**	**100.00%**	**0.00**	**3,170,505.75**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
OTHER						
14,591,565.14 GRESHAM COMMODITY FUND CL A1 SEC ID: 99VVAUE08	0.959173	14,591,565.14	13,995,834.67	100.00%	0.00	-595,730.47
TOTAL BASE INVESTMENTS		**14,591,565.14**	**13,995,834.67**	**100.00%**	**0.00**	**-595,730.47**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,374,695.87 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	1,374,695.87	1,374,695.87	3.26%	0.00	0.00
FIXED INCOME SECURITIES						
305,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2025 DD 05/30/13 SEC ID: 011839AR8	110.371000	334,397.71	336,631.55	0.80%	0.00	2,233.84
195,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2027 DD 05/30/13 SEC ID: 011839AT4	108.285000	211,561.74	211,155.75	0.50%	0.00	-405.99
350,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2024 DD 01/15/14 SEC ID: 011839BS5	113.002000	397,897.50	395,507.00	0.94%	0.00	-2,390.50
650,000.00 ARIZONA BRD OF RGTS UNIV ARIZO 5.000% 08/01/2030 DD 05/30/13 SEC ID: 040484KB2	106.661000	709,074.21	693,296.50	1.64%	0.00	-15,777.71
625,000.00 ARIZONA ST LOTTERY REVENUE 5.000% 07/01/2028 DD 06/15/10 SEC ID: 040624BA5	106.384000	665,941.35	664,900.00	1.58%	0.00	-1,041.35
615,000.00 ARIZONA ST TRANSPRTN BRD HIGHW 5.000% 07/01/2035 DD 01/29/13 SEC ID: 040654VT9	105.013000	665,274.55	645,829.95	1.53%	0.00	-19,444.60
95,000.00 CALIFORNIA ST 5.050% 12/01/2036 DD 04/01/05 SEC ID: 13062RJA7	97.478000	95,468.94	92,604.10	0.22%	0.00	-2,864.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 CALIFORNIA ST UNIV REVENUE 5.000% 11/01/2037 DD 09/28/11 SEC ID: 13077CWK6	103.398000	336,566.12	310,194.00	0.73%	0.00	-26,372.12
365,000.00 CHICAGO IL TRANSIT AUTH SALES 5.250% 12/01/2029 DD 11/04/11 SEC ID: 16772PAZ9	104.471000	423,012.44	381,319.15	0.90%	0.00	-41,693.29
75,000.00 DETROIT MI CITY SCH DIST 5.250% 05/01/2032 DD 08/17/05 SEC ID: 251129Z47	98.260000	79,078.14	73,695.00	0.17%	0.00	-5,383.14
45,000.00 DETROIT MI CITY SCH DIST 5.636% 05/01/2016 DD 12/30/09 SEC ID: 2511294Z2	103.582000	48,654.63	46,611.90	0.11%	0.00	-2,042.73
60,000.00 DETROIT MI CITY SCH DIST 6.252% 05/01/2018 DD 12/30/09 SEC ID: 2511295B4	100.147000	66,925.63	60,088.20	0.14%	0.00	-6,837.43
465,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2036 DD 09/29/11 SEC ID: 25477GGJ8	105.200000	519,704.14	489,180.00	1.16%	0.00	-30,524.14
155,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2031 DD 12/22/11 SEC ID: 25477GJA4	107.710000	161,283.75	166,950.50	0.40%	0.00	5,666.75
305,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2037 DD 11/28/12 SEC ID: 25477GLZ6	104.758000	329,703.53	319,511.90	0.76%	0.00	-10,191.63
120,000.00 DU PAGE COOK & WILL CNTYS IL C 5.000% 06/01/2025 DD 04/30/13 SEC ID: 262615JF5	111.590000	135,074.55	133,908.00	0.32%	0.00	-1,166.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
465,000.00 FLORIDA ST HSG FIN CORP REVENU 4.000% 07/01/2027 DD 12/23/13 SEC ID: 34074MKA8	99.794000	465,000.00	464,042.10	1.10%	0.00	-957.90
275,000.00 FOOTHILL ESTRN TRANSPRTN CORRI 0.000% 01/01/2025 DD 06/08/95 SEC ID: 345105AZ3	68.791000	198,228.84	189,175.25	0.45%	0.00	-9,053.59
5,000.00 GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	128.704000	6,835.01	6,435.20	0.02%	0.00	-399.81
475,000.00 GUADALUPE-BLANCO RIVER AUTH TX 5.000% 04/15/2027 DD 07/10/13 SEC ID: 400524GQ1	109.629000	537,201.78	520,737.75	1.23%	0.00	-16,464.03
245,000.00 HAMILTON CNTY OH SWR SYS REVEN 5.000% 12/01/2027 DD 07/31/13 SEC ID: 407288YS2	111.086000	276,339.43	272,160.70	0.64%	0.00	-4,178.73
565,000.00 ILLINOIS ST DEV FIN AUTH 0.000% 07/15/2025 DD 10/15/91 SEC ID: 451913AH0	65.856000	400,783.22	372,086.40	0.88%	0.00	-28,696.82
139,770.00 ILLINOIS ST HSG DEV AUTH 3.875% 12/01/2043 DD 10/01/13 SEC ID: 45201LWF8	99.526000	139,770.00	139,107.49	0.33%	0.00	-662.51
105,000.00 ILLINOIS ST FIN AUTH REVENUE 5.000% 10/01/2026 DD 02/02/12 SEC ID: 45203HEZ1	108.983000	115,872.90	114,432.15	0.27%	0.00	-1,440.75
150,000.00 ILLINOIS ST FIN AUTH REVENUE 5.000% 10/01/2027 DD 02/02/12 SEC ID: 45203HFA5	109.389000	164,246.24	164,083.50	0.39%	0.00	-162.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
185,000.00 IOWA ST FIN AUTH REVENUE 5.000% 08/01/2030 DD 12/20/11 SEC ID: 46246KN24	108.663000	193,489.23	201,026.55	0.48%	0.00	7,537.32
620,000.00 LOS ANGELES CA DEPT OF WTR & P 5.000% 07/01/2029 DD 05/30/13 SEC ID: 544525RG5	109.234000	667,532.57	677,250.80	1.60%	0.00	9,718.23
360,000.00 LOS ANGELES CNTY CA MET TRANSP 5.000% 07/01/2024 DD 12/18/13 SEC ID: 5447125U2	116.697000	421,411.68	420,109.20	1.00%	0.00	-1,302.48
320,000.00 MAINE ST HSG AUTH MTGE REVENUE 2.700% 11/15/2023 DD 02/21/13 SEC ID: 56052E5F1	91.285000	320,000.00	292,112.00	0.69%	0.00	-27,888.00
150,000.00 MAINE ST HSG AUTH MTGE REVENUE 3.450% 11/15/2032 DD 02/21/13 SEC ID: 56052E5J3	84.023000	148,718.78	126,034.50	0.30%	0.00	-22,684.28
155,000.00 MAINE ST HSG AUTH MTGE REVENUE 4.000% 11/15/2028 DD 07/17/13 SEC ID: 56052E6J2	98.031000	155,000.00	151,948.05	0.36%	0.00	-3,051.95
385,000.00 MAINE ST HSG AUTH MTGE REVENUE 4.950% 11/15/2028 DD 09/26/13 SEC ID: 56052E6W3	101.742000	385,000.00	391,706.70	0.93%	0.00	6,706.70
600,000.00 MASSACHUSETTS ST BAY TRANSPRTN 5.250% 07/01/2031 DD 05/24/07 SEC ID: 575579QC4	111.731000	770,299.37	670,386.00	1.59%	0.00	-99,913.37
450,000.00 MASSACHUSETTS ST HSG FIN AGY 3.750% 12/01/2028 DD 03/21/13 SEC ID: 57586P4V5	89.108000	450,000.00	400,986.00	0.95%	0.00	-49,014.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
160,000.00 MET GOVT NASHVILLE & DAVIDSONC 5.000% 05/15/2027 DD 06/27/13 SEC ID: 592030ZN3	111.010000	183,525.52	177,616.00	0.42%	0.00	-5,909.52
75,000.00 MICHIGAN ST UNIV REVENUES 5.000% 08/15/2025 DD 05/15/13 SEC ID: 594712SQ5	113.015000	85,447.72	84,761.25	0.20%	0.00	-686.47
305,000.00 MINNESOTA ST 5.000% 08/01/2025 DD 08/15/13 SEC ID: 604129L20	115.483000	345,382.01	352,223.15	0.83%	0.00	6,841.14
700,000.00 MINNESOTA ST HSG FIN AGY 4.875% 07/01/2037 DD 10/26/06 SEC ID: 60415NG63	98.965000	697,552.28	692,755.00	1.64%	0.00	-4,797.28
70,000.00 MINNESOTA ST RETMNT SYS BLDG R 4.000% 06/01/2023 DD 08/09/12 SEC ID: 60415VBR4	107.543000	74,659.18	75,280.10	0.18%	0.00	620.92
298,940.53 MINNESOTA ST HSG FIN AGY HOMEO 2.350% 03/01/2043 DD 02/28/13 SEC ID: 60416QFV1	91.766000	298,940.53	274,325.77	0.65%	0.00	-24,614.76
299,751.38 MINNESOTA ST HSG FIN AGY HOMEO 3.000% 09/01/2043 DD 07/25/13 SEC ID: 60416QFX7	99.576000	299,751.38	298,480.43	0.71%	0.00	-1,270.95
55,000.00 MINNESOTA ST HSG FIN AGY 2.550% 01/01/2022 DD 06/20/13 SEC ID: 60416SCP3	95.581000	55,000.00	52,569.55	0.12%	0.00	-2,430.45
245,000.00 MINNESOTA ST HSG FIN AGY 2.750% 07/01/2023 DD 06/20/13 SEC ID: 60416SCS7	96.103000	245,000.00	235,452.35	0.56%	0.00	-9,547.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
230,000.00 MISSOURI ST ENVRNMNTL IMPT & E 5.000% 01/01/2026 DD 11/26/13 SEC ID: 60636P4D9	114.734000	264,561.08	263,888.20	0.63%	0.00	-672.88
480,000.00 MISSOURI ST ENVRNMNTL IMPT & E 5.000% 07/01/2025 DD 11/26/13 SEC ID: 60636P4F4	115.534000	556,328.97	554,563.20	1.31%	0.00	-1,765.77
130,000.00 MONTANA ST BRD OF HSG 3.350% 12/01/2025 DD 05/30/13 SEC ID: 61212R3P9	90.412000	130,000.00	117,535.60	0.28%	0.00	-12,464.40
575,000.00 MONTANA ST BRD OF HSG 3.550% 12/01/2033 DD 05/30/13 SEC ID: 61212R3S3	88.920000	575,000.00	511,290.00	1.21%	0.00	-63,710.00
105,000.00 MONTANA ST BRD OF HSG 4.650% 12/01/2028 DD 09/26/13 SEC ID: 61212R4R4	102.254000	105,000.00	107,366.70	0.25%	0.00	2,366.70
510,000.00 MORGAN HILL CA UNIF SCH DIST 0.000% 08/01/2026 DD 02/26/02 SEC ID: 617403CL2	63.776000	344,241.40	325,257.60	0.77%	0.00	-18,983.80
615,000.00 NEBRASKA ST INVESTMENT FIN AUT 3.600% 03/01/2031 DD 05/30/13 SEC ID: 63968MET2	88.106000	615,000.00	541,851.90	1.28%	0.00	-73,148.10
100,000.00 NEBRASKA ST INVESTMENT FIN AUT 3.650% 09/01/2024 DD 11/26/13 SEC ID: 63968MHL6	99.151000	100,000.00	99,151.00	0.23%	0.00	-849.00
330,000.00 NEW JERSEY ST HGR EDU ASSISTAN 3.625% 12/01/2025 DD 06/20/13 SEC ID: 646080PU9	91.680000	309,396.42	302,544.00	0.72%	0.00	-6,852.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
460,000.00 NEW JERSEY ST HGR EDU ASSISTAN 3.750% 12/01/2026 DD 06/20/13 SEC ID: 646080PV7	90.261000	451,671.49	415,200.60	0.98%	0.00	-36,470.89
690,000.00 NEW MEXICO ST EDUCTNL ASSISTAN 3.875% 04/01/2034 DD 05/08/13 SEC ID: 647110FL4	85.145000	659,573.02	587,500.50	1.39%	0.00	-72,072.52
450,000.00 NEW YORK NY 5.000% 08/01/2025 DD 06/11/13 SEC ID: 64966KXS7	111.231000	542,390.73	500,539.50	1.19%	0.00	-41,851.23
290,000.00 NEW YORK CITY NY TRANSITIONALF 5.000% 05/01/2026 DD 06/20/13 SEC ID: 64971Q5S8	111.938000	333,912.25	324,620.20	0.77%	0.00	-9,292.05
305,000.00 NEW YORK CITY NY TRANSITIONALF 5.000% 05/01/2034 DD 06/20/13 SEC ID: 64971Q6Q1	105.644000	329,223.84	322,214.20	0.76%	0.00	-7,009.64
460,000.00 NEW YORK CITY NY MUNI WTR FINA 5.000% 06/15/2035 DD 06/27/13 SEC ID: 64972GCG7	104.756000	501,240.12	481,877.60	1.14%	0.00	-19,362.52
215,000.00 NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/2024 DD 05/31/12 SEC ID: 64986AU90	114.962000	246,988.86	247,168.30	0.59%	0.00	179.44
305,000.00 NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/2032 DD 07/11/13 SEC ID: 64986A2E0	108.545000	322,062.29	331,062.25	0.78%	0.00	8,999.96
310,000.00 NEW YORK ST HSG FIN AGY ST PER 5.000% 03/15/2034 DD 06/19/08 SEC ID: 649870KF8	104.279000	314,449.11	323,264.90	0.77%	0.00	8,815.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
260,000.00 NEW YORK ST MTGE AGY REVENUE 3.150% 10/01/2027 DD 04/25/13 SEC ID: 64988RGD8	88.919000	260,000.00	231,189.40	0.55%	0.00	-28,810.60
525,000.00 NEW YORK ST DORM AUTH ST PERSO 5.000% 03/15/2034 DD 07/21/11 SEC ID: 6499026B4	104.797000	583,522.29	550,184.25	1.30%	0.00	-33,338.04
295,595.00 OKLAHOMA ST HSG FIN AGY SF MTG 3.350% 09/01/2035 DD 10/30/13 SEC ID: 67886MPU7	98.626000	295,595.00	291,533.52	0.69%	0.00	-4,061.48
520,000.00 OMAHA NE 6.500% 12/01/2030 DD 12/01/00 SEC ID: 681712KB0	131.845000	704,942.41	685,594.00	1.62%	0.00	-19,348.41
105,000.00 ORANGE CNTY CA WTR DIST REVENU 5.000% 08/15/2029 DD 06/04/13 SEC ID: 68442CAD8	110.696000	112,359.46	116,230.80	0.28%	0.00	3,871.34
865,000.00 OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2025 DD 04/16/13 SEC ID: 68607VC60	114.786000	1,009,574.95	992,898.90	2.35%	0.00	-16,676.05
125,000.00 OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2026 DD 04/16/13 SEC ID: 68607VC78	113.518000	137,269.44	141,897.50	0.34%	0.00	4,628.06
595,000.00 OREGON ST HSG & CMNTY SVCS DEP 3.500% 07/01/2028 DD 06/12/13 SEC ID: 686087MY0	92.302000	595,000.00	549,196.90	1.30%	0.00	-45,803.10
155,000.00 PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93 SEC ID: 694032AT0	119.672000	207,040.63	185,491.60	0.44%	0.00	-21,549.03

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
450,000.00 PENNSYLVANIA ST HSG FIN AGY SF 3.350% 10/01/2023 DD 05/01/13 SEC ID: 708796K97	94.156000	450,000.00	423,702.00	1.00%	0.00	-26,298.00
95,000.00 PENNSYLVANIA ST HGR EDUCTNL FA 5.000% 05/15/2031 DD 03/24/10 SEC ID: 70917RYX7	101.355000	105,191.83	96,287.25	0.23%	0.00	-8,904.58
85,000.00 PORT OF SEATTLE WA 5.750% 12/01/2025 DD 02/23/11 SEC ID: 735371ND4	118.829000	102,366.00	101,004.65	0.24%	0.00	-1,361.35
415,000.00 PUERTO RICO PUBLIC FIN CORP 5.500% 08/01/2027 DD 01/16/02 SEC ID: 745291SX3	116.639000	481,607.72	484,051.85	1.15%	0.00	2,444.13
485,000.00 PUERTO RICO PUBLIC FIN CORP 6.000% 08/01/2026 DD 01/16/02 SEC ID: 745291TM6	122.056000	603,482.13	591,971.60	1.40%	0.00	-11,510.53
455,000.00 REGL TRANSPRTN DIST CO SALES T 5.000% 11/01/2029 DD 05/16/13 SEC ID: 759136RY2	112.393000	516,591.81	511,388.15	1.21%	0.00	-5,203.66
230,000.00 REGL TRANSPRTN AUTH IL 5.750% 06/01/2034 DD 09/15/04 SEC ID: 759911ZV5	111.219000	246,374.69	255,803.70	0.61%	0.00	9,429.01
60,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2025 DD 06/14/12 SEC ID: 76218RFU7	112.966000	67,953.52	67,779.60	0.16%	0.00	-173.92
310,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2032 DD 06/28/12 SEC ID: 76218TQR8	107.316000	328,773.48	332,679.60	0.79%	0.00	3,906.12

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 RHODE ISLAND ST CLEAN WTR FINA 5.000% 10/01/2024 DD 06/06/13 SEC ID: 76218TRW6	114.500000	287,812.10	286,250.00	0.68%	0.00	-1,562.10
470,000.00 SALT RIVER AZ PROJ AGRIC IMPT 5.000% 12/01/2030 DD 04/26/12 SEC ID: 79574CAB9	108.422000	532,049.99	509,583.40	1.21%	0.00	-22,466.59
225,000.00 SAN ANTONIO TX ELEC & GAS REVE 5.000% 02/01/2024 DD 06/28/12 SEC ID: 7962532H4	114.557000	259,964.10	257,753.25	0.61%	0.00	-2,210.85
505,000.00 SAN DIEGO CNTY CALIF WTR AUTH 5.000% 05/01/2025 DD 03/13/13 SEC ID: 797412BE2	113.315000	580,074.21	572,240.75	1.36%	0.00	-7,833.46
80,000.00 SAN JOSE CA UNIF SCH DIST COPS 0.000% 01/01/2026 DD 11/06/02 SEC ID: 798182EJ6	64.712000	55,517.13	51,769.60	0.12%	0.00	-3,747.53
685,000.00 SOUTH DAKOTA HSG DEV AUTH 3.550% 11/01/2033 DD 05/30/13 SEC ID: 83756CDW2	93.481000	685,000.00	640,344.85	1.52%	0.00	-44,655.15
290,000.00 SOUTH DAKOTA HSG DEV AUTH 4.100% 11/01/2028 DD 11/25/13 SEC ID: 83756CFB6	98.917000	290,000.00	286,859.30	0.68%	0.00	-3,140.70
430,000.00 TENNESSEE HSG DEV AGY RSDL FIN 3.000% 07/01/2025 DD 05/30/13 SEC ID: 880461AS7	92.517000	430,000.00	397,823.10	0.94%	0.00	-32,176.90
435,000.00 TENNESSEE HSG DEV AGY RSDL FIN 4.000% 07/01/2043 DD 05/30/13 SEC ID: 880461BE7	86.176000	438,830.34	374,865.60	0.89%	0.00	-63,964.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
52,000.00 UNION PACIFIC CORP 144A 3.646% 02/15/2024 DD 08/21/13 SEC ID: 907818DQ8	96.624000	51,065.61	50,244.48	0.12%	0.00	-821.13
2,941,975.00 US TREAS-CPI INFLAT 2.000%001/15/2026 DD 01/15/06 SEC ID: 912810FS2	110.703000	3,847,027.45	3,256,854.58	7.72%	0.00	-590,172.87
2,610,888.00 US TREAS-CPI INFLAT 2.500% 01/15/2029 DD 01/15/09 SEC ID: 912810PZ5	117.516000	3,727,401.91	3,068,211.14	7.27%	0.00	-659,190.77
972,558.00 US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	112.359000	1,457,839.92	1,092,756.44	2.59%	0.00	-365,083.48
1,343,758.00 US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	80.391000	1,535,880.96	1,080,260.49	2.56%	0.00	-455,620.47
185,000.00 UNIV OF WASHINGTON WA UNIV REV 5.000% 07/01/2030 DD 09/05/13 SEC ID: 91523NMB9	109.578000	194,691.04	202,719.30	0.48%	0.00	8,028.26
355,000.00 UTAH ST UNIV REVENUE 5.000% 12/01/2027 DD 08/27/13 SEC ID: 917563EW4	109.865000	397,619.50	390,020.75	0.92%	0.00	-7,598.75
330,000.00 VERMONT ST STUDENT ASSISTANCEC 3.900% 06/15/2022 DD 07/02/13 SEC ID: 92428CHQ0	96.425000	330,000.00	318,202.50	0.75%	0.00	-11,797.50
680,000.00 VIRGINIA ST HSG DEV AUTH CMWLT 3.875% 01/01/2038 DD 04/11/13 SEC ID: 92812UK49	87.290000	680,239.54	593,572.00	1.41%	0.00	-86,667.54

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
235,000.00 VIRGINIA ST RESOURCES AUTH INF 5.000% 11/01/2024 DD 11/20/13 SEC ID: 92818GEV1	114.683000	276,554.22	269,505.05	0.64%	0.00	-7,049.17
165,000.00 VIRGINIA ST RESOURCES AUTH INF 5.000% 11/01/2026 DD 11/20/13 SEC ID: 92818GEX7	112.709000	188,598.74	185,969.85	0.44%	0.00	-2,628.89
185,000.00 WASHINGTON ST HSG FIN COMMISSI 3.150% 06/01/2023 DD 03/27/13 SEC ID: 93978TNZ8	94.666000	185,000.00	175,132.10	0.41%	0.00	-9,867.90
200,000.00 WASHINGTON ST HSG FIN COMMISSI 3.300% 06/01/2024 DD 03/27/13 SEC ID: 93978TPB9	94.150000	200,000.00	188,300.00	0.45%	0.00	-11,700.00
300,000.00 WASHINGTON ST HSG FIN COMMISSI 4.500% 06/01/2028 DD 01/28/14 SEC ID: 93978TQP7	99.220000	300,000.00	297,660.00	0.71%	0.00	-2,340.00
75,000.00 WHITE SETTLEMENT TX INDEP SCHD 0.000% 08/15/2036 DD 05/16/13 SEC ID: 964559XJ2	32.118000	29,636.97	24,088.50	0.06%	0.00	-5,548.47
225,000.00 WYOMING ST CMNTY DEV AUTH HSGR 3.150% 12/01/2022 DD 04/11/13 SEC ID: 98322QER4	93.062000	225,000.00	209,389.50	0.50%	0.00	-15,610.50
1,535,000.00 IFL L UL CPURNSA P 2.865% 2033 MAY 02 SEC ID: 99QACE090	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,535,000.00 IFL S UL CPURNSA P 2.865% 2033 MAY 02 SEC ID: 99QACE1A6	2.688270	0.00	-41,265.00	-0.10%	0.00	-41,265.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,950,000.00 3ML CAP Q/Q 3.50% CALL JAN 26 000.035 ED 010126 SEC ID: 99QACE9AA	10.780100	0.00	318,013.00	0.75%	0.00	318,013.00
4,750,000.00 3ML CAP Q/Q 3.75% CALL JUL 29 000.0375 ED 070129 SEC ID: 99QACE9GH	13.381340	0.00	635,614.00	1.51%	0.00	635,614.00
-2,950,000.00 CPI CAP YOY 3.255% PUT JAN 26 000.03255 ED 010126 SEC ID: 99QACE9MA	7.910500	0.00	-233,360.00	-0.55%	0.00	-233,360.00
-4,750,000.00 CPI CAP YOY 3.41% PUT JUL 29 000.0341 ED 070129 SEC ID: 99QACE9SC	8.012980	0.00	-380,617.00	-0.90%	0.00	-380,617.00
-1,535,000.00 INF CAP UL CPI 3.75% 12/01/26 PUT DEC 26 003.750 ED 12/01/26 SEC ID: 99QACE9XB	5.941690	-84,885.50	-91,205.00	-0.22%	0.00	-6,319.50
1,535,000.00 IFL L UL CPURNSA INDEX P 2.775% 2033 JUN 07 SEC ID: 99QACFTU9	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,535,000.00 IFL S UL CPURNSA INDEX P 2.775% 2033 JUN 07 SEC ID: 99QACFTV7	0.757260	0.00	-11,624.00	-0.03%	0.00	-11,624.00
1,535,000.00 IFL L UL CPURNSA INDEX P 2.7125% 2033 JUN 10 SEC ID: 99QACFUA1	0.308590	0.00	4,737.00	0.01%	0.00	4,737.00
-1,535,000.00 IFL S UL CPURNSA INDEX P 2.7125% 2033 JUN 10 SEC ID: 99QACFUB9	0.000000	0.00	0.00	0.00%	0.00	0.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,535,000.00 IFL L UL CPURNSA P 2.63% 2028 JUN 14 SEC ID: 99QACFYE9	0.453420	0.00	6,960.00	0.02%	0.00	6,960.00
-1,535,000.00 IFL S UL CPURNSA P 2.63% 2028 JUN 14 SEC ID: 99QACFYF6	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,535,000.00 IRS R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2J3	16.240970	0.00	-249,299.00	-0.59%	0.00	-249,299.00
1,535,000.00 IRS_R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2K0	19.010090	49,580.50	291,805.00	0.69%	0.00	242,224.50
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (96.74%)		**43,939,790.27**	**40,834,584.49**	**96.74%**	**0.00**	**-3,105,205.78**
TOTAL U.S. DOLLAR (100.00%)		**45,314,486.14**	**42,209,280.36**	**100.00%**	**0.00**	**-3,105,205.78**
TOTAL BASE INVESTMENTS		**45,314,486.14**	**42,209,280.36**	**100.00%**	**0.00**	**-3,105,205.78**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
12,181,184.00 TITAN FUND LP SEC ID: 99VVAVXJ4	1.038372	12,181,184.00	12,648,604.00	100.00%	0.00	467,420.00
TOTAL BASE INVESTMENTS		**12,181,184.00**	**12,648,604.00**	**100.00%**	**0.00**	**467,420.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
9,191.03 MAGNITUDE US PARTNERS SEC ID: 99VVAWBE7	1,020.374974	9,191,034.21	9,378,297.00	75.44%	0.00	187,262.79
1,495.07 MAGNITUDE US PARTNERS (SERIES Y) SEC ID: 99VVAWBF4	1,019.861277	1,495,074.90	1,524,764.00	12.27%	0.00	29,689.10
1,495.07 MAGNITUDE US PARTNERS (SERIES X) SEC ID: 99VVAWBG2	1,021.830416	1,495,074.89	1,527,708.00	12.29%	0.00	32,633.11
TOTAL U.S. DOLLAR ALTERNATIVE INVESTMENTS (100.00%)		**12,181,184.00**	**12,430,769.00**	**100.00%**	**0.00**	**249,585.00**
TOTAL U.S. DOLLAR (100.00%)		**12,181,184.00**	**12,430,769.00**	**100.00%**	**0.00**	**249,585.00**
TOTAL BASE INVESTMENTS		**12,181,184.00**	**12,430,769.00**	**100.00%**	**0.00**	**249,585.00**

Attachment B.3

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Prairie Island Unit 2

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,983,730.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	1,983,730.07	1,983,730.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**1,983,730.07**	**1,983,730.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	-2,301.25	-2,301.25	0.00%	0.00	0.00
129,097.66 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	129,097.66	129,097.66	0.10%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (0.10%)		**126,796.41**	**126,796.41**	**0.10%**	**0.00**	**0.00**
PREFERRED SECURITIES						
7.00 OSH 1 LIQUIDATING CORP PFD 0.000% NOT APPLICABLE SEC ID: 688197201	0.006000	4.77	0.04	0.00%	0.00	-4.73
EQUITY						
537.00 ACTAVIS PLC SEC ID: G0083B108	168.000000	66,792.95	90,216.00	0.07%	0.00	23,423.05
817.00 AIRCASTLE LTD SHS SEC ID: G0129K104	19.160000	9,958.93	15,653.72	0.01%	0.00	5,694.79
817.00 ALLEGION PLC SEC ID: G0176J109	44.190000	17,401.98	36,103.23	0.03%	0.00	18,701.25
1,534.00 ALKERMES PLC SEC ID: G01767105	40.660000	27,727.47	62,372.44	0.05%	0.00	34,644.97
1,134.00 AMDOCS LTD COM SEC ID: G02602103	41.240000	34,523.32	46,766.16	0.04%	0.00	12,242.84
2,137.00 AON CORP SEC ID: G0408V102	83.890000	104,734.37	179,272.93	0.15%	0.00	74,538.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,611.00 ARCH CAPITAL GROUP LTD SHS SEC ID: G0450A105	59.690000	40,345.59	96,160.59	0.08%	0.00	55,815.00
189.00 ARGO GROUP INTERNATIONAL HOLDINGS LTD COM SEC ID: G0464B107	46.490000	4,881.35	8,786.61	0.01%	0.00	3,905.26
445.00 ASPEN INSURANCE HOLDINGS LIMITED SHS SEC ID: G05384105	41.310000	11,058.25	18,382.95	0.01%	0.00	7,324.70
1,804.00 ASSURED GUARANTY LTD SHS SEC ID: G0585R106	23.590000	24,191.64	42,556.36	0.03%	0.00	18,364.72
814.00 AXIS CAPITAL HLDGS LTD SHS SEC ID: G0692U109	47.570000	25,022.36	38,721.98	0.03%	0.00	13,699.62
3,884.00 ACCENTURE PLC SEC ID: G1151C101	82.220000	169,018.75	319,342.48	0.26%	0.00	150,323.73
1,090.00 BUNGE LIMITED COM SEC ID: G16962105	82.110000	65,437.24	89,499.90	0.07%	0.00	24,062.66
3,116.00 COVIDIEN PLC SEC ID: G2554F113	68.100000	122,434.02	212,199.60	0.17%	0.00	89,765.58
2,225.00 DELPHI AUTOMOTIVE PLC SEC ID: G27823106	60.130000	79,184.64	133,789.25	0.11%	0.00	54,604.61
2,819.00 EATON CORP PLC SEC ID: G29183103	76.120000	147,546.20	214,582.28	0.17%	0.00	67,036.08
700.00 ENDURANCE SPECIALTY HLDGS LTD SHS SEC ID: G30397106	58.670000	25,746.00	41,069.00	0.03%	0.00	15,323.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
50.00 ENSTAR GROUP LIMITED SHS SEC ID: G3075P101	138.910000	5,024.00	6,945.50	0.01%	0.00	1,921.50
275.00 EVEREST RE GROUP INC COM SEC ID: G3223R108	155.870000	35,125.35	42,864.25	0.03%	0.00	7,738.90
370.00 FRESH DEL MONTE PRODUCE SEC ID: G36738105	28.300000	9,941.90	10,471.00	0.01%	0.00	529.10
2,645.00 FRONTLINE LTD SHS SEC ID: G3682E127	3.740000	10,209.70	9,892.30	0.01%	0.00	-317.40
2,529.00 FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	8.485314	21,459.36	21,459.36	0.02%	0.00	0.00
793.00 GENPACT LTD SEC ID: G3922B107	18.370000	12,965.55	14,567.41	0.01%	0.00	1,601.86
194.00 GREENLIGHT CAPITAL RE LTD CL A SEC ID: G4095J109	33.710000	4,974.16	6,539.74	0.01%	0.00	1,565.58
25.00 HELEN OF TROY LTD NEW SEC ID: G4388N106	49.380000	809.75	1,234.50	0.00%	0.00	424.75
866.00 HERBALIFE LTD SEC ID: G4412G101	78.700000	20,641.11	68,154.20	0.06%	0.00	47,513.09
2,452.00 INGERSOLL-RAND PUBLIC LIMITED COMPANY SEC ID: G47791101	61.600000	68,877.08	151,043.20	0.12%	0.00	82,166.12
2,817.00 INVESCO LTD SEC ID: G491BT108	36.400000	69,802.59	102,538.80	0.08%	0.00	32,736.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
542.00 JAZZ PHARMACEUTICALS PLC SEC ID: G50871105	126.560000	28,639.28	68,595.52	0.06%	0.00	39,956.24
1,356.00 KOSMOS ENERGY LTD SEC ID: G5315B107	11.180000	14,782.12	15,160.08	0.01%	0.00	377.96
1,854.00 LIBERTY GLOBAL PLC SEC ID: G5480U104	89.000000	116,006.18	165,006.00	0.13%	0.00	48,999.82
154.00 LIBERTY GLOBAL PLC SHS CL C SEC ID: G5480U120	84.320000	10,145.71	12,985.28	0.01%	0.00	2,839.57
389.00 MALLINCKRODT PLC SEC ID: G5785G107	52.260000	12,013.83	20,329.14	0.02%	0.00	8,315.31
2,454.00 MARVELL TECHNOLOGY GROUP LTD SHS SEC ID: G5876H105	14.380000	24,455.34	35,288.52	0.03%	0.00	10,833.18
1,132.00 MICHAEL KORS HOLDINGS LTD SEC ID: G60754101	81.190000	60,155.49	91,907.08	0.07%	0.00	31,751.59
392.00 MONTPELIER RE HOLDINGS LTD CDT SHS SEC ID: G62185106	29.100000	6,758.08	11,407.20	0.01%	0.00	4,649.12
1,635.00 NABORS INDUSTRIES LTD SHS SEC ID: G6359F103	16.990000	26,160.66	27,778.65	0.02%	0.00	1,617.99
1,246.00 NORDIC AMER TANKER SHIPPING SEC ID: G65773106	9.700000	9,830.94	12,086.20	0.01%	0.00	2,255.26
388.00 ONEBEACON INSURANCE GROUP LTD CL A SEC ID: G67742109	15.820000	4,904.32	6,138.16	0.00%	0.00	1,233.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
296.00 PARTNERRE HLDGS LTD BERMUDA COM SEC ID: G6852T105	105.430000	22,100.11	31,207.28	0.03%	0.00	9,107.17
234.00 PLATINUM UNDERWRITERS HLDGS LTD SHS SEC ID: G7127P100	61.280000	7,532.46	14,339.52	0.01%	0.00	6,807.06
353.00 RENAISSANCE RE HOLDINGS LTD SEC ID: G7496G103	97.340000	20,092.76	34,361.02	0.03%	0.00	14,268.26
1,218.00 SEADRILL LTD SEC ID: G7945E105	41.070000	48,500.76	50,023.26	0.04%	0.00	1,522.50
1,049.00 SHIP FINANCE INTL LTD SHS SEC ID: G81075106	16.380000	11,413.12	17,182.62	0.01%	0.00	5,769.50
619.00 SIGNET JEWELERS LTD SEC ID: G81276100	78.700000	19,869.90	48,715.30	0.04%	0.00	28,845.40
1,306.00 UTI WORLDWIDE INC SHS SEC ID: G87210103	17.560000	20,190.76	22,933.36	0.02%	0.00	2,742.60
194.00 TEXTAINER GROUP HLDGS LTD SHS SEC ID: G8766E109	40.220000	5,131.30	7,802.68	0.01%	0.00	2,671.38
12,535.00 TOWER GROUP INTERNATIONAL LTD SEC ID: G8988C105	3.380000	36,226.15	42,368.30	0.03%	0.00	6,142.15
843.00 VALIDUS HOLDINGS LTD COM SHS SEC ID: G9319H102	40.290000	23,994.65	33,964.47	0.03%	0.00	9,969.82
230.00 GOLAR LNG LIMITED SHS SEC ID: G9456A100	36.290000	7,408.30	8,346.70	0.01%	0.00	938.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
43.00 WHITE MOUNTAINS INS GRP INC SEC ID: G9618E107	603.080000	17,329.43	25,932.44	0.02%	0.00	8,603.01
568.00 PERRIGO CO PLC SEC ID: G97822103	153.460000	88,352.40	87,165.28	0.07%	0.00	-1,187.12
1,948.00 XL GROUP PLC SEC ID: G98290102	31.840000	41,278.12	62,024.32	0.05%	0.00	20,746.20
2,250.00 ACE LIMITED SHS SEC ID: H0023R105	103.530000	128,618.53	232,942.50	0.19%	0.00	104,323.97
170.00 ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG SEC ID: H01531104	112.810000	15,196.96	19,177.70	0.02%	0.00	3,980.74
772.00 GARMIN LTD SEC ID: H2906T109	46.190000	24,240.80	35,658.68	0.03%	0.00	11,417.88
1,475.00 PENTAIR LTD SEC ID: H6169Q108	77.670000	55,187.69	114,563.25	0.09%	0.00	59,375.56
1,300.00 TYCO INTERNATIONAL LTD SHS SEC ID: H89128104	41.040000	24,271.50	53,352.00	0.04%	0.00	29,080.50
173.00 STRATASYS LTD SEC ID: M85548101	134.700000	13,379.82	23,303.10	0.02%	0.00	9,923.28
221.00 ASML HLDG N V N Y REGISTRY SHS NEW 2012 SEC ID: N07059210	93.700000	9,161.24	20,707.70	0.02%	0.00	11,546.46
120.00 CORE LABORATORIES N V SEC ID: N22717107	190.950000	9,681.60	22,914.00	0.02%	0.00	13,232.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,986.00 LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	80.280000	102,727.81	159,436.08	0.13%	0.00	56,708.27
1,207.00 NIELSEN HOLDINGS NV SEC ID: N63218106	45.890000	36,458.86	55,389.23	0.04%	0.00	18,930.37
820.00 QIAGEN N V SEC ID: N72482107	23.810000	15,022.83	19,524.20	0.02%	0.00	4,501.37
253.00 VISTAPRINT NV SEC ID: N93540107	56.850000	8,574.17	14,383.05	0.01%	0.00	5,808.88
908.00 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SEC ID: P16994132	28.020000	15,408.76	25,442.16	0.02%	0.00	10,033.40
204.00 COPA HOLDINGS S A CL A SEC ID: P31076105	160.110000	12,508.13	32,662.44	0.03%	0.00	20,154.31
112.00 STEINER LEISURE LTD SEC ID: P8744Y102	49.190000	4,941.44	5,509.28	0.00%	0.00	567.84
853.00 ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	47.420000	26,220.69	40,449.26	0.03%	0.00	14,228.57
1,579.00 AVAGO TECHNOLOGIES LTD SEC ID: Y0486S104	52.879000	55,419.57	83,495.94	0.07%	0.00	28,076.37
1,000.00 SCORPIO TANKERS INC SEC ID: Y7542C106	11.790000	4,960.00	11,790.00	0.01%	0.00	6,830.00
347.00 TEEKAY CORPORATION COM SEC ID: Y8564W103	48.010000	9,879.38	16,659.47	0.01%	0.00	6,780.09

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
220.00 ABM INDUSTRIES INC SEC ID: 000957100	28.590000	5,005.00	6,289.80	0.01%	0.00	1,284.80
1,296.00 ADT CORP/THE SEC ID: 00101J106	40.470000	31,879.64	52,449.12	0.04%	0.00	20,569.48
3,527.00 AFLAC INC SEC ID: 001055102	66.800000	170,168.64	235,603.60	0.19%	0.00	65,434.96
558.00 AGCO CORP SEC ID: 001084102	59.190000	20,210.76	33,028.02	0.03%	0.00	12,817.26
489.00 AGL RESOURCES INC SEC ID: 001204106	47.230000	20,026.62	23,095.47	0.02%	0.00	3,068.85
1,053.00 AH BELO CORP SEC ID: 001282102	7.470000	5,201.61	7,865.91	0.01%	0.00	2,664.30
7,940.00 AES CORP/THE SEC ID: 00130H105	14.510000	107,000.24	115,209.40	0.09%	0.00	8,209.16
4,412.00 AK STEEL HOLDING CORP SEC ID: 001547108	8.200000	13,236.00	36,178.40	0.03%	0.00	22,942.40
299.00 AMAG PHARMACEUTICALS INC SEC ID: 00163U106	24.280000	5,142.80	7,259.72	0.01%	0.00	2,116.92
644.00 AMC NETWORKS INC SEC ID: 00164V103	68.110000	28,192.51	43,862.84	0.04%	0.00	15,670.33
3,876.00 API TECHNOLOGIE/SH NEW SEC ID: 00187E203	3.410000	10,077.60	13,217.16	0.01%	0.00	3,139.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
32,150.00 AT&T INC SEC ID: 00206R102	35.160000	1,035,396.36	1,130,394.00	0.92%	0.00	94,997.64
264.00 ATMI INC SEC ID: 00207R101	30.210000	5,047.68	7,975.44	0.01%	0.00	2,927.76
477.00 AV HOMES INC SEC ID: 00234P102	18.170000	3,429.63	8,667.09	0.01%	0.00	5,237.46
504.00 AARON'S INC SEC ID: 002535300	29.400000	13,613.04	14,817.60	0.01%	0.00	1,204.56
9,624.00 ABBOTT LABORATORIES SEC ID: 002824100	38.330000	243,309.44	368,887.92	0.30%	0.00	125,578.48
10,190.00 ABBVIE INC SEC ID: 00287Y109	52.810000	288,024.34	538,133.90	0.44%	0.00	250,109.56
810.00 ACADIA HEALTHCARE CO INC SEC ID: 00404A109	47.330000	18,160.20	38,337.30	0.03%	0.00	20,177.10
244.00 ACADIA REALTY TRUST SEC ID: 004239109	24.830000	4,926.36	6,058.52	0.00%	0.00	1,132.16
1,737.00 ACCURIDE CORP SEC ID: 00439T206	3.730000	5,488.92	6,479.01	0.01%	0.00	990.09
164.00 ACI WORLDWIDE INC SEC ID: 004498101	65.000000	5,180.76	10,660.00	0.01%	0.00	5,479.24
389.00 ACORDA THERAPEUTICS INC SEC ID: 00484M106	29.200000	9,180.40	11,358.80	0.01%	0.00	2,178.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,432.00 ACTIVISION BLIZZARD INC SEC ID: 00507V109	17.830000	28,235.52	43,362.56	0.04%	0.00	15,127.04
432.00 ACTUANT CORP SEC ID: 00508X203	36.640000	11,141.28	15,828.48	0.01%	0.00	4,687.20
273.00 ACUITY BRANDS INC SEC ID: 00508Y102	109.320000	14,927.64	29,844.36	0.02%	0.00	14,916.72
924.00 ACXIOM CORP SEC ID: 005125109	36.980000	11,400.69	34,169.52	0.03%	0.00	22,768.83
3,110.00 ADOBE SYSTEMS INC SEC ID: 00724F101	59.879000	109,409.67	186,223.69	0.15%	0.00	76,814.02
237.00 ADTRAN INC SEC ID: 00738A106	27.010000	4,917.75	6,401.37	0.01%	0.00	1,483.62
199.00 ADVANCE AUTO PARTS INC SEC ID: 00751Y106	110.680000	14,959.05	22,025.32	0.02%	0.00	7,066.27
190.00 ADVISORY BOARD CO/THE SEC ID: 00762W107	63.670000	5,176.55	12,097.30	0.01%	0.00	6,920.75
754.00 AECOM TECHNOLOGY CORP SEC ID: 00766T100	29.430000	15,713.36	22,190.22	0.02%	0.00	6,476.86
380.00 AEGERION PHARMACEUTICALS INC SEC ID: 00767E102	70.960000	9,785.00	26,964.80	0.02%	0.00	17,179.80
187.00 ADVENT SOFTWARE INC SEC ID: 007974108	34.952000	5,028.43	6,536.02	0.01%	0.00	1,507.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,511.00 AETNA INC SEC ID: 00817Y108	68.590000	98,546.20	172,229.49	0.14%	0.00	73,683.29
386.00 AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	216.880000	33,296.10	83,715.68	0.07%	0.00	50,419.58
2,530.00 AGILENT TECHNOLOGIES INC SEC ID: 00846U101	57.190000	78,552.06	144,690.70	0.12%	0.00	66,138.64
436.00 AIR LEASE CORP SEC ID: 00912X302	31.080000	10,221.40	13,550.88	0.01%	0.00	3,329.48
1,484.00 AIR PRODUCTS & CHEMICALS INC SEC ID: 009158106	111.780000	100,194.60	165,881.52	0.13%	0.00	65,686.92
569.00 AIRGAS INC SEC ID: 009363102	111.850000	29,577.75	63,642.65	0.05%	0.00	34,064.90
897.00 AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	47.180000	30,240.46	42,320.46	0.03%	0.00	12,080.00
482.00 AKORN INC SEC ID: 009728106	24.620000	5,258.62	11,866.84	0.01%	0.00	6,608.22
582.00 ALASKA AIR GROUP INC SEC ID: 011659109	73.370000	19,497.00	42,701.34	0.03%	0.00	23,204.34
197.00 ALBANY INTERNATIONAL CORP SEC ID: 012348108	35.930000	4,873.78	7,078.21	0.01%	0.00	2,204.43
81.00 ALBEMARLE CORP SEC ID: 012653101	63.390000	4,990.41	5,134.59	0.00%	0.00	144.18

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,558.00 ALCOA INC SEC ID: 013817101	10.630000	58,868.03	69,711.54	0.06%	0.00	10,843.51
218.00 ALERE INC SEC ID: 01449J105	36.200000	5,057.60	7,891.60	0.01%	0.00	2,834.00
500.00 ALEXANDER & BALDWIN INC SEC ID: 014491104	41.730000	7,437.14	20,865.00	0.02%	0.00	13,427.86
47.00 ALEXANDER'S INC SEC ID: 014752109	330.000000	15,373.73	15,510.00	0.01%	0.00	136.27
1,014.00 ALEXION PHARMACEUTICALS INC SEC ID: 015351109	132.884000	79,716.04	134,744.38	0.11%	0.00	55,028.34
387.00 ALIGN TECHNOLOGY INC SEC ID: 016255101	57.140000	8,552.70	22,113.18	0.02%	0.00	13,560.48
100.00 ALLEGHANY CORP SEC ID: 017175100	399.960000	34,070.58	39,996.00	0.03%	0.00	5,925.42
672.00 ALLEGHENY TECHNOLOGIES INC SEC ID: 01741R102	35.630000	20,967.62	23,943.36	0.02%	0.00	2,975.74
233.00 ALLEGIANT TRAVEL CO SEC ID: 01748X102	105.440000	10,876.44	24,567.52	0.02%	0.00	13,691.08
1,920.00 ALLERGAN INC/UNITED STATES SEC ID: 018490102	111.080000	109,077.70	213,273.60	0.17%	0.00	104,195.90
204.00 ALLETE INC SEC ID: 018522300	49.880000	9,989.88	10,175.52	0.01%	0.00	185.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
267.00 ALLIANCE DATA SYSTEMS CORP SEC ID: 018581108	262.930000	42,974.26	70,202.31	0.06%	0.00	27,228.05
638.00 ALLIANT ENERGY CORP SEC ID: 018802108	51.600000	28,484.41	32,920.80	0.03%	0.00	4,436.39
180.00 ALLIANT TECHSYSTEMS INC SEC ID: 018804104	121.680000	11,692.80	21,902.40	0.02%	0.00	10,209.60
5,790.00 ALLIED NEVADA GOLD CORP SEC ID: 019344100	3.550000	19,743.90	20,554.50	0.02%	0.00	810.60
1,129.00 ALLSCRIPTS HEALTHCARE SOLUTION SEC ID: 01988P108	15.460000	14,865.22	17,454.34	0.01%	0.00	2,589.12
2,619.00 ALLSTATE CORP/THE SEC ID: 020002101	54.540000	69,075.82	142,840.26	0.12%	0.00	73,764.44
354.00 ALMOST FAMILY INC SEC ID: 020409108	32.330000	5,200.26	11,444.82	0.01%	0.00	6,244.56
587.00 ALON USA ENERGY INC SEC ID: 020520102	16.540000	5,165.60	9,708.98	0.01%	0.00	4,543.38
2,140.00 ALTERA CORP SEC ID: 021441100	32.511000	40,354.89	69,573.54	0.06%	0.00	29,218.65
13,218.00 ALTRIA GROUP INC SEC ID: 02209S103	38.390000	255,641.83	507,439.02	0.41%	0.00	251,797.19
2,176.00 AMAZON.COM INC SEC ID: 023135106	398.790000	193,512.77	867,767.04	0.70%	0.00	674,254.27

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,163.00 AMBASSADORS GROUP INC SEC ID: 023177108	4.650000	5,142.44	5,407.95	0.00%	0.00	265.51
142.00 AMERCO SEC ID: 023586100	237.840000	12,483.47	33,773.28	0.03%	0.00	21,289.81
3,149.00 AMEREN CORP SEC ID: 023608102	36.160000	108,091.59	113,867.84	0.09%	0.00	5,776.25
590.00 AMERICAN AIRLS GROUP INC SEC ID: 02376R102	25.250000	9,841.20	14,897.50	0.01%	0.00	5,056.30
227.00 AMERICAN ASSETS TRUST INC SEC ID: 024013104	31.430000	5,077.99	7,134.61	0.01%	0.00	2,056.62
1,028.00 AMERICAN AXLE & MANUFACTURING SEC ID: 024061103	20.450000	10,248.04	21,022.60	0.02%	0.00	10,774.56
1,496.00 AMERICAN CAPITAL LTD SEC ID: 02503Y103	15.640000	16,187.40	23,397.44	0.02%	0.00	7,210.04
4,217.00 AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	46.740000	168,094.87	197,102.58	0.16%	0.00	29,007.71
1,311.00 AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	26.380000	15,006.03	34,584.18	0.03%	0.00	19,578.15
6,060.00 AMERICAN EXPRESS CO SEC ID: 025816109	90.730000	336,599.50	549,823.80	0.45%	0.00	213,224.30
507.00 AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	57.720000	17,542.20	29,264.04	0.02%	0.00	11,721.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
9,671.00 AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	51.050000	371,206.03	493,704.55	0.40%	0.00	122,498.52
164.00 AMERICAN SCIENCE & ENGINEERING SEC ID: 029429107	71.910000	9,994.16	11,793.24	0.01%	0.00	1,799.08
604.00 AMERICAN SOFTWARE INC/GEORGIA SEC ID: 029683109	9.870000	5,031.32	5,961.48	0.00%	0.00	930.16
286.00 AMERICAN STATES WATER CO SEC ID: 029899101	28.730000	5,052.19	8,216.78	0.01%	0.00	3,164.59
2,461.00 AMERICAN TOWER CORP SEC ID: 03027X100	79.820000	116,677.18	196,437.02	0.16%	0.00	79,759.84
1,201.00 AMERICAN WATER WORKS CO INC SEC ID: 030420103	42.260000	30,661.53	50,754.26	0.04%	0.00	20,092.73
1,580.00 AMERISOURCEBERGEN CORP SEC ID: 03073E105	70.310000	34,727.76	111,089.80	0.09%	0.00	76,362.04
1,712.00 AMERIPRISE FINANCIAL INC SEC ID: 03076C106	115.050000	79,988.74	196,965.60	0.16%	0.00	116,976.86
572.00 AMERIS BANCORP SEC ID: 03076K108	21.110000	5,119.40	12,074.92	0.01%	0.00	6,955.52
1,519.00 AMETEK INC SEC ID: 031100100	52.670000	43,068.71	80,005.73	0.06%	0.00	36,937.02
4,460.00 AMGEN INC SEC ID: 031162100	114.080000	247,136.22	508,796.80	0.41%	0.00	261,660.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,327.00 AMPIO PHARMACEUTICALS INC SEC ID: 03209T109	7.130000	5,069.14	9,461.51	0.01%	0.00	4,392.37
1,001.00 AMPHENOL CORP SEC ID: 032095101	89.180000	38,195.60	89,269.18	0.07%	0.00	51,073.58
194.00 AMSURG CORP SEC ID: 03232P405	45.920000	4,974.16	8,908.48	0.01%	0.00	3,934.32
272.00 AMTRUST FINANCIAL SERVICES INC SEC ID: 032359309	32.690000	4,958.94	8,891.68	0.01%	0.00	3,932.74
3,241.00 ANADARKO PETROLEUM CORP SEC ID: 032511107	79.320000	144,222.05	257,076.12	0.21%	0.00	112,854.07
1,636.00 ANALOG DEVICES INC SEC ID: 032654105	50.930000	56,329.18	83,321.48	0.07%	0.00	26,992.30
516.00 ANAREN INC SEC ID: 032744104	27.990000	10,048.38	14,442.84	0.01%	0.00	4,394.46
125.00 ANDERSONS INC/THE SEC ID: 034164103	89.170000	4,978.75	11,146.25	0.01%	0.00	6,167.50
183.00 ANIXTER INTERNATIONAL INC SEC ID: 035290105	89.840000	11,190.45	16,440.72	0.01%	0.00	5,250.27
476.00 ANN INC SEC ID: 035623107	36.560000	13,287.48	17,402.56	0.01%	0.00	4,115.08
11,715.00 ANNALY CAPITAL MANAGEMENT INC SEC ID: 035710409	9.970000	118,550.52	116,798.55	0.09%	0.00	-1,751.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
464.00 ANSYS INC SEC ID: 03662Q105	87.200000	19,965.92	40,460.80	0.03%	0.00	20,494.88
2,532.00 APACHE CORP SEC ID: 037411105	85.940000	173,147.73	217,600.08	0.18%	0.00	44,452.35
756.00 APARTMENT INVESTMENT & MANAGEM SEC ID: 03748R101	25.910000	18,907.56	19,587.96	0.02%	0.00	680.40
801.00 APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	16.250000	13,000.23	13,016.25	0.01%	0.00	16.02
5,852.00 APPLE INC SEC ID: 037833100	561.020000	804,044.16	3,283,089.04	2.66%	0.00	2,479,044.88
146.00 APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	49.090000	4,991.74	7,167.14	0.01%	0.00	2,175.40
7,326.00 APPLIED MATERIALS INC SEC ID: 038222105	17.680000	92,164.92	129,523.68	0.10%	0.00	37,358.76
408.00 APTARGROUP INC SEC ID: 038336103	67.810000	21,403.62	27,666.48	0.02%	0.00	6,262.86
1,088.00 AQUA AMERICA INC SEC ID: 03836W103	23.590000	18,661.38	25,665.92	0.02%	0.00	7,004.54
4,314.00 ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	43.400000	134,913.26	187,227.60	0.15%	0.00	52,314.34
1,734.00 ARES CAPITAL CORP SEC ID: 04010L103	17.770000	27,106.78	30,813.18	0.02%	0.00	3,706.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
763.00 ARES COMMERCIAL REAL ESTATE CORP SEC ID: 04013V108	13.100000	10,018.19	9,995.30	0.01%	0.00	-22.89
15,136.00 ARMOUR RESIDENTIAL REIT INC SEC ID: 042315101	4.010000	59,938.56	60,695.36	0.05%	0.00	756.80
439.00 ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	57.610000	16,712.73	25,290.79	0.02%	0.00	8,578.06
780.00 ARRIS GROUP INC SEC ID: 04270V106	24.340000	8,548.80	18,985.20	0.02%	0.00	10,436.40
835.00 ARROW ELECTRONICS INC SEC ID: 042735100	54.250000	27,989.20	45,298.75	0.04%	0.00	17,309.55
223.00 ARROW FINANCIAL CORP SEC ID: 042744102	26.560000	5,038.04	5,922.88	0.00%	0.00	884.84
224.00 ARTESIAN RESOURCES CORP SEC ID: 043113208	22.950000	5,028.80	5,140.80	0.00%	0.00	112.00
151.00 ARTHROCARE CORP SEC ID: 043136100	40.240000	5,043.40	6,076.24	0.00%	0.00	1,032.84
1,434.00 ARUBA NETWORKS INC SEC ID: 043176106	17.900000	24,951.60	25,668.60	0.02%	0.00	717.00
294.00 ASBURY AUTOMOTIVE GROUP INC SEC ID: 043436104	53.740000	5,092.08	15,799.56	0.01%	0.00	10,707.48
304.00 ASCENA RETAIL GROUP INC SEC ID: 04351G101	21.160000	5,028.16	6,432.64	0.01%	0.00	1,404.48

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
633.00 ASHLAND INC SEC ID: 044209104	97.040000	37,034.67	61,426.32	0.05%	0.00	24,391.65
533.00 ASPEN TECHNOLOGY INC SEC ID: 045327103	41.800000	8,240.18	22,279.40	0.02%	0.00	14,039.22
1,932.00 ASSOCIATED BANC-CORP SEC ID: 045487105	17.400000	25,239.94	33,616.80	0.03%	0.00	8,376.86
364.00 ASSURANT INC SEC ID: 04621X108	66.370000	10,782.18	24,158.68	0.02%	0.00	13,376.50
141.00 ASTEC INDUSTRIES INC SEC ID: 046224101	38.630000	4,974.48	5,446.83	0.00%	0.00	472.35
220.00 ATHENAHEALTH INC SEC ID: 04685W103	134.500000	9,033.20	29,590.00	0.02%	0.00	20,556.80
2,207.00 ATMEL CORP SEC ID: 049513104	7.830000	14,690.90	17,280.81	0.01%	0.00	2,589.91
310.00 ATMOS ENERGY CORP SEC ID: 049560105	45.420000	10,104.45	14,080.20	0.01%	0.00	3,975.75
51.00 ATRION CORP SEC ID: 049904105	296.250000	10,220.40	15,108.75	0.01%	0.00	4,888.35
406.00 ATWOOD OCEANICS INC SEC ID: 050095108	53.390000	15,017.94	21,676.34	0.02%	0.00	6,658.40
1,401.00 AUTODESK INC SEC ID: 052769106	50.319000	48,390.54	70,496.92	0.06%	0.00	22,106.38

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
388.00 AUTOLIV INC SEC ID: 052800109	91.800000	20,859.12	35,618.40	0.03%	0.00	14,759.28
2,932.00 AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	80.799000	126,018.35	236,902.67	0.19%	0.00	110,884.32
258.00 AUTONATION INC SEC ID: 05329W102	49.690000	5,462.81	12,820.02	0.01%	0.00	7,357.21
178.00 AUTOZONE INC SEC ID: 053332102	477.940000	62,017.91	85,073.32	0.07%	0.00	23,055.41
254.00 AUXILIUM PHARMACEUTICALS INC SEC ID: 05334D107	20.730000	4,859.02	5,265.42	0.00%	0.00	406.40
5,989.00 AVEO PHARMACEUTICALS INC SEC ID: 053588109	1.830000	9,889.64	10,959.87	0.01%	0.00	1,070.23
356.00 AVERY DENNISON CORP SEC ID: 053611109	50.190000	14,939.42	17,867.64	0.01%	0.00	2,928.22
2,907.00 AVIAT NETWORKS INC SEC ID: 05366Y102	2.260000	5,116.32	6,569.82	0.01%	0.00	1,453.50
677.00 AVID TECHNOLOGY INC SEC ID: 05367P100	8.150000	5,212.90	5,517.55	0.00%	0.00	304.65
397.00 AVIS BUDGET GROUP INC SEC ID: 053774105	40.420000	10,180.04	16,046.74	0.01%	0.00	5,866.70
365.00 AVISTA CORP SEC ID: 05379B107	28.190000	9,993.70	10,289.35	0.01%	0.00	295.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
762.00 AVNET INC SEC ID: 053807103	44.110000	26,822.11	33,611.82	0.03%	0.00	6,789.71
2,147.00 AVON PRODUCTS INC SEC ID: 054303102	17.220000	35,618.73	36,971.34	0.03%	0.00	1,352.61
417.00 AXIALL CORP SEC ID: 05463D100	47.440000	15,354.41	19,782.48	0.02%	0.00	4,428.07
4,190.00 BB&T CORP SEC ID: 054937107	37.320000	129,034.37	156,370.80	0.13%	0.00	27,336.43
1,774.00 BGC PARTNERS INC SEC ID: 05541T101	6.050000	10,306.94	10,732.70	0.01%	0.00	425.76
317.00 BOK FINANCIAL CORP SEC ID: 05561Q201	66.320000	16,582.27	21,023.44	0.02%	0.00	4,441.17
470.00 BRE PROPERTIES INC SEC ID: 05564E106	54.710000	22,621.10	25,713.70	0.02%	0.00	3,092.60
1,026.00 BABCOCK & WILCOX CO/THE SEC ID: 05615F102	34.190000	25,746.40	35,078.94	0.03%	0.00	9,332.54
2,020.00 BAKER HUGHES INC SEC ID: 057224107	55.260000	89,143.26	111,625.20	0.09%	0.00	22,481.94
959.00 BALL CORP SEC ID: 058498106	51.660000	42,591.52	49,541.94	0.04%	0.00	6,950.42
273.00 BALLY TECHNOLOGIES INC SEC ID: 05874B107	78.450000	10,240.23	21,416.85	0.02%	0.00	11,176.62

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
132.00 BANCFIRST CORP SEC ID: 05945F103	56.060000	5,043.72	7,399.92	0.01%	0.00	2,356.20
1,692.00 BANCORPSOUTH INC SEC ID: 059692103	25.420000	17,715.24	43,010.64	0.03%	0.00	25,295.40
34,674.00 BANK OF AMERICA CORP SEC ID: 060505104	15.570000	343,930.51	539,874.18	0.44%	0.00	195,943.67
453.00 BANK OF HAWAII CORP SEC ID: 062540109	59.140000	20,583.71	26,790.42	0.02%	0.00	6,206.71
1,382.00 BANK MUTUAL CORP SEC ID: 063750103	7.010000	4,906.10	9,687.82	0.01%	0.00	4,781.72
53.00 BANK OF THE OZARKS INC SEC ID: 063904106	56.590000	1,330.30	2,999.27	0.00%	0.00	1,668.97
3,349.00 BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	34.940000	90,692.61	117,014.06	0.09%	0.00	26,321.45
686.00 BANKRATE INC SEC ID: 06647F102	17.940000	10,228.26	12,306.84	0.01%	0.00	2,078.58
788.00 CR BARD INC SEC ID: 067383109	133.940000	59,162.72	105,544.72	0.09%	0.00	46,382.00
343.00 BARNES GROUP INC SEC ID: 067806109	38.310000	8,046.78	13,140.33	0.01%	0.00	5,093.55
279.00 BILL BARRETT CORP SEC ID: 06846N104	26.780000	4,851.81	7,471.62	0.01%	0.00	2,619.81

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,510.00 BAXTER INTERNATIONAL INC SEC ID: 071813109	69.550000	158,827.50	244,120.50	0.20%	0.00	85,293.00
1,335.00 BBCN BANCORP INC SEC ID: 073295107	16.590000	10,325.32	22,147.65	0.02%	0.00	11,822.33
657.00 B/E AEROSPACE INC SEC ID: 073302101	87.030000	19,939.95	57,178.71	0.05%	0.00	37,238.76
940.00 BEAM INC SEC ID: 073730103	68.060000	55,404.60	63,976.40	0.05%	0.00	8,571.80
585.00 BEAZER HOMES USA INC SEC ID: 07556Q881	24.420000	10,032.75	14,285.70	0.01%	0.00	4,252.95
1,540.00 BECTON DICKINSON AND CO SEC ID: 075887109	110.490000	107,757.80	170,154.60	0.14%	0.00	62,396.80
1,569.00 BED BATH & BEYOND INC SEC ID: 075896100	80.300000	60,608.12	125,990.70	0.10%	0.00	65,382.58
450.00 BELDEN INC SEC ID: 077454106	70.450000	14,878.89	31,702.50	0.03%	0.00	16,823.61
1,237.00 BEMIS CO INC SEC ID: 081437105	40.960000	40,941.61	50,667.52	0.04%	0.00	9,725.91
703.00 BENCHMARK ELECTRONICS INC SEC ID: 08160H101	23.080000	10,258.48	16,225.24	0.01%	0.00	5,966.76
614.00 BENEFICIAL MUTUAL BANCORP INC SEC ID: 08173R104	10.920000	5,004.10	6,704.88	0.01%	0.00	1,700.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
720.00 WR BERKLEY CORP SEC ID: 084423102	43.390000	20,381.00	31,240.80	0.03%	0.00	10,859.80
10,827.00 BERKSHIRE HATHAWAY INC SEC ID: 084670702	118.560000	901,484.21	1,283,649.12	1.04%	0.00	382,164.91
233.00 BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	27.270000	5,063.09	6,353.91	0.01%	0.00	1,290.82
1,441.00 BEST BUY CO INC SEC ID: 086516101	39.880000	17,464.92	57,467.08	0.05%	0.00	40,002.16
555.00 BIG 5 SPORTING GOODS CORP SEC ID: 08915P101	19.820000	5,427.90	11,000.10	0.01%	0.00	5,572.20
500.00 BIG LOTS INC SEC ID: 089302103	32.290000	10,062.45	16,145.00	0.01%	0.00	6,082.55
531.00 BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	70.350000	31,828.90	37,355.85	0.03%	0.00	5,526.95
1,206.00 BIOGEN IDEC INC SEC ID: 09062X103	279.572000	104,082.68	337,163.83	0.27%	0.00	233,081.15
615.00 BLACK BOX CORP SEC ID: 091826107	29.800000	18,185.55	18,327.00	0.01%	0.00	141.45
166.00 BLACK HILLS CORP SEC ID: 092113109	52.510000	4,968.38	8,716.66	0.01%	0.00	3,748.28
188.00 BLACKBAUD INC SEC ID: 09227Q100	37.650000	4,998.92	7,078.20	0.01%	0.00	2,079.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
767.00 BLACKROCK INC SEC ID: 09247X101	316.470000	149,001.38	242,732.49	0.20%	0.00	93,731.11
1,133.00 BLACKROCK KELSO CAPITAL CORP SEC ID: 092533108	9.330000	10,053.59	10,570.89	0.01%	0.00	517.30
1,867.00 H&R BLOCK INC SEC ID: 093671105	29.040000	26,637.61	54,217.68	0.04%	0.00	27,580.07
116.00 BLUE NILE INC SEC ID: 09578R103	47.090000	5,076.16	5,462.44	0.00%	0.00	386.28
3,032.00 BODY CENTRAL CORP SEC ID: 09689U102	3.940000	12,728.94	11,946.08	0.01%	0.00	-782.86
4,851.00 BOEING CO/THE SEC ID: 097023105	136.490000	386,000.78	662,112.99	0.54%	0.00	276,112.21
321.00 BOLT TECHNOLOGY CORP SEC ID: 097698104	22.010000	5,164.89	7,065.21	0.01%	0.00	1,900.32
986.00 BORGWARNER INC SEC ID: 099724106	55.910000	35,820.97	55,127.26	0.04%	0.00	19,306.29
58.00 BOSTON BEER CO INC SEC ID: 100557107	241.790000	5,150.40	14,023.82	0.01%	0.00	8,873.42
772.00 BOSTON PRIVATE FINANCIAL HOLDI SEC ID: 101119105	12.620000	4,701.48	9,742.64	0.01%	0.00	5,041.16
839.00 BOSTON PROPERTIES INC SEC ID: 101121101	100.370000	85,436.36	84,210.43	0.07%	0.00	-1,225.93

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,921.00 BOSTON SCIENTIFIC CORP SEC ID: 101137107	12.020000	58,427.35	131,270.42	0.11%	0.00	72,843.07
216.00 BOTTOMLINE TECHNOLOGIES INC SEC ID: 101388106	36.160000	5,080.32	7,810.56	0.01%	0.00	2,730.24
347.00 BOYD GAMING CORP SEC ID: 103304101	11.260000	3,449.18	3,907.22	0.00%	0.00	458.04
1,049.00 BRANDYWINE REALTY TRUST SEC ID: 105368203	14.090000	12,923.68	14,780.41	0.01%	0.00	1,856.73
1,187.00 BRIGHTCOVE INC SEC ID: 10921T101	14.140000	10,113.24	16,784.18	0.01%	0.00	6,670.94
390.00 BRINKER INTERNATIONAL INC SEC ID: 109641100	46.340000	9,582.30	18,072.60	0.01%	0.00	8,490.30
503.00 BRINK'S CO/THE SEC ID: 109696104	34.140000	13,532.77	17,172.42	0.01%	0.00	3,639.65
10,703.00 BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	53.150000	278,388.92	568,864.45	0.46%	0.00	290,475.53
218.00 BRISTOW GROUP INC SEC ID: 110394103	75.060000	10,105.34	16,363.08	0.01%	0.00	6,257.74
685.00 BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	39.520000	14,727.50	27,071.20	0.02%	0.00	12,343.70
4,306.00 BROCADE COMMUNICATIONS SYSTEMS SEC ID: 111621306	8.865000	23,166.28	38,172.69	0.03%	0.00	15,006.41

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
486.00 BROOKS AUTOMATION INC SEC ID: 114340102	10.490000	4,996.08	5,098.14	0.00%	0.00	102.06
371.00 BROWN & BROWN INC SEC ID: 115236101	31.390000	10,451.79	11,645.69	0.01%	0.00	1,193.90
756.00 BROWN-FORMAN CORP SEC ID: 115637209	75.570000	31,184.88	57,130.92	0.05%	0.00	25,946.04
488.00 BROWN SHOE CO INC SEC ID: 115736100	28.140000	5,016.64	13,732.32	0.01%	0.00	8,715.68
49.00 BRUNOS INC NEW SEC ID: 116881202	10.000000	490.00	490.00	0.00%	0.00	0.00
1,091.00 BRUNSWICK CORP/DE SEC ID: 117043109	46.060000	28,145.61	50,251.46	0.04%	0.00	22,105.85
334.00 BUFFALO WILD WINGS INC SEC ID: 119848109	147.200000	23,267.18	49,164.80	0.04%	0.00	25,897.62
214.00 C&J ENERGY SERVICES INC SEC ID: 12467B304	23.100000	4,857.80	4,943.40	0.00%	0.00	85.60
337.00 CAI INTERNATIONAL INC SEC ID: 12477X106	23.570000	5,203.28	7,943.09	0.01%	0.00	2,739.81
2,333.00 CBL & ASSOCIATES PROPERTIES IN SEC ID: 124830100	17.960000	40,657.16	41,900.68	0.03%	0.00	1,243.52
3,926.00 CBS CORP SEC ID: 124857202	63.740000	112,606.24	250,243.24	0.20%	0.00	137,637.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
332.00 CBOE HOLDINGS INC SEC ID: 12503M108	51.960000	8,004.52	17,250.72	0.01%	0.00	9,246.20
1,484.00 CBRE GROUP INC SEC ID: 12504L109	26.300000	34,639.38	39,029.20	0.03%	0.00	4,389.82
1,551.00 CDW CORP/DE SEC ID: 12514G108	23.360000	35,533.41	36,231.36	0.03%	0.00	697.95
411.00 CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	233.040000	57,479.31	95,779.44	0.08%	0.00	38,300.13
1,222.00 CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	58.350000	62,291.45	71,303.70	0.06%	0.00	9,012.25
1,790.00 CIGNA CORPORATION COM SEC ID: 125509109	87.480000	70,576.88	156,589.20	0.13%	0.00	86,012.32
1,770.00 CIT GROUP INC SEC ID: 125581801	52.130000	63,842.55	92,270.10	0.07%	0.00	28,427.55
114.00 CLECO CORP SEC ID: 12561W105	46.620000	5,062.74	5,314.68	0.00%	0.00	251.94
2,153.00 CME GROUP INC SEC ID: 12572Q105	78.460000	126,827.08	168,924.38	0.14%	0.00	42,097.30
3,119.00 CMS ENERGY CORP SEC ID: 125896100	26.770000	45,324.68	83,495.63	0.07%	0.00	38,170.95
216.00 CSS INDUSTRIES INC SEC ID: 125906107	28.680000	4,965.84	6,194.88	0.01%	0.00	1,229.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
556.00 CNA FINANCIAL CORP SEC ID: 126117100	42.890000	15,050.92	23,846.84	0.02%	0.00	8,795.92
3,355.00 CNO FINANCIAL GROUP INC SEC ID: 12621E103	17.690000	22,180.10	59,349.95	0.05%	0.00	37,169.85
86.00 CSR PLC ADR SEC ID: 12640Y205	42.050000	1,262.45	3,616.30	0.00%	0.00	2,353.85
6,944.00 CSX CORP SEC ID: 126408103	28.770000	74,903.54	199,778.88	0.16%	0.00	124,875.34
368.00 CST BRANDS INC SEC ID: 12646R105	36.720000	7,512.60	13,512.96	0.01%	0.00	6,000.36
563.00 CVB FINANCIAL CORP SEC ID: 126600105	17.070000	4,954.40	9,610.41	0.01%	0.00	4,656.01
7,681.00 CVS CAREMARK CORP SEC ID: 126650100	71.570000	255,508.23	549,729.17	0.45%	0.00	294,220.94
4,053.00 CYS INVTS INC SEC ID: 12673A108	7.410000	30,600.15	30,032.73	0.02%	0.00	-567.42
2,339.00 CA INC SEC ID: 12673P105	33.650000	55,360.39	78,707.35	0.06%	0.00	23,346.96
661.00 CABELA'S INC SEC ID: 126804301	66.660000	21,000.51	44,062.26	0.04%	0.00	23,061.75
688.00 CABLEVISION SYSTEMS CORP SEC ID: 12686C109	17.930000	9,595.60	12,335.84	0.01%	0.00	2,740.24

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
567.00 CABOT CORP SEC ID: 127055101	51.400000	21,028.56	29,143.80	0.02%	0.00	8,115.24
148.00 CABOT MICROELECTRONICS CORP SEC ID: 12709P103	45.700000	4,992.04	6,763.60	0.01%	0.00	1,771.56
2,632.00 CABOT OIL & GAS CORP SEC ID: 127097103	38.760000	40,440.68	102,016.32	0.08%	0.00	61,575.64
1,266.00 CADENCE PHARMACEUTICALS INC SEC ID: 12738T100	9.050000	4,959.43	11,457.30	0.01%	0.00	6,497.87
1,694.00 CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	14.020000	17,295.74	23,749.88	0.02%	0.00	6,454.14
5,026.00 CAL DIVE INTERNATIONAL INC SEC ID: 12802T101	2.010000	9,700.18	10,102.26	0.01%	0.00	402.08
472.00 CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	23.070000	9,888.40	10,889.04	0.01%	0.00	1,000.64
781.00 CALLAWAY GOLF CO SEC ID: 131193104	8.430000	4,810.96	6,583.83	0.01%	0.00	1,772.87
5,568.00 CALPINE CORP SEC ID: 131347304	19.510000	85,814.25	108,631.68	0.09%	0.00	22,817.43
349.00 CAMDEN PROPERTY TRUST SEC ID: 133131102	56.880000	18,050.28	19,851.12	0.02%	0.00	1,800.84
1,782.00 CAMERON INTERNATIONAL CORP SEC ID: 13342B105	59.530000	73,623.33	106,082.46	0.09%	0.00	32,459.13

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
597.00 CAMPBELL SOUP CO SEC ID: 134429109	43.280000	22,128.38	25,838.16	0.02%	0.00	3,709.78
158.00 CAPELLA EDUCATION CO SEC ID: 139594105	66.440000	4,962.78	10,497.52	0.01%	0.00	5,534.74
2,489.00 CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	76.610000	136,475.25	190,682.29	0.15%	0.00	54,207.04
3,117.00 CAPITALA FINANCE CORP SEC ID: 14054R106	19.900000	62,110.90	62,028.30	0.05%	0.00	-82.60
2,815.00 CAPITALSOURCE INC SEC ID: 14055X102	14.370000	17,593.75	40,451.55	0.03%	0.00	22,857.80
1,495.00 CAPITOL FEDERAL FINANCIAL INC SEC ID: 14057J101	12.110000	17,641.00	18,104.45	0.01%	0.00	463.45
56.00 CARBO CERAMICS INC SEC ID: 140781105	116.530000	5,087.60	6,525.68	0.01%	0.00	1,438.08
461.00 CARDINAL FINANCIAL CORP SEC ID: 14149F109	17.990000	4,868.16	8,293.39	0.01%	0.00	3,425.23
2,130.00 CARDINAL HEALTH INC SEC ID: 14149Y108	66.810000	100,998.74	142,305.30	0.12%	0.00	41,306.56
272.00 CARDTRONICS INC SEC ID: 14161H108	43.450000	5,937.76	11,818.40	0.01%	0.00	5,880.64
944.00 CAREFUSION CORP SEC ID: 14170T101	39.820000	29,777.06	37,590.08	0.03%	0.00	7,813.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
386.00 CARLISLE COS INC SEC ID: 142339100	79.400000	18,311.84	30,648.40	0.02%	0.00	12,336.56
1,674.00 CARMAX INC SEC ID: 143130102	47.020000	53,654.92	78,711.48	0.06%	0.00	25,056.56
2,522.00 CARNIVAL CORP SEC ID: 143658300	40.170000	84,129.30	101,308.74	0.08%	0.00	17,179.44
547.00 CARPENTER TECHNOLOGY CORP SEC ID: 144285103	62.200000	20,397.63	34,023.40	0.03%	0.00	13,625.77
235.00 CARRIZO OIL & GAS INC SEC ID: 144577103	44.770000	4,763.45	10,520.95	0.01%	0.00	5,757.50
570.00 CARTER'S INC SEC ID: 146229109	71.790000	23,356.90	40,920.30	0.03%	0.00	17,563.40
173.00 CASEY'S GENERAL STORES INC SEC ID: 147528103	70.250000	9,824.67	12,153.25	0.01%	0.00	2,328.58
4,314.00 CATERPILLAR INC SEC ID: 149123101	90.810000	279,109.65	391,754.34	0.32%	0.00	112,644.69
498.00 CATHAY GENERAL BANCORP SEC ID: 149150104	26.730000	6,957.06	13,311.54	0.01%	0.00	6,354.48
484.00 CAVIUM INC SEC ID: 14964U108	34.510000	14,476.84	16,702.84	0.01%	0.00	2,226.00
1,924.00 CEDAR REALTY TRUST INC SEC ID: 150602209	6.260000	9,985.56	12,044.24	0.01%	0.00	2,058.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,095.00 CELANESE CORP SEC ID: 150870103	55.310000	35,554.65	60,564.45	0.05%	0.00	25,009.80
2,840.00 CELGENE CORP SEC ID: 151020104	168.968000	154,367.88	479,869.12	0.39%	0.00	325,501.24
315.00 CENTENE CORP SEC ID: 15135B101	58.950000	10,665.90	18,569.25	0.02%	0.00	7,903.35
4,068.00 CENTERPOINT ENERGY INC SEC ID: 15189T107	23.180000	57,228.91	94,296.24	0.08%	0.00	37,067.33
371.00 CENTRAL PACIFIC FINANCIAL CO SEC ID: 154760409	20.080000	4,889.59	7,449.68	0.01%	0.00	2,560.09
1,087.00 CENTURY ALUMINUM CO SEC ID: 156431108	10.460000	10,065.62	11,370.02	0.01%	0.00	1,304.40
389.00 CEPHEID INC SEC ID: 15670R107	46.672000	12,556.92	18,155.41	0.01%	0.00	5,598.49
1,984.00 CERNER CORP SEC ID: 156782104	55.740000	56,304.70	110,588.16	0.09%	0.00	54,283.46
185.00 CHART INDUSTRIES INC SEC ID: 16115Q308	95.640000	9,233.35	17,693.40	0.01%	0.00	8,460.05
463.00 CHARTER COMMUNICATIONS INC SEC ID: 16117M305	136.760000	25,082.26	63,319.88	0.05%	0.00	38,237.62
345.00 CHEESECAKE FACTORY INC/THE SEC ID: 163072101	48.270000	10,196.63	16,653.15	0.01%	0.00	6,456.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
101.00 CHEMED CORP SEC ID: 16359R103	76.620000	5,071.21	7,738.62	0.01%	0.00	2,667.41
272.00 CHEMICAL FINANCIAL CORP SEC ID: 163731102	31.670000	4,972.16	8,614.24	0.01%	0.00	3,642.08
2,266.00 CHEMOCENTRYX INC SEC ID: 16383L106	5.790000	12,347.66	13,120.14	0.01%	0.00	772.48
244.00 CHEMTURA CORP SEC ID: 163893209	27.920000	5,043.48	6,812.48	0.01%	0.00	1,769.00
647.00 CHENIERE ENERGY INC SEC ID: 16411R208	43.120000	13,872.89	27,898.64	0.02%	0.00	14,025.75
873.00 CHESAPEAKE ENERGY CORP SEC ID: 165167107	27.140000	17,032.02	23,693.22	0.02%	0.00	6,661.20
232.00 CHESAPEAKE LODGING TRUST SEC ID: 165240102	25.290000	5,052.96	5,867.28	0.00%	0.00	814.32
130.00 CHESAPEAKE UTILITIES CORP SEC ID: 165303108	60.020000	5,166.20	7,802.60	0.01%	0.00	2,636.40
11,878.00 CHEVRON CORP SEC ID: 166764100	124.910000	819,699.13	1,483,680.98	1.20%	0.00	663,981.85
693.00 CHICAGO BRIDGE & IRON CO NV SEC ID: 167250109	83.140000	24,638.23	57,616.02	0.05%	0.00	32,977.79
1,607.00 CHICO'S FAS INC SEC ID: 168615102	18.840000	19,348.28	30,275.88	0.02%	0.00	10,927.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
113.00 CHILDRENS PLACE RETAIL STORES SEC ID: 168905107	56.970000	4,993.47	6,437.61	0.01%	0.00	1,444.14
12,871.00 CHIMERA INVESTMENT CORP SEC ID: 16934Q109	3.100000	34,751.70	39,900.10	0.03%	0.00	5,148.40
584.00 CHINDEX INTERNATIONAL INC SEC ID: 169467107	17.430000	5,156.72	10,179.12	0.01%	0.00	5,022.40
228.00 CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	532.780000	56,209.41	121,473.84	0.10%	0.00	65,264.43
1,472.00 CHUBB CORP SEC ID: 171232101	96.630000	78,620.83	142,239.36	0.12%	0.00	63,618.53
850.00 CHURCH & DWIGHT CO INC SEC ID: 171340102	66.280000	42,897.92	56,338.00	0.05%	0.00	13,440.08
115.00 CHURCHILL DOWNS INC SEC ID: 171484108	89.650000	4,940.40	10,309.75	0.01%	0.00	5,369.35
1,253.00 CIENA CORP SEC ID: 171779309	23.930000	15,324.19	29,984.29	0.02%	0.00	14,660.10
547.00 CIMAREX ENERGY CO SEC ID: 171798101	104.910000	35,029.49	57,385.77	0.05%	0.00	22,356.28
4,490.00 CINCINNATI BELL INC SEC ID: 171871106	3.560000	15,303.40	15,984.40	0.01%	0.00	681.00
791.00 CINCINNATI FINANCIAL CORP SEC ID: 172062101	52.370000	22,258.74	41,424.67	0.03%	0.00	19,165.93

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
586.00 CINEMARK HOLDINGS INC SEC ID: 17243V102	33.330000	11,743.44	19,531.38	0.02%	0.00	7,787.94
163.00 CIRCOR INTERNATIONAL INC SEC ID: 17273K109	80.780000	5,251.86	13,167.14	0.01%	0.00	7,915.28
4,600.00 CISCO SYSTEMS INC SEC ID: 17275R102	22.430000	93,685.33	103,178.00	0.08%	0.00	9,492.67
796.00 CINTAS CORP SEC ID: 172908105	59.590000	25,280.96	47,433.64	0.04%	0.00	22,152.68
16,576.00 CITIGROUP INC SEC ID: 172967424	52.110000	682,246.81	863,775.36	0.70%	0.00	181,528.55
1,417.00 CITRIX SYSTEMS INC SEC ID: 177376100	63.250000	52,256.55	89,625.25	0.07%	0.00	37,368.70
156.00 CITY HOLDING CO SEC ID: 177835105	46.330000	4,907.76	7,227.48	0.01%	0.00	2,319.72
295.00 CITY NATIONAL CORP/CA SEC ID: 178566105	79.220000	12,623.05	23,369.90	0.02%	0.00	10,746.85
210.00 CLARCOR INC SEC ID: 179895107	64.350000	10,058.58	13,513.50	0.01%	0.00	3,454.92
524.00 CLEAN HARBORS INC SEC ID: 184496107	59.960000	27,070.80	31,419.04	0.03%	0.00	4,348.24
398.00 CLEAN ENERGY FUELS CORP SEC ID: 184499101	12.880000	4,994.90	5,126.24	0.00%	0.00	131.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
146.00 CLEARWATER PAPER CORP SEC ID: 18538R103	52.500000	5,212.20	7,665.00	0.01%	0.00	2,452.80
1,436.00 CLIFFS NATURAL RESOURCES INC SEC ID: 18683K101	26.210000	34,094.25	37,637.56	0.03%	0.00	3,543.31
893.00 CLOROX CO SEC ID: 189054109	92.760000	56,914.83	82,834.68	0.07%	0.00	25,919.85
1,849.00 COACH INC SEC ID: 189754104	56.130000	63,260.58	103,784.37	0.08%	0.00	40,523.79
166.00 COCA-COLA BOTTLING CO CONSOLIDATED SEC ID: 191098102	73.190000	10,121.02	12,149.54	0.01%	0.00	2,028.52
22,831.00 COCA-COLA CO/THE SEC ID: 191216100	41.310000	569,100.12	943,148.61	0.76%	0.00	374,048.49
2,159.00 COCA-COLA ENTERPRISES INC SEC ID: 19122T109	44.130000	45,726.92	95,276.67	0.08%	0.00	49,549.75
3,249.00 COEUR MINING INC SEC ID: 192108504	10.850000	34,406.91	35,251.65	0.03%	0.00	844.74
320.00 COGENT COMMUNICATIONS GROUP IN SEC ID: 19239V302	40.410000	5,123.20	12,931.20	0.01%	0.00	7,808.00
300.00 COGNEX CORP SEC ID: 192422103	38.180000	5,055.00	11,454.00	0.01%	0.00	6,399.00
1,916.00 COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	100.980000	78,146.45	193,477.68	0.16%	0.00	115,331.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
157.00 COHEN & STEERS INC SEC ID: 19247A100	40.060000	4,953.35	6,289.42	0.01%	0.00	1,336.07
97.00 COHERENT INC SEC ID: 192479103	74.390000	5,028.48	7,215.83	0.01%	0.00	2,187.35
663.00 COLFAX CORP SEC ID: 194014106	63.690000	25,943.19	42,226.47	0.03%	0.00	16,283.28
5,962.00 COLGATE-PALMOLIVE CO SEC ID: 194162103	65.210000	187,793.58	388,782.02	0.31%	0.00	200,988.44
529.00 COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	27.490000	9,517.21	14,542.21	0.01%	0.00	5,025.00
483.00 COMFORT SYSTEMS USA INC SEC ID: 199908104	19.390000	5,028.03	9,365.37	0.01%	0.00	4,337.34
16,426.00 COMCAST CORP SEC ID: 20030N101	51.965000	436,656.77	853,577.09	0.69%	0.00	416,920.32
432.00 COMERICA INC SEC ID: 200340107	47.540000	15,030.65	20,537.28	0.02%	0.00	5,506.63
1,006.95 COMMERCE BANCSHARES INC/MO SEC ID: 200525103	44.910000	34,179.00	45,222.12	0.04%	0.00	11,043.12
550.00 COMMERCIAL METALS CO SEC ID: 201723103	20.330000	7,887.00	11,181.50	0.01%	0.00	3,294.50
888.00 COMMONWEALTH REIT SEC ID: 203233101	23.310000	19,989.92	20,699.28	0.02%	0.00	709.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
232.00 COMMUNITY BANK SYSTEM INC SEC ID: 203607106	39.680000	5,630.64	9,205.76	0.01%	0.00	3,575.12
1,023.00 COMMUNITY HEALTH SYSTEMS INC SEC ID: 203668108	39.270000	18,025.26	40,173.21	0.03%	0.00	22,147.95
187.00 COMMUNITY TRUST BANCORP INC SEC ID: 204149108	45.160000	5,047.13	8,444.92	0.01%	0.00	3,397.79
476.00 COMMVAULT SYSTEMS INC SEC ID: 204166102	74.862000	25,275.22	35,634.31	0.03%	0.00	10,359.09
131.00 COMPASS MINERALS INTERNATIONAL SEC ID: 20451N101	80.050000	9,690.86	10,486.55	0.01%	0.00	795.69
869.00 COMPUTER SCIENCES CORP SEC ID: 205363104	55.880000	39,577.82	48,559.72	0.04%	0.00	8,981.90
2,985.00 COMPUWARE CORP SEC ID: 205638109	11.210000	23,442.40	33,461.85	0.03%	0.00	10,019.45
557.00 COMSTOCK RESOURCES INC SEC ID: 205768203	18.290000	9,959.16	10,187.53	0.01%	0.00	228.37
191.00 COMTECH TELECOMMUNICATIONS COR SEC ID: 205826209	31.510000	5,107.34	6,018.41	0.00%	0.00	911.07
2,460.00 CONAGRA FOODS INC SEC ID: 205887102	33.700000	60,262.62	82,902.00	0.07%	0.00	22,639.38
145.00 CON-WAY INC SEC ID: 205944101	39.710000	5,034.40	5,757.95	0.00%	0.00	723.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
672.00 CONCHO RESOURCES INC/MIDLAND T SEC ID: 20605P101	108.000000	39,718.50	72,576.00	0.06%	0.00	32,857.50
472.00 CONCUR TECHNOLOGIES INC SEC ID: 206708109	103.180000	32,445.28	48,700.96	0.04%	0.00	16,255.68
184.00 CONMED CORP SEC ID: 207410101	42.500000	4,999.28	7,820.00	0.01%	0.00	2,820.72
512.00 CONNECTICUT WATER SERVICE INC SEC ID: 207797101	35.510000	14,783.82	18,181.12	0.01%	0.00	3,397.30
8,281.00 CONOCOPHILLIPS SEC ID: 20825C104	70.650000	387,103.65	585,052.65	0.47%	0.00	197,949.00
1,614.00 CONSOLIDATED EDISON INC SEC ID: 209115104	55.280000	76,627.78	89,221.92	0.07%	0.00	12,594.14
1,149.00 CONSTELLATION BRANDS INC SEC ID: 21036P108	70.380000	24,794.71	80,866.62	0.07%	0.00	56,071.91
118.00 CONTANGO OIL & GAS CO SEC ID: 21075N204	47.260000	4,913.52	5,576.68	0.00%	0.00	663.16
257.00 CONTINENTAL RESOURCES INC/OK SEC ID: 212015101	112.520000	20,103.78	28,917.64	0.02%	0.00	8,813.86
1,136.00 CONVERGYS CORP SEC ID: 212485106	21.050000	14,972.48	23,912.80	0.02%	0.00	8,940.32
344.00 COOPER COS INC/THE SEC ID: 216648402	123.840000	20,708.80	42,600.96	0.03%	0.00	21,892.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
775.00 COOPER TIRE & RUBBER CO SEC ID: 216831107	24.040000	13,477.25	18,631.00	0.02%	0.00	5,153.75
660.00 COPART INC SEC ID: 217204106	36.650000	19,791.82	24,189.00	0.02%	0.00	4,397.18
3,185.00 CORCEPT THERAPEUTICS INC SEC ID: 218352102	3.210000	5,096.00	10,223.85	0.01%	0.00	5,127.85
387.00 CORELOGIC INC SEC ID: 21871D103	35.530000	9,845.28	13,750.11	0.01%	0.00	3,904.83
5,556.00 CORINTHIAN COLLEGES INC SEC ID: 218868107	1.780000	9,889.12	9,889.68	0.01%	0.00	0.56
774.00 CORNERSTONE ONDEMAND INC SEC ID: 21925Y103	53.312000	21,880.98	41,263.49	0.03%	0.00	19,382.51
1,913.00 CORNING INC SEC ID: 219350105	17.820000	23,454.27	34,089.66	0.03%	0.00	10,635.39
218.00 CORPORATE EXECUTIVE BOARD CO/T SEC ID: 21988R102	77.430000	8,942.36	16,879.74	0.01%	0.00	7,937.38
1,086.00 CORPORATE OFFICE PROPERTIES TR SEC ID: 22002T108	23.690000	23,598.78	25,727.34	0.02%	0.00	2,128.56
1,008.00 CORRECTIONS CORP OF AMERICA SEC ID: 22025Y407	32.070000	19,968.48	32,326.56	0.03%	0.00	12,358.08
208.00 CORVEL CORP SEC ID: 221006109	46.700000	5,049.20	9,713.60	0.01%	0.00	4,664.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,638.00 COSTCO WHOLESALE CORP SEC ID: 22160K105	119.020000	139,937.03	313,974.76	0.25%	0.00	174,037.73
160.00 COSTAR GROUP INC SEC ID: 22160N109	184.580000	8,939.20	29,532.80	0.02%	0.00	20,593.60
465.00 COURIER CORP SEC ID: 222660102	18.090000	4,915.05	8,411.85	0.01%	0.00	3,496.80
221.00 COVANCE INC SEC ID: 222816100	88.060000	11,392.55	19,461.26	0.02%	0.00	8,068.71
763.00 COVANTA HOLDING CORP SEC ID: 22282E102	17.750000	12,276.67	13,543.25	0.01%	0.00	1,266.58
564.00 CRANE CO SEC ID: 224399105	67.250000	20,332.20	37,929.00	0.03%	0.00	17,596.80
1,066.00 CREE INC SEC ID: 225447101	62.520000	28,008.93	66,646.32	0.05%	0.00	38,637.39
47.00 CRIMSON WINE GROUP LTD SEC ID: 22662X100	8.720000	333.40	409.84	0.00%	0.00	76.44
460.00 CROSSTEX ENERGY INC SEC ID: 22765Y104	36.160000	5,064.60	16,633.60	0.01%	0.00	11,569.00
1,864.00 CROWN CASTLE INTERNATIONAL COR SEC ID: 228227104	73.430000	84,409.35	136,873.52	0.11%	0.00	52,464.17
911.00 CROWN HOLDINGS INC SEC ID: 228368106	44.570000	33,313.88	40,603.27	0.03%	0.00	7,289.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
626.00 CUBESMART SEC ID: 229663109	15.940000	6,441.54	9,978.44	0.01%	0.00	3,536.90
684.00 CUBIST PHARMACEUTICALS INC SEC ID: 229678107	68.870000	26,357.22	47,107.08	0.04%	0.00	20,749.86
397.00 CUBIST PHARMACEUTIC CVR W I SEC ID: 229678123	1.350000	853.55	535.95	0.00%	0.00	-317.60
859.00 CUMMINS INC SEC ID: 231021106	140.970000	65,633.94	121,093.23	0.10%	0.00	55,459.29
303.00 CURTISS-WRIGHT CORP SEC ID: 231561101	62.230000	9,886.74	18,855.69	0.02%	0.00	8,968.95
179.00 CYBERONICS INC SEC ID: 23251P102	65.422000	5,804.97	11,710.54	0.01%	0.00	5,905.57
394.00 CYTEC INDUSTRIES INC SEC ID: 232820100	93.160000	20,276.08	36,705.04	0.03%	0.00	16,428.96
2,165.00 CYTORI THERAPEUTICS INC SEC ID: 23283K105	2.570000	5,260.95	5,564.05	0.00%	0.00	303.10
1,547.00 DCT INDUSTRIAL TRUST INC SEC ID: 233153105	7.130000	7,920.64	11,030.11	0.01%	0.00	3,109.47
1,366.00 DDR CORP SEC ID: 23317H102	15.370000	18,468.32	20,995.42	0.02%	0.00	2,527.10
916.00 DFC GLOBAL CORP SEC ID: 23324T107	11.450000	9,947.76	10,488.20	0.01%	0.00	540.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,016.00 DR HORTON INC SEC ID: 23331A109	22.320000	32,323.83	44,997.12	0.04%	0.00	12,673.29
222.00 DST SYSTEMS INC SEC ID: 233326107	90.740000	11,350.86	20,144.28	0.02%	0.00	8,793.42
1,553.00 DTE ENERGY CO SEC ID: 233331107	66.390000	64,899.41	103,103.67	0.08%	0.00	38,204.26
864.00 DSW INC SEC ID: 23334L102	42.730000	25,575.36	36,918.72	0.03%	0.00	11,343.36
376.00 DANA HOLDING CORP SEC ID: 235825205	19.620000	4,872.96	7,377.12	0.01%	0.00	2,504.16
3,760.00 DANAHER CORP SEC ID: 235851102	77.200000	134,174.32	290,272.00	0.24%	0.00	156,097.68
1,068.00 DARDEN RESTAURANTS INC SEC ID: 237194105	54.370000	46,043.40	58,067.16	0.05%	0.00	12,023.76
298.00 DARLING INTERNATIONAL INC SEC ID: 237266101	20.880000	4,928.92	6,222.24	0.01%	0.00	1,293.32
700.00 DAVITA HEALTHCARE PARTNERS INC SEC ID: 23918K108	63.370000	39,449.17	44,359.00	0.04%	0.00	4,909.83
231.00 DEALERTRACK HOLDINGS INC SEC ID: 242309102	48.080000	4,931.85	11,106.48	0.01%	0.00	6,174.63
577.00 DEAN FOODS CO SEC ID: 242370203	17.190000	6,567.12	9,918.63	0.01%	0.00	3,351.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
108.00 DECKERS OUTDOOR CORP SEC ID: 243537107	84.460000	5,114.88	9,121.68	0.01%	0.00	4,006.80
2,318.00 DEERE & CO SEC ID: 244199105	91.330000	143,788.91	211,702.94	0.17%	0.00	67,914.03
5,859.00 DELTA AIR LINES INC SEC ID: 247361702	27.470000	48,198.43	160,946.73	0.13%	0.00	112,748.30
324.00 DELUXE CORP SEC ID: 248019101	52.190000	7,626.96	16,909.56	0.01%	0.00	9,282.60
1,755.00 DEMAND MEDIA INC SEC ID: 24802N109	5.770000	9,740.25	10,126.35	0.01%	0.00	386.10
825.00 DENTSPLY INTERNATIONAL INC SEC ID: 249030107	48.480000	24,417.46	39,996.00	0.03%	0.00	15,578.54
178.00 DEVON ENERGY CORP SEC ID: 25179M103	61.870000	9,884.34	11,012.86	0.01%	0.00	1,128.52
1,609.00 DIAMONDROCK HOSPITALITY CO SEC ID: 252784301	11.550000	15,734.80	18,583.95	0.02%	0.00	2,849.15
453.00 DICK'S SPORTING GOODS INC SEC ID: 253393102	58.100000	17,929.74	26,319.30	0.02%	0.00	8,389.56
1,509.00 DIEBOLD INC SEC ID: 253651103	33.010000	48,665.25	49,812.09	0.04%	0.00	1,146.84
503.00 DIGI INTERNATIONAL INC SEC ID: 253798102	12.120000	5,040.06	6,096.36	0.00%	0.00	1,056.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
599.00 DIGITAL REALTY TRUST INC SEC ID: 253868103	49.120000	29,069.47	29,422.88	0.02%	0.00	353.41
894.00 DIGITALGLOBE INC SEC ID: 25389M877	41.150000	14,289.73	36,788.10	0.03%	0.00	22,498.37
353.00 DIME COMMUNITY BANCSHARES INC SEC ID: 253922108	16.920000	4,994.95	5,972.76	0.00%	0.00	977.81
146.00 DILLARD'S INC SEC ID: 254067101	97.210000	7,402.20	14,192.66	0.01%	0.00	6,790.46
289.00 DINEEQUITY INC SEC ID: 254423106	83.550000	15,272.21	24,145.95	0.02%	0.00	8,873.74
11,576.00 WALT DISNEY CO/THE SEC ID: 254687106	76.400000	402,680.49	884,406.40	0.72%	0.00	481,725.91
786.00 DISCOVERY COMMUNICATIONS INC SEC ID: 25470F104	90.420000	35,652.22	71,070.12	0.06%	0.00	35,417.90
1,576.00 DISH NETWORK CORP SEC ID: 25470M109	57.920000	40,203.95	91,281.92	0.07%	0.00	51,077.97
3,333.00 DISCOVER FINANCIAL SERVICES SEC ID: 254709108	55.950000	80,232.42	186,481.35	0.15%	0.00	106,248.93
3,746.00 DIRECTV SEC ID: 25490A309	69.060000	117,664.40	258,698.76	0.21%	0.00	141,034.36
185.00 DOLBY LABORATORIES INC SEC ID: 25659T107	38.560000	6,114.25	7,133.60	0.01%	0.00	1,019.35

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,636.00 DOLLAR GENERAL CORP SEC ID: 256677105	60.320000	67,162.47	98,683.52	0.08%	0.00	31,521.05
1,666.00 DOLLAR TREE INC SEC ID: 256746108	56.420000	53,713.75	93,995.72	0.08%	0.00	40,281.97
3,781.00 DOMINION RESOURCES INC/VA SEC ID: 25746U109	64.690000	146,080.26	244,592.89	0.20%	0.00	98,512.63
706.00 DOMINO'S PIZZA INC SEC ID: 25754A201	69.650000	25,725.92	49,172.90	0.04%	0.00	23,446.98
310.00 DOMTAR CORP SEC ID: 257559203	94.340000	19,486.60	29,245.40	0.02%	0.00	9,758.80
723.00 DONALDSON CO INC SEC ID: 257651109	43.460000	24,862.78	31,421.58	0.03%	0.00	6,558.80
1,168.00 RR DONNELLEY & SONS CO SEC ID: 257867101	20.280000	20,066.24	23,687.04	0.02%	0.00	3,620.80
1,302.00 DOUGLAS EMMETT INC SEC ID: 25960P109	23.290000	20,154.96	30,323.58	0.02%	0.00	10,168.62
1,560.00 DOVER CORP SEC ID: 260003108	96.540000	74,277.83	150,602.40	0.12%	0.00	76,324.57
7,223.00 DOW CHEMICAL CO/THE SEC ID: 260543103	44.400000	268,084.32	320,701.20	0.26%	0.00	52,616.88
1,709.00 DR PEPPER SNAPPLE GROUP INC SEC ID: 26138E109	48.720000	41,930.83	83,262.48	0.07%	0.00	41,331.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
297.00 DREAMWORKS ANIMATION SKG INC SEC ID: 26153C103	35.500000	5,075.73	10,543.50	0.01%	0.00	5,467.77
337.00 DRESSER-RAND GROUP INC SEC ID: 261608103	59.630000	18,080.51	20,095.31	0.02%	0.00	2,014.80
139.00 DRIL-QUIP INC SEC ID: 262037104	109.930000	10,027.39	15,280.27	0.01%	0.00	5,252.88
6,069.00 EI DU PONT DE NEMOURS & CO SEC ID: 263534109	64.970000	265,221.94	394,302.93	0.32%	0.00	129,080.99
5,099.00 DUKE ENERGY CORP NEW COM SEC ID: 26441C204	69.010000	282,690.66	351,881.99	0.29%	0.00	69,191.33
3,570.00 DUKE REALTY CORP SEC ID: 264411505	15.040000	41,840.40	53,692.80	0.04%	0.00	11,852.40
302.00 DUN & BRADSTREET CORP SEC ID: 26483E100	122.750000	23,194.72	37,070.50	0.03%	0.00	13,875.78
849.00 DUNKIN' BRANDS GROUP INC SEC ID: 265504100	48.200000	27,473.64	40,921.80	0.03%	0.00	13,448.16
321.00 DYCOM INDUSTRIES INC SEC ID: 267475101	27.790000	4,798.95	8,920.59	0.01%	0.00	4,121.64
575.00 DYNAMIC MATERIALS CORP SEC ID: 267888105	21.740000	9,780.75	12,500.50	0.01%	0.00	2,719.75
14,147.00 EMC CORP/MA SEC ID: 268648102	25.150000	235,736.94	355,797.05	0.29%	0.00	120,060.11

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,746.00 EOG RESOURCES INC SEC ID: 26875P101	167.840000	152,807.97	293,048.64	0.24%	0.00	140,240.67
340.00 EPL OIL & GAS INC SEC ID: 26883D108	28.500000	4,807.60	9,690.00	0.01%	0.00	4,882.40
1,022.00 EQT CORP SEC ID: 26884L109	89.780000	41,356.70	91,755.16	0.07%	0.00	50,398.46
294.00 EPR PPTYS COM SH BEN INT SEC ID: 26884U109	49.160000	13,518.12	14,453.04	0.01%	0.00	934.92
247.00 ERA GROUP INC SEC ID: 26885G109	30.860000	4,607.57	7,622.42	0.01%	0.00	3,014.85
435.00 EAGLE BANCORP INC SEC ID: 268948106	30.630000	5,065.77	13,324.05	0.01%	0.00	8,258.28
3,452.00 E*TRADE FINANCIAL CORP SEC ID: 269246401	19.640000	30,791.84	67,797.28	0.05%	0.00	37,005.44
1,228.00 EXCO RESOURCES INC-RT-W/I RTS EXP 01/09/2014 SEC ID: 269279139	0.160000	0.00	196.48	0.00%	0.00	196.48
76.00 EAGLE MATERIALS INC SEC ID: 26969P108	77.430000	5,126.20	5,884.68	0.00%	0.00	758.48
1,560.00 EAST WEST BANCORP INC SEC ID: 27579R104	34.970000	28,969.20	54,553.20	0.04%	0.00	25,584.00
88.00 EASTGROUP PROPERTIES INC SEC ID: 277276101	57.930000	5,016.88	5,097.84	0.00%	0.00	80.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
760.00 EASTMAN CHEMICAL CO SEC ID: 277432100	80.700000	54,287.44	61,332.00	0.05%	0.00	7,044.56
7,404.00 EBAY INC SEC ID: 278642103	54.865000	240,755.93	406,220.46	0.33%	0.00	165,464.53
573.00 ECHOSTAR CORP SEC ID: 278768106	49.720000	11,542.68	28,489.56	0.02%	0.00	16,946.88
1,980.00 ECOLAB INC SEC ID: 278865100	104.270000	89,493.64	206,454.60	0.17%	0.00	116,960.96
3,262.00 EDISON INTERNATIONAL SEC ID: 281020107	46.300000	142,167.79	151,030.60	0.12%	0.00	8,862.81
597.00 EDUCATION REALTY TRUST INC SEC ID: 28140H104	8.820000	4,955.10	5,265.54	0.00%	0.00	310.44
149.00 EL PASO ELECTRIC CO SEC ID: 283677854	35.110000	5,018.32	5,231.39	0.00%	0.00	213.07
2,031.00 ELECTRONIC ARTS INC SEC ID: 285512109	22.940000	35,830.24	46,591.14	0.04%	0.00	10,760.90
181.00 ELIZABETH ARDEN INC SEC ID: 28660G106	35.450000	4,981.12	6,416.45	0.01%	0.00	1,435.33
738.00 ELLIE MAE INC SEC ID: 28849P100	26.870000	20,080.98	19,830.06	0.02%	0.00	-250.92
421.00 EMCOR GROUP INC SEC ID: 29084Q100	42.440000	11,964.82	17,867.24	0.01%	0.00	5,902.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,171.00 EMERSON ELECTRIC CO SEC ID: 291011104	70.180000	230,464.17	362,900.78	0.29%	0.00	132,436.61
262.00 EMPIRE DISTRICT ELECTRIC CO/TH SEC ID: 291641108	22.690000	4,878.44	5,944.78	0.00%	0.00	1,066.34
315.00 EMPLOYERS HOLDINGS INC SEC ID: 292218104	31.650000	5,021.10	9,969.75	0.01%	0.00	4,948.65
220.00 ENCORE WIRE CORP SEC ID: 292562105	54.200000	5,108.40	11,924.00	0.01%	0.00	6,815.60
3,135.00 ENDEAVOR INTERNATIONAL CORP SEC ID: 29259G200	5.250000	10,126.05	16,458.75	0.01%	0.00	6,332.70
737.00 ENDO HEALTH SOLUTIONS INC SEC ID: 29264F205	67.460000	26,176.99	49,718.02	0.04%	0.00	23,541.03
456.00 ENERGEN CORP SEC ID: 29265N108	70.750000	23,562.06	32,262.00	0.03%	0.00	8,699.94
279.00 ENERGIZER HOLDINGS INC SEC ID: 29266R108	108.240000	21,615.53	30,198.96	0.02%	0.00	8,583.43
569.00 ENERSYS SEC ID: 29275Y102	70.090000	15,124.02	39,881.21	0.03%	0.00	24,757.19
101.00 ENGILITY HOLDINGS INC SEC ID: 29285W104	33.400000	1,821.81	3,373.40	0.00%	0.00	1,551.59
390.00 ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	20.420000	5,190.90	7,963.80	0.01%	0.00	2,772.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
775.00 EQUIFAX INC SEC ID: 294429105	69.090000	26,793.85	53,544.75	0.04%	0.00	26,750.90
156.00 EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	36.230000	4,885.92	5,651.88	0.00%	0.00	765.96
1,945.00 EQUITY RESIDENTIAL SEC ID: 29476L107	51.870000	98,237.86	100,887.15	0.08%	0.00	2,649.29
464.00 ERIE INDEMNITY CO SEC ID: 29530P102	73.120000	19,759.86	33,927.68	0.03%	0.00	14,167.82
895.00 ESSA BANCORP INC SEC ID: 29667D104	11.560000	10,104.55	10,346.20	0.01%	0.00	241.65
206.00 ESSEX PROPERTY TRUST INC SEC ID: 297178105	143.510000	27,597.82	29,563.06	0.02%	0.00	1,965.24
73.00 ESTERLINE TECHNOLOGIES CORP SEC ID: 297425100	101.960000	5,042.11	7,443.08	0.01%	0.00	2,400.97
242.00 ETHAN ALLEN INTERIORS INC SEC ID: 297602104	30.420000	5,055.38	7,361.64	0.01%	0.00	2,306.26
323.00 EURONET WORLDWIDE INC SEC ID: 298736109	47.850000	4,857.92	15,455.55	0.01%	0.00	10,597.63
740.00 EVERCORE PARTNERS INC SEC ID: 29977A105	59.780000	18,206.96	44,237.20	0.04%	0.00	26,030.24
1,502.00 EXACT SCIENCES CORP SEC ID: 30063P105	11.750000	15,891.16	17,648.50	0.01%	0.00	1,757.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
834.00 EXAR CORP SEC ID: 300645108	11.790000	4,978.98	9,832.86	0.01%	0.00	4,853.88
1,153.00 EXELIXIS INC SEC ID: 30161Q104	6.130000	6,122.43	7,067.89	0.01%	0.00	945.46
1,007.00 EXELIS INC SEC ID: 30162A108	19.060000	12,291.66	19,193.42	0.02%	0.00	6,901.76
172.00 EXONE CO/THE SEC ID: 302104104	60.460000	10,454.16	10,399.12	0.01%	0.00	-55.04
229.00 EXPEDIA INC SEC ID: 30212P303	69.660000	7,780.54	15,952.14	0.01%	0.00	8,171.60
150.00 EXPONENT INC SEC ID: 30214U102	77.274000	9,879.00	11,591.10	0.01%	0.00	1,712.10
5,217.00 EXPRESS SCRIPTS HOLDING CO SEC ID: 30219G108	70.240000	199,532.85	366,442.08	0.30%	0.00	166,909.23
442.00 EXTRA SPACE STORAGE INC SEC ID: 30225T102	42.130000	9,056.58	18,621.46	0.02%	0.00	9,564.88
958.00 EZCORP INC SEC ID: 302301106	11.690000	10,547.58	11,199.02	0.01%	0.00	651.44
27,106.00 EXXON MOBIL CORP SEC ID: 30231G102	101.200000	1,817,587.43	2,743,127.20	2.22%	0.00	925,539.77
244.00 FEI CO SEC ID: 30241L109	89.360000	8,874.28	21,803.84	0.02%	0.00	12,929.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
978.00 FLIR SYSTEMS INC SEC ID: 302445101	30.100000	24,868.47	29,437.80	0.02%	0.00	4,569.33
1,689.00 FMC TECHNOLOGIES INC SEC ID: 30249U101	52.210000	39,681.94	88,182.69	0.07%	0.00	48,500.75
861.00 FMC CORP SEC ID: 302491303	75.460000	50,979.89	64,971.06	0.05%	0.00	13,991.17
800.00 FNB CORP/PA SEC ID: 302520101	12.620000	8,088.00	10,096.00	0.01%	0.00	2,008.00
528.00 FXCM INC SEC ID: 302693106	17.840000	5,169.12	9,419.52	0.01%	0.00	4,250.40
420.00 FTI CONSULTING INC SEC ID: 302941109	41.140000	14,964.60	17,278.80	0.01%	0.00	2,314.20
11,008.00 FACEBOOK INC SEC ID: 30303M102	54.649000	259,989.70	601,576.19	0.49%	0.00	341,586.49
291.00 FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	108.580000	28,648.95	31,596.78	0.03%	0.00	2,947.83
251.00 FAIR ISAAC CORP SEC ID: 303250104	62.840000	7,276.49	15,772.84	0.01%	0.00	8,496.35
1,519.00 FAIRCHILD SEMICONDUCTOR INTERN SEC ID: 303726103	13.350000	16,359.63	20,278.65	0.02%	0.00	3,919.02
612.00 FAMILY DOLLAR STORES INC SEC ID: 307000109	64.970000	35,306.76	39,761.64	0.03%	0.00	4,454.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
123.00 FARO TECHNOLOGIES INC SEC ID: 311642102	58.300000	5,098.35	7,170.90	0.01%	0.00	2,072.55
786.00 FASTENAL CO SEC ID: 311900104	47.510000	23,513.20	37,342.86	0.03%	0.00	13,829.66
199.00 FEDERAL REALTY INVESTMENT TRUS SEC ID: 313747206	101.410000	15,211.56	20,180.59	0.02%	0.00	4,969.03
1,241.00 FEDERAL SIGNAL CORP SEC ID: 313855108	14.650000	5,174.97	18,180.65	0.01%	0.00	13,005.68
2,032.00 FEDEX CORP SEC ID: 31428X106	143.770000	217,355.11	292,140.64	0.24%	0.00	74,785.53
4,736.00 FELCOR LODGING TRUST INC SEC ID: 31430F101	8.160000	21,927.68	38,645.76	0.03%	0.00	16,718.08
2,436.00 FEMALE HEALTH CO/THE SEC ID: 314462102	8.500000	12,469.88	20,706.00	0.02%	0.00	8,236.12
326.00 F5 NETWORKS INC SEC ID: 315616102	90.860000	20,260.90	29,620.36	0.02%	0.00	9,359.46
2,102.00 FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	53.680000	50,080.54	112,835.36	0.09%	0.00	62,754.82
1,579.00 FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R105	32.450000	21,790.20	51,238.55	0.04%	0.00	29,448.35
411.00 FIDUS INVESTMENT CORP SEC ID: 316500107	21.740000	5,313.12	8,935.14	0.01%	0.00	3,622.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
530.00 FIFTH & PACIFIC COS INC SEC ID: 316645100	32.070000	9,778.50	16,997.10	0.01%	0.00	7,218.60
4,749.00 FIFTH THIRD BANCORP SEC ID: 316773100	21.030000	67,886.43	99,871.47	0.08%	0.00	31,985.04
934.00 FINANCIAL ENGINES INC SEC ID: 317485100	69.480000	19,668.68	64,894.32	0.05%	0.00	45,225.64
311.00 FINANCIAL INSTITUTIONS INC SEC ID: 317585404	24.710000	5,010.21	7,684.81	0.01%	0.00	2,674.60
543.00 FINISAR CORP SEC ID: 31787A507	23.920000	8,726.01	12,988.56	0.01%	0.00	4,262.55
392.00 FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	28.200000	9,956.80	11,054.40	0.01%	0.00	1,097.60
2,510.00 FIRST BANCORP/PUERTO RICO SEC ID: 318672706	6.190000	9,638.40	15,536.90	0.01%	0.00	5,898.50
966.00 FIRST BUSEY CORP SEC ID: 319383105	5.800000	5,119.80	5,602.80	0.00%	0.00	483.00
129.00 FIRST CASH FINANCIAL SERVICES SEC ID: 31942D107	61.840000	5,020.68	7,977.36	0.01%	0.00	2,956.68
24.00 FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	222.630000	4,320.24	5,343.12	0.00%	0.00	1,022.88
1,067.00 FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	8.820000	5,217.63	9,410.94	0.01%	0.00	4,193.31

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
366.00 FIRST DEFIANCE FINANCIAL CORP SEC ID: 32006W106	25.970000	5,223.11	9,505.02	0.01%	0.00	4,281.91
198.00 FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	66.110000	6,617.16	13,089.78	0.01%	0.00	6,472.62
369.00 FIRST FINANCIAL BANCORP SEC ID: 320209109	17.428000	6,103.26	6,430.93	0.01%	0.00	327.67
153.00 FIRST FINANCIAL CORP/IN SEC ID: 320218100	36.560000	5,015.34	5,593.68	0.00%	0.00	578.34
268.00 FIRST FINANCIAL HOLDINGS INC SEC ID: 32023E105	66.510000	6,934.43	17,824.68	0.01%	0.00	10,890.25
2,776.00 FIRST HORIZON NATIONAL CORP SEC ID: 320517105	11.650000	22,715.04	32,340.40	0.03%	0.00	9,625.36
887.00 FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	17.450000	10,226.50	15,478.15	0.01%	0.00	5,251.65
616.00 FIRST NIAGARA FINANCIAL GROUP SEC ID: 33582V108	10.620000	5,014.24	6,541.92	0.01%	0.00	1,527.68
465.00 FIRST REPUBLIC BANK/CA SEC ID: 33616C100	52.350000	13,610.55	24,342.75	0.02%	0.00	10,732.20
714.00 FIRST SOLAR INC SEC ID: 336433107	54.640000	11,345.46	39,012.96	0.03%	0.00	27,667.50
245.00 1ST SOURCE CORP SEC ID: 336901103	31.940000	4,922.05	7,825.30	0.01%	0.00	2,903.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,442.00 FISERV INC SEC ID: 337738108	59.050000	57,643.41	144,200.10	0.12%	0.00	86,556.69
691.00 FIRSTMERIT CORP SEC ID: 337915102	22.230000	10,019.50	15,360.93	0.01%	0.00	5,341.43
532.00 FLAGSTAR BANCORP INC SEC ID: 337930705	19.620000	9,842.00	10,437.84	0.01%	0.00	595.84
2,681.00 FIVE STAR QUALITY CARE INC SEC ID: 33832D106	5.490000	7,404.12	14,718.69	0.01%	0.00	7,314.57
167.00 FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	117.170000	5,018.35	19,567.39	0.02%	0.00	14,549.04
646.00 FLOTEK INDUSTRIES INC SEC ID: 343389102	20.070000	4,921.03	12,965.22	0.01%	0.00	8,044.19
1,267.00 FLUOR CORP SEC ID: 343412102	80.290000	50,272.93	101,727.43	0.08%	0.00	51,454.50
264.00 FLOWERS FOODS INC SEC ID: 343498101	21.470000	4,996.64	5,668.08	0.00%	0.00	671.44
537.00 FLOWSERVE CORP SEC ID: 34354P105	78.830000	28,664.22	42,331.71	0.03%	0.00	13,667.49
832.00 FOOT LOCKER INC SEC ID: 344849104	41.440000	16,698.23	34,478.08	0.03%	0.00	17,779.85
24,016.00 FORD MOTOR CO SEC ID: 345370860	15.430000	227,282.27	370,566.88	0.30%	0.00	143,284.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,238.00 FOREST CITY ENTERPRISES INC SEC ID: 345550107	19.100000	18,322.40	23,645.80	0.02%	0.00	5,323.40
1,690.00 FOREST LABORATORIES INC SEC ID: 345838106	60.030000	63,372.07	101,450.70	0.08%	0.00	38,078.63
643.00 FORESTAR GROUP INC SEC ID: 346233109	21.270000	10,113.31	13,676.61	0.01%	0.00	3,563.30
564.00 FORTINET INC SEC ID: 34959E109	19.130000	10,180.20	10,789.32	0.01%	0.00	609.12
1,423.00 FORTUNE BRANDS HOME & SECURITY SEC ID: 34964C106	45.700000	28,053.03	65,031.10	0.05%	0.00	36,978.07
135.00 FORWARD AIR CORP SEC ID: 349853101	43.910000	5,111.10	5,927.85	0.00%	0.00	816.75
353.00 FOSSIL GROUP INC SEC ID: 34988V106	119.940000	30,856.08	42,338.82	0.03%	0.00	11,482.74
228.00 FRANKLIN ELECTRIC CO INC SEC ID: 353514102	44.640000	5,180.16	10,177.92	0.01%	0.00	4,997.76
2,748.00 FRANKLIN RESOURCES INC SEC ID: 354613101	57.730000	95,679.51	158,642.04	0.13%	0.00	62,962.53
6,177.00 FREEPORT-MCMORAN COPPER & GOLD SEC ID: 35671D857	37.740000	200,681.42	233,119.98	0.19%	0.00	32,438.56
12,831.00 FRONTIER COMMUNICATIONS CORP SEC ID: 35906A108	4.650000	59,494.54	59,664.15	0.05%	0.00	169.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
228.00 HB FULLER CO SEC ID: 359694106	52.040000	5,344.32	11,865.12	0.01%	0.00	6,520.80
2,352.00 FULTON FINANCIAL CORP SEC ID: 360271100	13.085000	24,225.60	30,775.92	0.02%	0.00	6,550.32
4,769.00 FUSION-IO INC SEC ID: 36112J107	8.910000	41,967.20	42,491.79	0.03%	0.00	524.59
109.00 GAMCO INVESTORS INCORPORATED CLASS A SEC ID: 361438104	86.970000	4,884.29	9,479.73	0.01%	0.00	4,595.44
293.00 GATX CORP SEC ID: 361448103	52.170000	10,624.18	15,285.81	0.01%	0.00	4,661.63
240.00 GNC HOLDINGS INC SEC ID: 36191G107	58.450000	4,636.70	14,028.00	0.01%	0.00	9,391.30
2,418.00 GT ADVANCED TECHNOLOGIES INC SEC ID: 36191U106	8.715000	12,017.46	21,072.87	0.02%	0.00	9,055.41
4,466.00 GSE HOLDING INC SEC ID: 36191X100	2.070000	10,140.95	9,244.62	0.01%	0.00	-896.33
1,109.00 GAIN CAPITAL HOLDINGS INC SEC ID: 36268W100	7.510000	4,935.05	8,328.59	0.01%	0.00	3,393.54
696.00 ARTHUR J GALLAGHER & CO SEC ID: 363576109	46.930000	19,508.88	32,663.28	0.03%	0.00	13,154.40
427.00 GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	50.810000	13,169.41	21,695.87	0.02%	0.00	8,526.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
890.00 GAMESTOP CORP SEC ID: 36467W109	49.260000	23,255.70	43,841.40	0.04%	0.00	20,585.70
2,166.00 GANNETT CO INC SEC ID: 364730101	29.580000	28,916.10	64,070.28	0.05%	0.00	35,154.18
2,163.00 GAP INC/THE SEC ID: 364760108	39.080000	50,858.69	84,530.04	0.07%	0.00	33,671.35
867.00 GARTNER INC SEC ID: 366651107	71.050000	35,589.97	61,600.35	0.05%	0.00	26,010.38
1,505.00 GENERAL CABLE CORP SEC ID: 369300108	29.410000	42,595.80	44,262.05	0.04%	0.00	1,666.25
510.00 GENERAL COMMUNICATION INC SEC ID: 369385109	11.150000	5,186.70	5,686.50	0.00%	0.00	499.80
1,910.00 GENERAL DYNAMICS CORP SEC ID: 369550108	95.550000	136,978.44	182,500.50	0.15%	0.00	45,522.06
39,564.00 GENERAL ELECTRIC CO SEC ID: 369604103	28.030000	1,118,966.87	1,108,978.92	0.90%	0.00	-9,987.95
3,823.00 GENERAL GROWTH PROPERTIES INC SEC ID: 370023103	20.070000	58,730.84	76,727.61	0.06%	0.00	17,996.77
4,469.00 GENERAL MILLS INC SEC ID: 370334104	49.910000	127,235.56	223,047.79	0.18%	0.00	95,812.23
4,715.00 GENERAL MOTORS CO SEC ID: 37045V100	40.870000	118,976.73	192,702.05	0.16%	0.00	73,725.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150.00 GENESCO INC SEC ID: 371532102	73.060000	7,653.00	10,959.00	0.01%	0.00	3,306.00
89.00 GENESEE & WYOMING INC SEC ID: 371559105	96.050000	4,938.61	8,548.45	0.01%	0.00	3,609.84
1,473.00 GENUINE PARTS CO SEC ID: 372460105	83.190000	64,646.82	122,538.87	0.10%	0.00	57,892.05
2,713.00 GENWORTH FINANCIAL INC SEC ID: 37247D106	15.530000	25,674.76	42,132.89	0.03%	0.00	16,458.13
457.00 GIBRALTAR INDUSTRIES INC SEC ID: 374689107	18.590000	4,958.45	8,495.63	0.01%	0.00	3,537.18
9,242.00 GILEAD SCIENCES INC SEC ID: 375558103	75.100000	236,037.78	694,074.20	0.56%	0.00	458,036.42
882.00 GLACIER BANCORP INC SEC ID: 37637Q105	29.790000	11,015.07	26,274.78	0.02%	0.00	15,259.71
693.00 GLADSTONE INVESTMENT CORP SEC ID: 376546107	8.060000	5,031.18	5,585.58	0.00%	0.00	554.40
1,215.00 GLIMCHER REALTY TRUST SEC ID: 379302102	9.360000	10,993.50	11,372.40	0.01%	0.00	378.90
561.00 GLOBAL PAYMENTS INC SEC ID: 37940X102	64.990000	25,144.02	36,459.39	0.03%	0.00	11,315.37
2,273.00 GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	177.260000	330,195.84	402,911.98	0.33%	0.00	72,716.14

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
346.00 GOLUB CAPITAL BDC INC SEC ID: 38173M102	19.110000	5,241.90	6,612.06	0.01%	0.00	1,370.16
808.00 GOODRICH PETROLEUM CORP SEC ID: 382410405	17.020000	10,326.24	13,752.16	0.01%	0.00	3,425.92
1,489.00 GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	23.850000	21,789.87	35,512.65	0.03%	0.00	13,722.78
1,573.00 GOOGLE INC SEC ID: 38259P508	1,120.710000	721,284.56	1,762,876.83	1.43%	0.00	1,041,592.27
416.00 GORMAN-RUPP CO/THE SEC ID: 383082104	33.430000	9,771.01	13,906.88	0.01%	0.00	4,135.87
648.00 WR GRACE & CO SEC ID: 38388F108	98.870000	32,262.13	64,067.76	0.05%	0.00	31,805.63
625.00 GRACO INC SEC ID: 384109104	78.120000	20,168.75	48,825.00	0.04%	0.00	28,656.25
2,438.00 GRAFTECH INTERNATIONAL LTD SEC ID: 384313102	11.230000	22,640.57	27,378.74	0.02%	0.00	4,738.17
19.00 GRAHAM HOLDINGS CO SEC ID: 384637104	663.320000	7,277.38	12,603.08	0.01%	0.00	5,325.70
212.00 WW GRAINGER INC SEC ID: 384802104	255.420000	46,035.80	54,149.04	0.04%	0.00	8,113.24
377.00 GRAND CANYON EDUCATION INC SEC ID: 38526M106	43.600000	5,108.35	16,437.20	0.01%	0.00	11,328.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
244.00 GRANITE CONSTRUCTION INC SEC ID: 387328107	34.980000	5,963.36	8,535.12	0.01%	0.00	2,571.76
884.00 GREAT LAKES DREDGE & DOCK CORP SEC ID: 390607109	9.200000	5,091.84	8,132.80	0.01%	0.00	3,040.96
549.00 GREAT SOUTHERN BANCORP INC SEC ID: 390905107	30.410000	9,997.29	16,695.09	0.01%	0.00	6,697.80
932.00 GREAT PLAINS ENERGY INC SEC ID: 391164100	24.240000	18,136.72	22,591.68	0.02%	0.00	4,454.96
649.00 GREEN DOT CORP SEC ID: 39304D102	25.150000	8,229.32	16,322.35	0.01%	0.00	8,093.03
650.00 GREEN MOUNTAIN COFFEE ROASTERS SEC ID: 393122106	75.540000	18,439.89	49,101.00	0.04%	0.00	30,661.11
485.00 GREEN PLAINS RENEWABLE ENERGY SEC ID: 393222104	19.380000	4,951.85	9,399.30	0.01%	0.00	4,447.45
249.00 GREENBRIER COS INC SEC ID: 393657101	32.840000	4,932.69	8,177.16	0.01%	0.00	3,244.47
569.00 GREENHILL & CO INC SEC ID: 395259104	57.940000	21,929.04	32,967.86	0.03%	0.00	11,038.82
110.00 GREIF INC SEC ID: 397624107	52.400000	5,685.90	5,764.00	0.00%	0.00	78.10
1,066.00 GRIFFON CORP SEC ID: 398433102	13.210000	10,247.88	14,081.86	0.01%	0.00	3,833.98

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
152.00 GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	71.020000	5,973.60	10,795.04	0.01%	0.00	4,821.44
3,417.00 GROUPON INC SEC ID: 399473107	11.765000	23,883.94	40,201.01	0.03%	0.00	16,317.07
241.00 GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	49.070000	10,338.90	11,825.87	0.01%	0.00	1,486.97
355.00 GULF COAST ULTRA DEEP ROYALTY SEC ID: 40222T104	2.080000	621.25	738.40	0.00%	0.00	117.15
123.00 GULFMARK OFFSHORE INC SEC ID: 402629208	47.130000	5,034.39	5,796.99	0.00%	0.00	762.60
320.00 GULFPORT ENERGY CORP SEC ID: 402635304	63.130000	10,065.22	20,201.60	0.02%	0.00	10,136.38
379.00 H&E EQUIPMENT SERVICES INC SEC ID: 404030108	29.630000	4,839.83	11,229.77	0.01%	0.00	6,389.94
1,172.00 HCA HOLDINGS INC SEC ID: 40412C101	47.710000	46,584.44	55,916.12	0.05%	0.00	9,331.68
528.00 HCC INSURANCE HOLDINGS INC SEC ID: 404132102	46.140000	15,137.76	24,361.92	0.02%	0.00	9,224.16
4,399.00 HCP INC SEC ID: 40414L109	36.320000	150,952.27	159,771.68	0.13%	0.00	8,819.41
349.00 HFF INC SEC ID: 40418F108	26.850000	4,788.28	9,370.65	0.01%	0.00	4,582.37

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
488.00 HNI CORP SEC ID: 404251100	38.830000	12,111.22	18,949.04	0.02%	0.00	6,837.82
163.00 HSN INC SEC ID: 404303109	62.300000	4,995.95	10,154.90	0.01%	0.00	5,158.95
604.00 HAEMONETICS CORP SEC ID: 405024100	42.130000	18,038.46	25,446.52	0.02%	0.00	7,408.06
92.00 HAIN CELESTIAL GROUP INC/THE SEC ID: 405217100	90.780000	5,118.88	8,351.76	0.01%	0.00	3,232.88
5,945.00 HALLIBURTON CO SEC ID: 406216101	50.750000	179,932.29	301,708.75	0.24%	0.00	121,776.46
720.00 HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	8.885000	4,989.60	6,397.20	0.01%	0.00	1,407.60
758.00 HALOZYME THERAPEUTICS INC SEC ID: 40637H109	14.990000	4,972.48	11,362.42	0.01%	0.00	6,389.94
767.00 HANCOCK HOLDING CO SEC ID: 410120109	36.680000	24,537.01	28,133.56	0.02%	0.00	3,596.55
994.00 HANESBRANDS INC SEC ID: 410345102	70.270000	31,517.60	69,848.38	0.06%	0.00	38,330.78
142.00 HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	59.710000	6,178.42	8,478.82	0.01%	0.00	2,300.40
1,241.00 HARLEY-DAVIDSON INC SEC ID: 412822108	69.240000	62,343.69	85,926.84	0.07%	0.00	23,583.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
343.00 HARMAN INTERNATIONAL INDUSTRIE SEC ID: 413086109	81.850000	15,012.35	28,074.55	0.02%	0.00	13,062.20
1,141.00 HARRIS CORP SEC ID: 413875105	69.810000	44,322.60	79,653.21	0.06%	0.00	35,330.61
127.00 HARRIS TEETER SUPERMARKETS INC COM SEC ID: 414585109	49.350000	5,071.11	6,267.45	0.01%	0.00	1,196.34
617.00 HARSCO CORP SEC ID: 415864107	28.030000	14,791.63	17,294.51	0.01%	0.00	2,502.88
2,537.00 HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	36.230000	65,791.31	91,915.51	0.07%	0.00	26,124.20
637.00 HASBRO INC SEC ID: 418056107	55.010000	16,282.40	35,041.37	0.03%	0.00	18,758.97
4,221.00 HATTERAS FINANCIAL CORP SEC ID: 41902R103	16.340000	71,292.69	68,971.14	0.06%	0.00	-2,321.55
879.00 HAWAIIAN HOLDINGS INC SEC ID: 419879101	9.630000	5,054.25	8,464.77	0.01%	0.00	3,410.52
205.00 HEALTHSOUTH CORP SEC ID: 421924309	33.320000	4,987.65	6,830.60	0.01%	0.00	1,842.95
2,544.00 HEALTH MANAGEMENT ASSOCIATES I SEC ID: 421933102	13.100000	21,193.02	33,326.40	0.03%	0.00	12,133.38
174.00 HEALTHCARE REALTY TRUST INC SEC ID: 421946104	21.310000	3,563.52	3,707.94	0.00%	0.00	144.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,852.00 HEALTH CARE REIT INC SEC ID: 42217K106	53.570000	121,776.29	152,781.64	0.12%	0.00	31,005.35
565.00 HEALTH NET INC SEC ID: 42222G108	29.670000	15,040.30	16,763.55	0.01%	0.00	1,723.25
255.00 HEARTLAND PAYMENT SYSTEMS INC SEC ID: 42235N108	49.840000	5,212.20	12,709.20	0.01%	0.00	7,497.00
8,374.00 HECLA MINING CO SEC ID: 422704106	3.080000	24,200.86	25,791.92	0.02%	0.00	1,591.06
410.00 HEICO CORP SEC ID: 422806109	57.950000	13,972.80	23,759.50	0.02%	0.00	9,786.70
978.00 HELIX ENERGY SOLUTIONS GROUP I SEC ID: 42330P107	23.180000	15,919.84	22,670.04	0.02%	0.00	6,750.20
601.00 HELMERICH & PAYNE INC SEC ID: 423452101	84.080000	24,354.02	50,532.08	0.04%	0.00	26,178.06
544.00 JACK HENRY & ASSOCIATES INC SEC ID: 426281101	59.210000	15,939.20	32,210.24	0.03%	0.00	16,271.04
985.00 HERITAGE COMMERCE CORP SEC ID: 426927109	8.240000	4,869.25	8,116.40	0.01%	0.00	3,247.15
2,098.00 HERCULES OFFSHORE INC SEC ID: 427093109	6.521000	9,336.10	13,681.06	0.01%	0.00	4,344.96
492.00 HERCULES TECHNOLOGY GROWTH CAP SEC ID: 427096508	16.400000	5,072.52	8,068.80	0.01%	0.00	2,996.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
385.00 HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	17.100000	4,966.50	6,583.50	0.01%	0.00	1,617.00
1,846.00 HERSHA HOSPITALITY TRUST SEC ID: 427825104	5.570000	10,116.08	10,282.22	0.01%	0.00	166.14
932.00 HERSHEY CO/THE SEC ID: 427866108	97.230000	49,928.96	90,618.36	0.07%	0.00	40,689.40
2,148.00 HERTZ GLOBAL HOLDINGS INC SEC ID: 42805T105	28.620000	32,754.98	61,475.76	0.05%	0.00	28,720.78
1,972.00 HESS CORP SEC ID: 42809H107	83.000000	97,050.58	163,676.00	0.13%	0.00	66,625.42
5,139.00 HEWLETT-PACKARD CO SEC ID: 428236103	27.980000	108,999.40	143,789.22	0.12%	0.00	34,789.82
425.00 HEXCEL CORP SEC ID: 428291108	44.690000	10,060.43	18,993.25	0.02%	0.00	8,932.82
130.00 HIBBETT SPORTS INC SEC ID: 428567101	67.152000	5,092.10	8,729.76	0.01%	0.00	3,637.66
151.00 HIGHWOODS PROPERTIES INC SEC ID: 431284108	36.170000	4,898.44	5,461.67	0.00%	0.00	563.23
627.00 HILL-ROM HOLDINGS INC SEC ID: 431475102	41.340000	17,336.55	25,920.18	0.02%	0.00	8,583.63
215.00 HILLENBRAND INC SEC ID: 431571108	29.420000	4,882.65	6,325.30	0.01%	0.00	1,442.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
154.00 HILLSHIRE BRANDS CO SEC ID: 432589109	33.440000	5,043.50	5,149.76	0.00%	0.00	106.26
570.00 HILLTOP HOLDINGS INC SEC ID: 432748101	23.130000	4,930.50	13,184.10	0.01%	0.00	8,253.60
1,911.00 HOLOGIC INC SEC ID: 436440101	22.350000	35,479.86	42,710.85	0.03%	0.00	7,230.99
418.00 HOME BANCSHARES INC/AR SEC ID: 436893200	37.350000	4,932.40	15,612.30	0.01%	0.00	10,679.90
8,179.00 HOME DEPOT INC/THE SEC ID: 437076102	82.340000	301,526.82	673,458.86	0.55%	0.00	371,932.04
195.00 HOMEAWAY INC SEC ID: 43739Q100	40.880000	4,898.40	7,971.60	0.01%	0.00	3,073.20
4,841.00 HONEYWELL INTERNATIONAL INC SEC ID: 438516106	91.370000	200,555.37	442,322.17	0.36%	0.00	241,766.80
1,484.00 HORMEL FOODS CORP SEC ID: 440452100	45.170000	33,285.11	67,032.28	0.05%	0.00	33,747.17
2,192.00 HORIZON PHARMA INC SEC ID: 44047T109	7.620000	5,282.72	16,703.04	0.01%	0.00	11,420.32
192.00 HORNBECK OFFSHORE SERVICES INC SEC ID: 440543106	49.230000	4,809.60	9,452.16	0.01%	0.00	4,642.56
830.00 HORSEHEAD HOLDING CORP SEC ID: 440694305	16.210000	9,951.70	13,454.30	0.01%	0.00	3,502.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,202.00 HOSPITALITY PROPERTIES TRUST SEC ID: 44106M102	27.030000	48,928.44	59,520.06	0.05%	0.00	10,591.62
1,254.00 HOSPIRA INC SEC ID: 441060100	41.280000	47,511.13	51,765.12	0.04%	0.00	4,253.99
6,041.00 HOST HOTELS & RESORTS INC SEC ID: 44107P104	19.440000	95,209.45	117,437.04	0.10%	0.00	22,227.59
185.00 HOWARD HUGHES CORP/THE SEC ID: 44267D107	120.100000	15,117.50	22,218.50	0.02%	0.00	7,101.00
261.00 HUB GROUP INC SEC ID: 443320106	39.880000	9,897.12	10,408.68	0.01%	0.00	511.56
450.00 HUBBELL INC SEC ID: 443510201	108.900000	46,518.17	49,005.00	0.04%	0.00	2,486.83
6,129.00 HUDSON CITY BANCORP INC SEC ID: 443683107	9.430000	36,406.26	57,796.47	0.05%	0.00	21,390.21
278.00 HUDSON VALLEY HOLDING CORP SEC ID: 444172100	20.350000	4,920.60	5,657.30	0.00%	0.00	736.70
1,170.00 HUMANA INC SEC ID: 444859102	103.220000	74,670.22	120,767.40	0.10%	0.00	46,097.18
450.00 JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	77.300000	20,574.00	34,785.00	0.03%	0.00	14,211.00
7,642.00 HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	9.650000	40,273.34	73,745.30	0.06%	0.00	33,471.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
344.00 HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	90.010000	12,961.36	30,963.44	0.03%	0.00	18,002.08
2,133.00 HUNTSMAN CORP SEC ID: 447011107	24.600000	26,136.75	52,471.80	0.04%	0.00	26,335.05
165.00 HURON CONSULTING GROUP INC SEC ID: 447462102	62.670000	4,851.00	10,340.55	0.01%	0.00	5,489.55
514.00 HYATT HOTELS CORP SEC ID: 448579102	49.460000	19,943.20	25,422.44	0.02%	0.00	5,479.24
303.00 IAC/INTERACTIVECORP SEC ID: 44919P508	68.651000	11,608.50	20,801.25	0.02%	0.00	9,192.75
198.00 ICF INTERNATIONAL INC SEC ID: 44925C103	34.710000	4,950.00	6,872.58	0.01%	0.00	1,922.58
84.00 IPG PHOTONICS CORP SEC ID: 44980X109	77.610000	5,059.32	6,519.24	0.01%	0.00	1,459.92
2,031.00 ISTAR FINANCIAL INC SEC ID: 45031U101	14.270000	12,348.48	28,982.37	0.02%	0.00	16,633.89
414.00 ITT EDUCATIONAL SERVICES INC SEC ID: 45068B109	33.580000	9,931.86	13,902.12	0.01%	0.00	3,970.26
438.00 IXIA SEC ID: 45071R109	13.310000	5,159.64	5,829.78	0.00%	0.00	670.14
788.00 ITT CORP SEC ID: 450911201	43.420000	15,320.78	34,214.96	0.03%	0.00	18,894.18

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
315.00 IDACORP INC SEC ID: 451107106	51.840000	15,032.32	16,329.60	0.01%	0.00	1,297.28
287.00 IDEX CORP SEC ID: 45167R104	73.850000	14,860.69	21,194.95	0.02%	0.00	6,334.26
362.00 IDEXX LABORATORIES INC SEC ID: 45168D104	106.370000	27,066.74	38,505.94	0.03%	0.00	11,439.20
321.00 IGATE CORP SEC ID: 45169U105	40.160000	5,001.18	12,891.36	0.01%	0.00	7,890.18
445.00 IHS INC SEC ID: 451734107	119.700000	41,102.72	53,266.50	0.04%	0.00	12,163.78
2,798.00 ILLINOIS TOOL WORKS INC SEC ID: 452308109	84.080000	126,121.80	235,255.84	0.19%	0.00	109,134.04
730.00 ILLUMINA INC SEC ID: 452327109	110.590000	33,864.14	80,730.70	0.07%	0.00	46,866.56
473.00 IMMUNOGEN INC SEC ID: 45253H101	14.670000	5,510.45	6,938.91	0.01%	0.00	1,428.46
412.00 IMPAX LABORATORIES INC SEC ID: 45256B101	25.140000	8,330.64	10,357.68	0.01%	0.00	2,027.04
2,346.00 INCONTACT INC SEC ID: 45336E109	7.810000	11,753.46	18,322.26	0.01%	0.00	6,568.80
1,211.00 INCYTE CORP LTD SEC ID: 45337C102	50.630000	19,460.77	61,312.93	0.05%	0.00	41,852.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
190.00 INDEPENDENT BANK CORP/ROCKLAND SEC ID: 453836108	39.120000	4,932.40	7,432.80	0.01%	0.00	2,500.40
95.00 INFINITY PROPERTY & CASUALTY C SEC ID: 45665Q103	71.750000	5,136.65	6,816.25	0.01%	0.00	1,679.60
569.00 INFORMATICA CORP SEC ID: 45666Q102	41.500000	19,671.40	23,613.50	0.02%	0.00	3,942.10
784.00 INFINERA CORP SEC ID: 45667G103	9.780000	5,166.56	7,667.52	0.01%	0.00	2,500.96
337.00 INFOBLOX INC SEC ID: 45672H104	33.020000	10,045.97	11,127.74	0.01%	0.00	1,081.77
383.00 ING US INC SEC ID: 45685E106	35.150000	13,630.97	13,462.45	0.01%	0.00	-168.52
337.00 INGLES MARKETS INC SEC ID: 457030104	27.100000	5,048.26	9,132.70	0.01%	0.00	4,084.44
1,393.00 INGRAM MICRO INC SEC ID: 457153104	23.460000	25,185.44	32,679.78	0.03%	0.00	7,494.34
412.00 INGREDION INC SEC ID: 457187102	68.460000	20,064.33	28,205.52	0.02%	0.00	8,141.19
992.00 INLAND REAL ESTATE CORP SEC ID: 457461200	10.520000	9,979.52	10,435.84	0.01%	0.00	456.32
305.00 INSIGHT ENTERPRISES INC SEC ID: 45765U103	22.710000	5,072.15	6,926.55	0.01%	0.00	1,854.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
156.00 INNOSPEC INC SEC ID: 45768S105	46.220000	4,873.11	7,210.32	0.01%	0.00	2,337.21
106.00 INNOPHOS HOLDINGS INC SEC ID: 45774N108	48.600000	5,185.52	5,151.60	0.00%	0.00	-33.92
245.00 INSULET CORP SEC ID: 45784P101	37.100000	5,049.45	9,089.50	0.01%	0.00	4,040.05
2,593.00 INTEGRATED DEVICE TECHNOLOGY I SEC ID: 458118106	10.180000	16,024.74	26,396.74	0.02%	0.00	10,372.00
31,863.00 INTEL CORP SEC ID: 458140100	25.955000	666,161.19	827,004.17	0.67%	0.00	160,842.98
304.00 INTEGRYS ENERGY GROUP INC SEC ID: 45822P105	54.410000	14,874.72	16,540.64	0.01%	0.00	1,665.92
1,135.00 INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	24.340000	18,637.04	27,625.90	0.02%	0.00	8,988.86
213.00 INTERACTIVE INTELLIGENCE GROUP INC SEC ID: 45841V109	67.360000	5,188.68	14,347.68	0.01%	0.00	9,159.00
586.00 INTERCONTINENTALEXCHANGE GROUP SEC ID: 45866F104	224.920000	97,809.50	131,803.12	0.11%	0.00	33,993.62
1,182.00 INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	26.360000	19,053.84	31,157.52	0.03%	0.00	12,103.68
5,493.00 INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	187.570000	451,334.00	1,030,322.01	0.83%	0.00	578,988.01

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
910.00 INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	85.980000	36,099.79	78,241.80	0.06%	0.00	42,142.01
821.00 INTERNATIONAL GAME TECHNOLOGY SEC ID: 459902102	18.160000	13,743.54	14,909.36	0.01%	0.00	1,165.82
2,693.00 INTERNATIONAL PAPER CO SEC ID: 460146103	49.030000	94,491.99	132,037.79	0.11%	0.00	37,545.80
186.00 INTERNATIONAL SPEEDWAY CORP SEC ID: 460335201	35.450000	4,992.24	6,593.70	0.01%	0.00	1,601.46
1,148.00 INTERSIL CORP SEC ID: 46069S109	11.471000	9,631.72	13,168.71	0.01%	0.00	3,536.99
3,696.00 INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	17.700000	36,512.41	65,419.20	0.05%	0.00	28,906.79
377.00 INTERVAL LEISURE GROUP INC SEC ID: 46113M108	30.908000	5,051.80	11,652.32	0.01%	0.00	6,600.52
256.00 INTUITIVE SURGICAL INC SEC ID: 46120E602	384.080000	70,720.53	98,324.48	0.08%	0.00	27,603.95
2,235.00 INTUIT INC SEC ID: 461202103	76.320000	72,897.66	170,575.20	0.14%	0.00	97,677.54
927.00 INVENSENSE INC SEC ID: 46123D205	20.780000	9,909.63	19,263.06	0.02%	0.00	9,353.43
4,358.00 INVESCO MORTGAGE CAPITAL INC SEC ID: 46131B100	14.680000	64,149.76	63,975.44	0.05%	0.00	-174.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
363.00 INVESTORS BANCORP INC SEC ID: 46146P102	25.580000	5,049.33	9,285.54	0.01%	0.00	4,236.21
1,446.00 IRON MOUNTAIN INC SEC ID: 462846106	30.350000	35,839.11	43,886.10	0.04%	0.00	8,046.99
243.00 ITC HOLDINGS CORP SEC ID: 465685105	95.820000	20,168.61	23,284.26	0.02%	0.00	3,115.65
421.00 ITRON INC SEC ID: 465741106	41.430000	15,433.86	17,442.03	0.01%	0.00	2,008.17
23,620.00 JPMORGAN CHASE & CO SEC ID: 46625H100	58.480000	978,398.32	1,381,297.60	1.12%	0.00	402,899.28
841.00 JMP GROUP INC SEC ID: 46629U107	7.400000	5,188.97	6,223.40	0.01%	0.00	1,034.43
225.00 JACK IN THE BOX INC SEC ID: 466367109	50.020000	5,033.25	11,254.50	0.01%	0.00	6,221.25
799.00 JACOBS ENGINEERING GROUP INC SEC ID: 469814107	62.990000	32,671.11	50,329.01	0.04%	0.00	17,657.90
2,438.00 JANUS CAPITAL GROUP INC SEC ID: 47102X105	12.370000	18,187.48	30,158.06	0.02%	0.00	11,970.58
1,138.00 JARDEN CORP SEC ID: 471109108	61.350000	26,879.79	69,816.30	0.06%	0.00	42,936.51
1,747.00 JAVELIN MORTGAGE INVESTMENT CO SEC ID: 47200B104	13.930000	23,322.45	24,335.71	0.02%	0.00	1,013.26

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
813.00 JETBLUE AIRWAYS CORP SEC ID: 477143101	8.540000	5,162.55	6,943.02	0.01%	0.00	1,780.47
16,798.00 JOHNSON & JOHNSON SEC ID: 478160104	91.590000	1,107,994.92	1,538,528.82	1.25%	0.00	430,533.90
4,333.00 JOHNSON CONTROLS INC SEC ID: 478366107	51.300000	104,970.66	222,282.90	0.18%	0.00	117,312.24
376.00 JONES LANG LASALLE INC SEC ID: 48020Q107	102.390000	26,928.52	38,498.64	0.03%	0.00	11,570.12
1,039.00 JONES GROUP INC/THE SEC ID: 48020T101	14.960000	10,750.66	15,543.44	0.01%	0.00	4,792.78
106.00 JOS A BANK CLOTHIERS INC SEC ID: 480838101	54.770000	5,086.94	5,805.62	0.00%	0.00	718.68
180.00 J2 GLOBAL INC SEC ID: 48123V102	50.010000	4,905.00	9,001.80	0.01%	0.00	4,096.80
5,601.00 JUNIPER NETWORKS INC SEC ID: 48203R104	22.570000	106,611.74	126,414.57	0.10%	0.00	19,802.83
379.00 KAR AUCTION SERVICES INC SEC ID: 48238T109	29.550000	5,040.70	11,199.45	0.01%	0.00	6,158.75
903.00 KBR INC SEC ID: 48242W106	31.890000	20,489.07	28,796.67	0.02%	0.00	8,307.60
1,168.00 KLA-TENCOR CORP SEC ID: 482480100	64.460000	54,278.65	75,289.28	0.06%	0.00	21,010.63

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
380.00 KANSAS CITY SOUTHERN SEC ID: 485170302	123.830000	20,218.40	47,055.40	0.04%	0.00	26,837.00
323.00 KAPSTONE PAPER AND PACKAGING C SEC ID: 48562P103	55.860000	5,332.73	18,042.78	0.01%	0.00	12,710.05
1,596.00 KB HOME SEC ID: 48666K109	18.280000	12,943.56	29,174.88	0.02%	0.00	16,231.32
1,673.00 KELLOGG CO SEC ID: 487836108	61.070000	83,414.11	102,170.11	0.08%	0.00	18,756.00
320.00 KELLY SERVICES INC SEC ID: 488152208	24.940000	5,027.20	7,980.80	0.01%	0.00	2,953.60
2,337.00 KEMET CORP SEC ID: 488360207	5.640000	9,651.81	13,180.68	0.01%	0.00	3,528.87
314.00 KEMPER CORPORATION SEC ID: 488401100	40.880000	9,143.68	12,836.32	0.01%	0.00	3,692.64
516.00 KENNAMETAL INC SEC ID: 489170100	52.070000	20,593.56	26,868.12	0.02%	0.00	6,274.56
1,603.00 KEY ENERGY SERVICES INC SEC ID: 492914106	7.900000	9,714.18	12,663.70	0.01%	0.00	2,949.52
6,436.00 KEYCORP SEC ID: 493267108	13.420000	51,101.84	86,371.12	0.07%	0.00	35,269.28
667.00 KEYW HOLDING CORP/THE SEC ID: 493723100	13.440000	4,970.82	8,964.48	0.01%	0.00	3,993.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
426.00 KFORCE INC SEC ID: 493732101	20.460000	5,197.20	8,715.96	0.01%	0.00	3,518.76
369.00 KILROY REALTY CORP SEC ID: 49427F108	50.180000	14,040.45	18,516.42	0.01%	0.00	4,475.97
2,345.00 KIMBERLY-CLARK CORP SEC ID: 494368103	104.460000	164,477.68	244,958.70	0.20%	0.00	80,481.02
2,883.00 KIMCO REALTY CORP SEC ID: 49446R109	19.750000	51,500.67	56,939.25	0.05%	0.00	5,438.58
2,288.00 KINDER MORGAN INC/DELAWARE SEC ID: 49456B101	36.000000	71,206.96	82,368.00	0.07%	0.00	11,161.04
6,535.00 KIOR INC SEC ID: 497217109	1.680000	10,305.04	10,978.80	0.01%	0.00	673.76
525.00 KIRBY CORP SEC ID: 497266106	99.250000	20,007.75	52,106.25	0.04%	0.00	32,098.50
1,071.00 KITE REALTY GROUP TRUST SEC ID: 49803T102	6.570000	4,905.18	7,036.47	0.01%	0.00	2,131.29
306.00 KNIGHT TRANSPORTATION INC SEC ID: 499064103	18.340000	4,938.84	5,612.04	0.00%	0.00	673.20
2,274.00 KODIAK OIL & GAS CORP SEC ID: 50015Q100	11.210000	15,944.24	25,491.54	0.02%	0.00	9,547.30
642.00 KOHL'S CORP SEC ID: 500255104	56.750000	31,379.32	36,433.50	0.03%	0.00	5,054.18

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
138.00 KOPPERS HOLDINGS INC SEC ID: 50060P106	45.750000	4,969.38	6,313.50	0.01%	0.00	1,344.12
3,676.00 KRAFT FOODS GROUP INC SEC ID: 50076Q106	53.910000	115,897.53	198,173.16	0.16%	0.00	82,275.63
846.00 KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	7.680000	5,076.00	6,497.28	0.01%	0.00	1,421.28
3,956.00 KROGER CO/THE SEC ID: 501044101	39.530000	90,643.20	156,380.68	0.13%	0.00	65,737.48
1,885.00 L BRANDS INC SEC ID: 501797104	61.850000	51,159.09	116,587.25	0.09%	0.00	65,428.16
390.00 LHC GROUP INC SEC ID: 50187A107	24.040000	5,093.40	9,375.60	0.01%	0.00	4,282.20
1,271.00 LKQ CORP SEC ID: 501889208	32.900000	27,050.07	41,815.90	0.03%	0.00	14,765.83
622.00 LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	47.050000	20,223.92	29,265.10	0.02%	0.00	9,041.18
2,500.00 LSI CORP SEC ID: 502161102	11.035000	14,900.00	27,587.50	0.02%	0.00	12,687.50
514.00 LA-Z-BOY INC SEC ID: 505336107	31.000000	4,821.32	15,934.00	0.01%	0.00	11,112.68
831.00 LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	91.370000	55,604.11	75,928.47	0.06%	0.00	20,324.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125.00 LACLEDE GROUP INC/THE SEC ID: 505597104	45.540000	4,991.25	5,692.50	0.00%	0.00	701.25
231.00 LAKELAND FINANCIAL CORP SEC ID: 511656100	39.000000	5,109.72	9,009.00	0.01%	0.00	3,899.28
1,138.00 LAM RESEARCH CORP SEC ID: 512807108	54.450000	27,918.93	61,964.10	0.05%	0.00	34,045.17
766.00 LAMAR ADVERTISING CO SEC ID: 512815101	52.250000	18,621.46	40,023.50	0.03%	0.00	21,402.04
68.00 LANCASTER COLONY CORP SEC ID: 513847103	88.150000	4,930.68	5,994.20	0.00%	0.00	1,063.52
285.00 LANDSTAR SYSTEM INC SEC ID: 515098101	57.450000	14,701.00	16,373.25	0.01%	0.00	1,672.25
2,324.00 LAS VEGAS SANDS CORP SEC ID: 517834107	78.870000	111,682.18	183,293.88	0.15%	0.00	71,611.70
752.00 LASALLE HOTEL PROPERTIES SEC ID: 517942108	30.860000	18,700.40	23,206.72	0.02%	0.00	4,506.32
1,407.00 ESTEE LAUDER COS INC/THE SEC ID: 518439104	75.320000	84,147.31	105,975.24	0.09%	0.00	21,827.93
1,384.00 LEAP WIRELESS INTERNATIONAL IN SEC ID: 521863308	17.400000	8,054.88	24,081.60	0.02%	0.00	16,026.72
803.00 LEAR CORP SEC ID: 521865204	80.970000	38,882.32	65,018.91	0.05%	0.00	26,136.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
567.00 LEGGETT & PLATT INC SEC ID: 524660107	30.940000	12,978.63	17,542.98	0.01%	0.00	4,564.35
940.00 LEGG MASON INC SEC ID: 524901105	43.480000	29,384.40	40,871.20	0.03%	0.00	11,486.80
391.00 LEIDOS HLDGS INC SEC ID: 525327102	46.490000	13,680.07	18,177.59	0.01%	0.00	4,497.52
1,049.00 LENDER PROCESSING SERVICES INC SEC ID: 52602E102	37.380000	19,710.71	39,211.62	0.03%	0.00	19,500.91
1,308.00 LENNAR CORP SEC ID: 526057104	39.560000	31,139.72	51,744.48	0.04%	0.00	20,604.76
157.00 LENNOX INTERNATIONAL INC SEC ID: 526107107	85.060000	9,938.10	13,354.42	0.01%	0.00	3,416.32
1,663.00 LEUCADIA NATIONAL CORP SEC ID: 527288104	28.340000	31,446.97	47,129.42	0.04%	0.00	15,682.45
810.00 LEVEL 3 COMMUNICATIONS INC SEC ID: 52729N308	33.170000	17,607.66	26,867.70	0.02%	0.00	9,260.04
889.00 LEXMARK INTERNATIONAL INC SEC ID: 529771107	35.520000	27,298.59	31,577.28	0.03%	0.00	4,278.69
4,166.00 LIBERTY INTERACTIVE CORP SEC ID: 53071M104	29.350000	57,324.44	122,272.10	0.10%	0.00	64,947.66
208.00 LIBERTY VENTURES SEC ID: 53071M880	122.590000	7,695.72	25,498.72	0.02%	0.00	17,803.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
778.00 LIBERTY PROPERTY TRUST SEC ID: 531172104	33.870000	24,118.00	26,350.86	0.02%	0.00	2,232.86
553.00 LIBERTY MEDIA CORP SEC ID: 531229102	146.292000	60,229.54	80,899.48	0.07%	0.00	20,669.94
266.00 LIFE TIME FITNESS INC SEC ID: 53217R207	47.000000	10,070.76	12,502.00	0.01%	0.00	2,431.24
864.00 LIFE TECHNOLOGIES CORP SEC ID: 53217V109	75.800000	53,799.71	65,491.20	0.05%	0.00	11,691.49
326.00 LIFEPOINT HOSPITALS INC SEC ID: 53219L109	52.840000	12,249.18	17,225.84	0.01%	0.00	4,976.66
559.00 ELI LILLY & CO SEC ID: 532457108	51.000000	21,490.66	28,509.00	0.02%	0.00	7,018.34
416.00 LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	71.340000	19,912.06	29,677.44	0.02%	0.00	9,765.38
1,312.00 LINCOLN NATIONAL CORP SEC ID: 534187109	51.620000	39,367.52	67,725.44	0.05%	0.00	28,357.92
1,568.00 LINEAR TECHNOLOGY CORP SEC ID: 535678106	45.550000	50,489.91	71,422.40	0.06%	0.00	20,932.49
538.00 LINKEDIN CORP SEC ID: 53578A108	216.830000	62,436.96	116,654.54	0.09%	0.00	54,217.58
279.00 LITHIA MOTORS INC SEC ID: 536797103	69.420000	5,354.01	19,368.18	0.02%	0.00	14,014.17

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
75.00 LITTELFUSE INC SEC ID: 537008104	92.930000	4,898.25	6,969.75	0.01%	0.00	2,071.50
395.00 LIVEPERSON INC SEC ID: 538146101	14.820000	5,048.10	5,853.90	0.00%	0.00	805.80
1,697.00 LOCKHEED MARTIN CORP SEC ID: 539830109	148.660000	147,452.59	252,276.02	0.20%	0.00	104,823.43
2,248.00 LOEWS CORP SEC ID: 540424108	48.240000	85,277.65	108,443.52	0.09%	0.00	23,165.87
2,712.00 LORILLARD INC SEC ID: 544147101	50.680000	64,096.76	137,444.16	0.11%	0.00	73,347.40
533.00 LOUISIANA-PACIFIC CORP SEC ID: 546347105	18.510000	10,009.74	9,865.83	0.01%	0.00	-143.91
7,144.00 LOWE'S COS INC SEC ID: 548661107	49.550000	204,697.75	353,985.20	0.29%	0.00	149,287.45
626.00 M&T BANK CORP SEC ID: 55261F104	116.420000	45,710.52	72,878.92	0.06%	0.00	27,168.40
344.00 MB FINANCIAL INC SEC ID: 55264U108	32.060000	6,536.00	11,028.64	0.01%	0.00	4,492.64
369.00 MDC HOLDINGS INC SEC ID: 552676108	32.240000	11,623.50	11,896.56	0.01%	0.00	273.06
968.00 MDU RESOURCES GROUP INC SEC ID: 552690109	30.550000	20,031.06	29,572.40	0.02%	0.00	9,541.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
115.00 MGE ENERGY INC SEC ID: 55277P104	57.714000	5,092.20	6,637.11	0.01%	0.00	1,544.91
3,013.00 MGM RESORTS INTERNATIONAL SEC ID: 552953101	23.520000	30,503.52	70,865.76	0.06%	0.00	40,362.24
203.00 MKS INSTRUMENTS INC SEC ID: 55306N104	29.920000	5,093.27	6,073.76	0.00%	0.00	980.49
76.00 MSC INDUSTRIAL DIRECT CO SEC ID: 553530106	80.870000	4,953.68	6,146.12	0.00%	0.00	1,192.44
840.00 MSCI INC SEC ID: 55354G100	43.720000	30,204.52	36,724.80	0.03%	0.00	6,520.28
171.00 MTS SYSTEMS CORP SEC ID: 553777103	71.070000	9,876.96	12,152.97	0.01%	0.00	2,276.01
390.00 MVC CAPITAL INC SEC ID: 553829102	13.500000	5,050.50	5,265.00	0.00%	0.00	214.50
1,188.00 MACERICH CO/THE SEC ID: 554382101	58.890000	50,432.16	69,961.32	0.06%	0.00	19,529.16
2,416.00 MACY'S INC SEC ID: 55616P104	53.400000	86,722.19	129,014.40	0.10%	0.00	42,292.21
714.00 STEVEN MADDEN LTD SEC ID: 556269108	36.590000	18,714.14	26,125.26	0.02%	0.00	7,411.12
93.00 MAGELLAN HEALTH SERVICES INC SEC ID: 559079207	59.910000	4,841.58	5,571.63	0.00%	0.00	730.05

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,587.00 MAGNUM HUNTER RESOURCES CORP SEC ID: 55973B102	7.310000	10,244.52	18,910.97	0.02%	0.00	8,666.45
259.00 MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016 SEC ID: 55973B110	0.000000	0.00	0.00	0.00%	0.00	0.00
104.00 MAIN STREET CAPITAL CORP SEC ID: 56035L104	32.690000	1,919.84	3,399.76	0.00%	0.00	1,479.92
649.00 MAINSOURCE FINANCIAL GROUP INC SEC ID: 56062Y102	18.030000	5,750.14	11,701.47	0.01%	0.00	5,951.33
1,451.00 MANITOWOC CO INC/THE SEC ID: 563571108	23.320000	15,582.43	33,837.32	0.03%	0.00	18,254.89
412.00 MANPOWERGROUP INC SEC ID: 56418H100	85.860000	15,714.52	35,374.32	0.03%	0.00	19,659.80
4,483.00 MARATHON OIL CORP SEC ID: 565849106	35.300000	104,095.62	158,249.90	0.13%	0.00	54,154.28
1,678.00 MARATHON PETROLEUM CORP SEC ID: 56585A102	91.730000	95,525.86	153,922.94	0.12%	0.00	58,397.08
513.00 MARCUS CORP SEC ID: 566330106	13.440000	4,945.32	6,894.72	0.01%	0.00	1,949.40
53.00 MARKEL CORP SEC ID: 570535104	580.350000	19,967.59	30,758.55	0.02%	0.00	10,790.96
208.00 MARKETAXESS HOLDINGS INC SEC ID: 57060D108	66.928000	5,002.40	13,921.02	0.01%	0.00	8,918.62

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,608.00 MARSH & MCLENNAN COS INC SEC ID: 571748102	48.360000	107,513.60	174,482.88	0.14%	0.00	66,969.28
1,817.00 MARRIOTT INTERNATIONAL INC/DE SEC ID: 571903202	49.351000	64,337.83	89,670.77	0.07%	0.00	25,332.94
744.00 MARTEN TRANSPORT LTD SEC ID: 573075108	20.190000	9,869.66	15,021.36	0.01%	0.00	5,151.70
69.00 MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	99.940000	5,063.22	6,895.86	0.01%	0.00	1,832.64
2,938.00 MASCO CORP SEC ID: 574599106	22.770000	47,648.92	66,898.26	0.05%	0.00	19,249.34
356.00 MASTEC INC SEC ID: 576323109	32.720000	6,497.00	11,648.32	0.01%	0.00	5,151.32
702.00 MASTERCARD INC SEC ID: 57636Q104	835.460000	230,425.48	586,492.92	0.48%	0.00	356,067.44
500.00 MATSON INC SEC ID: 57686G105	26.110000	8,942.86	13,055.00	0.01%	0.00	4,112.14
2,505.00 MATTEL INC SEC ID: 577081102	47.580000	49,444.94	119,187.90	0.10%	0.00	69,742.96
153.00 MATTHEWS INTERNATIONAL CORP SEC ID: 577128101	42.610000	4,915.89	6,519.33	0.01%	0.00	1,603.44
2,078.00 MAXIM INTEGRATED PRODUCTS INC SEC ID: 57772K101	27.900000	49,373.28	57,976.20	0.05%	0.00	8,602.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
254.00 MAXIMUS INC SEC ID: 577933104	43.990000	10,121.90	11,173.46	0.01%	0.00	1,051.56
556.00 MCCORMICK & CO INC/MD SEC ID: 579780206	68.920000	25,938.36	38,319.52	0.03%	0.00	12,381.16
6,048.00 MCDERMOTT INTERNATIONAL INC SEC ID: 580037109	9.160000	51,528.96	55,399.68	0.04%	0.00	3,870.72
4,692.00 MCDONALD'S CORP SEC ID: 580135101	97.030000	186,509.82	455,264.76	0.37%	0.00	268,754.94
168.00 MCGRATH RENTCORP SEC ID: 580589109	39.800000	4,999.68	6,686.40	0.01%	0.00	1,686.72
1,811.00 MCGRAW HILL FINANCIAL INC SEC ID: 580645109	78.200000	91,640.60	141,620.20	0.11%	0.00	49,979.60
1,684.00 MCKESSON CORP SEC ID: 58155Q103	161.400000	90,057.62	271,797.60	0.22%	0.00	181,739.98
1,286.00 MEAD JOHNSON NUTRITION CO SEC ID: 582839106	83.760000	54,407.24	107,715.36	0.09%	0.00	53,308.12
1,508.00 MEADWESTVACO CORP SEC ID: 583334107	36.930000	35,213.87	55,690.44	0.05%	0.00	20,476.57
526.00 MEDALLION FINANCIAL CORP SEC ID: 583928106	14.350000	5,207.40	7,548.10	0.01%	0.00	2,340.70
295.00 MEDICINES CO/THE SEC ID: 584688105	38.620000	4,838.00	11,392.90	0.01%	0.00	6,554.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
726.00 MEDIVATION INC SEC ID: 58501N101	63.820000	36,387.12	46,333.32	0.04%	0.00	9,946.20
514.00 MEDNAX INC SEC ID: 58502B106	53.380000	19,905.31	27,437.32	0.02%	0.00	7,532.01
6,674.00 MEDTRONIC INC SEC ID: 585055106	57.390000	316,018.19	383,020.86	0.31%	0.00	67,002.67
324.00 MEN'S WEARHOUSE INC/THE SEC ID: 587118100	51.080000	10,533.24	16,549.92	0.01%	0.00	6,016.68
1,011.00 MENTOR GRAPHICS CORP SEC ID: 587200106	24.070000	12,656.01	24,334.77	0.02%	0.00	11,678.76
19,697.00 MERCK & CO INC SEC ID: 58933Y105	50.050000	824,286.07	985,834.85	0.80%	0.00	161,548.78
128.00 MERCURY GENERAL CORP SEC ID: 589400100	49.710000	4,974.08	6,362.88	0.01%	0.00	1,388.80
160.00 MEREDITH CORP SEC ID: 589433101	51.800000	4,865.60	8,288.00	0.01%	0.00	3,422.40
276.00 MERIDIAN BIOSCIENCE INC SEC ID: 589584101	26.530000	5,268.84	7,322.28	0.01%	0.00	2,053.44
402.00 MERIDIAN INTERSTATE BANCORP IN SEC ID: 58964Q104	22.580000	5,121.48	9,077.16	0.01%	0.00	3,955.68
221.00 MERITAGE HOMES CORP SEC ID: 59001A102	47.990000	5,049.85	10,605.79	0.01%	0.00	5,555.94

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,315.00 MERITOR INC SEC ID: 59001K100	10.430000	6,588.15	13,715.45	0.01%	0.00	7,127.30
1,926.00 MERRIMACK PHARMACEUTICALS INC SEC ID: 590328100	5.331000	9,899.64	10,267.51	0.01%	0.00	367.87
94.00 MESA LABORATORIES INC SEC ID: 59064R109	78.580000	5,018.66	7,386.52	0.01%	0.00	2,367.86
3,245.00 METLIFE INC SEC ID: 59156R108	53.920000	120,020.15	174,970.40	0.14%	0.00	54,950.25
193.00 METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	242.590000	34,271.93	46,819.87	0.04%	0.00	12,547.94
510.00 MICROS SYSTEMS INC SEC ID: 594901100	57.370000	24,301.50	29,258.70	0.02%	0.00	4,957.20
49,881.00 MICROSOFT CORP SEC ID: 594918104	37.410000	1,378,150.65	1,866,048.21	1.51%	0.00	487,897.56
793.00 MICROCHIP TECHNOLOGY INC SEC ID: 595017104	44.750000	28,440.95	35,486.75	0.03%	0.00	7,045.80
5,312.00 MICRON TECHNOLOGY INC SEC ID: 595112103	21.750000	44,116.54	115,536.00	0.09%	0.00	71,419.46
827.00 MICROSEMI CORP SEC ID: 595137100	24.950000	15,828.23	20,633.65	0.02%	0.00	4,805.42
189.00 MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	60.740000	10,400.25	11,479.86	0.01%	0.00	1,079.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
117.00 MIDDLEBY CORP SEC ID: 596278101	239.724000	10,661.04	28,047.71	0.02%	0.00	17,386.67
510.00 MIDDLESEX WATER CO SEC ID: 596680108	20.940000	9,970.50	10,679.40	0.01%	0.00	708.90
1,712.00 MIDSTATES PETROLEUM CO INC SEC ID: 59804T100	6.620000	9,792.64	11,333.44	0.01%	0.00	1,540.80
1,523.00 MILLENNIAL MEDIA INC SEC ID: 60040N105	7.270000	10,919.91	11,072.21	0.01%	0.00	152.30
1,639.00 MILLER ENERGY RESOURCES INC SEC ID: 600527105	7.040000	5,293.97	11,538.56	0.01%	0.00	6,244.59
138.00 MINE SAFETY APPLIANCES CO SEC ID: 602720104	51.210000	4,854.84	7,066.98	0.01%	0.00	2,212.14
358.00 MOHAWK INDUSTRIES INC SEC ID: 608190104	148.900000	20,413.16	53,306.20	0.04%	0.00	32,893.04
758.00 MOLSON COORS BREWING CO SEC ID: 60871R209	56.150000	32,706.34	42,561.70	0.03%	0.00	9,855.36
4,174.00 MOLYCORP INC SEC ID: 608753109	5.620000	20,118.68	23,457.88	0.02%	0.00	3,339.20
327.00 MOMENTA PHARMACEUTICALS INC SEC ID: 60877T100	17.680000	5,071.77	5,781.36	0.00%	0.00	709.59
11,481.00 MONDELEZ INTERNATIONAL INC SEC ID: 609207105	35.300000	227,189.47	405,279.30	0.33%	0.00	178,089.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
345.00 MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	34.660000	5,226.75	11,957.70	0.01%	0.00	6,730.95
366.00 MONOTYPE IMAGING HOLDINGS INC SEC ID: 61022P100	31.860000	5,025.18	11,660.76	0.01%	0.00	6,635.58
148.00 MONRO MUFFLER BRAKE INC SEC ID: 610236101	56.360000	5,046.80	8,341.28	0.01%	0.00	3,294.48
3,252.00 MONSANTO CO SEC ID: 61166W101	116.550000	165,489.08	379,020.60	0.31%	0.00	213,531.52
882.00 MONSTER BEVERAGE CORP SEC ID: 611740101	67.770000	34,424.46	59,773.14	0.05%	0.00	25,348.68
2,126.00 MONSTER WORLDWIDE INC SEC ID: 611742107	7.130000	9,992.20	15,158.38	0.01%	0.00	5,166.18
1,388.00 MOODY'S CORP SEC ID: 615369105	78.470000	53,181.58	108,916.36	0.09%	0.00	55,734.78
221.00 MOOG INC SEC ID: 615394202	67.940000	9,483.64	15,014.74	0.01%	0.00	5,531.10
10,299.00 MORGAN STANLEY SEC ID: 617446448	31.360000	221,618.61	322,976.64	0.26%	0.00	101,358.03
83.00 MORNINGSTAR INC SEC ID: 617700109	78.090000	4,849.69	6,481.47	0.01%	0.00	1,631.78
1,263.00 MOTOROLA SOLUTIONS INC SEC ID: 620076307	67.500000	70,791.80	85,252.50	0.07%	0.00	14,460.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
294.00 MOVADO GROUP INC SEC ID: 624580106	44.010000	4,933.32	12,938.94	0.01%	0.00	8,005.62
238.00 MUELLER INDUSTRIES INC SEC ID: 624756102	63.010000	8,653.68	14,996.38	0.01%	0.00	6,342.70
1,401.00 MURPHY OIL CORP SEC ID: 626717102	64.880000	59,478.39	90,896.88	0.07%	0.00	31,418.49
350.00 MURPHY USA INC SEC ID: 626755102	41.560000	9,641.63	14,546.00	0.01%	0.00	4,904.37
3,183.00 MYLAN INC/PA SEC ID: 628530107	43.400000	66,244.46	138,142.20	0.11%	0.00	71,897.74
542.00 MYRIAD GENETICS INC SEC ID: 62855J104	20.980000	11,051.38	11,371.16	0.01%	0.00	319.78
231.00 NBT BANCORP INC SEC ID: 628778102	25.900000	5,058.90	5,982.90	0.00%	0.00	924.00
449.00 NCI BUILDING SYSTEMS INC SEC ID: 628852204	17.540000	4,992.88	7,875.46	0.01%	0.00	2,882.58
1,443.00 NCR CORP SEC ID: 62886E108	34.060000	32,268.57	49,148.58	0.04%	0.00	16,880.01
705.00 NGP CAPITAL RESOURCES CO SEC ID: 62912R107	7.470000	5,019.60	5,266.35	0.00%	0.00	246.75
544.00 NIC INC SEC ID: 62914B100	24.870000	6,832.64	13,529.28	0.01%	0.00	6,696.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
847.00 NN INC SEC ID: 629337106	20.190000	5,200.58	17,100.93	0.01%	0.00	11,900.35
1,294.00 NPS PHARMACEUTICALS INC SEC ID: 62936P103	30.360000	11,516.60	39,285.84	0.03%	0.00	27,769.24
4,083.00 NRG ENERGY INC SEC ID: 629377508	28.720000	99,233.27	117,263.76	0.09%	0.00	18,030.49
11.00 NVR INC SEC ID: 62944T105	1,026.010000	7,904.41	11,286.11	0.01%	0.00	3,381.70
738.00 NASDAQ OMX GROUP INC/THE SEC ID: 631103108	39.800000	22,396.95	29,372.40	0.02%	0.00	6,975.45
329.00 NATIONAL FUEL GAS CO SEC ID: 636180101	71.400000	19,679.54	23,490.60	0.02%	0.00	3,811.06
332.00 NATIONAL HEALTH INVESTORS INC SEC ID: 63633D104	56.100000	16,244.76	18,625.20	0.02%	0.00	2,380.44
571.00 NATIONAL INSTRUMENTS CORP SEC ID: 636518102	32.020000	16,176.43	18,283.42	0.01%	0.00	2,106.99
2,760.00 NATIONAL OILWELL VARCO INC SEC ID: 637071101	79.530000	156,833.59	219,502.80	0.18%	0.00	62,669.21
779.00 NATIONAL PENN BANCSHARES INC SEC ID: 637138108	11.330000	5,951.56	8,826.07	0.01%	0.00	2,874.51
535.00 NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	30.330000	12,995.15	16,226.55	0.01%	0.00	3,231.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
254.00 NATIONSTAR MORTGAGE HOLDINGS I SEC ID: 63861C109	36.960000	4,937.76	9,387.84	0.01%	0.00	4,450.08
108.00 NAVIGATORS GROUP INC/THE SEC ID: 638904102	63.160000	4,966.92	6,821.28	0.01%	0.00	1,854.36
607.00 NATUS MEDICAL INC SEC ID: 639050103	22.500000	5,032.03	13,657.50	0.01%	0.00	8,625.47
564.00 NAVISTAR INTERNATIONAL CORP SEC ID: 63934E108	38.190000	14,678.28	21,539.16	0.02%	0.00	6,860.88
507.00 NAVIGANT CONSULTING INC SEC ID: 63935N107	19.200000	5,070.00	9,734.40	0.01%	0.00	4,664.40
233.00 NELNET INC SEC ID: 64031N108	42.140000	5,039.79	9,818.62	0.01%	0.00	4,778.83
3,457.00 NETAPP INC SEC ID: 64110D104	41.140000	131,772.45	142,220.98	0.12%	0.00	10,448.53
328.00 NETFLIX INC SEC ID: 64110L106	368.170000	29,739.76	120,759.76	0.10%	0.00	91,020.00
305.00 NETSCOUT SYSTEMS INC SEC ID: 64115T104	29.590000	5,407.65	9,024.95	0.01%	0.00	3,617.30
420.00 NETSUITE INC SEC ID: 64118Q107	103.020000	23,888.14	43,268.40	0.04%	0.00	19,380.26
793.00 NEUSTAR INC SEC ID: 64126X201	49.860000	20,269.08	39,538.98	0.03%	0.00	19,269.90

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
110.00 NEW JERSEY RESOURCES CORP SEC ID: 646025106	46.240000	4,907.10	5,086.40	0.00%	0.00	179.30
2,000.00 NEW RESIDENTIAL INVESTMENT COR SEC ID: 64828T102	6.680000	13,400.00	13,360.00	0.01%	0.00	-40.00
2,764.00 NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	16.850000	33,278.56	46,573.40	0.04%	0.00	13,294.84
1,451.00 NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	6.990000	9,678.17	10,142.49	0.01%	0.00	464.32
1,539.00 NEW YORK TIMES CO/THE SEC ID: 650111107	15.870000	12,161.41	24,423.93	0.02%	0.00	12,262.52
2,000.00 NEWCASTLE INVESTMENT CORP SEC ID: 65105M108	5.740000	10,034.24	11,480.00	0.01%	0.00	1,445.76
1,621.00 NEWELL RUBBERMAID INC SEC ID: 651229106	32.410000	29,334.48	52,536.61	0.04%	0.00	23,202.13
552.00 NEWFIELD EXPLORATION CO SEC ID: 651290108	24.630000	12,420.00	13,595.76	0.01%	0.00	1,175.76
564.00 NEWPARK RESOURCES INC SEC ID: 651718504	12.290000	4,980.12	6,931.56	0.01%	0.00	1,951.44
3,391.00 NEWS CORP SEC ID: 65249B109	18.020000	31,248.60	61,105.82	0.05%	0.00	29,857.22
496.00 NEWSTAR FINANCIAL INC SEC ID: 65251F105	17.770000	4,786.40	8,813.92	0.01%	0.00	4,027.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,258.00 NEXTERA ENERGY INC SEC ID: 65339F101	85.620000	175,992.05	278,949.96	0.23%	0.00	102,957.91
4,545.00 NIKE INC SEC ID: 654106103	78.640000	165,701.09	357,418.80	0.29%	0.00	191,717.71
1,904.00 NISOURCE INC SEC ID: 65473P105	32.880000	41,260.63	62,603.52	0.05%	0.00	21,342.89
2,530.00 NOBLE ENERGY INC SEC ID: 655044105	68.110000	90,768.51	172,318.30	0.14%	0.00	81,549.79
230.00 NORDSON CORP SEC ID: 655663102	74.300000	14,771.81	17,089.00	0.01%	0.00	2,317.19
1,077.00 NORDSTROM INC SEC ID: 655664100	61.800000	48,382.85	66,558.60	0.05%	0.00	18,175.75
2,417.00 NORFOLK SOUTHERN CORP SEC ID: 655844108	92.830000	104,380.57	224,370.11	0.18%	0.00	119,989.54
1,403.00 NORTHEAST UTILITIES SEC ID: 664397106	42.390000	43,794.64	59,473.17	0.05%	0.00	15,678.53
276.00 NORTHERN TRUST CORP SEC ID: 665859104	61.890000	14,959.56	17,081.64	0.01%	0.00	2,122.08
1,960.00 NORTHFIELD BANCORP INC/NJ SEC ID: 66611T108	13.200000	23,440.69	25,872.00	0.02%	0.00	2,431.31
1,592.00 NORTHROP GRUMMAN CORP SEC ID: 666807102	114.610000	98,561.98	182,459.12	0.15%	0.00	83,897.14

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,403.00 NORTHSTAR REALTY FINANCE CORP SEC ID: 66704R100	13.450000	9,985.29	32,320.35	0.03%	0.00	22,335.06
668.00 NORTHWEST BANCSHARES INC SEC ID: 667340103	14.780000	8,116.20	9,873.04	0.01%	0.00	1,756.84
199.00 NORTHWEST PIPE CO SEC ID: 667746101	37.760000	4,736.20	7,514.24	0.01%	0.00	2,778.04
187.00 NOVARTIS AG ADR SEC ID: 66987V109	80.380000	10,367.11	15,031.06	0.01%	0.00	4,663.95
344.00 NU SKIN ENTERPRISES INC SEC ID: 67018T105	138.220000	12,425.28	47,547.68	0.04%	0.00	35,122.40
1,859.00 NUCOR CORP SEC ID: 670346105	53.380000	92,191.16	99,233.42	0.08%	0.00	7,042.26
3,473.00 NVIDIA CORP SEC ID: 67066G104	16.020000	45,792.17	55,637.46	0.05%	0.00	9,845.29
390.00 NUTRISYSTEM INC SEC ID: 67069D108	16.440000	5,171.40	6,411.60	0.01%	0.00	1,240.20
1,206.00 OGE ENERGY CORP SEC ID: 670837103	33.900000	35,186.97	40,883.40	0.03%	0.00	5,696.43
946.00 NUVERRA ENVIRONMENTAL SOLUTION SEC ID: 67091K203	16.790000	15,192.76	15,883.34	0.01%	0.00	690.58
623.00 O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	128.710000	59,374.39	80,186.33	0.06%	0.00	20,811.94

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
420.00 OFG BANCORP SEC ID: 67103X102	17.340000	4,863.60	7,282.80	0.01%	0.00	2,419.20
374.00 OASIS PETROLEUM INC SEC ID: 674215108	46.970000	10,079.30	17,566.78	0.01%	0.00	7,487.48
5,199.00 OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	95.100000	257,951.12	494,424.90	0.40%	0.00	236,473.78
896.00 OCEANEERING INTERNATIONAL INC SEC ID: 675232102	78.880000	41,132.76	70,676.48	0.06%	0.00	29,543.72
384.00 OCEANFIRST FINANCIAL CORP SEC ID: 675234108	17.130000	4,995.84	6,577.92	0.01%	0.00	1,582.08
335.00 OCWEN FINANCIAL CORP SEC ID: 675746309	55.450000	13,468.30	18,575.75	0.02%	0.00	5,107.45
5,675.00 OFFICE DEPOT INC SEC ID: 676220106	5.290000	13,285.20	30,020.75	0.02%	0.00	16,735.55
536.00 OIL STATES INTERNATIONAL INC SEC ID: 678026105	101.720000	38,012.20	54,521.92	0.04%	0.00	16,509.72
207.00 OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	53.020000	4,987.32	10,975.14	0.01%	0.00	5,987.82
596.00 OLD NATIONAL BANCORP/IN SEC ID: 680033107	15.370000	6,144.76	9,160.52	0.01%	0.00	3,015.76
1,639.00 OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	17.270000	15,193.53	28,305.53	0.02%	0.00	13,112.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
217.00 OLIN CORP SEC ID: 680665205	28.850000	5,043.08	6,260.45	0.01%	0.00	1,217.37
1,230.00 OMNICARE INC SEC ID: 681904108	60.360000	29,520.00	74,242.80	0.06%	0.00	44,722.80
1,714.00 OMNICOM GROUP INC SEC ID: 681919106	74.370000	80,191.38	127,470.18	0.10%	0.00	47,278.80
639.00 OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	29.800000	13,035.60	19,042.20	0.02%	0.00	6,006.60
339.00 OMNIVISION TECHNOLOGIES INC SEC ID: 682128103	17.200000	4,749.39	5,830.80	0.00%	0.00	1,081.41
637.00 ON SEMICONDUCTOR CORP SEC ID: 682189105	8.240000	5,140.59	5,248.88	0.00%	0.00	108.29
1,285.00 ONEOK INC SEC ID: 682680103	62.180000	50,937.29	79,901.30	0.06%	0.00	28,964.01
399.00 OPENTABLE INC SEC ID: 68372A104	79.370000	19,511.10	31,668.63	0.03%	0.00	12,157.53
1,470.00 OPKO HEALTH INC SEC ID: 68375N103	8.440000	5,086.20	12,406.80	0.01%	0.00	7,320.60
23,114.00 ORACLE CORP SEC ID: 68389X105	38.260000	432,978.69	884,341.64	0.72%	0.00	451,362.95
356.00 ORBITAL SCIENCES CORP SEC ID: 685564106	23.300000	5,211.84	8,294.80	0.01%	0.00	3,082.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
394.00 ORITANI FINANCIAL CORP SEC ID: 68633D103	16.050000	4,988.04	6,323.70	0.01%	0.00	1,335.66
809.00 ORMAT TECHNOLOGIES INC SEC ID: 686688102	27.210000	14,788.52	22,012.89	0.02%	0.00	7,224.37
833.00 OSHKOSH CORP SEC ID: 688239201	50.380000	15,979.90	41,966.54	0.03%	0.00	25,986.64
164.00 OWENS & MINOR INC SEC ID: 690732102	36.560000	4,995.44	5,995.84	0.00%	0.00	1,000.40
1,078.00 OWENS CORNING SEC ID: 690742101	40.720000	28,408.02	43,896.16	0.04%	0.00	15,488.14
1,562.00 OWENS-ILLINOIS INC SEC ID: 690768403	35.780000	39,238.68	55,888.36	0.05%	0.00	16,649.68
155.00 OXFORD INDUSTRIES INC SEC ID: 691497309	80.670000	5,068.50	12,503.85	0.01%	0.00	7,435.35
146.00 PDC ENERGY INC SEC ID: 69327R101	53.220000	4,333.28	7,770.12	0.01%	0.00	3,436.84
1,712.00 PDL BIOPHARMA INC SEC ID: 69329Y104	8.440000	10,144.34	14,449.28	0.01%	0.00	4,304.94
758.00 PHH CORP SEC ID: 693320202	24.350000	11,722.16	18,457.30	0.01%	0.00	6,735.14
3,161.00 PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	77.580000	219,976.55	245,230.38	0.20%	0.00	25,253.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
545.00 PNM RESOURCES INC SEC ID: 69349H107	24.120000	8,910.75	13,145.40	0.01%	0.00	4,234.65
916.00 PPG INDUSTRIES INC SEC ID: 693506107	189.660000	103,567.72	173,728.56	0.14%	0.00	70,160.84
1,102.00 PPL CORP SEC ID: 69351T106	30.090000	31,406.89	33,159.18	0.03%	0.00	1,752.29
112.00 PS BUSINESS PARKS INC SEC ID: 69360J107	76.420000	8,410.08	8,559.04	0.01%	0.00	148.96
529.00 PVH CORP SEC ID: 693656100	136.020000	43,519.81	71,954.58	0.06%	0.00	28,434.77
996.00 PTC INC SEC ID: 69370C100	35.390000	22,294.00	35,248.44	0.03%	0.00	12,954.44
2,578.00 PACCAR INC SEC ID: 693718108	59.170000	97,811.90	152,540.26	0.12%	0.00	54,728.36
525.00 PACKAGING CORP OF AMERICA SEC ID: 695156109	63.280000	19,952.55	33,222.00	0.03%	0.00	13,269.45
249.00 PACWEST BANCORP SEC ID: 695263103	42.220000	4,915.26	10,512.78	0.01%	0.00	5,597.52
818.00 PALL CORP SEC ID: 696429307	85.350000	25,332.81	69,816.30	0.06%	0.00	44,483.49
427.00 PALO ALTO NETWORKS INC SEC ID: 697435105	57.470000	24,001.67	24,539.69	0.02%	0.00	538.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
479.00 PANDORA MEDIA INC SEC ID: 698354107	26.600000	4,746.89	12,741.40	0.01%	0.00	7,994.51
258.00 PANERA BREAD CO SEC ID: 69840W108	176.690000	40,327.98	45,586.02	0.04%	0.00	5,258.04
718.00 PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	45.400000	12,974.26	32,597.20	0.03%	0.00	19,622.94
108.00 PAREXEL INTERNATIONAL CORP SEC ID: 699462107	45.180000	2,409.48	4,879.44	0.00%	0.00	2,469.96
184.00 PARK ELECTROCHEMICAL CORP SEC ID: 700416209	28.720000	4,951.44	5,284.48	0.00%	0.00	333.04
81.00 PARK NATIONAL CORP SEC ID: 700658107	85.070000	5,158.89	6,890.67	0.01%	0.00	1,731.78
841.00 PARKER DRILLING CO SEC ID: 701081101	8.130000	4,734.83	6,837.33	0.01%	0.00	2,102.50
1,301.00 PARKER HANNIFIN CORP SEC ID: 701094104	128.640000	67,930.06	167,360.64	0.14%	0.00	99,430.58
649.00 PATTERSON COS INC SEC ID: 703395103	41.200000	20,540.85	26,738.80	0.02%	0.00	6,197.95
875.00 PATTERSON-UTI ENERGY INC SEC ID: 703481101	25.320000	19,481.82	22,155.00	0.02%	0.00	2,673.18
1,863.00 PAYCHEX INC SEC ID: 704326107	45.530000	58,602.70	84,822.39	0.07%	0.00	26,219.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,427.00 PEABODY ENERGY CORP SEC ID: 704549104	19.530000	44,174.85	47,399.31	0.04%	0.00	3,224.46
272.00 PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	30.760000	5,143.52	8,366.72	0.01%	0.00	3,223.20
427.00 PENN NATIONAL GAMING INC SEC ID: 707569109	14.330000	3,633.04	6,118.91	0.00%	0.00	2,485.87
2,127.00 PENN VIRGINIA CORP SEC ID: 707882106	9.430000	10,018.17	20,057.61	0.02%	0.00	10,039.44
448.00 PENNANTPARK INVESTMENT CORP SEC ID: 708062104	11.600000	4,995.20	5,196.80	0.00%	0.00	201.60
1,383.00 PENNSYLVANIA REAL ESTATE INVES SEC ID: 709102107	18.980000	19,071.57	26,249.34	0.02%	0.00	7,177.77
453.00 PENNYMAC MORTGAGE INVESTMENT T SEC ID: 70931T103	22.960000	9,911.64	10,400.88	0.01%	0.00	489.24
710.00 PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	47.160000	10,799.10	33,483.60	0.03%	0.00	22,684.50
1,540.00 PEOPLE'S UNITED FINANCIAL INC SEC ID: 712704105	15.120000	19,993.42	23,284.80	0.02%	0.00	3,291.38
456.00 PEP BOYS-MANNY MOE & JACK SEC ID: 713278109	12.140000	4,920.24	5,535.84	0.00%	0.00	615.60
8,979.00 PEPSICO INC SEC ID: 713448108	82.940000	594,754.99	744,718.26	0.60%	0.00	149,963.27

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
441.00 PERKINELMER INC SEC ID: 714046109	41.230000	14,886.81	18,182.43	0.01%	0.00	3,295.62
664.00 PETSMART INC SEC ID: 716768106	72.750000	32,486.21	48,306.00	0.04%	0.00	15,819.79
529.00 PHARMACYCLICS INC SEC ID: 716933106	105.780000	30,909.47	55,957.62	0.05%	0.00	25,048.15
40,825.00 PFIZER INC SEC ID: 717081103	30.630000	1,062,673.71	1,250,469.75	1.01%	0.00	187,796.04
395.00 PHARMERICA CORP SEC ID: 71714F104	21.500000	5,186.35	8,492.50	0.01%	0.00	3,306.15
8,337.00 PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	87.130000	345,437.09	726,402.81	0.59%	0.00	380,965.72
4,086.00 PHILLIPS 66 SEC ID: 718546104	77.130000	111,081.33	315,153.18	0.26%	0.00	204,071.85
170.00 PIEDMONT NATURAL GAS CO INC SEC ID: 720186105	33.160000	4,996.30	5,637.20	0.00%	0.00	640.90
402.00 PIER 1 IMPORTS INC SEC ID: 720279108	23.080000	4,582.80	9,278.16	0.01%	0.00	4,695.36
28.00 PILGRIM'S PRIDE CORP SEC ID: 72147K108	16.250000	126.00	455.00	0.00%	0.00	329.00
322.00 PINNACLE FINANCIAL PARTNERS IN SEC ID: 72346Q104	32.530000	4,842.88	10,474.66	0.01%	0.00	5,631.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
361.00 PINNACLE WEST CAPITAL CORP SEC ID: 723484101	52.920000	14,934.57	19,104.12	0.02%	0.00	4,169.55
817.00 PIONEER NATURAL RESOURCES CO SEC ID: 723787107	184.070000	96,504.54	150,385.19	0.12%	0.00	53,880.65
1,055.00 PITNEY BOWES INC SEC ID: 724479100	23.300000	14,927.87	24,581.50	0.02%	0.00	9,653.63
287.00 PLANTRONICS INC SEC ID: 727493108	46.450000	10,135.20	13,331.15	0.01%	0.00	3,195.95
336.00 PLEXUS CORP SEC ID: 729132100	43.290000	10,175.50	14,545.44	0.01%	0.00	4,369.94
1,120.00 PLUM CREEK TIMBER CO INC SEC ID: 729251108	46.510000	40,068.49	52,091.20	0.04%	0.00	12,022.71
547.00 POLARIS INDUSTRIES INC SEC ID: 731068102	145.640000	35,156.31	79,665.08	0.06%	0.00	44,508.77
460.00 POLYCOM INC SEC ID: 73172K104	11.230000	4,751.80	5,165.80	0.00%	0.00	414.00
409.00 POLYONE CORP SEC ID: 73179P106	35.350000	9,742.38	14,458.15	0.01%	0.00	4,715.77
303.00 POOL CORP SEC ID: 73278L105	58.140000	8,683.98	17,616.42	0.01%	0.00	8,932.44
1,294.00 POPULAR INC SEC ID: 733174700	28.730000	20,147.58	37,176.62	0.03%	0.00	17,029.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
123.00 PORTFOLIO RECOVERY ASSOCIATES SEC ID: 73640Q105	52.840000	4,940.09	6,499.32	0.01%	0.00	1,559.23
173.00 POST HOLDINGS INC SEC ID: 737446104	49.270000	4,134.26	8,523.71	0.01%	0.00	4,389.45
313.00 POST PROPERTIES INC SEC ID: 737464107	45.230000	12,313.42	14,156.99	0.01%	0.00	1,843.57
181.00 POWER INTEGRATIONS INC SEC ID: 739276103	55.820000	6,646.32	10,103.42	0.01%	0.00	3,457.10
1,315.00 POZEN INC SEC ID: 73941U102	8.040000	2,948.10	10,572.60	0.01%	0.00	7,624.50
1,910.00 PRAXAIR INC SEC ID: 74005P104	130.030000	113,560.77	248,357.30	0.20%	0.00	134,796.53
955.00 PRECISION CASTPARTS CORP SEC ID: 740189105	269.300000	117,679.75	257,181.50	0.21%	0.00	139,501.75
643.00 PREMIERE GLOBAL SERVICES INC SEC ID: 740585104	11.590000	4,912.52	7,452.37	0.01%	0.00	2,539.85
1,841.00 T ROWE PRICE GROUP INC SEC ID: 74144T108	83.770000	87,703.03	154,220.57	0.12%	0.00	66,517.54
306.00 PRICELINE.COM INC SEC ID: 741503403	1,162.400000	127,117.24	355,694.40	0.29%	0.00	228,577.16
128.00 PRICESMART INC SEC ID: 741511109	115.540000	10,050.56	14,789.12	0.01%	0.00	4,738.56

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
215.00 PRIMERICA INC SEC ID: 74164M108	42.910000	5,022.40	9,225.65	0.01%	0.00	4,203.25
1,408.00 PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	49.310000	42,730.56	69,428.48	0.06%	0.00	26,697.92
132.00 PROASSURANCE CORP SEC ID: 74267C106	48.480000	6,170.66	6,399.36	0.01%	0.00	228.70
756.00 PROCERA NETWORKS INC (DE) SEC ID: 74269U203	15.020000	10,818.36	11,355.12	0.01%	0.00	536.76
16,420.00 PROCTER & GAMBLE CO/THE SEC ID: 742718109	81.410000	1,042,977.20	1,336,752.20	1.08%	0.00	293,775.00
1,211.00 PRIVATEBANCORP INC SEC ID: 742962103	28.930000	12,001.01	35,034.23	0.03%	0.00	23,033.22
438.00 PROGRESS SOFTWARE CORP SEC ID: 743312100	25.830000	9,789.30	11,313.54	0.01%	0.00	1,524.24
3,758.00 PROGRESSIVE CORP/THE SEC ID: 743315103	27.270000	76,218.87	102,480.66	0.08%	0.00	26,261.79
4,219.00 PROLOGIS INC SEC ID: 74340W103	36.950000	135,290.07	155,892.05	0.13%	0.00	20,601.98
2,039.00 PROSPECT CAPITAL CORP SEC ID: 74348T102	11.220000	21,333.46	22,877.58	0.02%	0.00	1,544.12
295.00 PROSPERITY BANCSHARES INC SEC ID: 743606105	63.390000	12,522.75	18,700.05	0.02%	0.00	6,177.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,021.00 PROTECTIVE LIFE CORP SEC ID: 743674103	50.660000	22,863.55	51,723.86	0.04%	0.00	28,860.31
380.00 PROVIDENT FINANCIAL SERVICES I SEC ID: 74386T105	19.320000	5,247.80	7,341.60	0.01%	0.00	2,093.80
2,479.00 PRUDENTIAL FINANCIAL INC SEC ID: 744320102	92.220000	175,989.67	228,613.38	0.19%	0.00	52,623.71
3,155.00 PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	32.040000	97,082.50	101,086.20	0.08%	0.00	4,003.70
805.00 PUBLIC STORAGE SEC ID: 74460D109	150.520000	69,477.30	121,168.60	0.10%	0.00	51,691.30
1,352.00 PULTEGROUP INC SEC ID: 745867101	20.370000	26,690.80	27,540.24	0.02%	0.00	849.44
865.00 QLOGIC CORP SEC ID: 747277101	11.830000	10,003.73	10,232.95	0.01%	0.00	229.22
932.00 PZENA INVESTMENT MANAGEMENT IN SEC ID: 74731Q103	11.760000	5,070.08	10,960.32	0.01%	0.00	5,890.24
122.00 QUAKER CHEMICAL CORP SEC ID: 747316107	77.070000	4,941.00	9,402.54	0.01%	0.00	4,461.54
1,506.00 QEP RESOURCES INC SEC ID: 74733V100	30.650000	43,288.35	46,158.90	0.04%	0.00	2,870.55
11,101.00 QUALCOMM INC SEC ID: 747525103	74.250000	460,051.46	824,249.25	0.67%	0.00	364,197.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
311.00 QUANEX BUILDING PRODUCTS CORP SEC ID: 747619104	19.920000	4,948.01	6,195.12	0.01%	0.00	1,247.11
1,445.00 QUANTA SERVICES INC SEC ID: 74762E102	31.560000	33,426.46	45,604.20	0.04%	0.00	12,177.74
151.00 QUESTCOR PHARMACEUTICALS INC SEC ID: 74835Y101	54.450000	4,877.30	8,221.95	0.01%	0.00	3,344.65
456.00 QUESTAR CORP SEC ID: 748356102	22.990000	6,560.05	10,483.44	0.01%	0.00	3,923.39
5,525.00 QUICKSILVER RESOURCES INC SEC ID: 74837R104	3.070000	9,337.25	16,961.75	0.01%	0.00	7,624.50
1,108.00 RAIT FINANCIAL TRUST SEC ID: 749227609	8.970000	5,008.16	9,938.76	0.01%	0.00	4,930.60
222.00 RLI CORP SEC ID: 749607107	97.380000	14,987.63	21,618.36	0.02%	0.00	6,630.73
281.00 RLJ LODGING TRUST SEC ID: 74965L101	24.320000	4,804.00	6,833.92	0.01%	0.00	2,029.92
752.00 RPM INTERNATIONAL INC DELAWARE SEC ID: 749685103	41.510000	19,908.98	31,215.52	0.03%	0.00	11,306.54
267.00 RPX CORP SEC ID: 74972G103	16.900000	3,393.57	4,512.30	0.00%	0.00	1,118.73
224.00 RTI INTERNATIONAL METALS INC SEC ID: 74973W107	34.210000	4,948.16	7,663.04	0.01%	0.00	2,714.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,385.00 RADISYS CORP SEC ID: 750459109	2.290000	10,077.61	10,041.65	0.01%	0.00	-35.96
506.00 RALPH LAUREN CORP SEC ID: 751212101	176.570000	42,339.55	89,344.42	0.07%	0.00	47,004.87
680.00 RAMCO-GERSHENSON PROPERTIES TR SEC ID: 751452202	15.740000	10,145.60	10,703.20	0.01%	0.00	557.60
951.00 RANGE RESOURCES CORP SEC ID: 75281A109	84.310000	49,116.77	80,178.81	0.06%	0.00	31,062.04
186.00 RAVEN INDUSTRIES INC SEC ID: 754212108	41.140000	4,954.11	7,652.04	0.01%	0.00	2,697.93
1,118.00 RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	52.190000	34,333.78	58,348.42	0.05%	0.00	24,014.64
92.00 RAYONIER INC SEC ID: 754907103	42.100000	3,865.23	3,873.20	0.00%	0.00	7.97
2,345.00 RAYTHEON CO SEC ID: 755111507	90.700000	112,928.70	212,691.50	0.17%	0.00	99,762.80
130.00 RBC BEARINGS INC SEC ID: 75524B104	70.750000	4,838.60	9,197.50	0.01%	0.00	4,358.90
666.00 REACHLOCAL INC SEC ID: 75525F104	12.710000	5,414.58	8,464.86	0.01%	0.00	3,050.28
243.00 REALOGY HOLDINGS CORP SEC ID: 75605Y106	49.470000	11,800.08	12,021.21	0.01%	0.00	221.13

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
302.00 REALPAGE INC SEC ID: 75606N109	23.380000	6,348.04	7,060.76	0.01%	0.00	712.72
149.00 REALTY INCOME CORP SEC ID: 756109104	37.330000	4,931.90	5,562.17	0.00%	0.00	630.27
624.00 RED HAT INC SEC ID: 756577102	56.040000	30,585.21	34,968.96	0.03%	0.00	4,383.75
603.00 REDWOOD TRUST INC SEC ID: 758075402	19.370000	9,919.35	11,680.11	0.01%	0.00	1,760.76
418.00 REGAL ENTERTAINMENT GROUP SEC ID: 758766109	19.450000	4,928.22	8,130.10	0.01%	0.00	3,201.88
562.00 REGENCY CENTERS CORP SEC ID: 758849103	46.300000	23,098.20	26,020.60	0.02%	0.00	2,922.40
403.00 REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	275.240000	66,287.84	110,921.72	0.09%	0.00	44,633.88
335.00 REGIS CORP SEC ID: 758932107	14.510000	4,857.50	4,860.85	0.00%	0.00	3.35
8,439.00 REGIONS FINANCIAL CORP SEC ID: 7591EP100	9.890000	62,766.63	83,461.71	0.07%	0.00	20,695.08
526.00 REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	77.410000	28,049.28	40,717.66	0.03%	0.00	12,668.38
473.00 RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	75.840000	23,309.44	35,872.32	0.03%	0.00	12,562.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
345.00 RENASANT CORP SEC ID: 75970E107	31.460000	4,988.70	10,853.70	0.01%	0.00	5,865.00
880.00 RENEWABLE ENERGY GROUP INC SEC ID: 75972A301	11.460000	6,186.40	10,084.80	0.01%	0.00	3,898.40
400.00 RENT-A-CENTER INC/TX SEC ID: 76009N100	33.340000	11,692.00	13,336.00	0.01%	0.00	1,644.00
2,419.00 RENTECH INC SEC ID: 760112102	1.750000	3,773.64	4,233.25	0.00%	0.00	459.61
2,250.00 REPUBLIC SERVICES INC SEC ID: 760759100	33.200000	55,838.60	74,700.00	0.06%	0.00	18,861.40
966.00 RESMED INC SEC ID: 761152107	47.080000	24,246.60	45,479.28	0.04%	0.00	21,232.68
358.00 RESOLUTE FST PRODS INC SEC ID: 76117W109	16.020000	4,908.18	5,735.16	0.00%	0.00	826.98
1,623.00 RESOURCE CAPITAL CORP SEC ID: 76120W302	5.930000	9,851.61	9,624.39	0.01%	0.00	-227.22
418.00 RESOURCES CONNECTION INC SEC ID: 76122Q105	14.330000	5,082.88	5,989.94	0.00%	0.00	907.06
710.00 RESPONSYS INC SEC ID: 761248103	27.410000	10,174.30	19,461.10	0.02%	0.00	9,286.80
767.00 RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	14.720000	9,978.75	11,290.24	0.01%	0.00	1,311.49

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
316.00 REVLON INC SEC ID: 761525609	24.960000	4,954.88	7,887.36	0.01%	0.00	2,932.48
1,344.00 REYNOLDS AMERICAN INC SEC ID: 761713106	49.990000	41,781.80	67,186.56	0.05%	0.00	25,404.76
6,267.00 RIGEL PHARMACEUTICALS INC SEC ID: 766559603	2.850000	16,607.55	17,860.95	0.01%	0.00	1,253.40
3,558.00 RITE AID CORP SEC ID: 767754104	5.060000	9,855.66	18,003.48	0.01%	0.00	8,147.82
2,546.00 RIVERBED TECHNOLOGY INC SEC ID: 768573107	18.080000	42,348.66	46,031.68	0.04%	0.00	3,683.02
924.00 ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	41.990000	28,297.13	38,798.76	0.03%	0.00	10,501.63
436.00 ROCK TENN CO SEC ID: 772739207	105.010000	28,008.64	45,784.36	0.04%	0.00	17,775.72
1,048.00 ROCKWELL AUTOMATION INC SEC ID: 773903109	118.160000	60,101.96	123,831.68	0.10%	0.00	63,729.72
506.00 ROCKVILLE FINANCIAL INC SEC ID: 774188106	14.210000	5,044.82	7,190.26	0.01%	0.00	2,145.44
833.00 ROCKWELL COLLINS INC SEC ID: 774341101	73.920000	45,768.43	61,575.36	0.05%	0.00	15,806.93
283.00 ROCKWOOD HOLDINGS INC SEC ID: 774415103	71.920000	18,178.26	20,353.36	0.02%	0.00	2,175.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
205.00 ROLLINS INC SEC ID: 775711104	30.290000	4,944.60	6,209.45	0.01%	0.00	1,264.85
324.00 ROPER INDUSTRIES INC SEC ID: 776696106	138.680000	38,066.76	44,932.32	0.04%	0.00	6,865.56
333.00 ROSETTA RESOURCES INC SEC ID: 777779307	48.040000	15,367.95	15,997.32	0.01%	0.00	629.37
708.00 ROSETTA STONE INC SEC ID: 777780107	12.220000	5,210.88	8,651.76	0.01%	0.00	3,440.88
1,467.00 ROSS STORES INC SEC ID: 778296103	74.930000	86,518.38	109,922.31	0.09%	0.00	23,403.93
147.00 ROUSE PROPERTIES INC SEC ID: 779287101	22.190000	1,621.41	3,261.93	0.00%	0.00	1,640.52
280.00 ROVI CORP SEC ID: 779376102	19.690000	5,056.80	5,513.20	0.00%	0.00	456.40
275.00 RUSH ENTERPRISES INC SEC ID: 781846209	29.650000	5,049.00	8,153.75	0.01%	0.00	3,104.75
323.00 RYDER SYSTEM INC SEC ID: 783549108	73.780000	16,910.88	23,830.94	0.02%	0.00	6,920.06
603.00 RYMAN HOSPITALITY PROPERTIES SEC ID: 78377T107	41.780000	22,823.55	25,193.34	0.02%	0.00	2,369.79
281.00 S&T BANCORP INC SEC ID: 783859101	25.310000	4,979.32	7,112.11	0.01%	0.00	2,132.79

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
623.00 SBA COMMUNICATIONS CORP SEC ID: 78388J106	89.840000	25,290.00	55,970.32	0.05%	0.00	30,680.32
1,749.00 SEI INVESTMENTS CO SEC ID: 784117103	34.730000	35,319.39	60,742.77	0.05%	0.00	25,423.38
214.00 SJW CORP SEC ID: 784305104	29.790000	4,962.66	6,375.06	0.01%	0.00	1,412.40
837.00 SL GREEN REALTY CORP SEC ID: 78440X101	92.380000	51,158.20	77,322.06	0.06%	0.00	26,163.86
2,501.00 SLM CORP SEC ID: 78442P106	26.280000	41,691.67	65,726.28	0.05%	0.00	24,034.61
400.00 SM ENERGY CO SEC ID: 78454L100	83.110000	26,156.00	33,244.00	0.03%	0.00	7,088.00
188.00 SPX CORP SEC ID: 784635104	99.610000	13,088.56	18,726.68	0.02%	0.00	5,638.12
311.00 SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	44.260000	5,128.39	13,764.86	0.01%	0.00	8,636.47
483.00 SP PLUS CORP SEC ID: 78469C103	26.040000	10,007.76	12,577.32	0.01%	0.00	2,569.56
865.00 SWS GROUP INC SEC ID: 78503N107	6.080000	4,887.25	5,259.20	0.00%	0.00	371.95
120.00 SAFETY INSURANCE GROUP INC SEC ID: 78648T100	56.300000	4,950.00	6,756.00	0.01%	0.00	1,806.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,071.00 SAFEWAY INC SEC ID: 786514208	32.570000	24,403.66	34,882.47	0.03%	0.00	10,478.81
411.00 ST JOE CO/THE SEC ID: 790148100	19.190000	5,930.73	7,887.09	0.01%	0.00	1,956.36
2,274.00 ST JUDE MEDICAL INC SEC ID: 790849103	61.950000	80,504.70	140,874.30	0.11%	0.00	60,369.60
3,792.00 SALESFORCE.COM INC SEC ID: 79466L302	55.190000	126,023.75	209,280.48	0.17%	0.00	83,256.73
367.00 SALIX PHARMACEUTICALS LTD SEC ID: 795435106	89.940000	13,982.70	33,007.98	0.03%	0.00	19,025.28
830.00 SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	30.230000	15,641.11	25,090.90	0.02%	0.00	9,449.79
109.00 SANDERSON FARMS INC SEC ID: 800013104	72.330000	5,261.43	7,883.97	0.01%	0.00	2,622.54
1,585.00 SANDISK CORP SEC ID: 80004C101	70.540000	39,583.16	111,805.90	0.09%	0.00	72,222.74
276.00 SANDY SPRING BANCORP INC SEC ID: 800363103	28.190000	4,832.76	7,780.44	0.01%	0.00	2,947.68
2,095.00 SANOFI SEC ID: 80105N113	0.340000	5,111.80	712.30	0.00%	0.00	-4,399.50
1,407.00 SANMINA CORP SEC ID: 801056102	16.700000	12,883.59	23,496.90	0.02%	0.00	10,613.31

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,296.00 SANTARUS INC SEC ID: 802817304	31.960000	14,061.60	41,420.16	0.03%	0.00	27,358.56
112.00 SAUL CENTERS INC SEC ID: 804395101	47.730000	5,034.40	5,345.76	0.00%	0.00	311.36
1,451.00 SCANA CORP SEC ID: 80589M102	46.930000	49,643.40	68,095.43	0.06%	0.00	18,452.03
166.00 SCANSOURCE INC SEC ID: 806037107	42.430000	4,965.06	7,043.38	0.01%	0.00	2,078.32
415.00 SCHAWK INC SEC ID: 806373106	14.870000	5,461.40	6,171.05	0.00%	0.00	709.65
581.00 HENRY SCHEIN INC SEC ID: 806407102	114.260000	45,854.14	66,385.06	0.05%	0.00	20,530.92
8,636.00 SCHLUMBERGER LTD SEC ID: 806857108	90.110000	534,133.54	778,189.96	0.63%	0.00	244,056.42
194.00 SCHOLASTIC CORP SEC ID: 807066105	34.010000	4,834.48	6,597.94	0.01%	0.00	1,763.46
7,756.00 CHARLES SCHWAB CORP/THE SEC ID: 808513105	26.000000	94,455.14	201,656.00	0.16%	0.00	107,200.86
258.00 SCHWEITZER-MAUDUIT INTL INC SEC ID: 808541106	51.470000	9,969.12	13,279.26	0.01%	0.00	3,310.14
223.00 SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	33.070000	6,404.61	7,374.61	0.01%	0.00	970.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
515.00 SCIENTIFIC GAMES CORP SEC ID: 80874P109	16.930000	5,000.65	8,718.95	0.01%	0.00	3,718.30
112.00 SCOTTS MIRACLE-GRO CO/THE SEC ID: 810186106	62.220000	4,957.12	6,968.64	0.01%	0.00	2,011.52
748.00 SCRIPPS NETWORKS INTERACTIVE I SEC ID: 811065101	86.410000	40,158.52	64,634.68	0.05%	0.00	24,476.16
247.00 SEACOR HOLDINGS INC SEC ID: 811904101	91.200000	15,683.48	22,526.40	0.02%	0.00	6,842.92
662.00 SEALED AIR CORP SEC ID: 81211K100	34.050000	14,890.40	22,541.10	0.02%	0.00	7,650.70
67.00 SEARS CANADA INC SEC ID: 81234D109	12.220000	728.15	818.74	0.00%	0.00	90.59
474.00 SEARS HOMETOWN AND OUTLET ST SEC ID: 812362101	25.500000	12,309.78	12,087.00	0.01%	0.00	-222.78
1,234.00 SEATTLE GENETICS INC SEC ID: 812578102	39.890000	27,004.51	49,224.26	0.04%	0.00	22,219.75
664.00 SELECT COMFORT CORP SEC ID: 81616X103	21.090000	10,763.44	14,003.76	0.01%	0.00	3,240.32
600.00 SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	11.610000	5,106.00	6,966.00	0.01%	0.00	1,860.00
340.00 SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	27.060000	5,392.40	9,200.40	0.01%	0.00	3,808.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
190.00 SEMGROUP CORP SEC ID: 81663A105	65.230000	4,866.93	12,393.70	0.01%	0.00	7,526.77
1,489.00 SEMPRA ENERGY SEC ID: 816851109	89.760000	78,923.46	133,652.64	0.11%	0.00	54,729.18
711.00 SENIOR HOUSING PROPERTIES TRUS SEC ID: 81721M109	22.230000	14,980.77	15,805.53	0.01%	0.00	824.76
265.00 SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	48.520000	9,877.89	12,857.80	0.01%	0.00	2,979.91
4,425.00 SEQUENOM INC SEC ID: 817337405	2.340000	10,177.50	10,354.50	0.01%	0.00	177.00
1,811.00 SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	18.130000	14,958.86	32,833.43	0.03%	0.00	17,874.57
324.00 SERVICENOW INC SEC ID: 81762P102	56.010000	13,251.60	18,147.24	0.01%	0.00	4,895.64
498.00 SHENANDOAH TELECOMMUNICATIONS SEC ID: 82312B106	25.670000	5,522.82	12,783.66	0.01%	0.00	7,260.84
422.00 SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	183.500000	66,825.39	77,437.00	0.06%	0.00	10,611.61
574.00 SHUTTERFLY INC SEC ID: 82568P304	50.930000	17,036.32	29,233.82	0.02%	0.00	12,197.50
767.00 SIGMA-ALDRICH CORP SEC ID: 826552101	94.010000	28,942.32	72,105.67	0.06%	0.00	43,163.35

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
260.00 SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	107.420000	14,513.20	27,929.20	0.02%	0.00	13,416.00
2,717.00 SIGA TECHNOLOGIES INC SEC ID: 826917106	3.270000	6,629.48	8,884.59	0.01%	0.00	2,255.11
280.00 SILICON LABORATORIES INC SEC ID: 826919102	43.310000	10,939.60	12,126.80	0.01%	0.00	1,187.20
238.00 SILGAN HOLDINGS INC SEC ID: 827048109	48.020000	9,906.02	11,428.76	0.01%	0.00	1,522.74
202.00 SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	37.150000	4,930.82	7,504.30	0.01%	0.00	2,573.48
1,522.00 SIMON PROPERTY GROUP INC SEC ID: 828806109	152.160000	137,233.72	231,587.52	0.19%	0.00	94,353.80
338.00 SIMPLICITY BANCORP SEC ID: 828867101	16.160000	4,912.76	5,462.08	0.00%	0.00	549.32
261.00 SIMPSON MANUFACTURING CO INC SEC ID: 829073105	36.730000	7,668.18	9,586.53	0.01%	0.00	1,918.35
24.00 SIRONA DENTAL SYSTEMS INC SEC ID: 82966C103	70.200000	1,250.40	1,684.80	0.00%	0.00	434.40
25,201.00 SIRIUS XM HOLDINGS INC SEC ID: 82968B103	3.490000	49,477.70	87,951.49	0.07%	0.00	38,473.79
284.00 SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	36.820000	5,236.05	10,456.88	0.01%	0.00	5,220.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
351.00 SKECHERS U.S.A. INC SEC ID: 830566105	33.130000	4,794.66	11,628.63	0.01%	0.00	6,833.97
1,809.00 SKYWORKS SOLUTIONS INC SEC ID: 83088M102	28.560000	28,039.50	51,665.04	0.04%	0.00	23,625.54
1,100.00 SMITH & WESSON HOLDING CORP SEC ID: 831756101	13.490000	8,767.00	14,839.00	0.01%	0.00	6,072.00
416.00 AO SMITH CORP SEC ID: 831865209	53.940000	12,858.56	22,439.04	0.02%	0.00	9,580.48
685.00 JM SMUCKER CO/THE SEC ID: 832696405	103.620000	62,828.73	70,979.70	0.06%	0.00	8,150.97
284.00 SNAP-ON INC SEC ID: 833034101	109.520000	14,603.28	31,103.68	0.03%	0.00	16,500.40
229.00 SNYDERS-LANCE INC SEC ID: 833551104	28.660000	4,813.58	6,563.14	0.01%	0.00	1,749.56
575.00 SOLARWINDS INC SEC ID: 83416B109	37.830000	20,319.17	21,752.25	0.02%	0.00	1,433.08
268.00 SOLERA HOLDINGS INC SEC ID: 83421A104	70.760000	14,897.16	18,963.68	0.02%	0.00	4,066.52
375.00 SONIC AUTOMOTIVE INC SEC ID: 83545G102	24.480000	5,231.25	9,180.00	0.01%	0.00	3,948.75
693.00 SONOCO PRODUCTS CO SEC ID: 835495102	41.720000	21,755.05	28,911.96	0.02%	0.00	7,156.91

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
399.00 SOTHEBY'S SEC ID: 835898107	53.200000	15,125.07	21,226.80	0.02%	0.00	6,101.73
4,358.00 SOUTHERN CO SEC ID: 842587107	41.110000	152,061.76	179,157.38	0.15%	0.00	27,095.62
289.00 SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	27.340000	5,037.30	7,901.26	0.01%	0.00	2,863.96
4,521.00 SOUTHWEST AIRLINES CO SEC ID: 844741108	18.840000	37,786.12	85,175.64	0.07%	0.00	47,389.52
133.00 SOUTHWEST GAS CORP SEC ID: 844895102	55.910000	4,984.84	7,436.03	0.01%	0.00	2,451.19
2,362.00 SOUTHWESTERN ENERGY CO SEC ID: 845467109	39.330000	82,258.94	92,897.46	0.08%	0.00	10,638.52
125.00 SOVRAN SELF STORAGE INC SEC ID: 84610H108	65.170000	4,940.00	8,146.25	0.01%	0.00	3,206.25
903.00 SPARTAN STORES INC SEC ID: 846822104	24.280000	14,948.21	21,924.84	0.02%	0.00	6,976.63
4,061.00 SPECTRA ENERGY CORP SEC ID: 847560109	35.620000	102,469.63	144,652.82	0.12%	0.00	42,183.19
363.00 SPEEDWAY MOTORSPORTS INC SEC ID: 847788106	19.850000	5,027.55	7,205.55	0.01%	0.00	2,178.00
995.00 SPIRIT AEROSYSTEMS HOLDINGS IN SEC ID: 848574109	34.080000	19,907.90	33,909.60	0.03%	0.00	14,001.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
415.00 SPIRIT AIRLINES INC SEC ID: 848577102	45.410000	4,988.47	18,845.15	0.02%	0.00	13,856.68
4,046.00 SPIRIT RLTY CAP INC NEW SEC ID: 84860W102	9.830000	40,055.40	39,772.18	0.03%	0.00	-283.22
304.00 SPLUNK INC SEC ID: 848637104	68.670000	13,984.00	20,875.68	0.02%	0.00	6,891.68
4,581.00 SPRINT CORP SEC ID: 85207U105	10.750000	27,486.00	49,245.75	0.04%	0.00	21,759.75
1,048.00 STANLEY BLACK & DECKER INC SEC ID: 854502101	80.690000	63,638.44	84,563.12	0.07%	0.00	20,924.68
3,637.00 STAPLES INC SEC ID: 855030102	15.890000	48,247.62	57,791.93	0.05%	0.00	9,544.31
4,555.00 STARBUCKS CORP SEC ID: 855244109	78.390000	162,348.25	357,066.45	0.29%	0.00	194,718.20
588.00 STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	27.700000	11,287.94	16,287.60	0.01%	0.00	4,999.66
651.00 STARZ SEC ID: 85571Q102	29.240000	12,479.63	19,035.24	0.02%	0.00	6,555.61
1,276.00 STARWOOD HOTELS & RESORTS WORL SEC ID: 85590A401	79.450000	73,654.70	101,378.20	0.08%	0.00	27,723.50
655.00 STATE BANK FINANCIAL CORP SEC ID: 856190103	18.180000	9,995.30	11,907.90	0.01%	0.00	1,912.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,709.00 STATE STREET CORP SEC ID: 857477103	73.390000	164,570.72	198,813.51	0.16%	0.00	34,242.79
1,698.00 STEEL DYNAMICS INC SEC ID: 858119100	19.540000	28,673.76	33,178.92	0.03%	0.00	4,505.16
839.00 STELLARONE CORP SEC ID: 85856G100	24.070000	9,724.01	20,194.73	0.02%	0.00	10,470.72
714.00 STERICYCLE INC SEC ID: 858912108	116.170000	41,276.93	82,945.38	0.07%	0.00	41,668.45
374.00 STERIS CORP SEC ID: 859152100	48.050000	11,757.26	17,970.70	0.01%	0.00	6,213.44
442.00 STERLING CONSTRUCTION CO INC SEC ID: 859241101	11.730000	5,007.86	5,184.66	0.00%	0.00	176.80
607.00 STERLING FINANCIAL CORP/WA SEC ID: 859319303	34.080000	9,681.65	20,686.56	0.02%	0.00	11,004.91
726.00 STIFEL FINANCIAL CORP SEC ID: 860630102	47.920000	24,700.72	34,789.92	0.03%	0.00	10,089.20
2,713.00 STILLWATER MINING CO SEC ID: 86074Q102	12.340000	23,413.19	33,478.42	0.03%	0.00	10,065.23
502.00 STONE ENERGY CORP SEC ID: 861642106	34.590000	13,827.02	17,364.18	0.01%	0.00	3,537.16
1,115.00 STRATEGIC HOTELS & RESORTS INC SEC ID: 86272T106	9.450000	6,812.65	10,536.75	0.01%	0.00	3,724.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,243.00 STRYKER CORP SEC ID: 863667101	75.140000	111,458.04	168,539.02	0.14%	0.00	57,080.98
115.00 STURM RUGER & CO INC SEC ID: 864159108	73.090000	3,192.40	8,405.35	0.01%	0.00	5,212.95
1,232.00 SUFFOLK BANCORP SEC ID: 864739107	20.800000	11,160.07	25,625.60	0.02%	0.00	14,465.53
2,155.00 SUN BANCORP INC/NJ SEC ID: 86663B102	3.520000	5,348.71	7,585.60	0.01%	0.00	2,236.89
661.00 SUNCOKE ENERGY INC SEC ID: 86722A103	22.810000	7,339.86	15,077.41	0.01%	0.00	7,737.55
3,202.00 SUNEDISON INC SEC ID: 86732Y109	13.050000	6,884.30	41,786.10	0.03%	0.00	34,901.80
3,237.00 SUNESIS PHARMACEUTICALS INC SEC ID: 867328601	4.740000	13,239.33	15,343.38	0.01%	0.00	2,104.05
1,417.00 SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	13.400000	11,610.29	18,987.80	0.02%	0.00	7,377.51
3,225.00 SUNTRUST BANKS INC SEC ID: 867914103	36.810000	89,230.81	118,712.25	0.10%	0.00	29,481.44
850.00 SUPERIOR ENERGY SERVICES INC SEC ID: 868157108	26.610000	21,302.01	22,618.50	0.02%	0.00	1,316.49
226.00 SUPERTEX INC SEC ID: 868532102	25.050000	5,202.52	5,661.30	0.00%	0.00	458.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,893.00 SUPERVALU INC SEC ID: 868536103	7.290000	5,054.31	13,799.97	0.01%	0.00	8,745.66
2,512.00 SUPPORT.COM INC SEC ID: 86858W101	3.790000	5,237.77	9,520.48	0.01%	0.00	4,282.71
2,588.00 SUSQUEHANNA BANCSHARES INC SEC ID: 869099101	12.840000	20,544.06	33,229.92	0.03%	0.00	12,685.86
826.00 SWIFT ENERGY CO SEC ID: 870738101	13.500000	9,845.92	11,151.00	0.01%	0.00	1,305.08
4,780.00 SYMANTEC CORP SEC ID: 871503108	23.580000	99,671.57	112,712.40	0.09%	0.00	13,040.83
1,661.00 SYMETRA FINANCIAL CORP SEC ID: 87151Q106	18.960000	18,286.67	31,492.56	0.03%	0.00	13,205.89
194.00 SYNAPTICS INC SEC ID: 87157D109	51.810000	4,855.82	10,051.14	0.01%	0.00	5,195.32
411.00 SYNAGEVA BIOPHARMA CORP SEC ID: 87159A103	64.720000	18,889.56	26,599.92	0.02%	0.00	7,710.36
923.00 SYNOPSYS INC SEC ID: 871607107	40.570000	23,407.28	37,446.11	0.03%	0.00	14,038.83
4,842.00 SYNOVUS FINANCIAL CORP SEC ID: 87161C105	3.600000	8,860.86	17,431.20	0.01%	0.00	8,570.34
172.00 SYNNEX CORP SEC ID: 87162W100	67.400000	5,144.52	11,592.80	0.01%	0.00	6,448.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,037.00 SYNUTRA INTERNATIONAL INC SEC ID: 87164C102	8.880000	4,979.47	9,208.56	0.01%	0.00	4,229.09
3,516.00 SYSCO CORP SEC ID: 871829107	36.100000	114,564.02	126,927.60	0.10%	0.00	12,363.58
2,285.00 TCF FINANCIAL CORP SEC ID: 872275102	16.250000	23,307.00	37,131.25	0.03%	0.00	13,824.25
1,077.00 TD AMERITRADE HOLDING CORP SEC ID: 87236Y108	30.640000	20,032.20	32,999.28	0.03%	0.00	12,967.08
3,336.00 TECO ENERGY INC SEC ID: 872375100	17.240000	52,559.01	57,512.64	0.05%	0.00	4,953.63
519.00 TFS FINANCIAL CORP SEC ID: 87240R107	12.115000	4,899.36	6,287.69	0.01%	0.00	1,388.33
390.00 THL CREDIT INC SEC ID: 872438106	16.490000	5,015.40	6,431.10	0.01%	0.00	1,415.70
511.00 TICC CAPITAL CORP SEC ID: 87244T109	10.340000	4,890.27	5,283.74	0.00%	0.00	393.47
4,640.00 TJX COS INC SEC ID: 872540109	63.730000	136,730.95	295,707.20	0.24%	0.00	158,976.25
934.00 T-MOBILE US INC SEC ID: 872590104	33.640000	11,304.75	31,419.76	0.03%	0.00	20,115.01
849.00 TRW AUTOMOTIVE HOLDINGS CORP SEC ID: 87264S106	74.390000	26,017.98	63,157.11	0.05%	0.00	37,139.13

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
948.00 TW TELECOM INC SEC ID: 87311L104	30.470000	18,988.44	28,885.56	0.02%	0.00	9,897.12
462.00 TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	17.370000	6,842.22	8,024.94	0.01%	0.00	1,182.72
183.00 TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	32.020000	4,884.27	5,859.66	0.00%	0.00	975.39
684.00 TANGOE INC SEC ID: 87582Y108	18.010000	9,931.68	12,318.84	0.01%	0.00	2,387.16
4,027.00 TARGET CORP SEC ID: 87612E106	63.270000	225,462.06	254,788.29	0.21%	0.00	29,326.23
180.00 TAUBMAN CENTERS INC SEC ID: 876664103	63.920000	7,216.20	11,505.60	0.01%	0.00	4,289.40
231.00 TEAM HEALTH HOLDINGS INC SEC ID: 87817A107	45.550000	5,128.20	10,522.05	0.01%	0.00	5,393.85
293.00 TECH DATA CORP SEC ID: 878237106	51.600000	13,510.23	15,118.80	0.01%	0.00	1,608.57
135.00 TECHNE CORP SEC ID: 878377100	94.670000	9,942.75	12,780.45	0.01%	0.00	2,837.70
1,574.00 TECUMSEH PRODUCTS CO SEC ID: 878895200	9.050000	8,074.93	14,244.70	0.01%	0.00	6,169.77
229.00 TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	91.860000	14,788.97	21,035.94	0.02%	0.00	6,246.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
269.00 TELEFLEX INC SEC ID: 879369106	93.860000	14,883.77	25,248.34	0.02%	0.00	10,364.57
1,218.00 TELEPHONE & DATA SYS INC SEC ID: 879433829	25.780000	28,786.03	31,400.04	0.03%	0.00	2,614.01
90.00 TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	53.960000	3,727.80	4,856.40	0.00%	0.00	1,128.60
879.00 TENET HEALTHCARE CORP SEC ID: 88033G407	42.120000	19,410.19	37,023.48	0.03%	0.00	17,613.29
8.00 TENNANT CO SEC ID: 880345103	67.810000	306.32	542.48	0.00%	0.00	236.16
373.00 TENNECO INC SEC ID: 880349105	56.570000	10,089.65	21,100.61	0.02%	0.00	11,010.96
1,238.00 TERADYNE INC SEC ID: 880770102	17.620000	17,109.16	21,813.56	0.02%	0.00	4,704.40
1,161.00 TEREX CORP SEC ID: 880779103	41.990000	18,634.05	48,750.39	0.04%	0.00	30,116.34
438.00 TERRITORIAL BANCORP INC SEC ID: 88145X108	23.200000	10,094.89	10,161.60	0.01%	0.00	66.71
295.00 TERRENO REALTY CORP SEC ID: 88146M101	17.700000	4,935.35	5,221.50	0.00%	0.00	286.15
626.00 TESLA MOTORS INC SEC ID: 88160R101	150.429000	19,093.55	94,168.55	0.08%	0.00	75,075.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
401.00 TESORO CORP SEC ID: 881609101	58.500000	20,245.52	23,458.50	0.02%	0.00	3,212.98
973.00 TETRA TECHNOLOGIES INC SEC ID: 88162F105	12.360000	9,914.87	12,026.28	0.01%	0.00	2,111.41
392.00 TETRA TECH INC SEC ID: 88162G103	27.980000	8,874.88	10,968.16	0.01%	0.00	2,093.28
279.00 TESSERA TECHNOLOGIES INC SEC ID: 88164L100	19.710000	4,511.43	5,499.09	0.00%	0.00	987.66
7,279.00 TEXAS INSTRUMENTS INC SEC ID: 882508104	43.910000	244,128.67	319,620.89	0.26%	0.00	75,492.22
1,748.00 TEXTRON INC SEC ID: 883203101	36.760000	31,848.56	64,256.48	0.05%	0.00	32,407.92
662.00 THERAVANCE INC SEC ID: 88338T104	35.650000	14,546.30	23,600.30	0.02%	0.00	9,054.00
2,629.00 THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	111.350000	103,380.78	292,739.15	0.24%	0.00	189,358.37
2,270.00 THOMSON REUTERS CORP SEC ID: 884903105	37.820000	67,748.04	85,851.40	0.07%	0.00	18,103.36
237.00 THOR INDUSTRIES INC SEC ID: 885160101	55.230000	7,245.09	13,089.51	0.01%	0.00	5,844.42
554.00 THORATEC CORP SEC ID: 885175307	36.600000	15,622.80	20,276.40	0.02%	0.00	4,653.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
864.00 3D SYSTEMS CORP SEC ID: 88554D205	92.930000	29,871.36	80,291.52	0.07%	0.00	50,420.16
4,130.00 3M CO SEC ID: 88579Y101	140.250000	309,151.86	579,232.50	0.47%	0.00	270,080.64
3,017.00 THRESHOLD PHARMACEUTICALS INC SEC ID: 885807206	4.670000	12,792.08	14,089.39	0.01%	0.00	1,297.31
326.00 TIDEWATER INC SEC ID: 886423102	59.270000	16,456.48	19,322.02	0.02%	0.00	2,865.54
804.00 TIFFANY & CO SEC ID: 886547108	92.780000	26,927.00	74,595.12	0.06%	0.00	47,668.12
5,791.00 TIME WARNER INC SEC ID: 887317303	69.720000	226,039.04	403,748.52	0.33%	0.00	177,709.48
1,874.00 TIME WARNER CABLE INC SEC ID: 88732J207	135.500000	103,713.43	253,927.00	0.21%	0.00	150,213.57
552.00 TIMKEN CO SEC ID: 887389104	55.070000	25,435.06	30,398.64	0.02%	0.00	4,963.58
593.00 TITAN INTERNATIONAL INC SEC ID: 88830M102	17.980000	9,754.85	10,662.14	0.01%	0.00	907.29
1,306.00 TOLL BROTHERS INC SEC ID: 889478103	37.000000	28,007.74	48,322.00	0.04%	0.00	20,314.26
130.00 TOMPKINS FINANCIAL CORP SEC ID: 890110109	51.390000	5,062.20	6,680.70	0.01%	0.00	1,618.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
622.00 TORCHMARK CORP SEC ID: 891027104	78.150000	26,189.27	48,609.30	0.04%	0.00	22,420.03
812.00 TORO CO/THE SEC ID: 891092108	63.600000	20,056.40	51,643.20	0.04%	0.00	31,586.80
360.00 TOWERS WATSON & CO SEC ID: 891894107	127.610000	22,698.00	45,939.60	0.04%	0.00	23,241.60
1,020.00 TOTAL SYSTEM SERVICES INC SEC ID: 891906109	33.280000	18,125.40	33,945.60	0.03%	0.00	15,820.20
52.00 TOWN SPORTS INTERNATIONAL HOLD SEC ID: 89214A102	14.760000	365.48	767.52	0.00%	0.00	402.04
395.00 TOWNEBANK/PORTSMOUTH VA SEC ID: 89214P109	15.390000	5,100.49	6,079.05	0.00%	0.00	978.56
804.00 TRACTOR SUPPLY CO SEC ID: 892356106	77.580000	26,097.84	62,374.32	0.05%	0.00	36,276.48
2,310.00 TRAVELERS COS INC/THE SEC ID: 89417E109	90.540000	123,813.50	209,147.40	0.17%	0.00	85,333.90
169.00 TREEHOUSE FOODS INC SEC ID: 89469A104	68.920000	9,521.83	11,647.48	0.01%	0.00	2,125.65
422.00 TRICO BANCSHARES SEC ID: 896095106	28.370000	6,055.70	11,972.14	0.01%	0.00	5,916.44
1,544.00 TRIMBLE NAVIGATION LTD SEC ID: 896239100	34.700000	28,618.04	53,576.80	0.04%	0.00	24,958.76

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
850.00 TRINITY INDUSTRIES INC SEC ID: 896522109	54.520000	17,187.00	46,342.00	0.04%	0.00	29,155.00
2,502.00 TRIQUINT SEMICONDUCTOR INC SEC ID: 89674K103	8.340000	11,934.54	20,866.68	0.02%	0.00	8,932.14
236.00 TRIUMPH GROUP INC SEC ID: 896818101	76.070000	11,346.88	17,952.52	0.01%	0.00	6,605.64
864.00 TRIPADVISOR INC SEC ID: 896945201	82.830000	30,656.76	71,565.12	0.06%	0.00	40,908.36
345.00 TRUEBLUE INC SEC ID: 89785X101	25.780000	5,023.20	8,894.10	0.01%	0.00	3,870.90
325.00 TRULIA INC SEC ID: 897888103	35.270000	9,980.75	11,462.75	0.01%	0.00	1,482.00
402.00 TRUSTMARK CORP SEC ID: 898402102	26.840000	9,129.42	10,789.68	0.01%	0.00	1,660.26
1,602.00 TUESDAY MORNING CORP SEC ID: 899035505	15.960000	5,142.42	25,567.92	0.02%	0.00	20,425.50
290.00 TUMI HOLDINGS INC SEC ID: 89969Q104	22.550000	5,840.60	6,539.50	0.01%	0.00	698.90
434.00 TUPPERWARE BRANDS CORP SEC ID: 899896104	94.530000	20,697.46	41,026.02	0.03%	0.00	20,328.56
12,702.00 TWENTY FIRST CENTURY FOX INC SEC ID: 90130A101	35.170000	218,740.52	446,729.34	0.36%	0.00	227,988.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
142.00 TWITTER INC SEC ID: 90184L102	63.650000	10,411.44	9,038.30	0.01%	0.00	-1,373.14
287.00 II-VI INC SEC ID: 902104108	17.580000	4,927.79	5,045.46	0.00%	0.00	117.67
2,472.00 TYSON FOODS INC SEC ID: 902494103	33.460000	40,278.10	82,713.12	0.07%	0.00	42,435.02
1,250.00 UDR INC SEC ID: 902653104	23.350000	28,512.50	29,187.50	0.02%	0.00	675.00
705.00 UGI CORP SEC ID: 902681105	41.460000	20,779.95	29,229.30	0.02%	0.00	8,449.35
11,614.00 US BANCORP SEC ID: 902973304	40.400000	379,390.82	469,205.60	0.38%	0.00	89,814.78
136.00 UNS ENERGY CORP SEC ID: 903119105	59.850000	4,968.08	8,139.60	0.01%	0.00	3,171.52
497.00 URS CORP SEC ID: 903236107	52.990000	21,892.96	26,336.03	0.02%	0.00	4,443.07
741.00 USG CORP SEC ID: 903293405	28.380000	19,953.72	21,029.58	0.02%	0.00	1,075.86
437.00 USA MOBILITY INC SEC ID: 90341G103	14.280000	4,959.95	6,240.36	0.01%	0.00	1,280.41
412.00 US SILICA HOLDINGS INC SEC ID: 90346E103	34.110000	4,865.72	14,053.32	0.01%	0.00	9,187.60

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
285.00 ULTA SALON COSMETICS & FRAGRAN SEC ID: 90384S303	96.520000	17,906.55	27,508.20	0.02%	0.00	9,601.65
96.00 ULTIMATE SOFTWARE GROUP INC SEC ID: 90385D107	153.220000	9,854.40	14,709.12	0.01%	0.00	4,854.72
1,040.00 ULTRA PETROLEUM CORP SEC ID: 903914109	21.650000	19,664.95	22,516.00	0.02%	0.00	2,851.05
1,129.00 UMPQUA HOLDINGS CORP SEC ID: 904214103	19.140000	13,165.53	21,609.06	0.02%	0.00	8,443.53
759.00 UNDER ARMOUR INC SEC ID: 904311107	87.300000	31,378.68	66,260.70	0.05%	0.00	34,882.02
393.00 UNION FIRST MARKET BANKSHARES SEC ID: 90662P104	24.810000	4,719.93	9,750.33	0.01%	0.00	5,030.40
2,692.00 UNION PACIFIC CORP SEC ID: 907818108	168.000000	177,124.71	452,256.00	0.37%	0.00	275,131.29
540.00 UNISYS CORP SEC ID: 909214306	33.570000	10,563.90	18,127.80	0.01%	0.00	7,563.90
300.00 UNIT CORP SEC ID: 909218109	51.620000	12,797.28	15,486.00	0.01%	0.00	2,688.72
773.00 UNITED COMMUNITY BANKS SEC ID: 90984P303	17.750000	5,094.07	13,720.75	0.01%	0.00	8,626.68
274.00 UNITED BANKSHARES INC SEC ID: 909907107	31.450000	6,433.52	8,617.30	0.01%	0.00	2,183.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,795.00 UNITED CONTINENTAL HOLDINGS IN SEC ID: 910047109	37.830000	43,020.22	67,904.85	0.06%	0.00	24,884.63
324.00 UNITED FINANCIAL BANCORP INC SEC ID: 91030T109	18.890000	4,937.76	6,120.36	0.00%	0.00	1,182.60
277.00 UNITED FIRE GROUP INC SEC ID: 910340108	28.660000	4,855.81	7,938.82	0.01%	0.00	3,083.01
302.00 UNITED NATURAL FOODS INC SEC ID: 911163103	75.390000	14,663.23	22,767.78	0.02%	0.00	8,104.55
1,135.00 UNITED ONLINE INC SEC ID: 911268209	13.760000	15,810.55	15,617.60	0.01%	0.00	-192.95
4,691.00 UNITED PARCEL SERVICE INC SEC ID: 911312106	105.080000	351,224.74	492,930.28	0.40%	0.00	141,705.54
877.00 UNITED RENTALS INC SEC ID: 911363109	77.950000	29,665.30	68,362.15	0.06%	0.00	38,696.85
1,122.00 UNITED STATES STEEL CORP SEC ID: 912909108	29.500000	21,528.28	33,099.00	0.03%	0.00	11,570.72
144.00 UNITED STATIONERS INC SEC ID: 913004107	45.890000	4,908.96	6,608.16	0.01%	0.00	1,699.20
5,716.00 UNITED TECHNOLOGIES CORP SEC ID: 913017109	113.800000	372,924.78	650,480.80	0.53%	0.00	277,556.02
577.00 UNITED THERAPEUTICS CORP SEC ID: 91307C102	113.080000	30,322.24	65,247.16	0.05%	0.00	34,924.92

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,648.00 UNITEDHEALTH GROUP INC SEC ID: 91324P102	75.300000	335,565.22	500,594.40	0.41%	0.00	165,029.18
723.00 UNITIL CORP SEC ID: 913259107	30.490000	19,860.65	22,044.27	0.02%	0.00	2,183.62
322.00 UNIVERSAL ELECTRONICS INC SEC ID: 913483103	38.110000	5,255.04	12,271.42	0.01%	0.00	7,016.38
251.00 UNIVERSAL FOREST PRODUCTS INC SEC ID: 913543104	52.140000	9,814.10	13,087.14	0.01%	0.00	3,273.04
346.00 UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	81.260000	14,933.36	28,115.96	0.02%	0.00	13,182.60
2,315.00 UNUM GROUP SEC ID: 91529Y106	35.080000	45,314.50	81,210.20	0.07%	0.00	35,895.70
5,405.00 URANIUM ENERGY CORP SEC ID: 916896103	2.000000	9,134.45	10,810.00	0.01%	0.00	1,675.55
723.00 URBAN OUTFITTERS INC SEC ID: 917047102	37.100000	22,291.90	26,823.30	0.02%	0.00	4,531.40
776.00 VCA ANTECH INC SEC ID: 918194101	31.360000	16,594.96	24,335.36	0.02%	0.00	7,740.40
1,744.00 VF CORP SEC ID: 918204108	62.340000	65,575.35	108,720.96	0.09%	0.00	43,145.61
221.00 VSE CORP SEC ID: 918284100	48.010000	4,906.20	10,610.21	0.01%	0.00	5,704.01

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
226.00 VAIL RESORTS INC SEC ID: 91879Q109	75.230000	9,991.46	17,001.98	0.01%	0.00	7,010.52
242.00 VALASSIS COMMUNICATIONS INC SEC ID: 918866104	34.250000	4,963.42	8,288.50	0.01%	0.00	3,325.08
3,315.00 VALERO ENERGY CORP SEC ID: 91913Y100	50.400000	84,158.71	167,076.00	0.14%	0.00	82,917.29
241.00 VALMONT INDUSTRIES INC SEC ID: 920253101	149.120000	20,325.94	35,937.92	0.03%	0.00	15,611.98
770.00 VALSPAR CORP/THE SEC ID: 920355104	71.290000	40,533.82	54,893.30	0.04%	0.00	14,359.48
295.00 VALUECLICK INC SEC ID: 92046N102	23.370000	4,808.50	6,894.15	0.01%	0.00	2,085.65
2,439.00 VALUEVISION MEDIA INC SEC ID: 92047K107	6.990000	5,195.07	17,048.61	0.01%	0.00	11,853.54
1,059.00 VARIAN MEDICAL SYSTEMS INC SEC ID: 92220P105	77.690000	51,366.80	82,273.71	0.07%	0.00	30,906.91
282.00 VECTREN CORP SEC ID: 92240G101	35.500000	9,943.32	10,011.00	0.01%	0.00	67.68
1,055.00 VECTOR GROUP LTD SEC ID: 92240M108	16.370000	15,463.29	17,270.35	0.01%	0.00	1,807.06
508.00 VENTAS INC SEC ID: 92276F100	57.280000	22,280.72	29,098.24	0.02%	0.00	6,817.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,994.00 VENTRUS BIOSCIENCES INC SEC ID: 922822101	3.820000	6,655.66	11,437.08	0.01%	0.00	4,781.42
91.00 VERA BRADLEY INC SEC ID: 92335C106	24.040000	2,128.49	2,187.64	0.00%	0.00	59.15
1,840.00 VERIFONE SYSTEMS INC SEC ID: 92342Y109	26.820000	45,116.80	49,348.80	0.04%	0.00	4,232.00
1,238.00 VERISIGN INC SEC ID: 92343E102	59.780000	29,146.48	74,007.64	0.06%	0.00	44,861.16
17,853.00 VERIZON COMMUNICATIONS INC SEC ID: 92343V104	49.140000	623,217.19	877,296.42	0.71%	0.00	254,079.23
145.00 VERINT SYSTEMS INC SEC ID: 92343X100	42.940000	5,067.75	6,226.30	0.01%	0.00	1,158.55
1,120.00 VERISK ANALYTICS INC SEC ID: 92345Y106	65.720000	52,152.76	73,606.40	0.06%	0.00	21,453.64
1,564.00 VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	74.300000	57,135.04	116,205.20	0.09%	0.00	59,070.16
89.00 VIASAT INC SEC ID: 92552V100	62.650000	3,721.09	5,575.85	0.00%	0.00	1,854.76
3,550.00 VIACOM INC SEC ID: 92553P201	87.340000	132,577.60	310,057.00	0.25%	0.00	177,479.40
897.00 VIRGINIA COMMERCE BANCORP INC SEC ID: 92778Q109	16.990000	5,085.99	15,240.03	0.01%	0.00	10,154.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
478.00 VIROPHARMA INC SEC ID: 928241108	49.850000	8,470.16	23,828.30	0.02%	0.00	15,358.14
3,251.00 VISA INC SEC ID: 92826C839	222.680000	344,641.13	723,932.68	0.59%	0.00	379,291.55
2,019.00 VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	13.260000	19,059.36	26,771.94	0.02%	0.00	7,712.58
371.00 VISHAY PRECISION GROUP INC SEC ID: 92835K103	14.890000	4,960.27	5,524.19	0.00%	0.00	563.92
258.00 VISTEON CORP/NEW SEC ID: 92839U206	81.890000	14,889.92	21,127.62	0.02%	0.00	6,237.70
128.00 VIVUS INC SEC ID: 928551100	9.080000	975.36	1,162.24	0.00%	0.00	186.88
332.00 VLASIC FOODS INTL INC COM SEC ID: 928559103	10.624669	3,527.39	3,527.39	0.00%	0.00	0.00
505.00 VMWARE INC SEC ID: 928563402	89.710000	44,793.50	45,303.55	0.04%	0.00	510.05
7,229.00 VONAGE HOLDINGS CORP SEC ID: 92886T201	3.330000	13,662.81	24,072.57	0.02%	0.00	10,409.76
806.00 VORNADO REALTY TRUST SEC ID: 929042109	88.790000	67,999.41	71,564.74	0.06%	0.00	3,565.33
806.00 VULCAN MATERIALS CO SEC ID: 929160109	59.420000	36,084.24	47,892.52	0.04%	0.00	11,808.28

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
90.00 WD-40 CO SEC ID: 929236107	74.680000	4,888.80	6,721.20	0.01%	0.00	1,832.40
213.00 WABCO HOLDINGS INC SEC ID: 92927K102	93.410000	14,611.56	19,896.33	0.02%	0.00	5,284.77
128.00 WSFS FINANCIAL CORP SEC ID: 929328102	77.530000	4,825.60	9,923.84	0.01%	0.00	5,098.24
545.00 WABASH NATIONAL CORP SEC ID: 929566107	12.350000	4,845.05	6,730.75	0.01%	0.00	1,885.70
320.00 WABTEC CORP/DE SEC ID: 929740108	74.270000	15,928.17	23,766.40	0.02%	0.00	7,838.23
9,782.00 WAL-MART STORES INC SEC ID: 931142103	78.690000	501,888.34	769,745.58	0.62%	0.00	267,857.24
5,645.00 WALGREEN CO SEC ID: 931422109	57.440000	254,983.86	324,248.80	0.26%	0.00	69,264.94
306.00 WALTER INVESTMENT MANAGEMENT C SEC ID: 93317W102	35.360000	10,254.06	10,820.16	0.01%	0.00	566.10
571.00 WASHINGTON FEDERAL INC SEC ID: 938824109	23.290000	9,889.72	13,298.59	0.01%	0.00	3,408.87
218.00 WASHINGTON TRUST BANCORP INC SEC ID: 940610108	37.220000	4,848.32	8,113.96	0.01%	0.00	3,265.64
715.00 WASTE CONNECTIONS INC SEC ID: 941053100	43.630000	22,350.90	31,195.45	0.03%	0.00	8,844.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,490.00 WASTE MANAGEMENT INC SEC ID: 94106L109	44.870000	88,107.42	111,726.30	0.09%	0.00	23,618.88
320.00 WATERS CORP SEC ID: 941848103	100.000000	29,330.56	32,000.00	0.03%	0.00	2,669.44
118.00 WATSCO INC SEC ID: 942622200	96.060000	9,784.56	11,335.08	0.01%	0.00	1,550.52
189.00 WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	61.870000	6,261.57	11,693.43	0.01%	0.00	5,431.86
426.00 WEB.COM GROUP INC SEC ID: 94733A104	31.790000	10,385.88	13,542.54	0.01%	0.00	3,156.66
222.00 WEBMD HEALTH CORP SEC ID: 94770V102	39.500000	5,179.26	8,769.00	0.01%	0.00	3,589.74
721.00 WEBSTER FINANCIAL CORP SEC ID: 947890109	31.180000	14,170.57	22,480.78	0.02%	0.00	8,310.21
826.00 WEINGARTEN REALTY INVESTORS SEC ID: 948741103	27.420000	19,237.54	22,648.92	0.02%	0.00	3,411.38
122.00 WEIS MARKETS INC SEC ID: 948849104	52.560000	4,961.74	6,412.32	0.01%	0.00	1,450.58
267.00 WELLCARE HEALTH PLANS INC SEC ID: 94946T106	70.420000	13,107.03	18,802.14	0.02%	0.00	5,695.11
1,415.00 WELLPOINT INC SEC ID: 94973V107	92.390000	102,618.78	130,731.85	0.11%	0.00	28,113.07

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
30,694.00 WELLS FARGO & CO SEC ID: 949746101	45.400000	1,078,757.33	1,393,507.60	1.13%	0.00	314,750.27
3,177.00 WENDYS CO SEC ID: 95058W100	8.720000	14,804.82	27,703.44	0.02%	0.00	12,898.62
261.00 WESBANCO INC SEC ID: 950810101	32.000000	4,909.41	8,352.00	0.01%	0.00	3,442.59
380.00 WESCO AIRCRAFT HOLDINGS INC SEC ID: 950814103	21.920000	5,035.00	8,329.60	0.01%	0.00	3,294.60
576.00 WESCO INTERNATIONAL INC SEC ID: 95082P105	91.070000	20,378.88	52,456.32	0.04%	0.00	32,077.44
306.00 WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	49.060000	9,691.02	15,012.36	0.01%	0.00	5,321.34
511.00 WESTAR ENERGY INC SEC ID: 95709T100	32.170000	14,972.21	16,438.87	0.01%	0.00	1,466.66
232.00 WESTAMERICA BANCORPORATION SEC ID: 957090103	56.460000	10,068.80	13,098.72	0.01%	0.00	3,029.92
729.00 WESTERN ALLIANCE BANCORP SEC ID: 957638109	23.860000	4,891.59	17,393.94	0.01%	0.00	12,502.35
1,738.00 WESTERN DIGITAL CORP SEC ID: 958102105	83.900000	46,061.34	145,818.20	0.12%	0.00	99,756.86
332.00 WESTERN REFINING INC SEC ID: 959319104	42.410000	5,395.00	14,080.12	0.01%	0.00	8,685.12

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
318.00 WESTLAKE CHEMICAL CORP SEC ID: 960413102	122.070000	25,331.88	38,818.26	0.03%	0.00	13,486.38
135.00 WESTWOOD HOLDINGS GROUP INC SEC ID: 961765104	61.910000	4,885.65	8,357.85	0.01%	0.00	3,472.20
358.00 WEX INC SEC ID: 96208T104	99.030000	20,422.49	35,452.74	0.03%	0.00	15,030.25
4,558.00 WEYERHAEUSER CO SEC ID: 962166104	31.570000	87,955.91	143,896.06	0.12%	0.00	55,940.15
357.00 WHIRLPOOL CORP SEC ID: 963320106	156.860000	35,735.02	55,999.02	0.05%	0.00	20,264.00
713.00 WHITEWAVE FOODS CO SEC ID: 966244105	22.940000	7,275.94	16,356.22	0.01%	0.00	9,080.28
794.00 WHITING PETROLEUM CORP SEC ID: 966387102	61.870000	35,509.64	49,124.78	0.04%	0.00	13,615.14
2,392.00 WHOLE FOODS MARKET INC SEC ID: 966837106	57.830000	86,099.14	138,329.36	0.11%	0.00	52,230.22
137.00 JOHN WILEY & SONS INC SEC ID: 968223206	55.200000	4,945.70	7,562.40	0.01%	0.00	2,616.70
1,534.00 WILLBROS GROUP INC SEC ID: 969203108	9.420000	5,552.47	14,450.28	0.01%	0.00	8,897.81
4,123.00 WILLIAMS COS INC/THE SEC ID: 969457100	38.570000	88,423.62	159,024.11	0.13%	0.00	70,600.49

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
615.00 WILLIAMS-SONOMA INC SEC ID: 969904101	58.280000	21,863.25	35,842.20	0.03%	0.00	13,978.95
221.00 WINTRUST FINANCIAL CORP SEC ID: 97650W108	46.120000	6,917.30	10,192.52	0.01%	0.00	3,275.22
1,305.00 WISCONSIN ENERGY CORP SEC ID: 976657106	41.340000	28,611.64	53,948.70	0.04%	0.00	25,337.06
387.00 WOODWARD INC SEC ID: 980745103	45.610000	12,527.19	17,651.07	0.01%	0.00	5,123.88
238.00 WORKDAY INC SEC ID: 98138H101	83.160000	12,980.52	19,792.08	0.02%	0.00	6,811.56
99.00 WORLD ACCEPTANCE CORP SEC ID: 981419104	87.530000	6,197.40	8,665.47	0.01%	0.00	2,468.07
445.00 WORLD FUEL SERVICES CORP SEC ID: 981475106	43.160000	15,276.85	19,206.20	0.02%	0.00	3,929.35
512.00 WORLD WRESTLING ENTERTAINMENT SEC ID: 98156Q108	16.580000	4,940.80	8,488.96	0.01%	0.00	3,548.16
361.00 WORTHINGTON INDUSTRIES INC SEC ID: 981811102	42.080000	7,104.48	15,190.88	0.01%	0.00	8,086.40
1,370.00 WPX ENERGY INC SEC ID: 98212B103	20.380000	17,961.01	27,920.60	0.02%	0.00	9,959.59
341.00 WRIGHT MEDICAL GROUP INC SEC ID: 98235T107	30.710000	4,934.27	10,472.11	0.01%	0.00	5,537.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,099.00 WYNDHAM WORLDWIDE CORP SEC ID: 98310W108	73.690000	39,201.38	80,985.31	0.07%	0.00	41,783.93
494.00 WYNN RESORTS LTD SEC ID: 983134107	194.210000	60,869.92	95,939.74	0.08%	0.00	35,069.82
1,915.00 XILINX INC SEC ID: 983919101	45.920000	45,059.95	87,936.80	0.07%	0.00	42,876.85
11,179.00 XEROX CORP SEC ID: 984121103	12.170000	104,288.13	136,048.43	0.11%	0.00	31,760.30
1,134.00 XYLEM INC/NY SEC ID: 98419M100	34.600000	31,196.40	39,236.40	0.03%	0.00	8,040.00
6,746.00 YAHOO! INC SEC ID: 984332106	40.440000	138,455.73	272,808.24	0.22%	0.00	134,352.51
321.00 YELP INC SEC ID: 985817105	68.950000	11,196.48	22,132.95	0.02%	0.00	10,936.47
562.00 YORK WATER CO SEC ID: 987184108	20.930000	10,100.45	11,762.66	0.01%	0.00	1,662.21
2,419.00 YUM! BRANDS INC SEC ID: 988498101	75.610000	102,754.92	182,900.59	0.15%	0.00	80,145.67
552.00 ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	54.080000	16,526.88	29,852.16	0.02%	0.00	13,325.28
177.00 ZILLOW INC SEC ID: 98954A107	81.730000	9,938.55	14,466.21	0.01%	0.00	4,527.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,013.00 ZIMMER HOLDINGS INC SEC ID: 98956P102	93.190000	68,539.07	94,401.47	0.08%	0.00	25,862.40
1,913.00 ZIONS BANCORPORATION SEC ID: 989701107	29.960000	29,670.63	57,313.48	0.05%	0.00	27,642.85
2,994.00 ZOGENIX INC SEC ID: 98978L105	3.440000	5,080.22	10,299.36	0.01%	0.00	5,219.14
916.00 ZOETIS INC SEC ID: 98978V103	32.690000	28,923.62	29,944.04	0.02%	0.00	1,020.42
207.00 ZUMIEZ INC SEC ID: 989817101	26.000000	5,104.62	5,382.00	0.00%	0.00	277.38
7,161.00 ZYNGA INC SEC ID: 98986T108	3.800000	20,122.41	27,211.80	0.02%	0.00	7,089.39
TOTAL U.S. DOLLAR EQUITY (99.90%)		**75,744,673.01**	**123,325,391.54**	**99.90%**	**0.00**	**47,580,718.53**
TOTAL U.S. DOLLAR (100.00%)		**75,871,474.19**	**123,452,187.99**	**100.00%**	**0.00**	**47,580,713.80**
TOTAL BASE INVESTMENTS		**75,871,474.19**	**123,452,187.99**	**100.00%**	**0.00**	**47,580,713.80**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	375.00	375.00	0.00%	0.00	0.00
347,126.21 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	347,126.21	347,126.21	1.09%	0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS (1.09%)		**347,501.21**	**347,501.21**	**1.09%**	**0.00**	**0.00**
FIXED INCOME SECURITIES						
125,000.00 ACCO BRANDS CORP 6.750% 04/30/2020 DD 04/30/13 SEC ID: 00081TAH1	98.750000	125,000.00	123,437.50	0.39%	0.00	-1,562.50
200,000.00 ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13 SEC ID: 00101NAB3	108.500000	206,408.81	217,000.00	0.68%	0.00	10,591.19
175,000.00 AES CORP/VA 4.875% 05/15/2023 DD 04/30/13 SEC ID: 00130HBT1	93.500000	178,322.38	163,625.00	0.51%	0.00	-14,697.38
150,000.00 ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12 SEC ID: 00434NAA3	96.500000	150,000.00	144,750.00	0.45%	0.00	-5,250.00
100,000.00 AFFINIA GROUP INC 7.750% 05/01/2021 DD 11/01/13 SEC ID: 00828BAL9	105.000000	102,445.10	105,000.00	0.33%	0.00	2,554.90
100,000.00 AMHG MERGER SUB INC 9.250% 11/01/2018 DD 10/22/10 SEC ID: 009127AB7	108.000000	100,000.00	108,000.00	0.34%	0.00	8,000.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 ALLBRITTON COMMUNICATIONS CO 8.000% 05/15/2018 DD 04/30/10 SEC ID: 016745AL5	105.750000	250,030.78	264,375.00	0.83%	0.00	14,344.22
175,000.00 ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12 SEC ID: 018581AE8	104.750000	176,146.61	183,312.50	0.58%	0.00	7,165.89
100,000.00 ALLIANCE DATA SYSTEMS COR 144A 5.250% 12/01/2017 DD 11/20/12 SEC ID: 018581AF5	103.750000	104,274.86	103,750.00	0.33%	0.00	-524.86
150,000.00 ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11 SEC ID: 019736AC1	107.750000	156,893.26	161,625.00	0.51%	0.00	4,731.74
135,000.00 ALLY FINANCIAL INC 6.250% 12/01/2017 DD 06/01/11 SEC ID: 02005NAD2	111.500000	145,650.39	150,525.00	0.47%	0.00	4,874.61
100,000.00 ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12 SEC ID: 02005NAL4	108.250000	105,300.25	108,250.00	0.34%	0.00	2,949.75
150,000.00 ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13 SEC ID: 02079DAB9	103.125000	154,881.76	154,687.50	0.49%	0.00	-194.26
200,000.00 AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13 SEC ID: 02406PAM2	106.250000	211,977.11	212,500.00	0.67%	0.00	522.89
175,000.00 AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13 SEC ID: 024747AC1	100.500000	175,549.81	175,875.00	0.55%	0.00	325.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11 SEC ID: 03070QAN1	108.500000	255,356.80	271,250.00	0.85%	0.00	15,893.20
120,000.00 AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12 SEC ID: 03077JAB6	108.500000	121,482.13	130,200.00	0.41%	0.00	8,717.87
275,000.00 ARCELORMITTAL STEP 03/01/2021 DD 03/07/11 SEC ID: 03938LAU8	106.000000	287,516.55	291,500.00	0.92%	0.00	3,983.45
198,000.00 ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13 SEC ID: 04649VAG5	99.925000	197,142.98	197,851.50	0.62%	0.00	708.52
150,000.00 ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12 SEC ID: 050095AM0	106.750000	155,939.31	160,125.00	0.50%	0.00	4,185.69
150,000.00 BERRY PETROLEUM CO 6.750% 11/01/2020 DD 11/01/10 SEC ID: 085789AE5	103.750000	160,041.62	155,625.00	0.49%	0.00	-4,416.62
150,000.00 BERRY PLASTICS CORP 9.500% 05/15/2018 DD 04/30/10 SEC ID: 085790AU7	107.250000	162,006.29	160,875.00	0.51%	0.00	-1,131.29
150,000.00 BI-LO LLC / BI-LO FINANCE 144A 8.625% 09/15/2018 DD 09/20/13 SEC ID: 088609AA0	104.500000	149,828.78	156,750.00	0.49%	0.00	6,921.22
175,000.00 BIOMET INC 6.500% 10/01/2020 DD 04/01/13 SEC ID: 090613AH3	103.000000	175,018.33	180,250.00	0.57%	0.00	5,231.67

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13 SEC ID: 097751BF7	99.250000	150,000.00	148,875.00	0.47%	0.00	-1,125.00
150,000.00 PENINSULA GAMING LLC / PE 144A 8.375% 02/15/2018 DD 08/16/12 SEC ID: 103253AA8	109.000000	152,597.32	163,500.00	0.51%	0.00	10,902.68
150,000.00 BRAND ENERGY & INFRASTRUC 144A 8.500% 12/01/2021 DD 11/26/13 SEC ID: 10524PAA8	101.625000	150,000.00	152,437.50	0.48%	0.00	2,437.50
100,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.500% 04/30/2021 DD 05/10/11 SEC ID: 1248EPAU7	102.750000	106,040.70	102,750.00	0.32%	0.00	-3,290.70
125,000.00 CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12 SEC ID: 1248EPAX1	103.000000	125,274.51	128,750.00	0.40%	0.00	3,475.49
50,000.00 CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12 SEC ID: 1248EPAZ6	92.750000	50,000.00	46,375.00	0.15%	0.00	-3,625.00
125,000.00 CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11 SEC ID: 12513GAX7	110.500000	127,081.70	138,125.00	0.43%	0.00	11,043.30
150,000.00 CHS/COMMUNITY HEALTH SYSTEMS I 8.000% 11/15/2019 DD 05/15/12 SEC ID: 12543DAL4	108.500000	158,826.99	162,750.00	0.51%	0.00	3,923.01
100,000.00 CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/15/2018 DD 08/17/12 SEC ID: 12543DAR1	103.250000	104,124.65	103,250.00	0.32%	0.00	-874.65

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12 SEC ID: 125581GQ5	97.500000	100,000.00	97,500.00	0.31%	0.00	-2,500.00
150,000.00 CABLEVISION SYSTEMS CORP 7.750% 04/15/2018 DD 04/15/10 SEC ID: 12686CAZ2	111.625000	150,356.18	167,437.50	0.53%	0.00	17,081.32
150,000.00 CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12 SEC ID: 12686CBB4	95.750000	149,469.31	143,625.00	0.45%	0.00	-5,844.31
80,000.00 CALPINE CORP 144A 7.875% 07/31/2020 DD 07/23/10 SEC ID: 131347BS4	109.500000	83,199.95	87,600.00	0.28%	0.00	4,400.05
100,000.00 CASCADES INC 7.875% 01/15/2020 DD 12/23/09 SEC ID: 146900AL9	107.000000	100,861.48	107,000.00	0.34%	0.00	6,138.52
125,000.00 CATALENT PHARMA SOLUTIONS INC 7.875% 10/15/2018 DD 04/15/13 SEC ID: 14879EAB4	101.750000	125,172.43	127,187.50	0.40%	0.00	2,015.07
150,000.00 CENTRAL GARDEN AND PET CO 8.250% 03/01/2018 DD 03/08/10 SEC ID: 153527AG1	97.250000	152,036.89	145,875.00	0.46%	0.00	-6,161.89
300,000.00 CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12 SEC ID: 156700AS5	98.750000	305,833.36	296,250.00	0.93%	0.00	-9,583.36
200,000.00 CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12 SEC ID: 15672JAA1	102.500000	205,348.95	205,000.00	0.64%	0.00	-348.95

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 CHEMTURA CORP 5.750% 07/15/2021 DD 07/23/13 SEC ID: 163893AD2	101.375000	151,116.27	152,062.50	0.48%	0.00	946.23
100,000.00 CHESAPEAKE ENERGY 11/12 0.000% 12/02/2017 DD 11/09/12 SEC ID: 16516FAD1	102.000000	98,439.12	102,000.00	0.32%	0.00	3,560.88
150,000.00 CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12 SEC ID: 169905AE6	104.375000	153,829.87	156,562.50	0.49%	0.00	2,732.63
125,000.00 CIMAREX ENERGY CO 5.875% 05/01/2022 DD 04/05/12 SEC ID: 171798AB7	105.750000	125,053.02	132,187.50	0.42%	0.00	7,134.48
100,000.00 CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10 SEC ID: 171871AM8	105.000000	100,725.59	105,000.00	0.33%	0.00	4,274.41
150,000.00 FRONTIER COMMUNICATIONS CORP 7.125% 03/15/2019 DD 03/23/07 SEC ID: 17453BAW1	107.750000	163,615.53	161,625.00	0.51%	0.00	-1,990.53
125,000.00 CLEAN HARBORS INC 5.250% 08/01/2020 DD 07/30/12 SEC ID: 184496AJ6	103.000000	125,031.77	128,750.00	0.40%	0.00	3,718.23
100,000.00 CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12 SEC ID: 184496AL1	101.000000	100,172.12	101,000.00	0.32%	0.00	827.88
150,000.00 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12 SEC ID: 18451QAH1	105.125000	156,991.29	157,687.50	0.50%	0.00	696.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 COMMSCOPE HOLDING CO INC 144A 6.625% 06/01/2020 DD 05/28/13 SEC ID: 20337XAA7	104.000000	100,000.00	104,000.00	0.33%	0.00	4,000.00
250,000.00 CIE GENERALE DE GEOPHYSIQUE - 7.750% 05/15/2017 DD 02/09/07 SEC ID: 204386AK2	103.000000	250,160.14	257,500.00	0.81%	0.00	7,339.86
150,000.00 COOPER-STANDARD AUTOMOTIVE INC 8.500% 05/01/2018 DD 11/01/10 SEC ID: 216762AE4	106.000000	150,351.40	159,000.00	0.50%	0.00	8,648.60
100,000.00 COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10 SEC ID: 221643AF6	108.000000	103,059.84	108,000.00	0.34%	0.00	4,940.16
150,000.00 CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12 SEC ID: 228227BD5	98.000000	153,393.80	147,000.00	0.46%	0.00	-6,393.80
225,000.00 CUMULUS MEDIA HOLDINGS INC 7.750% 05/01/2019 DD 11/01/11 SEC ID: 23109BAA5	105.500000	213,291.50	237,375.00	0.75%	0.00	24,083.50
200,000.00 CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13 SEC ID: 23283PAB0	103.500000	201,332.29	207,000.00	0.65%	0.00	5,667.71
175,000.00 DAVITA HEALTHCARE PARTNERS INC 6.625% 11/01/2020 DD 10/20/10 SEC ID: 23918KAM0	107.250000	173,276.86	187,687.50	0.59%	0.00	14,410.64
125,000.00 DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12 SEC ID: 23918KAP3	101.250000	127,909.69	126,562.50	0.40%	0.00	-1,347.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 DENBURY RESOURCES INC 4.625% 07/15/2023 DD 02/05/13 SEC ID: 24823UAH1	90.250000	150,000.00	135,375.00	0.43%	0.00	-14,625.00
100,000.00 DIAMONDBACK ENERGY INC 144A 7.625% 10/01/2021 DD 09/18/13 SEC ID: 25278XAA7	105.500000	100,000.00	105,500.00	0.33%	0.00	5,500.00
225,000.00 DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09 SEC ID: 25470XAB1	114.500000	227,281.39	257,625.00	0.81%	0.00	30,343.61
125,000.00 DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11 SEC ID: 25470XAE5	106.000000	127,969.67	132,500.00	0.42%	0.00	4,530.33
150,000.00 DOLE FOOD CO INC 144A 7.250% 05/01/2019 DD 11/01/13 SEC ID: 256603AB7	99.750000	150,764.94	149,625.00	0.47%	0.00	-1,139.94
150,000.00 RR DONNELLEY & SONS CO 7.000% 02/15/2022 DD 08/26/13 SEC ID: 257867AZ4	107.500000	150,000.00	161,250.00	0.51%	0.00	11,250.00
200,000.00 DUFRY FINANCE SCA 144A 5.500% 10/15/2020 DD 10/26/12 SEC ID: 26433UAA3	102.500000	200,000.00	205,000.00	0.64%	0.00	5,000.00
150,000.00 ENDO HEALTH SOLUTIONS INC 7.000% 07/15/2019 DD 06/08/11 SEC ID: 29264FAG1	107.000000	160,685.09	160,500.00	0.50%	0.00	-185.09
150,000.00 ENDO FINANCE CO 144A 5.750% 01/15/2022 DD 12/19/13 SEC ID: 29271LAA2	100.500000	150,000.00	150,750.00	0.47%	0.00	750.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 EQUINIX INC 5.375% 04/01/2023 DD 03/05/13 SEC ID: 29444UAM8	97.750000	151,228.87	146,625.00	0.46%	0.00	-4,603.87
175,000.00 EXTERRAN HOLDINGS INC 7.250% 12/01/2018 DD 12/01/11 SEC ID: 30225XAC7	105.625000	175,000.00	184,843.75	0.58%	0.00	9,843.75
225,000.00 FMG RESOURCES AUGUST 2006 144A 8.250% 11/01/2019 DD 10/28/11 SEC ID: 30251GAH0	112.250000	240,787.08	252,562.50	0.79%	0.00	11,775.42
100,000.00 FMG RESOURCES AUGUST 2006 144A 6.875% 04/01/2022 DD 03/19/12 SEC ID: 30251GAN7	109.000000	107,097.37	109,000.00	0.34%	0.00	1,902.63
150,000.00 FTI CONSULTING INC 6.000% 11/15/2022 DD 05/15/13 SEC ID: 302941AM1	101.250000	150,000.00	151,875.00	0.48%	0.00	1,875.00
175,000.00 FELCOR LODGING LP 5.625% 03/01/2023 DD 03/01/13 SEC ID: 31430QBE6	97.500000	175,000.00	170,625.00	0.54%	0.00	-4,375.00
175,000.00 FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13 SEC ID: 336130AA7	95.000000	175,000.00	166,250.00	0.52%	0.00	-8,750.00
100,000.00 FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12 SEC ID: 35802XAF0	105.500000	100,000.00	105,500.00	0.33%	0.00	5,500.00
150,000.00 FRONTIER COMMUNICATIONS CORP 8.500% 04/15/2020 DD 04/12/10 SEC ID: 35906AAH1	112.000000	155,572.41	168,000.00	0.53%	0.00	12,427.59

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11 SEC ID: 36159RAE3	105.750000	200,000.00	211,500.00	0.66%	0.00	11,500.00
100,000.00 GARDA WORLD SECURITY CORP 144A 7.250% 11/15/2021 DD 11/08/13 SEC ID: 36485MAG4	100.750000	100,000.00	100,750.00	0.32%	0.00	750.00
217,648.96 GENERAC POWER (TL 5/12) TLB SEC ID: 36874VAG3	99.958000	214,773.34	217,557.55	0.68%	0.00	2,784.21
200,000.00 GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13 SEC ID: 374825AA5	105.750000	197,102.86	211,500.00	0.66%	0.00	14,397.14
100,000.00 GOODYEAR TIRE & RUBBER CO/THE 8.250% 08/15/2020 DD 08/13/10 SEC ID: 382550BB6	111.750000	109,476.04	111,750.00	0.35%	0.00	2,273.96
175,000.00 GOODYEAR TIRE & RUBBER CO/THE 6.500% 03/01/2021 DD 02/25/13 SEC ID: 382550BD2	106.000000	176,104.10	185,500.00	0.58%	0.00	9,395.90
150,000.00 GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12 SEC ID: 389375AG1	106.250000	158,025.37	159,375.00	0.50%	0.00	1,349.63
175,000.00 GRIFFEY INTERMEDIATE INC 144A 7.000% 10/15/2020 DD 10/18/12 SEC ID: 398176AA5	79.250000	175,936.44	138,687.50	0.44%	0.00	-37,248.94
185,000.00 GRIFOLS INC 8.250% 02/01/2018 DD 08/01/11 SEC ID: 398436AA3	106.625000	199,548.62	197,256.25	0.62%	0.00	-2,292.37

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 GULFMARK OFFSHORE INC 6.375% 03/15/2022 DD 09/15/12 SEC ID: 402629AG4	100.750000	125,773.28	125,937.50	0.40%	0.00	164.22
100,000.00 HCA INC 5.750% 03/15/2014 DD 03/08/04 SEC ID: 404119AL3	100.900000	99,664.72	100,900.00	0.32%	0.00	1,235.28
100,000.00 HCA INC 6.375% 01/15/2015 DD 11/19/04 SEC ID: 404119AP4	105.000000	99,610.21	105,000.00	0.33%	0.00	5,389.79
100,000.00 HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11 SEC ID: 40412CAB7	109.250000	102,412.93	109,250.00	0.34%	0.00	6,837.07
100,000.00 HCA INC 7.500% 02/15/2022 DD 08/01/11 SEC ID: 404121AD7	109.750000	100,000.00	109,750.00	0.34%	0.00	9,750.00
200,000.00 HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13 SEC ID: 40415RAP0	107.750000	214,920.86	215,500.00	0.68%	0.00	579.14
125,000.00 HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10 SEC ID: 410345AG7	109.250000	125,472.38	136,562.50	0.43%	0.00	11,090.12
145,000.00 HAWK ACQUISITION SUB INC 144A 4.250% 10/15/2020 DD 04/01/13 SEC ID: 420088AA4	96.750000	145,000.00	140,287.50	0.44%	0.00	-4,712.50
200,000.00 HERTZ CORP/THE 7.500% 10/15/2018 DD 04/15/11 SEC ID: 428040CD9	107.875000	200,000.00	215,750.00	0.68%	0.00	15,750.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 HERTZ CORP/THE 5.875% 10/15/2020 DD 10/16/12 SEC ID: 428040CP2	103.625000	100,000.00	103,625.00	0.33%	0.00	3,625.00
100,000.00 HOLOGIC INC 6.250% 08/01/2020 DD 02/01/13 SEC ID: 436440AF8	105.500000	100,000.00	105,500.00	0.33%	0.00	5,500.00
225,000.00 HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11 SEC ID: 444454AA0	111.500000	228,158.32	250,875.00	0.79%	0.00	22,716.68
125,000.00 HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11 SEC ID: 444454AB8	108.250000	126,596.16	135,312.50	0.43%	0.00	8,716.34
140,000.00 HUNTSMAN INTERNATIONAL LLC 8.625% 03/15/2021 DD 03/15/11 SEC ID: 44701QAX0	113.000000	155,884.25	158,200.00	0.50%	0.00	2,315.75
385,000.00 INFOR US INC 9.375% 04/01/2019 DD 10/01/12 SEC ID: 45672NAB7	112.500000	409,224.67	433,125.00	1.36%	0.00	23,900.33
100,000.00 INTELSAT LUXEMBOURG SA 144A 6.750% 06/01/2018 DD 04/05/13 SEC ID: 458204AL8	106.250000	100,000.00	106,250.00	0.33%	0.00	6,250.00
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10 SEC ID: 45824TAC9	109.375000	106,224.45	109,375.00	0.34%	0.00	3,150.55
75,000.00 INTELSAT JACKSON HOLDINGS SA 7.250% 04/01/2019 DD 10/01/11 SEC ID: 45824TAE5	108.000000	75,868.81	81,000.00	0.25%	0.00	5,131.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11 SEC ID: 45824TAG0	110.250000	101,978.29	110,250.00	0.35%	0.00	8,271.71
150,000.00 IRON MOUNTAIN INC 6.000% 08/15/2023 DD 08/13/13 SEC ID: 46284PAQ7	102.500000	153,247.83	153,750.00	0.48%	0.00	502.17
125,000.00 ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11 SEC ID: 464592AL8	108.250000	127,290.25	135,312.50	0.43%	0.00	8,022.25
200,000.00 ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12 SEC ID: 464592AN4	106.750000	213,253.17	213,500.00	0.67%	0.00	246.83
175,000.00 J CREW GROUP INC 8.125% 03/01/2019 DD 03/07/11 SEC ID: 46612HAE5	105.000000	184,432.36	183,750.00	0.58%	0.00	-682.36
150,000.00 JARDEN CORP 7.500% 05/01/2017 DD 02/13/07 SEC ID: 471109AB4	115.750000	151,680.61	173,625.00	0.55%	0.00	21,944.39
150,000.00 JO-ANN STORES HOLDINGS IN 144A 9.750% 10/15/2019 DD 10/16/12 SEC ID: 47758PAH2	104.625000	156,709.67	156,937.50	0.49%	0.00	227.83
125,000.00 LAMAR MEDIA CORP 7.875% 04/15/2018 DD 04/22/10 SEC ID: 513075AY7	105.625000	125,000.00	132,031.25	0.41%	0.00	7,031.25
155,000.00 LEAR CORP 8.125% 03/15/2020 DD 03/26/10 SEC ID: 521865AS4	110.250000	156,964.14	170,887.50	0.54%	0.00	13,923.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 LEVEL 3 FINANCING INC 8.125% 07/01/2019 DD 01/01/12 SEC ID: 527298AU7	109.500000	215,303.15	219,000.00	0.69%	0.00	3,696.85
125,000.00 LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12 SEC ID: 527298AW3	106.000000	125,000.00	132,500.00	0.42%	0.00	7,500.00
100,000.00 LEVEL 3 FINANCING INC 144A 6.125% 01/15/2021 DD 11/14/13 SEC ID: 527298AX1	101.000000	100,000.00	101,000.00	0.32%	0.00	1,000.00
250,000.00 LEVI STRAUSS & CO 7.625% 05/15/2020 DD 05/06/10 SEC ID: 52736RBB7	109.750000	250,000.00	274,375.00	0.86%	0.00	24,375.00
175,000.00 LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10 SEC ID: 536022AF3	105.750000	179,202.89	185,062.50	0.58%	0.00	5,859.61
225,000.00 MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13 SEC ID: 552697AN4	104.625000	233,294.53	235,406.25	0.74%	0.00	2,111.72
200,000.00 MCE FINANCE LTD 144A 5.000% 02/15/2021 DD 02/07/13 SEC ID: 55277BAC9	97.500000	200,000.00	195,000.00	0.61%	0.00	-5,000.00
100,000.00 MGM RESORTS INTERNATIONAL 7.500% 06/01/2016 DD 05/17/07 SEC ID: 552953BC4	112.000000	102,147.47	112,000.00	0.35%	0.00	9,852.53
75,000.00 MGM RESORTS INTERNATIONAL 7.750% 03/15/2022 DD 03/22/12 SEC ID: 552953BX8	111.750000	75,000.00	83,812.50	0.26%	0.00	8,812.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 MPH INTERMEDIATE HOLDING 144A 8.375% 08/01/2018 DD 07/26/13 SEC ID: 553322AA6	104.000000	102,610.76	104,000.00	0.33%	0.00	1,389.24
125,000.00 MEDASSETS INC 8.000% 11/15/2018 DD 05/15/11 SEC ID: 584045AC2	108.000000	126,482.37	135,000.00	0.42%	0.00	8,517.63
65,000.00 MICHAELS STORES INC 11.375% 11/01/2016 DD 05/01/07 SEC ID: 594087AM0	102.377000	67,492.02	66,545.05	0.21%	0.00	-946.97
150,000.00 MIDCONTINENT COMMUNICATIO 144A 6.250% 08/01/2021 DD 07/30/13 SEC ID: 59565XAA8	100.750000	150,000.00	151,125.00	0.47%	0.00	1,125.00
100,000.00 MULTIPLAN INC 144A 9.875% 09/01/2018 DD 08/26/10 SEC ID: 62546RAB7	110.000000	102,948.76	110,000.00	0.35%	0.00	7,051.24
125,000.00 NCR CORP 4.625% 02/15/2021 DD 02/15/13 SEC ID: 62886EAH1	95.750000	125,350.13	119,687.50	0.38%	0.00	-5,662.63
100,000.00 NRG ENERGY INC 6.625% 03/15/2023 DD 03/15/13 SEC ID: 629377BU5	100.750000	100,000.00	100,750.00	0.32%	0.00	750.00
150,000.00 NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13 SEC ID: 63860UAK6	95.250000	145,993.33	142,875.00	0.45%	0.00	-3,118.33
125,000.00 NEUSTAR INC 4.500% 01/15/2023 DD 07/15/13 SEC ID: 64126XAC6	90.250000	125,368.88	112,812.50	0.35%	0.00	-12,556.38

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 NUANCE COMMUNICATIONS INC 144A 5.375% 08/15/2020 DD 08/14/12 SEC ID: 67020YAD2	97.750000	182,862.64	171,062.50	0.54%	0.00	-11,800.14
150,000.00 NUVEEN INVESTMENTS 4/13 TL SEC ID: 67073EAQ3	99.521000	150,141.92	149,281.50	0.47%	0.00	-860.42
100,000.00 OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11 SEC ID: 674215AC2	107.500000	101,242.17	107,500.00	0.34%	0.00	6,257.83
150,000.00 OIL STATES INTERNATIONAL INC 6.500% 06/01/2019 DD 06/01/11 SEC ID: 678026AD7	106.375000	150,000.00	159,562.50	0.50%	0.00	9,562.50
125,000.00 OMEGA HEALTHCARE INVESTORS INC 6.750% 10/15/2022 DD 04/15/11 SEC ID: 681936AX8	108.625000	129,519.35	135,781.25	0.43%	0.00	6,261.90
125,000.00 PQ CORP 144A 8.750% 05/01/2018 DD 11/08/12 SEC ID: 693522AD6	109.000000	132,362.33	136,250.00	0.43%	0.00	3,887.67
150,000.00 PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13 SEC ID: 69419BAA3	100.500000	150,000.00	150,750.00	0.47%	0.00	750.00
125,000.00 LIGHTSTREAM RESOURCES LTD 144A 8.625% 02/01/2020 DD 01/30/12 SEC ID: 71645AAA7	101.000000	129,666.03	126,250.00	0.40%	0.00	-3,416.03
127,000.00 PVH CORP 7.375% 05/15/2020 DD 05/06/10 SEC ID: 718592AK4	110.125000	127,000.00	139,858.75	0.44%	0.00	12,858.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 PRECISION DRILLING CORP 6.500% 12/15/2021 DD 12/15/11 SEC ID: 740212AE5	106.500000	154,195.52	159,750.00	0.50%	0.00	5,554.48
150,000.00 PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12 SEC ID: 74112BAH8	112.000000	165,201.50	168,000.00	0.53%	0.00	2,798.50
81,000.00 QUEBECOR MEDIA INC 7.750% 03/15/2016 DD 12/15/07 SEC ID: 74819RAK2	101.250000	81,212.73	82,012.50	0.26%	0.00	799.77
200,000.00 QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12 SEC ID: 74819RAP1	96.750000	200,000.00	193,500.00	0.61%	0.00	-6,500.00
175,000.00 RHP HOTEL PROPERTIES LP / RHP 5.000% 04/15/2021 DD 10/15/13 SEC ID: 749571AB1	98.750000	175,000.00	172,812.50	0.54%	0.00	-2,187.50
125,000.00 GENON ENERGY INC 7.875% 06/15/2017 DD 06/13/07 SEC ID: 74971XAC1	110.000000	135,358.05	137,500.00	0.43%	0.00	2,141.95
150,000.00 RENAISSANCE ACQUISITION C 144A 6.875% 08/15/2021 DD 07/30/13 SEC ID: 75966CAA5	99.750000	150,000.00	149,625.00	0.47%	0.00	-375.00
375,000.00 REYNOLDS GROUP ISSUER INC / RE STEP 05/15/2018 DD 05/15/12 SEC ID: 761735AB5	105.500000	379,167.08	395,625.00	1.24%	0.00	16,457.92
100,000.00 REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12 SEC ID: 761735AH2	111.250000	100,000.00	111,250.00	0.35%	0.00	11,250.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
175,000.00 UNITED RENTALS NORTH AMERICA I 8.250% 02/01/2021 DD 01/19/11 SEC ID: 78108AAE4	112.750000	180,079.47	197,312.50	0.62%	0.00	17,233.03
175,000.00 SBA COMMUNICATIONS CORP 5.625% 10/01/2019 DD 04/01/13 SEC ID: 78388JAQ9	103.000000	180,896.76	180,250.00	0.57%	0.00	-646.76
150,000.00 SESI LLC 6.375% 05/01/2019 DD 11/01/11 SEC ID: 78412FAL8	106.750000	150,678.92	160,125.00	0.50%	0.00	9,446.08
100,000.00 SESI LLC 7.125% 12/15/2021 DD 06/15/12 SEC ID: 78412FAP9	111.500000	100,000.00	111,500.00	0.35%	0.00	11,500.00
200,000.00 SAFWAY GROUP HOLDING LLC 144A 7.000% 05/15/2018 DD 05/14/13 SEC ID: 78659QAA0	105.500000	203,131.20	211,000.00	0.66%	0.00	7,868.80
150,000.00 SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12 SEC ID: 79546VAJ5	104.000000	150,000.00	156,000.00	0.49%	0.00	6,000.00
200,000.00 SEADRILL LTD 144A 5.625% 09/15/2017 DD 09/14/12 SEC ID: 811727AA4	103.500000	200,000.00	207,000.00	0.65%	0.00	7,000.00
100,000.00 SERVICE CORP INTERNATIONAL/US 7.625% 10/01/2018 DD 10/03/06 SEC ID: 817565BM5	115.000000	101,256.16	115,000.00	0.36%	0.00	13,743.84
325,000.00 SINCLAIR TELEVISION GROUP INC 6.125% 10/01/2022 DD 04/01/13 SEC ID: 829259AN0	101.000000	328,873.74	328,250.00	1.03%	0.00	-623.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
125,000.00 SONIC AUTOMOTIVE INC 5.000% 05/15/2023 DD 05/09/13 SEC ID: 83545GAX0	93.750000	126,300.14	117,187.50	0.37%	0.00	-9,112.64
100,000.00 SPECTRUM BRANDS ESCROW CO 144A 6.625% 11/15/2022 DD 11/16/12 SEC ID: 84763BAC0	106.375000	100,000.00	106,375.00	0.33%	0.00	6,375.00
100,000.00 SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12 SEC ID: 852061AQ3	111.500000	100,000.00	111,500.00	0.35%	0.00	11,500.00
100,000.00 SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12 SEC ID: 852061AR1	108.250000	100,000.00	108,250.00	0.34%	0.00	8,250.00
100,000.00 SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12 SEC ID: 852061AS9	97.500000	100,000.00	97,500.00	0.31%	0.00	-2,500.00
150,000.00 SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13 SEC ID: 85207UAB1	107.500000	150,000.00	161,250.00	0.51%	0.00	11,250.00
75,000.00 SPRINT CORP 144A 7.125% 06/15/2024 DD 12/12/13 SEC ID: 85207UAG0	101.500000	75,000.00	76,125.00	0.24%	0.00	1,125.00
175,000.00 SUBURBAN PROPANE PARTNERS LP/S 7.500% 10/01/2018 DD 10/01/12 SEC ID: 864486AE5	107.250000	182,630.82	187,687.50	0.59%	0.00	5,056.68
300,000.00 SUNGARD DATA SYSTEMS INC 7.625% 11/15/2020 DD 11/16/10 SEC ID: 867363AU7	109.000000	307,598.32	327,000.00	1.03%	0.00	19,401.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
150,000.00 TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13 SEC ID: 87243QAA4	104.375000	150,000.00	156,562.50	0.49%	0.00	6,562.50
300,000.00 T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13 SEC ID: 87264AAD7	105.250000	300,000.00	315,750.00	0.99%	0.00	15,750.00
100,000.00 TW TELECOM HOLDINGS INC 5.375% 10/01/2022 DD 10/02/12 SEC ID: 87311XAD0	98.250000	100,000.00	98,250.00	0.31%	0.00	-1,750.00
149,625.00 ALLFLEX 7/13 TL SEC ID: 87377KAB3	100.325000	149,625.00	150,111.28	0.47%	0.00	486.28
250,000.00 TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10 SEC ID: 88033GBM1	108.625000	255,376.89	271,562.50	0.85%	0.00	16,185.61
100,000.00 TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13 SEC ID: 88033GCE8	107.750000	100,000.00	107,750.00	0.34%	0.00	7,750.00
125,000.00 TENNECO INC 6.875% 12/15/2020 DD 12/23/10 SEC ID: 880349AQ8	109.250000	129,016.14	136,562.50	0.43%	0.00	7,546.36
125,000.00 TEREX CORP 6.000% 05/15/2021 DD 11/26/12 SEC ID: 880779AY9	103.375000	125,000.00	129,218.75	0.41%	0.00	4,218.75
200,000.00 TOWNSQUARE RADIO LLC / TO 144A 9.000% 04/01/2019 DD 04/04/12 SEC ID: 892234AA3	108.250000	212,568.29	216,500.00	0.68%	0.00	3,931.71

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 TRANSDIGM INC 7.500% 07/15/2021 DD 07/01/13 SEC ID: 893647AT4	107.500000	200,000.00	215,000.00	0.68%	0.00	15,000.00
125,000.00 TRINIDAD DRILLING LTD 144A 7.875% 01/15/2019 DD 12/16/10 SEC ID: 896356AD4	106.250000	132,722.48	132,812.50	0.42%	0.00	90.02
150,000.00 TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13 SEC ID: 897050AB6	102.000000	151,591.14	153,000.00	0.48%	0.00	1,408.86
300,000.00 UPCB FINANCE VI LTD 144A 6.875% 01/15/2022 DD 02/07/12 SEC ID: 90320XAA9	106.250000	300,000.00	318,750.00	1.00%	0.00	18,750.00
100,000.00 USG CORP 144A 5.875% 11/01/2021 DD 10/31/13 SEC ID: 903293BC1	104.000000	100,000.00	104,000.00	0.33%	0.00	4,000.00
150,000.00 UNIT CORP 6.625% 05/15/2021 DD 05/18/11 SEC ID: 909218AB5	105.500000	148,360.35	158,250.00	0.50%	0.00	9,889.65
125,000.00 UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12 SEC ID: 911365BA1	110.875000	127,228.58	138,593.75	0.44%	0.00	11,365.17
75,000.00 UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12 SEC ID: 914906AP7	109.500000	81,647.41	82,125.00	0.26%	0.00	477.59
200,000.00 VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13 SEC ID: 91911KAD4	100.500000	200,000.00	201,000.00	0.63%	0.00	1,000.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200,000.00 VALEANT PHARMACEUTICALS I 144A 6.750% 10/01/2017 DD 09/28/10 SEC ID: 91911XAL8	106.500000	192,868.84	213,000.00	0.67%	0.00	20,131.16
100,000.00 VERISIGN INC 4.625% 05/01/2023 DD 04/16/13 SEC ID: 92343EAF9	95.500000	100,000.00	95,500.00	0.30%	0.00	-4,500.00
200,000.00 VIASAT INC 6.875% 06/15/2020 DD 06/15/12 SEC ID: 92552VAF7	105.750000	201,812.83	211,500.00	0.66%	0.00	9,687.17
101,000.00 VIRGIN MEDIA FINANCE PLC 8.375% 10/15/2019 DD 11/09/09 SEC ID: 92769VAB5	109.250000	100,722.13	110,342.50	0.35%	0.00	9,620.37
175,000.00 VPII ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13 SEC ID: 92912EAA1	109.750000	175,000.00	192,062.50	0.60%	0.00	17,062.50
175,000.00 WEST CORP 8.625% 10/01/2018 DD 07/15/11 SEC ID: 952355AH8	108.750000	181,669.42	190,312.50	0.60%	0.00	8,643.08
300,000.00 WIDEOPENWEST FINANCE LLC / WID 10.250% 07/15/2019 DD 01/15/13 SEC ID: 96758GAB2	111.000000	323,317.61	333,000.00	1.05%	0.00	9,682.39
325,000.00 WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10 SEC ID: 97381WAN4	106.125000	337,664.58	344,906.25	1.08%	0.00	7,241.67
100,000.00 NEIMAN MARCUS 10/13 COV-LITE TL SEC ID: 99AA73485	101.153000	99,512.56	101,153.00	0.32%	0.00	1,640.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
100,000.00 MURRAY ENERGY 11/13 TL 0.000% 11/21/2019 DD 10/31/13 SEC ID: 99AA74855	100.938000	99,504.60	100,938.00	0.32%	0.00	1,433.40
150,000.00 TEMPLAR ENERGY 11/13 COV-LITE 2ND LIEN TL SEC ID: 99AA74939	100.250000	147,294.17	150,375.00	0.47%	0.00	3,080.83
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (98.91%)		**30,591,981.54**	**31,471,476.63**	**98.91%**	**0.00**	**879,495.09**
TOTAL U.S. DOLLAR (100.00%)		**30,939,482.75**	**31,818,977.84**	**100.00%**	**0.00**	**879,495.09**
TOTAL BASE INVESTMENTS		**30,939,482.75**	**31,818,977.84**	**100.00%**	**0.00**	**879,495.09**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**0.07**	**0.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	100.00%	0.00	0.00
TOTAL BASE INVESTMENTS		**0.07**	**0.07**	**100.00%**	**0.00**	**0.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.07 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	0.07	0.07	0.00%	0.00	0.00
EQUITY						
538,623.05 PARAMETRIC TAX-MANAGED EMERGIN SEC ID: 277907606	48.790000	25,345,333.62	26,279,418.46	100.00%	0.00	934,084.84
TOTAL U.S. DOLLAR (100.00%)		**25,345,333.69**	**26,279,418.53**	**100.00%**	**0.00**	**934,084.84**
TOTAL BASE INVESTMENTS		**25,345,333.69**	**26,279,418.53**	**100.00%**	**0.00**	**934,084.84**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
AUSTRALIAN DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	36,094.26	36,284.22	0.06%	189.96	0.00
EQUITY						
1,211.00 RECALL HOLDINGS LTD SEC ID: AABH23HT9	3.632279	4,596.47	4,398.69	0.01%	-95.87	-101.91
5,953.00 ORORA LTD SEC ID: AABH4TCW8	1.037794	6,134.48	6,177.99	0.01%	43.51	0.00
1,346.00 MACQUARIE GROUP LTD SEC ID: AABH88L18	49.178911	61,935.98	66,194.81	0.10%	-1,938.53	6,197.36
7,964.00 TATTS GROUP LTD SEC ID: AAB0CRCP5	2.773415	17,976.43	22,087.48	0.03%	-646.84	4,757.89
1,925.00 AGL ENERGY NPV SEC ID: AAB0ZNPN0	13.446590	26,726.98	25,884.68	0.04%	-758.04	-84.26
10,696.00 WESTFIELD GROUP NPV DFD STAPLED SECURITIES SEC ID: AAB01BTX7	9.027019	115,458.37	96,552.99	0.15%	-3,903.83	-15,001.55
6,029.00 GOODMAN LTD (STAPLED UNITS) SEC ID: AAB03FYZ5	4.231695	18,191.25	25,512.89	0.04%	-747.14	8,068.78
24,340.00 DEXUS PROPERTY GROUP NPV (STAPLED) SEC ID: AAB033YN9	0.899123	18,164.01	21,884.66	0.03%	-640.90	4,361.55
4,665.00 METCASH LIMITED NPV SEC ID: AAB0744W6	2.827094	18,008.26	13,188.39	0.02%	-386.23	-4,433.64

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,406.00 SEEK LIMITED NPV SEC ID: AAB0767Y4	11.997257	29,344.46	28,865.40	0.05%	-2,006.85	1,527.79
6,058.00 BRAMBLES LTD NPV SEC ID: AAB1FJ0C0	8.186048	41,022.54	49,591.08	0.08%	-1,452.28	10,020.82
3,975.00 ASCIANO LTD SEC ID: AAB1YC5L9	5.153184	20,435.12	20,483.91	0.03%	-599.87	648.66
2,383.00 CROWN RESORTS LTD SEC ID: AAB29LCJ2	15.074853	17,783.41	35,923.37	0.06%	-1,052.03	19,191.99
2,823.00 ECHO ENTERTAINMENT GROUP LTD SEC ID: AAB3SVQF0	2.200839	13,169.13	6,212.97	0.01%	-1,234.40	-5,721.76
1,545.00 DULUXGROUP LTD SEC ID: AAB3VL4P0	4.795324	3,376.02	7,408.78	0.01%	170.59	3,862.17
215.00 DART ENERGY LTD SEC ID: AAB43GFM5	0.093938	18.13	20.20	0.00%	-0.96	3.03
2,741.00 JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	11.576771	18,081.23	31,731.93	0.05%	-929.27	14,579.97
2,759.00 TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	4.312213	9,582.71	11,897.40	0.02%	-2,488.12	4,802.81
16,873.00 WESTFIELD RETAIL TRUST SEC ID: AAB624887	2.657111	46,061.14	44,833.43	0.07%	-3,124.35	1,896.64
1,427.00 SYDNEY AIRPORT SEC ID: AAB70DWB3	3.399670	4,833.35	4,851.33	0.01%	-7.59	25.57

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,065.00 SHOPPING CENTRES AUSTRALASIA SEC ID: AAB8K7J68	1.382234	1,564.33	1,472.08	0.00%	-247.80	155.55
3,093.00 ALS LTD SEC ID: AAB86SZR4	7.881867	30,557.69	24,378.61	0.04%	-1,694.91	-4,484.17
12,410.00 AURIZON HOLDINGS LTD SEC ID: AAB87CVM3	4.365892	41,530.92	54,180.72	0.09%	-8,090.92	20,740.72
11,557.00 FEDERATION CENTRES SEC ID: AAB9510B5	2.093481	23,567.17	24,194.36	0.04%	-3,434.51	4,061.70
806.00 RAMSAY HEALTH CARE LTD AUD0.10 SEC ID: AA6041997	38.702559	30,447.59	31,194.26	0.05%	-2,168.76	2,915.43
13,050.00 AUSTRALIA & NEW ZEALAND BANK GROUP NPV SEC ID: AA6065582	28.834570	312,557.39	376,291.13	0.60%	-15,484.31	79,218.05
5,953.00 AMCOR LIMITED NPV SEC ID: AA6066606	9.438558	49,810.08	56,187.73	0.09%	-4,765.15	11,142.80
15,022.00 WESTPAC BANKING CORP NPV SEC ID: AA6076142	28.968767	395,839.78	435,168.82	0.69%	-19,974.59	59,303.63
5,310.00 FORTESCUE METALS G NPV SEC ID: AA6086257	5.206863	24,314.04	27,648.44	0.04%	-809.70	4,144.10
24,032.00 TELSTRA CORP NPV SEC ID: AA6087289	4.696913	76,123.52	112,876.20	0.18%	-8,237.02	44,989.70
1,982.00 BENDIGO & ADELAIDE BK LTD NPV SEC ID: AA6091281	10.512138	18,351.67	20,835.06	0.03%	-610.15	3,093.54

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,408.00 COCA-COLA AMATIL NPV SEC ID: AA6123456	10.762640	24,736.45	25,916.44	0.04%	-758.97	1,938.96
739.00 ASX LTD NPV SEC ID: AA6129222	32.887334	23,073.95	24,303.74	0.04%	-711.74	1,941.53
15,325.00 BHP BILLITON LIMITED SEC ID: AA6144692	33.987754	614,889.27	520,862.32	0.82%	-16,834.34	-77,192.61
13,063.00 MIRVAC GROUP STAPLED SHS SEC ID: AA6161977	1.503012	17,571.21	19,633.85	0.03%	-574.97	2,637.61
1,908.00 COMPUTERSHARE NPV (DFD 1 POST REC) SEC ID: AA6180415	10.181117	22,201.78	19,425.57	0.03%	-568.89	-2,207.32
2,417.00 CSL ORD NPV SEC ID: AA6185497	61.695064	80,610.43	149,116.97	0.24%	-4,366.93	72,873.47
818.00 REA GROUP LTD SEC ID: AA6198573	33.781984	29,597.06	27,633.66	0.04%	-602.31	-1,361.09
9,382.00 TRANSURBAN GROUP NPV SEC ID: AA6200882	6.119406	53,132.17	57,412.27	0.09%	-2,959.84	7,239.94
269.00 COCHLEAR LTD COM SEC ID: AA6211798	52.712778	17,957.95	14,179.74	0.02%	-415.26	-3,362.95
5,939.00 ORIGIN ENERGY LTD NPV (POST RECONSTRUCTION) SEC ID: AA6214867	12.587726	88,151.35	74,758.50	0.12%	-3,200.35	-10,192.50
7,656.00 COMMONWEALTH BANK OF AUSTRALIA ORD NPV SEC ID: AA6215039	69.603770	406,748.06	532,886.46	0.84%	-24,697.76	150,836.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,132.00 BORAL LIMITED NEW NPV SEC ID: AA6218678	4.267481	17,833.13	17,633.23	0.03%	-516.38	316.48
1,870.00 RIO TINTO LIMITED NPV SEC ID: AA6220104	60.997237	137,138.90	114,064.83	0.18%	-3,340.41	-19,733.66
3,911.00 CSR ORD NPV SEC ID: AA6238643	2.370823	13,799.87	9,272.29	0.01%	39.56	-4,567.14
3,600.00 APA GROUP NPV SEC ID: AA6247305	5.367900	23,090.53	19,324.44	0.03%	-3,488.40	-277.69
8,920.00 INSURANCE AUSTRALIA GROUP PLC SEC ID: AA6271024	5.206863	32,214.91	46,445.22	0.07%	-1,360.16	15,590.47
10,341.00 CFS RETAIL PROPERTY TRUST GROUP SEC ID: AA6361379	1.740094	17,815.99	17,994.32	0.03%	-526.96	705.29
7,961.00 GPT GROUP SEC ID: AA6365867	3.041810	21,453.57	24,215.85	0.04%	-709.17	3,471.45
1,667.00 OZ MINERALS LTD AUD0.4 SEC ID: AA6397829	2.818148	16,164.92	4,697.85	0.01%	-58.53	-11,408.54
1,545.00 ORICA LIMITED SEC ID: AA6458001	21.346349	38,290.13	32,980.11	0.05%	-965.84	-4,344.18
640.00 LEIGHTON HOLDINGS LTD ORD A$0.50 SEC ID: AA6511221	14.412812	23,072.56	9,224.20	0.01%	-270.13	-13,578.23
2,232.00 LEND LEASE GROUP NPV SEC ID: AA6512005	9.966401	17,849.25	22,245.01	0.04%	-651.45	5,047.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
769.00 WORLEYPARSONS LTD NPV SEC ID: AA6562471	14.851190	18,130.20	11,420.57	0.02%	-334.45	-6,375.18
5,453.00 SUNCORP GROUP LIMITED SEC ID: AA6585084	11.719915	43,507.02	63,908.70	0.10%	-1,871.57	22,273.25
10,672.00 NATL AUSTRALIA BK NPV SEC ID: AA6624602	31.160660	281,829.68	332,546.56	0.53%	-13,078.10	63,794.98
3,173.00 NEWCREST MINING LTD ORD NPV SEC ID: AA6637109	6.978270	107,202.65	22,142.05	0.04%	-1,061.23	-83,999.37
6,918.00 INCITEC PIVOT NPV SEC ID: AA6673047	2.397662	22,180.22	16,587.03	0.03%	-485.75	-5,107.44
2,850.00 TOLL HLDGS LIMITED NPV SEC ID: AA6693748	5.081612	19,509.21	14,482.59	0.02%	-424.13	-4,602.49
12,025.00 AMP LIMITED AUS0.40 SEC ID: AA6709957	3.927514	65,610.75	47,228.35	0.07%	-528.32	-17,854.08
6,827.00 QANTAS AIRWAYS NPV SEC ID: AA6710344	0.979642	17,862.99	6,688.02	0.01%	-195.86	-10,979.11
6,582.00 QBE INS GROUP A$1 SEC ID: AA6715749	10.297422	115,320.96	67,777.63	0.11%	-2,680.64	-44,862.69
3,568.00 SANTOS LIMITED NPV SEC ID: AA6776709	13.088730	48,486.72	46,700.59	0.07%	-1,367.63	-418.50
1,583.00 SONIC HEALTHCARE LTD ORD A$0.20 SEC ID: AA6821125	14.833297	21,001.46	23,481.11	0.04%	-687.65	3,167.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,223.00 STOCKLAND TRUST GROUP NPV (STAPLED) SEC ID: AA6850850	3.229687	37,109.12	33,017.09	0.05%	-966.91	-3,125.12
4,996.00 WESFARMERS ORD NPV SEC ID: AA6948837	39.400386	153,669.72	196,844.33	0.31%	-7,303.77	50,478.38
11,358.00 ALUMINA LTD NPV SEC ID: AA6954983	0.997535	18,469.39	11,330.00	0.02%	-331.80	-6,807.59
1,880.00 ILUKA RESOURCES LIMITED SEC ID: AA6957572	7.720830	28,553.13	14,515.16	0.02%	-2,612.12	-11,425.85
3,264.00 WOODSIDE PETROLEUM NPV SEC ID: AA6979725	34.801885	132,234.36	113,593.35	0.18%	-6,073.53	-12,567.48
6,229.00 WOOLWORTHS LIMITED ORD A$0.25 SEC ID: AA6981234	30.283903	171,984.49	188,638.43	0.30%	-10,468.35	27,122.29
TOTAL AUSTRALIAN DOLLAR EQUITY (7.41%)		**4,535,619.16**	**4,683,258.22**	**7.41%**	**-205,327.86**	**352,966.92**
TOTAL AUSTRALIAN DOLLAR (7.47%)		**4,571,713.42**	**4,719,542.44**	**7.47%**	**-205,137.90**	**352,966.92**
DANISH KRONE						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	708.42	707.87	0.00%	-0.55	0.00
EQUITY						
1,000.00 DSV DKK1 (POST SUBDIVISION) SEC ID: SDB1WT5G0	32.840177	18,674.67	32,840.18	0.05%	1,233.54	12,931.97
1,000.00 NOVOZYMES A/S SEC ID: SDB798FW3	42.278495	26,215.68	42,278.49	0.07%	1,588.05	14,474.76

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
750.00 COLOPLAST-B SEC ID: SDB8FMRX8	66.308343	21,318.35	49,731.26	0.08%	1,692.93	26,719.98
650.00 CARLSBERG A/S SEC ID: SD4169217	110.821743	61,642.89	72,034.13	0.11%	1,151.72	9,239.52
5.00 A P MOLLER - MAERSK A/S DNKR1000 SEC ID: SD4253045	10,869.765959	44,925.92	54,348.83	0.09%	2,041.44	7,381.47
3.00 AP MOLLER MAERSK A/S SEC ID: SD4253052	10,324.892390	23,775.04	30,974.68	0.05%	1,631.62	5,568.02
2,700.00 DANSKE BANK AS DKK10 SEC ID: SD4588820	22.977041	64,617.94	62,038.01	0.10%	1,092.27	-3,672.20
2,854.00 TDC A/S DKK5 SEC ID: SD5698792	9.715373	20,156.89	27,727.67	0.04%	1,587.50	5,983.28
800.00 VESTAS WIND SYSTEM DKK1 SEC ID: SD5964657	29.589405	48,315.46	23,671.52	0.04%	984.52	-25,628.46
1,850.00 NOVO-NORDISK AS DKK1 SEC ID: SD7077524	183.594688	147,187.48	339,650.17	0.54%	9,034.66	183,428.03
TOTAL DANISH KRONE EQUITY (1.16%)		**476,830.32**	**735,294.94**	**1.16%**	**22,038.25**	**236,426.37**
TOTAL DANISH KRONE (1.17%)		**477,538.74**	**736,002.81**	**1.17%**	**22,037.70**	**236,426.37**
EURO CURRENCY UNIT						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	32,028.65	32,122.44	0.05%	93.79	0.00
PREFERRED SECURITIES						

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
255.00 FUCHS PETROLUB SE SEC ID: ED4354350	97.889568	19,797.45	24,961.84	0.04%	1,242.70	3,921.69
220.00 RWE AG PFD SEC ID: ED4769144	32.037338	18,253.88	7,048.21	0.01%	123.78	-11,329.45
765.00 HENKEL AG & CO KGAA PFD SEC ID: ED5076705	116.174965	42,118.95	88,873.85	0.14%	1,560.84	45,194.06
728.00 VOLKSWAGEN AG PFD SEC ID: ED5497166	281.308493	96,468.15	204,792.58	0.32%	4,160.08	104,164.35
250.00 BAYERISCHE MOTOREN WERKE-PRF PFD SEC ID: ED5756033	85.556916	9,010.33	21,389.23	0.03%	375.65	12,003.25
662.00 PORSCHE AUTOMOBIL HOLDING SE PFD SEC ID: ED7101063	104.255697	40,039.87	69,017.27	0.11%	-753.70	29,731.10
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES (0.66%)		**225,688.63**	**416,082.98**	**0.66%**	**6,709.35**	**183,685.00**
EQUITY						
379.00 RAIFFEISEN BANK INTERNATIONAL HOLDING AG SEC ID: EAB0704T7	35.303079	18,192.35	13,379.87	0.02%	234.98	-5,047.46
341.00 ANDRITZ AG NPV (POST SPLIT) SEC ID: EAB1WVF67	62.820741	20,089.55	21,421.87	0.03%	1,300.44	31.88
3,352.00 IMMOEAST AG NPV(EXCHANGE RATE SH0 SEC ID: EAB46JKC8	0.000000	0.00	0.00	0.00%	0.00	0.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,331.00 TELEKOM AUSTRIA (TA) NPV SEC ID: EA4635085	7.584237	18,730.48	10,094.61	0.02%	177.28	-8,813.15
644.00 OMV AG NPV SEC ID: EA4651454	47.938881	24,867.88	30,872.64	0.05%	542.19	5,462.57
462.00 VERBUND AG SEC ID: EA4661602	21.378894	18,490.78	9,877.05	0.02%	173.46	-8,787.19
505.00 VOESTALPINE AG SEC ID: EA4943406	48.131794	20,519.57	24,306.56	0.04%	426.89	3,360.10
810.00 ERSTE GROUP BANK AG SEC ID: EA5289833	34.903474	34,349.76	28,271.81	0.04%	496.51	-6,574.46
5,028.00 IMMOFINANZ AG NPV SEC ID: EA5679918	4.640936	16,350.32	23,334.62	0.04%	339.18	6,645.12
550.00 TELENET GROUP HOLDING NPV SEC ID: EBB0LKSK8	59.768581	30,343.26	32,872.72	0.05%	-14.31	2,543.77
652.00 BELGACOM NPV SEC ID: EBB00D9P7	29.632815	25,627.17	19,320.60	0.03%	339.32	-6,645.89
958.00 AGEAS NV SEC ID: EBB86S2N3	42.647553	32,874.83	40,856.36	0.06%	740.09	7,241.44
521.00 UMICORE NPV SEC ID: EB4005006	46.788292	18,950.42	24,376.71	0.04%	428.11	4,998.18
433.00 DELHAIZE GROUP SEC ID: EB4262110	59.527440	35,610.27	25,775.38	0.04%	452.68	-10,287.57

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,253.00 KBC GROUPE NPV SEC ID: EB4497740	56.840438	64,308.75	71,221.07	0.11%	665.91	6,246.41
3,900.00 ANHEUSER-BUSCH INBEV NV SEC ID: EB4755311	106.460417	227,048.83	415,195.63	0.66%	8,477.57	179,669.23
255.00 SOLVAY NPV SEC ID: EB4821105	158.464250	26,625.26	40,408.38	0.06%	709.66	13,073.46
433.00 UCB S A NPV SEC ID: EB5596995	74.602213	18,802.13	32,302.76	0.05%	567.31	12,933.32
375.00 COLRUYT SA NPV SEC ID: EB5806220	55.917211	18,477.76	20,968.95	0.03%	368.27	2,122.92
346.00 GROUPE BRUXELLES L NPV SEC ID: EB7097323	91.950604	30,845.34	31,814.91	0.05%	558.75	410.82
622.00 PROSIEBENSAT1 MEDI SEC ID: EDBCZM1B8	49.606200	29,640.00	30,855.06	0.05%	-13.43	1,228.49
1,907.00 DEUTSCHE WOHNEN AG NPV (BR) SEC ID: EDB0YZ0Z4	19.339528	37,687.83	36,880.49	0.06%	21.42	-828.76
558.00 LANXESS AG NPV SEC ID: EDB05M8B0	66.796126	40,347.52	37,272.24	0.06%	3,065.66	-6,140.94
122.00 WACKER CHEMIE AG NPV (BR) SEC ID: EDB11Y560	110.759621	18,506.89	13,512.67	0.02%	237.31	-5,231.53
169.00 BRENNTAG AG SEC ID: EDB4YVF55	185.678763	19,442.18	31,379.71	0.05%	-1,198.98	13,136.51

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
740.00 K + S AG SHS SEC ID: EDB54C012	30.831631	44,425.88	22,815.41	0.04%	400.69	-22,011.16
214.00 HUGO BOSS AG SEC ID: EDB88MHC8	142.617825	24,124.78	30,520.21	0.05%	1,568.15	4,827.28
4,602.00 COMMERZBANK AG SEC ID: EDB90LKT5	16.135795	93,291.92	74,256.93	0.12%	-1,146.80	-17,888.19
360.00 OSRAM LICHT AG SEC ID: EDB923933	56.495950	10,188.69	20,338.54	0.03%	1,350.53	8,799.32
898.00 ADIDAS AG SEC ID: ED4031974	127.653288	48,821.28	114,632.65	0.18%	2,013.23	63,798.14
606.00 FRESENIUS SE & CO KGAA SEC ID: ED4352099	153.779220	45,819.25	93,190.21	0.15%	1,636.64	45,734.32
1,176.00 UNITED INTERNET AG NPV REGD SEC ID: ED4354137	42.606214	18,245.59	50,104.91	0.08%	879.98	30,979.34
362.00 HANNOVER RUECKVERSICHERUNG SE SEC ID: ED4511801	85.956521	18,317.70	31,116.26	0.05%	546.47	12,252.09
787.00 GEA GROUP AG NPV SEC ID: ED4557101	47.677070	18,771.10	37,521.85	0.06%	658.96	18,091.79
497.00 CONTINENTAL AG NPV SEC ID: ED4598584	219.645230	51,092.45	109,163.68	0.17%	6,018.96	52,052.27
3,631.00 DEUTSCHE POST AG NPV (REGD) SEC ID: ED4617855	36.515675	64,055.97	132,588.42	0.21%	2,328.57	66,203.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
276.00 MERCK KGAA NPV SEC ID: ED4741846	179.477988	27,434.01	49,535.92	0.08%	-1,109.21	23,211.12
2,278.00 RWE AG (NEU) NPV 'A' SEC ID: ED4768963	36.660360	180,919.35	83,512.30	0.13%	1,872.20	-99,279.25
4,615.00 SAP AG ORD NPV SEC ID: ED4846280	85.860065	250,917.60	396,244.20	0.63%	6,480.05	138,846.55
8,999.00 E.ON SE NPV SEC ID: ED4942907	18.485199	305,830.86	166,348.31	0.26%	2,630.15	-142,112.70
621.00 HENKEL AG & CO KGAA NPV(BR) SEC ID: ED5002461	104.228138	44,577.94	64,725.67	0.10%	339.35	19,808.38
487.00 METRO AG ORD NPV SEC ID: ED5041410	48.503840	29,490.98	23,621.37	0.04%	414.85	-6,284.46
4,019.00 BAYER AG ORD NPV SEC ID: ED5069213	140.482003	295,291.74	564,597.17	0.89%	10,431.04	258,874.39
4,234.00 BASF SE SEC ID: ED5086571	106.777346	281,464.05	452,095.28	0.72%	7,069.80	163,561.43
571.00 CELESIO AG SEC ID: ED5105181	31.692850	18,483.72	18,096.62	0.03%	317.82	-704.92
379.00 BEIERSDORF AG NPV SEC ID: ED5107401	101.472238	22,819.99	38,457.98	0.06%	675.41	14,962.58
215.00 HOCHTIEF AG NPV SEC ID: ED5108664	85.515577	18,569.95	18,385.85	0.03%	322.89	-506.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
604.00 HEIDELBERGCEMENT AG SEC ID: ED5120677	75.993943	34,440.91	45,900.34	0.07%	806.11	10,653.32
1,271.00 FRESENIUS MEDICAL CARE AG & CO KGAA SEC ID: ED5129074	71.281354	76,802.94	90,598.60	0.14%	953.41	12,842.25
2,123.00 ALLIANZ SE (SOCIETAS EUROPEAE) SEC ID: ED5231482	179.615783	277,748.22	381,324.31	0.60%	5,974.00	97,602.09
1,076.00 DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK SEC ID: ED5287484	21.247989	18,435.65	22,862.84	0.04%	401.53	4,025.66
847.00 MUENCHENER RUECKVERSICHERUNGS G NPV REGD SEC ID: ED5294126	220.678693	139,614.18	186,914.85	0.30%	3,282.67	44,018.00
197.00 SALZGITTER AG ORD NPV SEC ID: ED5465353	42.716450	18,432.07	8,415.14	0.01%	147.79	-10,164.72
190.00 VOLKSWAGEN AG ORD NPV SEC ID: ED5497109	271.318355	18,425.63	51,550.49	0.08%	905.32	32,219.54
4,571.00 DAIMLER AG ORD NPV (REGD) SEC ID: ED5529026	86.673055	245,730.08	396,182.53	0.63%	5,112.20	145,340.25
327.00 MAN SE ORD NPV SEC ID: ED5563520	122.982038	27,614.67	40,215.13	0.06%	706.26	11,894.20
1,466.00 THYSSENKRUPP AG NPV SEC ID: ED5636920	24.375936	51,367.21	35,735.12	0.06%	627.59	-16,259.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,841.00 SIEMENS AG NPV REGD SEC ID: ED5727976	136.816656	406,833.18	525,512.77	0.83%	8,435.81	110,243.78
992.00 QIAGEN NV SEC ID: ED5732828	23.335583	23,116.49	23,148.90	0.04%	406.55	-374.14
921.00 LINDE AG NPV SEC ID: ED5740813	209.517298	128,515.00	192,965.43	0.31%	3,494.33	60,956.10
4,919.00 DEUTSCHE BANK AG ORD NPV REGD SEC ID: ED5750358	47.780416	309,627.41	235,031.87	0.37%	3,361.69	-77,957.23
1,421.00 BAYERISCHE MOTOREN WERKE (BMW) AG EUR1 SEC ID: ED5756025	117.428899	67,660.75	166,866.47	0.26%	2,930.57	96,275.15
691.00 SUEDZUCKER AG NPV SEC ID: ED5784464	27.035379	20,062.80	18,681.45	0.03%	356.56	-1,737.91
12,163.00 DEUTSCHE TELEKOM AG NPV (REGD) SEC ID: ED5842353	17.127919	165,068.43	208,326.87	0.33%	3,658.69	39,599.75
4,663.00 INFINEON TECHNOLOGIES ORD NPV SEC ID: ED5889503	10.692892	32,588.98	49,860.96	0.08%	875.67	16,396.31
836.00 DEUTSCHE BOERSE AG NPV SEC ID: ED7021964	82.952590	63,001.23	69,348.37	0.11%	1,217.92	5,129.22
340.00 FRAPORT AG NPV SEC ID: ED7107557	74.946701	18,116.28	25,481.88	0.04%	447.52	6,918.08
5,735.00 BANCO POPULAR ESPANOL SA SEC ID: EEBBHXPN2	6.042311	42,079.94	34,652.66	0.05%	636.44	-8,063.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,460.00 REPSOL SA RTS EXP 09-JAN-2014 SEC ID: EEBHBFL65	0.683463	2,989.31	3,048.25	0.00%	16.15	42.79
1,345.00 GAMESA CORP TECNO EUR0.17 SEC ID: EEB01CP25	10.444861	18,358.70	14,048.34	0.02%	246.72	-4,557.08
607.00 ACS ACTIVIDADES CO EUR0.5 SEC ID: EEB01FLQ9	34.476309	28,857.01	20,927.12	0.03%	367.53	-8,297.42
1,195.00 GRIFOLS SA EUR0.5 SEC ID: EEB01SPF1	47.904432	16,018.71	57,245.80	0.09%	1,005.40	40,221.69
984.00 ACERINOX SA EUR0.25 SEC ID: EEB01ZVZ4	12.741904	19,033.60	12,538.04	0.02%	222.55	-6,718.11
1,888.00 FERROVIAL SA EUR0.2 SEC ID: EEB038516	19.380867	18,754.19	36,591.08	0.06%	642.63	17,194.26
4,937.00 MAPFRE SA EUR0.10 SEC ID: EEB1G40S5	4.289558	18,442.22	21,177.55	0.03%	371.93	2,363.40
15,624.00 BANCO DE SABADELL SA NEW EUR0.125 (POST SPLIT 20) SEC ID: EEB1X8QN0	2.612593	50,027.59	40,819.15	0.06%	300.88	-9,509.32
3,634.00 CAIXABANK SEC ID: EEB283W91	5.219675	17,886.52	18,968.29	0.03%	333.12	748.65
20,953.00 IBERDROLA SA EUR0.75 (POST SUBDIVISION) SEC ID: EEB288C92	6.386798	162,793.34	133,822.59	0.21%	3,460.56	-32,431.31
1,287.00 AMADEUS IT HLD SA-A SHS0.0100 SEC ID: EEB3MSM24	42.861135	22,834.54	55,162.29	0.09%	-1,767.44	34,095.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,259.00 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA SEC ID: EEB5282K7	6.667900	12,069.64	21,730.68	0.03%	-1,152.80	10,813.84
2,247.00 DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA SEC ID: EEB55ZR92	8.956675	11,050.21	20,125.65	0.03%	-999.75	10,075.19
19,172.00 BANKIA SA SEC ID: EEB9FLK42	1.700390	28,690.41	32,599.89	0.05%	-14.19	3,923.67
1,268.00 ABERTISINFRAESTRUCTURAS SA EUR3 SEC ID: EE4065665	22.253893	20,956.03	28,217.94	0.04%	547.19	6,714.72
876.00 INDIRA SISTEMAS SA EUR0.20 SEC ID: EE4476219	16.748982	18,206.51	14,672.11	0.02%	257.67	-3,792.07
2,143.00 BANKINTER S A EUR0.3 REGD SEC ID: EE5474007	6.871837	11,677.31	14,726.34	0.02%	258.63	2,790.40
26,770.00 BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SEC ID: EE5501908	12.329897	310,315.15	330,071.33	0.52%	9,847.32	9,908.86
160.00 ACCIONA SA EUR1.00 SEC ID: EE5579102	57.550082	18,151.49	9,208.01	0.01%	161.71	-9,105.19
989.00 GAS NAT SDG SA EUR1 SEC ID: EE5650424	25.760775	17,813.77	25,477.41	0.04%	447.45	7,216.19
4,460.00 REPSOL SA SEC ID: EE5669358	25.244044	94,964.11	112,588.44	0.18%	4,240.67	13,383.66

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
54,257.00 BANCO SANTANDER SA SEC ID: EE5705947	8.964943	621,537.44	486,410.89	0.77%	9,716.88	-144,843.43
465.00 RED ELECTRICA CORPORATION SA EUR2 SEC ID: EE5723775	66.830575	24,956.17	31,076.22	0.05%	545.77	5,574.28
19,797.00 TELEFONICA SA EUR1 SEC ID: EE5732529	16.308038	455,598.25	322,850.24	0.51%	5,473.77	-138,221.78
1,120.00 INDUSTRIA DE DISENO TEXTIL SA EUR0.15 SEC ID: EE7111318	165.078410	93,373.63	184,887.82	0.29%	2,175.92	89,338.27
825.00 ENAGAS SA EUR1.50 SEC ID: EE7383073	26.174160	18,520.95	21,593.69	0.03%	379.24	2,693.50
6,512.00 GDF SUEZ EUR1 SEC ID: EFB0C2CQ3	23.556055	238,042.73	153,397.03	0.24%	2,355.51	-87,001.21
867.00 ALSTOM EUR7 (POST CONSOLIDATION SEC ID: EFB0DJ8Q0	36.481226	54,968.43	31,629.23	0.05%	555.48	-23,894.68
516.00 EUTELSAT COMMUNICATIONS PROMESSES EUR1 SEC ID: EFB0M7KJ8	31.231237	18,310.66	16,115.32	0.03%	283.18	-2,478.52
1,016.00 EDF EUR0.5 SEC ID: EFB0NJJ12	35.392646	56,137.90	35,958.93	0.06%	631.52	-20,810.49
195.00 ARKEMA EUR10 SEC ID: EFB0Z5YZ7	116.836381	20,051.00	22,783.09	0.04%	-870.52	3,602.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,214.00 SES SA FIDUCIARY DR EACH REP 1 'A' SHS SEC ID: EFB00ZQQ8	32.423164	30,871.25	39,361.72	0.06%	691.29	7,799.18
302.00 IMERYS EUR2 SEC ID: EFB011GL4	87.100220	18,954.78	26,304.27	0.04%	461.96	6,887.53
270.00 GEMALTO EUR 1 SEC ID: EFB011JK3	111.586391	19,248.55	30,128.33	0.05%	3,219.57	7,660.21
1,267.00 SAFRAN SA EUR0.20 SEC ID: EFB058TZ0	69.600255	51,231.82	88,183.52	0.14%	631.82	36,319.88
3,742.00 NATIXIS EUR1.6 (POST SUBDU) SEC ID: EFB1HDJL6	5.889358	19,027.09	22,037.98	0.03%	363.85	2,647.04
706.00 SCOR SE EUR7.876972 (POST CONSOLIDATION) SEC ID: EFB1LB9P7	36.605242	18,110.92	25,843.30	0.04%	453.86	7,278.52
1,175.00 REXEL PROMESSES EUR5 SEC ID: EFB1VP0K5	26.284396	28,953.18	30,884.17	0.05%	-13.46	1,944.45
1,896.00 VINCI EUR2.50 (POST SUBDIVISIO SEC ID: EFB1XH021	65.755774	114,070.27	124,672.95	0.20%	2,189.54	8,413.14
1,434.00 AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION) SEC ID: EFB1YXBJ6	141.653260	149,966.86	203,130.77	0.32%	6,092.67	47,071.24
2,640.00 DANONE EUR0.25 (POST SUBDIVISION) SEC ID: EFB1Y9TB7	72.094344	167,144.17	190,329.07	0.30%	3,997.08	19,187.82

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,100.00 LEGRAND SA EUR4 SEC ID: EFB11ZRK7	55.200677	48,412.15	60,720.74	0.10%	399.06	11,909.53
354.00 EIFFAGE EUR4(POST SUBDIVISION) SEC ID: EFB13X011	57.667208	18,751.96	20,414.19	0.03%	358.51	1,303.72
10,172.00 TOTAL SA EUR2.5 POST SUBDIVISION SEC ID: EFB15C551	61.360114	600,184.37	624,155.07	0.99%	9,181.49	14,789.21
224.00 ADP PROMESSES EUR3 SEC ID: EFB164FY4	113.680875	18,713.19	25,464.52	0.04%	447.23	6,304.10
490.00 VALLOUREC (USIN A TUB DE LOR EUR2 (POST SUBDIVISION) SEC ID: EFB197DR1	54.566820	51,152.30	26,737.74	0.04%	469.57	-24,884.13
1,372.00 BUREAU VERITAS EUR0.12 SEC ID: EFB28DTJ8	29.274548	18,650.10	40,164.68	0.06%	705.38	20,809.20
2,044.00 GET SA EUR0.40 (POST CONSOLIDATION) SEC ID: EFB292JQ6	10.527538	21,150.95	21,518.29	0.03%	377.91	-10.57
1,155.00 SUEZ ENVIRONNEMENT CO EUR4 SEC ID: EFB3B8D01	17.947799	26,813.18	20,729.71	0.03%	364.06	-6,447.53
629.00 EDENRED SEC ID: EFB62G1B5	33.525524	12,567.63	21,087.55	0.03%	370.35	8,149.57
961.00 BOUYGUES EUR1 SEC ID: EF4002129	37.783389	49,070.48	36,309.84	0.06%	637.68	-13,398.32
2,546.00 AIRBUS GROUP NV SEC ID: EF4012250	76.903390	86,464.00	195,796.03	0.31%	3,830.29	105,501.74

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,695.00 VEOLIA ENVIRONMENT EUR5.0 SEC ID: EF4031870	16.335597	59,620.72	27,688.84	0.04%	486.28	-32,418.16
1,027.00 L'OREAL EUR0.2 SEC ID: EF4057800	175.964215	109,846.98	180,715.25	0.29%	3,173.79	67,694.48
273.00 CHRISTIAN DIOR EUR2 SEC ID: EF4061398	189.261433	30,353.49	51,668.37	0.08%	907.41	20,407.47
1,208.00 LVMH MOET HENNESSY EUR0.30 SEC ID: EF4061414	182.716170	156,338.90	220,721.13	0.35%	3,122.79	61,259.44
452.00 THALES EUR3 SEC ID: EF4162790	64.488060	18,203.80	29,148.60	0.05%	511.91	10,432.89
628.00 CAP GEMINI EUR8 SEC ID: EF4163434	67.698684	31,611.81	42,514.77	0.07%	746.65	10,156.31
237.00 CASINO GUICH-PERR EUR1.53 SEC ID: EF4178416	115.430872	20,341.72	27,357.12	0.04%	480.46	6,534.94
643.00 CIE GENERALE DE GEOPHYSIQUE VERITAS SEC ID: EF4215390	17.334611	19,416.65	11,146.15	0.02%	195.75	-8,466.25
911.00 PUBLICIS GROUPE SA EUR.4 SEC ID: EF4380426	91.647455	42,194.96	83,490.83	0.13%	5,421.64	35,874.23
780.00 LAFARGE SA EUR4.00 SEC ID: EF4502706	75.056937	56,002.58	58,544.41	0.09%	1,028.18	1,513.65
507.00 LAGARDERE S.C.A. EUR6.1(REG) SEC ID: EF4547214	37.232209	21,301.26	18,876.73	0.03%	331.52	-2,756.05

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
163.00 ICADE NPV (POST MERGER) SEC ID: EF4554400	93.245877	17,977.44	15,199.08	0.02%	266.93	-3,045.29
900.00 MICHELIN CIE GLE DES ETABL ORD EUR2 REGD SEC ID: EF4588366	106.446638	76,204.34	95,801.97	0.15%	1,024.08	18,573.55
1,102.00 PERNOD-RICARD EUR1.55 SEC ID: EF4682326	114.108040	104,055.22	125,747.06	0.20%	1,554.36	20,137.48
795.00 RENAULT REGIE NATIONALE DES USINES EUR3.81 SEC ID: EF4712792	80.541178	38,225.31	64,030.24	0.10%	1,124.52	24,680.41
2,368.00 SCHNEIDER ELECTRIC SA SEC ID: EF4834109	87.362030	149,546.62	206,873.29	0.33%	2,918.75	54,407.92
5,447.00 VIVENDI SA EUR5.5 SEC ID: EF4834778	26.394632	144,005.27	143,771.57	0.23%	2,524.97	-2,758.67
446.00 TECHNIP SA EUR SEC ID: EF4874162	96.263587	37,742.57	42,933.56	0.07%	754.01	4,436.98
359.00 VALEO EUR3 SEC ID: EF4937571	110.828519	38,162.09	39,787.44	0.06%	23.10	1,602.25
7,955.00 ORANGE SA SEC ID: EF5176179	12.401550	191,947.12	98,654.33	0.16%	1,732.60	-95,025.39
88.00 HERMES INTL FRF10 POST SPLIT SEC ID: EF5253978	363.089825	12,097.74	31,951.90	0.05%	561.16	19,293.00
188.00 BIC EUR3.82 SEC ID: EF5298783	122.720227	20,177.31	23,071.40	0.04%	1,398.90	1,495.19

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
308.00 DASSAULT SYSTEMES SA EUR1 SEC ID: EF5330040	124.332429	18,588.80	38,294.39	0.06%	672.54	19,033.05
461.00 KERING EUR4.00 SEC ID: EF5505070	211.722018	74,059.99	97,603.85	0.15%	2,253.19	21,290.67
772.00 CNP ASSURANCES EUR1 SEC ID: EF5543980	20.531455	18,295.69	15,850.28	0.03%	278.36	-2,723.77
219.00 NEOPOST FRF4 SEC ID: EF5617099	77.192759	17,717.08	16,905.21	0.03%	296.89	-1,108.76
3,047.00 CARREFOUR EUR2.5 SEC ID: EF5641560	39.698740	141,868.64	120,962.06	0.19%	1,669.05	-22,575.63
369.00 ATOS EUR1 SEC ID: EF5654787	90.655331	30,536.20	33,451.82	0.05%	-14.56	2,930.18
5,623.00 SANOFI SEC ID: EF5671732	106.267504	432,872.97	597,542.17	0.95%	10,046.59	154,622.61
629.00 ACCOR SAR SEC ID: EF5852845	47.263685	23,588.47	29,728.86	0.05%	522.11	5,618.28
2,930.00 STMICROELECTRONICS EUR1.04 (SICOVAM) SEC ID: EF5962339	8.047228	29,763.54	23,578.38	0.04%	414.09	-6,599.25
3,593.00 SOCIETE GENERALE EUR1.25 SEC ID: EF5966512	58.177049	201,658.04	209,030.14	0.33%	4,141.89	3,230.21
5,506.00 ALCATEL LUCENT EUR2 SER'A' SEC ID: EF5975000	4.489361	17,502.70	24,718.42	0.04%	434.11	6,781.61

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
989.00 SOCIETE TELEVISION FRANCAISE 1 SEC ID: EF5997111	19.305080	18,833.76	19,092.72	0.03%	335.31	-76.35
308.00 EURAZEONCE NPV SEC ID: EF7042395	78.515591	18,119.30	24,182.80	0.04%	535.00	5,528.50
404.00 SODEXO EUR4 SEC ID: EF7062716	101.472238	24,650.84	40,994.78	0.06%	719.96	15,623.98
502.00 UNIBAIL-RODAMCO SE EUR5 SEC ID: EF7076245	256.643188	95,185.32	128,834.88	0.20%	1,561.52	32,088.04
9,177.00 AXA EUR2.29 SEC ID: EF7088422	27.848370	193,178.65	255,564.49	0.40%	6,861.22	55,524.62
652.00 PEUGEOT SA EUR1 SEC ID: EF7103528	13.005092	19,396.99	8,479.33	0.01%	148.92	-11,066.58
652.00 JC DECAUX SA NPV SEC ID: EF7136668	41.297162	18,518.33	26,925.75	0.04%	472.87	7,934.55
862.00 ESSILOR INTERNATIONAL EURO.18 SEC ID: EF7212477	106.487976	55,719.70	91,792.64	0.15%	1,612.10	34,460.84
3,980.00 CREDIT AGRICOLE SA EUR3 SEC ID: EF7262613	12.821825	71,210.08	51,030.86	0.08%	896.22	-21,075.44
281.00 ZODIAC AEROSPACE NPV SEC ID: EF7294335	177.411063	26,281.02	49,852.51	0.08%	4,759.31	18,812.18
4,843.00 BNP PARIBAS EUR2 SEC ID: EF7309687	78.060868	368,265.26	378,048.78	0.60%	7,123.54	2,659.98

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,650.00 COMPAGNIE DE SAINT-GOBAIN EUR4 SEC ID: EF7380480	55.083551	80,743.49	90,887.86	0.14%	1,596.20	8,548.17
261.00 WENDEL EUR4 SEC ID: EF7390117	145.993803	19,350.98	38,104.38	0.06%	4,071.90	14,681.50
463.00 KLEPIERRE EUR1.4 SEC ID: EF7582556	46.416246	18,320.72	21,490.73	0.03%	377.43	2,792.58
161.00 FONCIERE DES REGIO EUR2 SEC ID: EF7745633	86.466363	17,682.71	13,921.08	0.02%	244.48	-4,006.11
127.00 ILIAD NPV SEC ID: EF7759436	205.176755	30,714.87	26,057.45	0.04%	-11.35	-4,646.07
5,321.00 BANK OF CYPRUS PUBLIC CO LTD EUR1 SEC ID: EH4505010	0.285236	19,474.23	1,517.74	0.00%	74.79	-18,031.28
2,158.00 HELLENIC TELECOM ORGANIZATION SA EUR2.83 SEC ID: EH5051600	13.324777	19,258.95	28,754.87	0.05%	-1,098.69	10,594.61
950.00 OPAP SA EUR0.3 (CR) SEC ID: EH7107251	13.324777	16,120.51	12,658.54	0.02%	-173.62	-3,288.35
3,281.00 CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	11.416316	39,456.65	37,456.94	0.06%	1,134.89	-3,134.60
1,736.00 FINMECCANICA SPA EUR 4.40 SEC ID: EIB0DJNG9	7.585615	23,512.85	13,168.63	0.02%	231.27	-10,575.49
4,151.00 T. E. R. N. A. ORD EURO.22 SEC ID: EIB01BN53	5.004714	18,033.29	20,774.57	0.03%	364.85	2,376.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
727.00 EXOR SPA EUR1 SEC ID: EIB06HZC7	39.836535	29,454.72	28,961.16	0.05%	-12.61	-480.95
1,187.00 PRYSMIAN CAB & SYS NPV SEC ID: EIB1W4V62	25.781445	29,389.44	30,602.57	0.05%	-13.34	1,226.47
2,747.00 BANCO POPOLARE SOC COOPERATIVA EUR3.60 SEC ID: EIB1Z9G81	1.920862	14,607.20	5,276.61	0.01%	92.67	-9,423.26
19,728.00 ENEL GREEN POWER SPA EUR0.20 SEC ID: EIB4TWTW4	2.523026	48,149.71	49,774.27	0.08%	248.16	1,376.40
20,511.00 UNICREDIT SPA SEC ID: EIB5M1SM9	7.413371	202,665.79	152,055.65	0.24%	4,150.18	-54,760.32
5,010.00 ASSICURAZIONI GENERALI EUR1 SEC ID: EI4056715	23.562945	122,345.79	118,050.35	0.19%	2,073.24	-6,368.68
2,871.00 BANCA POPOLARE DI MILANO EUR SEC ID: EI4072167	0.620078	6,069.44	1,780.24	0.00%	31.26	-4,320.46
49,742.00 INTESA SANPAOLO EUR0.52 SEC ID: EI4076838	2.472042	156,872.76	122,964.33	0.19%	1,005.48	-34,913.91
6,069.00 INTESA SANPAOLO EUR0.52 NON CNV SEC ID: EI4076846	2.015941	18,453.94	12,234.75	0.02%	214.87	-6,434.06
2,032.00 MEDIOBANCA SPA EUR0.5 SEC ID: EI4574816	8.763762	22,155.17	17,807.96	0.03%	312.75	-4,659.96

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,642.00 PIRELLI & C SPA SEC ID: EI4689804	17.334611	18,117.50	28,463.43	0.05%	1,725.83	8,620.10
1,356.00 SAIPEM EUR1 SEC ID: EI4768764	21.440902	54,253.25	29,073.86	0.05%	510.60	-25,689.99
673.00 LUXOTTICA GROUP EUR0.06 SEC ID: EI4800658	53.671153	18,212.35	36,120.69	0.06%	634.37	17,273.97
3,041.00 MEDIASET EUR0.52 SEC ID: EI5077942	4.748416	26,422.18	14,439.94	0.02%	253.60	-12,235.84
9,621.00 A2A SPA EUR0.52 SEC ID: EI5499138	1.171946	18,230.29	11,275.30	0.02%	198.02	-7,153.01
3,281.00 FIAT SPA EUR3.58 SEC ID: EI5748526	8.191913	43,438.88	26,877.67	0.04%	472.04	-17,033.25
966.00 BENI STABILI SPA EUR0.1 SEC ID: EI5808130	0.675196	701.66	652.24	0.00%	79.22	-128.64
34,992.00 ENEL EUR1 SEC ID: EI7144567	4.373613	189,864.99	153,041.48	0.24%	2,259.30	-39,082.81
12,388.00 ENI EUR SEC ID: EI7145051	24.100346	295,670.77	298,555.08	0.47%	4,706.42	-1,822.11
11,102.00 SNAM SPA SEC ID: EI7251479	5.602745	53,851.61	62,201.67	0.10%	2,120.65	6,229.41
2,025.00 TENARIS S AUSD1 SEC ID: EI7538511	21.881846	44,898.23	44,310.74	0.07%	778.20	-1,365.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,467.00 UBI BANCA SCPA EUR2.5 SEC ID: EI7622224	6.801561	33,547.36	16,779.45	0.03%	294.69	-17,062.60
43,054.00 TELECOM ITALIA EUR0.00 SEC ID: EI7634393	0.993502	62,978.57	42,774.23	0.07%	751.22	-20,955.56
25,852.00 TELECOM ITALIA DI RISP EUR0.00 SEC ID: EI7634401	0.784054	29,464.83	20,269.36	0.03%	355.98	-9,551.45
1,278.00 ATLANTIA SPA SEC ID: EI7667161	22.474365	26,251.10	28,722.24	0.05%	504.43	1,966.71
793.00 OCI NV EUR1.00 SEC ID: ENBD4TZK6	45.107193	31,280.87	35,770.01	0.06%	-15.58	4,504.72
642.00 HEINEKEN HOLDING EUR1.6 SEC ID: ENB0CCH48	63.365031	38,143.86	40,680.35	0.06%	132.65	2,403.84
661.00 KONINKLIJKE DSM NV EUR1.5 SEC ID: ENB0HZL96	78.763622	30,260.33	52,062.75	0.08%	914.34	20,888.08
5,080.00 ARCELORMITTAL NPV (POST-REORGANISATION) SEC ID: ENB03XPL5	17.872012	179,518.08	90,789.82	0.14%	1,609.80	-90,338.06
287.00 FUGRO NV CVZ EURO0.05 (POST-SUBDIVISION) SEC ID: ENB096LW8	59.685904	19,572.09	17,129.86	0.03%	300.83	-2,743.06
632.00 BOSKALIS WESTMINSTER GROEP NV NV CVA EUR0.80(POST SUBDIVIS) SEC ID: ENB1XF887	52.920170	30,386.74	33,445.55	0.05%	-14.56	3,073.37
7,747.00 UNILEVER NV CVA EUR0.16 SEC ID: ENB12T3J2	40.339486	249,009.53	312,510.01	0.49%	4,813.18	58,687.30

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
904.00 SBM OFFSHORE NV EUR0.25 (POST SUBDIVISION) SEC ID: ENB156T51	20.393660	18,525.20	18,435.87	0.03%	323.78	-413.11
1,617.00 TNT EXPRESS NV SEC ID: ENB3Y0JD2	9.298407	20,291.01	15,035.53	0.02%	-349.17	-4,906.31
965.00 DELTA LLOYD NV SEC ID: ENB574ZG4	24.858218	19,727.14	23,988.18	0.04%	1,194.23	3,066.81
714.00 ZIGGO BV SEC ID: ENB7QNZW2	45.747940	30,912.15	32,664.03	0.05%	-14.22	1,766.10
1,592.00 ASML HOLDING NV EUR0.09 (POST SPLIT) SEC ID: ENB929F49	93.755718	48,464.32	149,259.10	0.24%	1,082.53	99,712.25
3,105.00 REED ELSEVIER NV EUR0.07 SEC ID: EN4148818	21.220430	38,055.54	65,889.44	0.10%	1,157.17	26,676.73
591.00 CORIO NV EUR10 SEC ID: EN4929282	44.886721	38,989.57	26,528.06	0.04%	281.14	-12,742.65
575.00 RANDSTAD HLDGS EUR0.1 SEC ID: EN5228650	64.970343	28,889.10	37,357.95	0.06%	-359.25	8,828.10
5,114.00 KONINKLIJKE AHOLD NV EUR0.30 SEC ID: EN5252601	17.982248	68,572.73	91,961.21	0.15%	1,615.05	21,773.43
994.00 AKZO NOBEL NV EUR2 SEC ID: EN5458315	77.633703	57,823.60	77,167.90	0.12%	1,355.25	17,989.05
1,044.00 WOLTERS KLUWERS COM EUR0.12 SEC ID: EN5671511	28.585573	22,999.06	29,843.34	0.05%	524.12	6,320.16

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
327.00 KONINKLIJKE VOPAK NV EUR0.5 SEC ID: EN5809426	58.590434	20,674.13	19,159.07	0.03%	887.77	-2,402.83
6,704.00 AEGON NV EUR0.12 SEC ID: EN5927376	9.455493	46,762.40	63,389.63	0.10%	1,113.27	15,513.96
16,897.00 KONINKLIJKE KPN NV EUR0.24 SEC ID: EN5956078	3.228537	83,277.41	54,552.59	0.09%	1,320.82	-30,045.64
4,172.00 KONINKLIJKE PHILIPS NV SEC ID: EN5986620	36.715478	136,830.95	153,176.97	0.24%	2,690.13	13,655.89
17,928.00 ING GROEP N.V. CVA EUR0.24 SEC ID: EN7154185	13.917295	192,981.14	249,509.26	0.39%	3,705.34	52,822.78
1,051.00 HEINEKEN NV EUR1.60 SEC ID: EN7792554	67.629786	54,057.52	71,078.91	0.11%	1,248.32	15,773.07
1,042.00 GALP ENERGIA SGPS EUR1 SEC ID: EPB1FW752	16.418274	18,530.54	17,107.84	0.03%	300.45	-1,723.15
956.00 JERONIMO MARTINS EUR1 (POST SUBDIVISION) SEC ID: EPB1Y1SQ0	19.587559	20,829.09	18,725.71	0.03%	887.40	-2,990.78
2,285.00 EDP RENOVAVEIS SA SEC ID: EPB39GNW3	5.320265	18,104.95	12,156.81	0.02%	213.50	-6,161.64
3,312.00 BANCO ESPIRITO SANTO SA EUR(REGD) SEC ID: EP4058061	1.431690	11,025.00	4,741.76	0.01%	83.28	-6,366.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,501.00 EDP ENERGIAS PORTUGAL EUR1(REGD) SEC ID: EP4103594	3.679127	30,062.13	27,597.13	0.04%	484.67	-2,949.67
2,501.00 PORTUGAL TELECOM SGPS SA EUR0.03 REG1 SEC ID: EP5817184	4.354322	28,041.08	10,890.16	0.02%	191.26	-17,342.18
3,654.00 RYANAIR HLDGS ORD EUR0.00635 SEC ID: EZB1R9YB5	8.632857	19,865.90	31,544.46	0.05%	554.00	11,124.56
17,475.00 BK OF IRELAND ORD STK EUR0.1 SEC ID: EZ3070735	0.347243	16,364.43	6,068.08	0.01%	235.38	-10,531.73
3,727.00 CRH ORD EUR0.32 DUBLIN LIST SEC ID: EZ4182240	25.216485	95,173.53	93,981.84	0.15%	1,118.31	-2,310.00
602.00 KERRY GROUP 'A' ORD EUR0.125 DUBLIN LISTING SEC ID: EZ4519573	69.586475	19,189.59	41,891.06	0.07%	735.69	21,965.78
1,035.00 NESTE OIL OYJ EUR3.4 SEC ID: SFB06YV43	19.801142	18,307.92	20,494.18	0.03%	359.93	1,826.33
694.00 NOKIAN RENKAAT OYJ (NOKIA TYRE NPV SEC ID: SFB07G375	48.049117	18,047.47	33,346.09	0.05%	585.63	14,712.99
1,532.00 KONE CORPORATION NPV ORD B SEC ID: SFB09M9D1	45.196760	46,681.67	69,241.44	0.11%	1,523.30	21,036.47
1,119.00 ORION CORP SER B NPV SEC ID: SFB17NY41	28.137739	30,466.09	31,486.13	0.05%	-13.71	1,033.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
457.00 KESKO OYJ EUR2 SER'B' SEC ID: SF4490006	36.929060	17,894.52	16,876.58	0.03%	296.39	-1,314.33
720.00 WARTSILA 'B'EUR3.5 SEC ID: SF4525181	49.289272	18,738.23	35,488.28	0.06%	623.26	16,126.79
2,231.00 UPM-KYMMENE OY NPV SEC ID: SF5051252	16.921226	30,156.83	37,751.26	0.06%	663.00	6,931.43
2,707.00 STORA ENSO OYJ SER 'R' NPV SEC ID: SF5072670	10.052145	20,055.39	27,211.16	0.04%	477.88	6,677.89
1,803.00 SAMPO OYJ SER'A'NPV SEC ID: SF5226037	49.220374	49,011.57	88,744.33	0.14%	1,558.55	38,174.21
1,906.00 FORTUM OYJ FIM20 SEC ID: SF5579559	22.915309	47,242.14	43,676.58	0.07%	767.06	-4,332.62
2,250.00 POHJOLA BANK PLC SER'A' SEC ID: SF5665234	20.145629	32,648.26	45,327.67	0.07%	2,432.59	10,246.82
549.00 METSO OYJ EUR1.70 SEC ID: SF5713422	42.744009	18,708.48	23,466.46	0.04%	412.13	4,345.85
16,067.00 NOKIA (AB) OY EUR0.06 SEC ID: SF5902942	8.019669	254,392.83	128,852.02	0.20%	2,262.94	-127,803.75
TOTAL EURO CURRENCY UNIT EQUITY (29.89%)		**16,601,326.86**	**18,880,532.23**	**29.89%**	**333,664.22**	**1,945,541.15**
TOTAL EURO CURRENCY UNIT (30.60%)		**16,859,044.14**	**19,328,737.65**	**30.60%**	**340,467.36**	**2,129,226.15**
HONG KONG DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	5,695.25	5,694.97	0.01%	-0.28	0.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
EQUITY						
16,000.00 FIH MOBILE LIMITED SEC ID: FHBBQ2Z68	0.537804	17,522.00	8,604.87	0.01%	14.96	-8,932.09
1,750.00 KERRY LOGISTICS NETWORK LTD SEC ID: FHBH0W289	1.421248	1,828.41	2,487.18	0.00%	-0.36	659.13
14,140.00 LINK REAL ESTATE INVT TRUST UNITS SEC ID: FHB0PB4M2	4.849266	61,253.71	68,568.63	0.11%	159.67	7,155.25
12,000.00 SJM HOLDINGS LIMITED HKD1.00 SEC ID: FHB2NR3Y0	3.353216	18,850.68	40,238.59	0.06%	128.55	21,259.36
8,800.00 WYNN MACAU LTD SEC ID: FHB4JSTL9	4.533290	19,851.95	39,892.95	0.06%	127.45	19,913.55
57,200.00 AIA GROUP LTD SEC ID: FHB4TX8S5	5.016927	197,587.73	286,968.24	0.45%	332.49	89,048.02
11,600.00 SANDS CHINA LTD SEC ID: FHB5B23W5	8.170240	19,090.29	94,774.79	0.15%	164.71	75,519.79
2,100.00 SWIRE PROPERTIES LTD SEC ID: FHB67C2G2	2.527809	3,862.12	5,308.40	0.01%	9.57	1,436.71
3,000.00 TELEVISION BROADCASTS HKD0.05 (POST B/L CHANGE) SEC ID: FHB87ZDH3	6.687087	14,835.87	20,061.26	0.03%	34.86	5,190.53
9,000.00 HANG LUNG PROPERTIES LTD SEC ID: FH6030503	3.159761	36,833.58	28,437.85	0.05%	49.42	-8,445.15

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
12,000.00 BANK OF EAST ASIA HK$2.50 SEC ID: FH6075649	4.236660	44,768.66	50,839.92	0.08%	82.86	5,988.40
9,000.00 CLP HLDGS HKD5 SEC ID: FH6097015	7.905852	65,287.50	71,152.67	0.11%	123.67	5,741.50
9,000.00 CATHAY PACIFIC AIRWAYS HK$0.20 SEC ID: FH6179755	2.115106	19,108.85	19,035.95	0.03%	33.09	-105.99
6,000.00 CHEUNG KONG(HLDGS) HK$0.50 SEC ID: FH6190273	15.785910	79,312.73	94,715.46	0.15%	164.63	15,238.10
3,000.00 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1 SEC ID: FH6212556	6.313074	17,837.88	18,939.22	0.03%	28.54	1,072.80
4,400.00 HONG KONG EXCHANGES & CLEARING HKD1 SEC ID: FH6267352	16.675802	74,950.83	73,373.53	0.12%	127.53	-1,704.83
20,000.00 LI & FUNG HKD0.025 SEC ID: FH6286253	1.289699	49,323.59	25,793.97	0.04%	44.83	-23,574.45
6,500.00 MTR CORP HKD1 SEC ID: FH6290057	3.785265	24,721.83	24,604.22	0.04%	42.76	-160.37
4,000.00 HANG LUNG GROUP LTD SEC ID: FH6408352	5.049170	21,704.61	20,196.68	0.03%	35.10	-1,543.03
3,300.00 HANG SENG BANK HK$5 SEC ID: FH6408378	16.211511	46,362.45	53,497.98	0.08%	92.98	7,042.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,581.00 HENDERSON LAND DEVELOPMENT CO HK $2 SEC ID: FH6420530	5.706916	35,839.84	31,850.30	0.05%	55.07	-4,044.61
6,000.00 POWER ASSETS HOLDINGS LIMITED SEC ID: FH6435322	7.950991	35,939.52	47,705.95	0.08%	82.92	11,683.51
6,000.00 WHARF HOLDINGS HK$1 SEC ID: FH6435579	7.647912	34,720.99	45,887.47	0.07%	79.76	11,086.72
24,889.00 HONG KONG & CHINA GAS CO LTD SEC ID: FH6436551	2.293084	43,382.43	57,072.57	0.09%	99.18	13,590.96
10,000.00 HUTCHISON WHAMPOA HK$0.25 SEC ID: FH6448069	13.593423	74,082.07	135,934.23	0.22%	236.27	61,615.89
13,000.00 GALAXY ENTERTAINMENT GROUP LTD HKD0.10 SEC ID: FH6465873	8.969853	40,096.82	116,608.09	0.18%	-22.45	76,533.72
3,500.00 KERRY PROPERTIES LTD ORD HKD1 SEC ID: FH6486317	3.469289	19,228.79	12,142.51	0.02%	21.10	-7,107.38
16,000.00 BOC HONG KONG HLDG HKD5 SEC ID: FH6536111	3.204901	38,613.39	51,278.41	0.08%	89.12	12,575.90
5,500.00 YUE YUEN INDL HLDG HKD0.25 SEC ID: FH6586538	3.340319	17,773.89	18,371.76	0.03%	31.94	565.93
10,331.00 NEW WORLD DEVELOPMENT CO HK$1 SEC ID: FH6633769	1.262615	20,248.62	13,044.07	0.02%	22.08	-7,226.63
8,000.00 SHANGRI-LA ASIA ORD HK$1 SEC ID: FH6771031	1.950024	15,907.40	15,600.19	0.02%	27.11	-334.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,800.00 SINO LAND CO ORD HK$1.00 SEC ID: FH6810425	1.367080	15,897.10	12,030.31	0.02%	20.91	-3,887.70
9,000.00 SUN HUNG KAI PROPERTIES HK$0.50 SEC ID: FH6859927	12.684185	130,265.37	114,157.67	0.18%	136.84	-16,244.54
3,000.00 SWIRE PACIFIC A HKD0.60 SEC ID: FH6867748	11.723360	36,741.70	35,170.08	0.06%	61.13	-1,632.75
1,500.00 WING HANG BANK HK$1 SEC ID: FH6972373	15.089473	14,087.28	22,634.21	0.04%	39.35	8,507.58
5,000.00 WHEELOCK & CO LTD HKD0.50 SEC ID: FH6981481	4.597775	15,302.14	22,988.88	0.04%	39.95	7,646.79
TOTAL HONG KONG DOLLAR EQUITY (2.85%)		**1,423,022.62**	**1,799,969.06**	**2.85%**	**2,817.59**	**374,128.85**
TOTAL HONG KONG DOLLAR (2.86%)		**1,428,717.87**	**1,805,664.03**	**2.86%**	**2,817.31**	**374,128.85**
ISRAELI SHEKEL						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	819.48	844.15	0.00%	24.67	0.00
EQUITY						
5,909.00 BANK HAPOALIM B.M. ILS1 SEC ID: FZ6075805	5.603572	27,081.23	33,111.51	0.05%	1,833.78	4,196.50
6,726.00 BANK LEUMI LE ISRAEL B M ORD ILS1 SEC ID: FZ6076423	4.085278	29,229.72	27,477.58	0.04%	2,118.72	-3,870.86
13,053.00 BEZEQ-ISRAELI TELECOMMUNICATNS CORP SHK1 SEC ID: FZ6098039	1.695477	28,463.38	22,131.06	0.04%	1,740.00	-8,072.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
106.00 DELEK GROUP ILS1 SEC ID: FZ6219643	382.022472	28,531.01	40,494.38	0.06%	-700.23	12,663.60
1,859.00 ISRAEL CHEMICALS LTD SEC ID: FZ6455536	8.334774	24,454.23	15,494.34	0.02%	1,194.72	-10,154.61
701.00 NICE SYSTEMS SHK1 SEC ID: FZ6647132	40.968021	20,040.22	28,718.58	0.05%	2,136.66	6,541.70
TOTAL ISRAELI SHEKEL EQUITY (0.27%)		**157,799.79**	**167,427.45**	**0.27%**	**8,323.65**	**1,304.01**
TOTAL ISRAELI SHEKEL (0.27%)		**158,619.27**	**168,271.60**	**0.27%**	**8,348.32**	**1,304.01**
JAPANESE YEN						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	51,913.63	50,572.33	0.08%	-1,341.30	0.00
EQUITY						
800.00 SUNTORY BEVERAGE & FOOD LTD SEC ID: FJBBD7Q83	31.920460	27,237.03	25,536.37	0.04%	-1,932.67	232.01
3,300.00 SEVEN & I HLDG CO LTD NPV SEC ID: FJB0FS5D1	39.769753	81,478.41	131,240.19	0.21%	-15,551.34	65,313.12
1,400.00 NAMCO BANDAI HOLDINGS INC NPV SEC ID: FJB0JDQD7	22.206365	21,386.68	31,088.91	0.05%	-3,873.64	13,575.87
5,000.00 MITSUBISHI CHEMICAL HOLDINGS CORP NPV SEC ID: FJB0JQTJ2	4.623947	25,872.25	23,119.74	0.04%	-2,739.58	-12.93
2,800.00 DAIICHI SANKYO COMPANY LIMITED NPV SEC ID: FJB0J7D93	18.295989	52,080.93	51,228.77	0.08%	-6,070.37	5,218.21

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
800.00 SUMCO CORPORATION NPV SEC ID: FJB0M0C87	8.829266	16,907.46	7,063.41	0.01%	-836.98	-9,007.07
500.00 ELEC POWER DEV NPV SEC ID: FJB02Q325	29.161314	15,518.02	14,580.66	0.02%	-1,727.74	790.38
600.00 SEGA SAMMY HLDGS INC NPV SEC ID: FJB02RK08	25.469768	7,244.22	15,281.86	0.02%	-1,810.81	9,848.45
600.00 DENA CO LTD NPV SEC ID: FJB05L364	21.045621	14,841.94	12,627.37	0.02%	-1,496.29	-718.28
1,000.00 GUNGHO ONLINE ENTERTAINMENT NPV SEC ID: FJB064D86	7.202321	12,538.10	7,202.32	0.01%	-356.72	-4,979.06
1,000.00 YAMAGUCHI FIANCIAL GROUP INC NPV SEC ID: FJB1DGKS7	9.266923	10,806.72	9,266.92	0.01%	-1,098.09	-441.71
7,000.00 AOZORA BANK NPV SEC ID: FJB1G1851	2.835260	21,587.77	19,846.82	0.03%	-2,098.36	357.41
4,000.00 FUKUOKA FINANCIAL GROUP INC NPV SEC ID: FJB1TK1Y9	4.386090	17,077.81	17,544.36	0.03%	-2,078.92	2,545.47
4,000.00 INPEX CORPORATION SEC ID: FJB10RB16	12.825270	70,702.80	51,301.08	0.08%	-10,535.83	-8,865.89
1,600.00 ISETAN MITSUKOSHI HOLDINGS LTD NPV SEC ID: FJB2Q4CL2	14.223871	17,529.25	22,758.19	0.04%	-2,696.75	7,925.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,300.00 MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	26.849340	62,567.18	61,753.48	0.10%	-7,317.50	6,503.80
3,000.00 J FRONT RETAILING CO LTD NPV SEC ID: FJB23TC16	7.573379	18,142.52	22,720.14	0.04%	-2,692.23	7,269.85
1,000.00 SONY FINANCIAL HOLDINGS INC NPV SEC ID: FJB249SN4	18.210361	16,210.08	18,210.36	0.03%	-2,157.85	4,158.13
2,400.00 OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	28.923457	68,677.49	69,416.30	0.11%	-14,419.89	15,158.70
500.00 MEIJI HOLDINGS CO LTD SEC ID: FJB60DQV4	64.316634	19,510.65	32,158.32	0.05%	-3,810.60	16,458.27
3,300.00 DAI-ICHI LIFE INSURANCE CO LTD SEC ID: FJB601QS7	16.716616	48,327.55	55,164.83	0.09%	-13,936.57	20,773.85
2,419.00 NKSJ HOLDINGS INC SEC ID: FJB62G7K0	27.819799	53,626.59	67,296.09	0.11%	-20,027.28	33,696.78
8,112.00 JX HOLDINGS INC SEC ID: FJB627LW8	5.147234	45,706.93	41,754.36	0.07%	-9,415.60	5,463.03
1,300.00 NEXON CO LTD SEC ID: FJB63QM79	9.247895	20,222.13	12,022.26	0.02%	-4,040.79	-4,159.08
500.00 JAPAN AIRLINES CO LTD SEC ID: FJB8BRV41	49.379191	29,745.71	24,689.60	0.04%	-1,868.58	-3,187.53
700.00 NIPPON PAPER INDUSTRIES CO LTD SEC ID: FJB8B8PJ7	18.590932	10,891.06	13,013.65	0.02%	-1,652.88	3,775.47

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
900.00 AISIN SEIKI CO Y50 SEC ID: FJ6010709	40.626040	26,686.74	36,563.44	0.06%	-4,332.59	14,209.29
3,000.00 AJINOMOTO CO INC Y50 SEC ID: FJ6010907	14.480757	29,769.06	43,442.27	0.07%	-5,147.71	18,820.92
3,000.00 AMADA Y50 SEC ID: FJ6022100	8.819751	25,712.53	26,459.25	0.04%	-3,135.30	3,882.02
1,700.00 ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	28.200370	31,620.56	47,940.63	0.08%	-5,680.74	22,000.81
6,000.00 ASAHI KASEI CORP JPY50 SEC ID: FJ6054608	7.839779	32,835.39	47,038.67	0.07%	-5,573.86	19,777.14
5,000.00 ASAHI GLASS CO Y50 SEC ID: FJ6055209	6.222349	58,185.93	31,111.74	0.05%	-3,686.60	-23,387.59
5,000.00 HIROSHIMA BK Y50 SEC ID: FJ6075728	4.138718	21,187.56	20,693.59	0.03%	-2,452.09	1,958.12
2,000.00 BANK OF KYOTO Y50 SEC ID: FJ6075751	8.353551	18,227.69	16,707.10	0.03%	-1,979.71	459.12
6,300.00 YAHOO JAPAN CORP NPV SEC ID: FJ6084845	5.565863	23,510.21	35,064.93	0.06%	-4,155.04	15,709.76
500.00 BENESSE HOLDINGS INC JPY50 SEC ID: FJ6121928	40.197896	21,373.87	20,098.95	0.03%	-2,381.62	1,106.70
1,000.00 TREND MICRO INC JPY50 SEC ID: FJ6125283	35.012606	35,561.03	35,012.61	0.06%	-4,148.82	3,600.40

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
600.00 NTT DATA CORP JPY5000 SEC ID: FJ6125630	36.915465	19,803.45	22,149.28	0.04%	-2,624.59	4,970.42
6,600.00 NTT DOCOMO INC SEC ID: FJ6129277	16.412159	101,400.04	108,320.25	0.17%	-12,835.45	19,755.66
2,700.00 BRIDGESTONE CO Y50 SEC ID: FJ6132107	37.866894	45,075.20	102,240.61	0.16%	-12,115.06	69,280.47
1,500.00 BROTHER INDUSTRIES LTD SEC ID: FJ6146503	13.672042	18,190.42	20,508.06	0.03%	-2,430.11	4,747.75
5,300.00 CANON INC NPV SEC ID: FJ6172327	31.682602	237,897.50	167,917.79	0.27%	-18,732.63	-51,247.08
700.00 CENTRAL JAPAN RY Y5000 SEC ID: FJ6183555	117.786972	53,139.24	82,450.88	0.13%	-9,770.03	39,081.67
4,000.00 CHIBA BANK Y50 SEC ID: FJ6190568	6.745635	23,891.90	26,982.54	0.04%	-3,197.30	6,287.94
2,900.00 CHUBU ELECTRIC PWR Y500 SEC ID: FJ6195609	12.929927	71,880.12	37,496.79	0.06%	-4,443.19	-29,940.14
2,000.00 CHUGOKU BANK Y50 SEC ID: FJ6195807	12.711098	27,000.83	25,422.20	0.04%	-3,012.41	1,433.78
1,200.00 CHUGOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6195906	15.565387	23,661.92	18,678.46	0.03%	-2,213.31	-2,770.15
1,000.00 CHUGAI PHARMACEUTL Y50 SEC ID: FJ6196409	22.120736	19,058.15	22,120.74	0.04%	-2,621.19	5,683.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,100.00 RAKUTEN INC NPV SEC ID: FJ6229598	14.880357	22,443.91	46,129.11	0.07%	-5,466.08	29,151.28
2,600.00 KDDI CORP Y5000 SEC ID: FJ6248994	61.557489	67,406.24	160,049.47	0.25%	-18,965.09	111,608.32
1,000.00 DAIHATSU MOTOR CO Y50 SEC ID: FJ6250305	16.954474	17,281.48	16,954.47	0.03%	-6,275.88	5,948.87
400.00 DAITO TRUST CONSTRUCTION Y50 SEC ID: FJ6250503	93.525520	19,398.86	37,410.21	0.06%	-4,432.93	22,444.28
1,100.00 DAIKIN INDUSTRIES Y50 SEC ID: FJ6250727	62.318632	46,261.27	68,550.50	0.11%	-8,122.90	30,412.13
3,000.00 DAI NIPPON PRINTING CO Y50 SEC ID: FJ6250909	10.617953	41,172.00	31,853.86	0.05%	-3,774.53	-5,543.61
3,000.00 DAIWA HOUSE INDUSTRY CO Y50 SEC ID: FJ6251360	19.361590	33,953.32	58,084.77	0.09%	-6,882.76	31,014.21
8,000.00 DAIWA SECS GROUP NPV SEC ID: FJ6251444	9.990010	41,991.83	79,920.08	0.13%	-9,470.16	47,398.41
500.00 LAWSON INC NPV SEC ID: FJ6266913	74.877502	21,373.87	37,438.75	0.06%	-4,436.31	20,501.19
5,000.00 MITSUBISHI UFJ LEASE & FINANCE CO LTD SEC ID: FJ6268976	6.136720	18,046.68	30,683.60	0.05%	-3,635.85	16,272.77
500.00 DON QUIJOTE HOLDINGS CO. LTD SEC ID: FJ6269867	60.606059	33,841.50	30,303.03	0.05%	-2,293.43	-1,245.04

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,500.00 EAST JAPAN RAILWAY CO Y50000 SEC ID: FJ6298544	79.729792	103,808.40	119,594.69	0.19%	-14,171.42	29,957.71
1,100.00 EISAI CO Y50 SEC ID: FJ6307204	38.770752	39,468.48	42,647.83	0.07%	-5,053.56	8,232.91
920.00 SBI HOLDINGS INC NPV SEC ID: FJ6309465	15.127729	18,121.22	13,917.51	0.02%	-1,649.16	-2,554.55
5,000.00 DENKI KAGAKU KOGYO Y50 SEC ID: FJ6309820	4.129204	21,294.03	20,646.02	0.03%	-2,446.46	1,798.45
300.00 FAST RETAILING CO LTD Y50 SEC ID: FJ6332434	412.920403	69,534.82	123,876.12	0.20%	-12,034.20	66,375.50
60,700.00 MITSUBISHI UFJ FINANCIAL GROUP NPV SEC ID: FJ6335171	6.602921	321,293.89	400,797.29	0.63%	-45,144.41	124,647.81
4,000.00 FUJI HEAVY LTD Y50 SEC ID: FJ6356409	28.685599	20,527.45	114,742.40	0.18%	-13,596.47	107,811.42
2,000.00 FUJIFILM HOLDINGS CORP NPV SEC ID: FJ6356524	28.362113	69,950.89	56,724.23	0.09%	-6,721.55	-6,505.11
1,000.00 FANUC CORP SEC ID: FJ6356938	183.150179	120,652.73	183,150.18	0.29%	-19,451.01	81,948.46
8,000.00 FUJITSU NPV SEC ID: FJ6356946	5.175776	52,468.49	41,406.21	0.07%	-4,906.44	-6,155.84
4,000.00 FURUKAWA ELECTRIC CO LTD SEC ID: FJ6357563	2.511774	20,953.32	10,047.10	0.02%	-1,190.53	-9,715.69

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 TONEN GEN SEKIYU JPY50 SEC ID: FJ6366002	9.181295	25,329.24	27,543.88	0.04%	-3,263.82	5,478.46
1,000.00 MCDONALDS CO JAPAN JPY50 SEC ID: FJ6371861	25.564911	24,891.63	25,564.91	0.04%	-7,056.18	7,729.46
800.00 NOMURA RESEARCH INSTITUTE NPV SEC ID: FJ6390929	31.539888	18,227.69	25,231.91	0.04%	-2,989.86	9,994.08
6.00 NIPPON BUILDING FUND INC SEC ID: FJ6396801	5,822.748540	25,552.84	34,936.49	0.06%	-4,139.82	13,523.47
6.00 JAPAN REAL ESTATE INVST CO JPY REAL ESTATE INV REIT SEC ID: FJ6397585	5,366.062380	25,137.60	32,196.37	0.05%	-3,815.13	10,873.90
4,000.00 GUNMA BANK Y50 SEC ID: FJ6398088	5.584891	22,358.73	22,339.56	0.04%	-2,647.14	2,627.97
800.00 HAMAMATSU PHOTONICS NPV SEC ID: FJ6405875	40.007610	29,817.38	32,006.09	0.05%	-2,422.32	4,611.03
5,000.00 HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	5.404120	23,104.03	27,020.60	0.04%	-3,201.82	7,118.39
700.00 DENTSU INC NPV SEC ID: FJ6416286	40.911469	18,595.01	28,638.03	0.05%	-3,393.47	13,436.49
12,000.00 RESONA HOLDINGS INC SEC ID: FJ6421559	5.099662	76,620.93	61,195.95	0.10%	-8,786.65	-6,638.33
3,000.00 HINO MOTORS LTD Y50 SEC ID: FJ6428307	15.717615	29,867.27	47,152.85	0.07%	-5,875.19	23,160.77

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200.00 HIROSE ELECTRONICS SEC ID: FJ6428729	142.524139	23,444.73	28,504.83	0.05%	-3,377.69	8,437.79
500.00 HISAMITSU PHARM CO NPV SEC ID: FJ6428901	50.425764	18,765.37	25,212.88	0.04%	-2,987.62	9,435.13
26,000.00 HITACHI NPV SEC ID: FJ6429107	7.573379	119,709.06	196,907.85	0.31%	-20,346.11	97,544.90
2,000.00 HITACHI METALS Y50 SEC ID: FJ6429206	14.138242	21,102.39	28,276.48	0.04%	-3,350.64	10,524.73
800.00 HITACHI CONSTRUCTION MACHINERY Y50 SEC ID: FJ6429404	21.359592	18,960.20	17,087.67	0.03%	-2,024.81	152.28
1,000.00 HOKKAIDO ELE POWER CO INC Y500 SEC ID: FJ6431327	11.502783	18,962.33	11,502.78	0.02%	-1,363.03	-6,096.52
13,940.00 SUMITOMO MITSUI TRUST HOLDINGS INC SEC ID: FJ6431897	5.270919	53,820.65	73,476.62	0.12%	-8,706.62	28,362.59
900.00 HOKURIKU ELEC PWR CO INC Y500 SEC ID: FJ6433125	13.576899	19,500.00	12,219.21	0.02%	-1,447.92	-5,832.87
8,100.00 HONDA MOTOR CO NPV SEC ID: FJ6435146	41.196897	288,688.80	333,694.87	0.53%	-37,495.07	82,501.14
1,800.00 HOYA PENTAX HD CORPORATION SEC ID: FJ6441508	27.800770	49,099.77	50,041.39	0.08%	-5,929.67	6,871.29
600.00 IBIDEN CO Y50 SEC ID: FJ6456100	18.705104	20,633.91	11,223.06	0.02%	-1,329.88	-8,080.97

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,000.00 IHI CORP Y50 SEC ID: FJ6466984	4.319490	18,206.40	43,194.90	0.07%	-5,118.40	30,106.90
7,000.00 ISUZU MOTORS LTD Y50 SEC ID: FJ6467107	6.222349	19,079.45	43,556.44	0.07%	-5,161.24	29,638.23
7,000.00 ITOCHU CORP Y50 SEC ID: FJ6467800	12.359069	62,082.74	86,513.48	0.14%	-10,251.44	34,682.18
2,000.00 IYO BANK LTD/THE SEC ID: FJ6468287	9.809238	18,972.98	19,618.48	0.03%	-2,324.69	2,970.19
2,000.00 JAPAN STEEL WORKS Y50 SEC ID: FJ6470689	5.594405	23,125.32	11,188.81	0.02%	-1,325.82	-10,610.69
900.00 JSR CORP JPY50 SEC ID: FJ6470986	19.371105	18,762.17	17,433.99	0.03%	-2,065.85	737.67
1,000.00 JGC CORP Y50 SEC ID: FJ6473469	39.246467	17,833.74	39,246.47	0.06%	-4,650.51	26,063.24
5,600.00 JAPAN TOBACCO INC Y50000 SEC ID: FJ6474533	32.538889	127,833.14	182,217.78	0.29%	-19,217.57	73,602.21
5,000.00 JOYO BANK Y50 SEC ID: FJ6479763	5.109176	22,092.56	25,545.88	0.04%	-3,027.08	6,480.40
2,800.00 AEON CO LTD NPV SEC ID: FJ6480043	13.557870	32,494.69	37,962.04	0.06%	-4,498.32	9,965.67
8,000.00 KAJIMA CORP Y50 SEC ID: FJ6481322	3.758147	19,760.86	30,065.17	0.05%	-3,562.58	13,866.89

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,300.00 KANSAI ELEC POWER NPV SEC ID: FJ6483484	11.502783	74,767.59	37,959.18	0.06%	-4,497.98	-32,310.43
3,000.00 KAO CORP SEC ID: FJ6483807	31.492316	83,734.73	94,476.95	0.15%	-9,601.98	20,344.20
7,000.00 KAWASAKI HEAVY INDUSTRIES Y50 SEC ID: FJ6484623	4.195804	19,228.51	29,370.63	0.05%	-3,480.28	13,622.40
5,000.00 KAWASAKI KISEN KAISHA Y50 SEC ID: FJ6484680	2.530802	20,335.80	12,654.01	0.02%	-1,499.44	-6,182.35
3,000.00 KEIKYU CORP SEC ID: FJ6487303	8.248894	24,562.66	24,746.68	0.04%	-2,932.37	3,116.39
3,000.00 KEIO CORP Y50 SEC ID: FJ6487360	6.669521	19,995.09	20,008.56	0.03%	-2,370.92	2,384.39
2,000.00 KIKKOMAN SHOYU CO Y50 SEC ID: FJ6490802	18.895390	23,529.90	37,790.78	0.06%	-4,478.02	18,738.90
220.00 KEYENCE CORP NPV SEC ID: FJ6490992	428.143275	48,358.74	94,191.52	0.15%	-11,161.25	56,994.03
7,000.00 KINTETSU CORP Y50 SEC ID: FJ6492964	3.510775	21,687.96	24,575.42	0.04%	-2,912.07	5,799.53
4,000.00 KIRIN HOLDINGSCO LTD Y50 SEC ID: FJ6493749	14.395128	59,325.17	57,580.51	0.09%	-6,823.03	5,078.37
11,000.00 KOBE STEEL SEC ID: FJ6496023	1.712573	23,540.55	18,838.30	0.03%	-2,232.26	-2,469.99

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,100.00 KOMATSU Y50 SEC ID: FJ6496585	20.332048	86,170.55	83,361.40	0.13%	-9,877.94	7,068.79
1,000.00 KONAMI CO JPY50 SEC ID: FJ6496684	23.110223	19,409.50	23,110.22	0.04%	-2,738.45	6,439.17
2,500.00 KONICA MINOLTA INC SEC ID: FJ6496700	9.980495	29,465.61	24,951.24	0.04%	-2,956.61	-1,557.76
1,600.00 JTEKT CORP NPV SEC ID: FJ6497088	17.030588	19,539.40	27,248.94	0.04%	-3,228.88	10,938.42
5,000.00 KUBOTA CORPORATION Y50 SEC ID: FJ6497500	16.545359	46,048.34	82,726.80	0.13%	-9,802.74	46,481.20
1,500.00 KURARAY CO Y50 SEC ID: FJ6497666	11.921412	20,170.77	17,882.12	0.03%	-2,118.95	-169.70
700.00 KURITA WATER INDUSTRIES NPV SEC ID: FJ6497963	20.760192	19,712.94	14,532.13	0.02%	-1,721.99	-3,458.82
1,400.00 KYOCERA CORP Y50 SEC ID: FJ6499266	49.950049	69,982.82	69,930.07	0.11%	-8,286.38	8,233.63
2,000.00 KYOWA HAKKO KIRIN CO LTD SEC ID: FJ6499555	11.027068	21,017.20	22,054.14	0.03%	-2,613.30	3,650.24
1,700.00 KYUSHU ELECTRIC POWER CO INC Y500 SEC ID: FJ6499803	12.768184	36,561.85	21,705.91	0.03%	-2,572.05	-12,283.89
3,200.00 TOKIO MARINE HOLDINGS INC NPV SEC ID: FJ6513124	33.442747	89,230.50	107,016.79	0.17%	-12,680.98	30,467.27

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
15.00 JAPAN RETAIL FUND JAPAN RETAIL FUND INV RETT SEC ID: FJ6513348	2,037.961989	30,564.87	30,569.43	0.05%	-2,313.60	2,318.16
2,200.00 JFE HOLDINGS INC NPV SEC ID: FJ6543790	23.804766	88,774.81	52,370.49	0.08%	-6,205.65	-30,198.67
600.00 MAKITA CORP Y50 SEC ID: FJ6555802	52.518908	20,378.38	31,511.35	0.05%	-3,733.93	14,866.90
6,300.00 SUMITOMO MITSUI GR NPV SEC ID: FJ6563020	51.567479	217,804.93	324,875.12	0.51%	-36,261.24	143,331.43
8,000.00 MARUBENI CORP Y50 SEC ID: FJ6569464	7.192807	50,253.91	57,542.46	0.09%	-6,818.51	14,107.06
11,700.00 PANASONIC CORP SEC ID: FJ6572708	11.645497	160,682.93	136,252.32	0.22%	-14,984.11	-9,446.50
104,000.00 MIZUHO FINL GP NPV SEC ID: FJ6591013	2.169259	188,970.69	225,602.96	0.36%	-41,188.84	77,821.11
1,200.00 CREDIT SAISON CO NPV SEC ID: FJ6591807	26.316540	18,155.29	31,579.85	0.05%	-3,742.07	17,166.63
9,500.00 SOJITZ CORPORATION NPV SEC ID: FJ6594140	1.779173	18,408.68	16,902.15	0.03%	-2,002.82	496.29
6,000.00 MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	29.922458	97,995.12	179,534.75	0.28%	-21,274.00	102,813.63
7,100.00 MITSUBISHI CORP NPV SEC ID: FJ6596780	19.190333	178,049.33	136,251.36	0.22%	-21,390.48	-20,407.49

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,000.00 MITSUBISHI GAS & CHEML CO Y50 SEC ID: FJ6596921	7.364064	18,270.28	22,092.19	0.03%	-2,617.83	6,439.74
9,000.00 MITSUBISHI ELECTRIC CORP Y50 SEC ID: FJ6597044	12.558869	82,407.89	113,029.82	0.18%	-13,393.49	44,015.42
14,000.00 MITSUBISHI HEAVY IND NPV SEC ID: FJ6597069	6.193806	58,877.99	86,713.28	0.14%	-10,275.12	38,110.41
7,000.00 MITSUBISHI MATERIAL CORP Y50 SEC ID: FJ6597085	3.691546	20,197.38	25,840.83	0.04%	-3,062.01	8,705.46
9,100.00 MITSUI & CO Y50 SEC ID: FJ6597309	13.938442	149,663.17	126,839.82	0.20%	-13,888.83	-8,934.52
6,000.00 MITSUI CHEMICALS JPY50 SEC ID: FJ6597366	2.416631	18,461.93	14,499.79	0.02%	-1,718.16	-2,243.98
5,000.00 MITSUI O.S.K. LINES JPY50 SEC ID: FJ6597580	4.509776	36,093.38	22,548.88	0.04%	-2,671.93	-10,872.57
3,000.00 MITSUI FUDOSAN CO Y50 SEC ID: FJ6597606	36.011607	51,520.90	108,034.82	0.17%	-12,801.62	69,315.54
1,500.00 MITSUBISHI MOTOR CORP Y50 SEC ID: FJ6598448	10.741639	20,282.56	16,112.46	0.03%	-1,909.25	-2,260.85
900.00 MURATA MANUFACTURING CO NPV SEC ID: FJ6610409	88.863515	50,690.44	79,977.16	0.13%	-9,476.94	38,763.66
1,100.00 SEIKO EPSON CORP NPV SEC ID: FJ6616505	26.877883	17,415.31	29,565.67	0.05%	-3,503.39	15,653.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 NGK INSULATORS Y50 SEC ID: FJ6619509	19.009561	20,133.50	19,009.56	0.03%	-2,252.54	1,128.60
1,000.00 N.G.K. SPARK PLUG CO NPV SEC ID: FJ6619608	23.690595	13,596.23	23,690.59	0.04%	-2,807.22	12,901.58
300.00 NINTENDO CO SEC ID: FJ6639556	133.295273	57,795.03	39,988.58	0.06%	-3,757.57	-14,048.88
2,000.00 DENSO CORPORATION NPV SEC ID: FJ6640380	52.804337	59,303.88	105,608.67	0.17%	-12,514.14	58,818.93
1,000.00 TAIYO NIPPON SANSO CORP NPV SEC ID: FJ6640547	7.116693	9,550.37	7,116.69	0.01%	-843.30	-1,590.38
400.00 NIDEC CORP NPV SEC ID: FJ6640687	97.997239	42,375.12	39,198.90	0.06%	-4,644.88	1,468.66
1,000.00 NIPPON MEAT PACKERS Y50 SEC ID: FJ6640760	17.182817	12,882.89	17,182.82	0.03%	-2,036.08	6,336.01
1,100.00 NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	10.342039	13,074.53	11,376.24	0.02%	-1,348.03	-350.26
2,200.00 NIPPON TEL & TEL CORP Y50000 SEC ID: FJ6641370	53.850910	92,639.67	118,472.00	0.19%	-14,038.37	39,870.70
2,000.00 NSK LTD ORD SEC ID: FJ6641545	12.444698	15,906.64	24,889.40	0.04%	-2,949.27	11,932.03
1,000.00 NISSAN CHEMICAL INDUSTRIES Y50 SEC ID: FJ6641586	15.879358	14,192.47	15,879.36	0.03%	-1,881.63	3,568.52

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500.00 NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	42.243470	16,662.57	21,121.73	0.03%	-2,502.83	6,961.99
700.00 NITTO DENKO CORP NPV SEC ID: FJ6641800	42.195898	27,277.65	29,537.13	0.05%	-3,500.01	5,759.49
4,000.00 NIPPON EXPRESS CO Y50 SEC ID: FJ6642121	4.842776	17,503.69	19,371.10	0.03%	-2,295.39	4,162.80
2,600.00 NIKON CORP NPV SEC ID: FJ6642329	19.114219	52,439.05	49,696.97	0.08%	-4,646.85	1,904.77
1,400.00 YAMAHA CORP Y50 SEC ID: FJ6642386	15.879358	18,378.87	22,231.10	0.04%	-2,634.28	6,486.51
2,000.00 MINEBEA CO Y50 SEC ID: FJ6642402	7.316493	12,329.24	14,632.99	0.02%	-1,733.93	4,037.68
39,290.00 NIPPON STEEL & SUMITOMO METAL NPV SEC ID: FJ6642568	3.349032	131,632.56	131,583.46	0.21%	-18,414.12	18,365.02
1,000.00 NIPPON ELECTRIC GLASS Y50 SEC ID: FJ6642667	5.251891	14,171.17	5,251.89	0.01%	-622.32	-8,296.96
13,600.00 NISSAN MOTOR CO Y50 SEC ID: FJ6642865	8.410637	122,748.75	114,384.66	0.18%	-12,281.07	3,916.98
15,800.00 NOMURA HOLDING NPV SEC ID: FJ6643103	7.697065	115,905.53	121,613.62	0.19%	-14,410.64	20,118.73
6,000.00 NIPPON YUSEN KK Y50 SEC ID: FJ6643962	3.196803	23,891.90	19,180.82	0.03%	-2,272.83	-2,438.25

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
200.00 NITORI HOLDINGS CO LTD SEC ID: FJ6644804	94.857521	15,118.77	18,971.50	0.03%	-2,248.05	6,100.78
200.00 ORIENTAL LAND CO JPY50 SEC ID: FJ6648896	144.331855	13,841.12	28,866.37	0.05%	-3,420.53	18,445.78
3,000.00 NTN CORP Y50 SEC ID: FJ6651189	4.538319	13,574.94	13,614.96	0.02%	-1,613.31	1,653.33
2,000.00 ODAKYU ELECTRIC RAILWAY CO Y50 SEC ID: FJ6656105	9.048095	16,524.17	18,096.19	0.03%	-2,144.32	3,716.34
3,000.00 OBAYASHI CORP Y50 SEC ID: FJ6656402	5.699063	13,255.53	17,097.19	0.03%	-2,025.94	5,867.60
4,000.00 OJI HOLDINGS CORP JPY50 SEC ID: FJ6657707	5.128205	17,674.04	20,512.82	0.03%	-2,430.67	5,269.45
1,000.00 OLYMPUS CORP Y50 SEC ID: FJ6658804	31.682602	28,433.99	31,682.60	0.05%	-8,486.27	11,734.88
800.00 OMRON CORP Y50 SEC ID: FJ6659422	44.193900	18,457.66	35,355.12	0.06%	-4,189.42	21,086.88
400.00 ONO PHARMACEUTICAL CO Y50 SEC ID: FJ6660107	87.626657	17,503.69	35,050.66	0.06%	-4,153.34	21,700.31
7,000.00 TAIHEIYO CEMENT CORP Y50 SEC ID: FJ6660206	3.843775	30,247.44	26,906.43	0.04%	-2,036.36	-1,304.65
6,200.00 ORIX CORP Y50 SEC ID: FJ6661147	17.572903	69,718.08	108,952.00	0.17%	-10,802.28	50,036.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,000.00 OSAKA GAS CO Y50 SEC ID: FJ6661766	3.929404	28,363.64	31,435.23	0.05%	-3,724.92	6,796.51
8,000.00 HOKUHOKU FINANCIAL GROUP INC NPV SEC ID: FJ6683596	1.998002	17,546.28	15,984.02	0.03%	-1,894.03	331.77
20.00 UNITED URBAN INVES UNITED URBAN INVEST REIT SEC ID: FJ6723830	1,439.512834	30,554.62	28,790.26	0.05%	-2,178.93	414.57
10,000.00 SHINSEI BK NPV SEC ID: FJ6730934	2.445174	21,022.54	24,451.74	0.04%	-1,635.66	5,064.86
2,000.00 RICOH Y50 SEC ID: FJ6738226	10.636982	32,132.69	21,273.96	0.03%	-2,520.87	-8,337.86
400.00 RINNAI CORP SEC ID: FJ6740586	77.922076	30,923.24	31,168.83	0.05%	-2,358.95	2,604.54
1,000.00 JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	28.438228	24,629.90	28,438.23	0.05%	-2,246.50	6,054.83
2,000.00 GS YUASA CORP NPV SEC ID: FJ6744257	5.756148	13,308.77	11,512.30	0.02%	-1,364.15	-432.32
2,400.00 T&D HOLDINGS INC NPV SEC ID: FJ6744299	13.976499	28,363.64	33,543.60	0.05%	-3,974.75	9,154.71
500.00 ROHM CO Y50 SEC ID: FJ6747201	48.713190	37,211.31	24,356.60	0.04%	-2,886.14	-9,968.57
200.00 SMC CORP NPV SEC ID: FJ6763968	252.128818	27,128.60	50,425.76	0.08%	-5,975.23	29,272.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,700.00 SOFTBANK CORPORATION NPV SEC ID: FJ6770625	87.531514	154,537.88	411,398.12	0.65%	-52,835.21	309,695.45
300.00 SANKYO CO(OTC) NPV SEC ID: FJ6775434	46.144331	14,485.26	13,843.30	0.02%	-1,640.36	998.40
500.00 SANTEN PHARMACEUTICAL CO SEC ID: FJ6776606	46.667617	15,038.90	23,333.81	0.04%	-2,764.93	11,059.84
900.00 SECOM CO Y50 SEC ID: FJ6791597	60.320630	39,670.78	54,288.57	0.09%	-6,432.94	21,050.73
2,000.00 SEKISUI CHEMICAL Y50 SEC ID: FJ6793825	12.273441	13,670.77	24,546.88	0.04%	-2,908.70	13,784.81
2,000.00 SEKISUI HOUSE NPV SEC ID: FJ6793908	13.986014	19,888.62	27,972.03	0.04%	-3,314.54	11,397.95
4,000.00 SHARP CORP Y50 SEC ID: FJ6800604	3.177775	50,126.15	12,711.10	0.02%	-1,506.20	-35,908.85
300.00 SHIMAMURA NPV SEC ID: FJ6804036	93.810949	33,145.22	28,143.28	0.04%	-2,129.98	-2,871.96
700.00 SHIKOKU ELECTRIC POWER CO INC Y500 SEC ID: FJ6804341	14.985015	19,444.65	10,489.51	0.02%	-1,242.96	-7,712.18
4,000.00 SHIMIZU CORPORATION Y50 SEC ID: FJ6804408	5.052091	16,694.52	20,208.36	0.03%	-2,394.60	5,908.44
2,200.00 SHIN-ETSU CHEMICALS CO NPV SEC ID: FJ6804580	58.417771	128,353.56	128,519.10	0.20%	-13,980.16	14,145.70

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 SHIONOGI & CO JPY50 SEC ID: FJ6804689	21.692593	19,058.15	21,692.59	0.03%	-2,570.46	5,204.90
400.00 SHIMANO INC NPV SEC ID: FJ6804820	85.914084	17,801.81	34,365.63	0.05%	-4,072.17	20,635.99
2,000.00 SHISEIDO Y50 SEC ID: FJ6805264	16.088673	41,145.24	32,177.35	0.05%	-7,223.12	-1,744.77
1,800.00 HULIC CO LTD SEC ID: FJ6805314	14.794729	30,245.39	26,630.51	0.04%	-2,015.48	-1,599.40
2,000.00 SHIZUOKA BANK Y50 SEC ID: FJ6805322	10.675039	17,375.92	21,350.08	0.03%	-2,529.87	6,504.03
7,000.00 SHOWA DENKO KK Y50 SEC ID: FJ6805462	1.417630	15,800.17	9,923.41	0.02%	-1,175.88	-4,700.88
3,400.00 SONY CORP NPV SEC ID: FJ6821501	17.373103	129,233.46	59,068.55	0.09%	-6,999.34	-63,165.57
900.00 STANLEY ELECTRIC CO NPV SEC ID: FJ6841103	22.910422	17,315.24	20,619.38	0.03%	-2,443.30	5,747.44
6,000.00 SUMITOMO CHEMICAL Y50 SEC ID: FJ6858560	3.919890	29,385.77	23,519.34	0.04%	-2,786.93	-3,079.50
3,200.00 SUMITOMO ELECTRIC IND NPV SEC ID: FJ6858701	16.688073	39,930.56	53,401.83	0.08%	-6,327.86	19,799.13
2,000.00 SUMITOMO HEAVY INDUSTRIES Y50 SEC ID: FJ6858735	4.604919	12,095.00	9,209.84	0.01%	-1,091.31	-1,793.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,000.00 SUMITOMO METAL MNG NPV SEC ID: FJ6858842	13.101184	30,386.58	26,202.37	0.04%	-3,104.86	-1,079.35
2,000.00 SUMITOMO REALTY & DEV CO NPV SEC ID: FJ6858909	49.759763	68,770.15	99,519.53	0.16%	-7,216.85	37,966.23
4,800.00 SUMITOMO CORP NPV SEC ID: FJ6858941	12.568384	56,114.02	60,328.24	0.10%	-7,148.61	11,362.83
2,000.00 SURUGA BANK LTD Y50 SEC ID: FJ6864329	17.943960	17,950.87	35,887.92	0.06%	-4,252.56	22,189.61
1,500.00 SUZUKI MOTOR CO NPV SEC ID: FJ6865508	26.906426	33,410.34	40,359.64	0.06%	-4,782.43	11,731.73
500.00 SUZUKEN CO LTD Y50 SEC ID: FJ6865565	32.396174	17,514.34	16,198.09	0.03%	-1,919.40	603.15
800.00 THK CO Y50 SEC ID: FJ6869138	24.965510	17,461.11	19,972.41	0.03%	-2,366.64	4,877.94
500.00 TDK CORP SEC ID: FJ6869302	47.952047	33,538.10	23,976.02	0.04%	-2,841.05	-6,721.03
8,000.00 TAISEI CORP Y50 SEC ID: FJ6870102	4.547833	17,631.46	36,382.66	0.06%	-4,311.19	23,062.39
2,000.00 TAKASHIMAYA CO SEC ID: FJ6870409	9.961467	16,843.58	19,922.93	0.03%	-2,360.78	5,440.13
3,800.00 TAKEDA PHARMACEUTICAL CO LTD NPV SEC ID: FJ6870441	45.906473	169,960.52	174,444.60	0.28%	-19,374.24	23,858.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 MITSUBISHI TANABE PHARM CORP NPV SEC ID: FJ6870987	13.947956	14,181.83	13,947.96	0.02%	-1,652.77	1,418.90
5,000.00 TEIJIN Y50 SEC ID: FJ6880507	2.226345	16,875.51	11,131.73	0.02%	-1,319.05	-4,424.73
700.00 SYSMEX CORP JPY50 SEC ID: FJ6883808	59.083772	27,661.54	41,358.64	0.07%	-13,060.48	26,757.58
700.00 TERUMO CORP Y50 SEC ID: FJ6885076	48.237476	38,009.85	33,766.23	0.05%	-4,001.15	-242.47
3,000.00 TOBU RAILWAY CO Y50 SEC ID: FJ6895166	4.852290	16,545.46	14,556.87	0.02%	-1,724.92	-263.67
1,100.00 TOHO CO Y500 SEC ID: FJ6895208	22.006564	17,579.28	24,207.22	0.04%	-2,868.44	9,496.38
3,000.00 TOHO GAS Y50 SEC ID: FJ6895224	4.871319	18,246.09	14,613.96	0.02%	-4,403.00	770.87
1,800.00 TOHOKU ELEC PWR Y500 SEC ID: FJ6895265	11.255411	37,486.01	20,259.74	0.03%	-2,400.69	-14,825.58
4,000.00 TOKYO TATEMONO CO Y50 SEC ID: FJ6895422	11.112697	38,295.67	44,450.79	0.07%	-3,364.17	9,519.29
9,000.00 TOKYO GAS CO NPV SEC ID: FJ6895448	4.928405	39,670.78	44,355.64	0.07%	-5,255.94	9,940.80
700.00 TOKYO ELECTRON NPV SEC ID: FJ6895679	54.802339	47,475.03	38,361.64	0.06%	-4,545.67	-4,567.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,000.00 TOKYU CORP NPV SEC ID: FJ6896545	6.479235	16,609.34	25,916.94	0.04%	-3,071.03	12,378.63
2,000.00 TOPPAN PRINTING Y50 SEC ID: FJ6897022	8.001522	17,823.11	16,003.04	0.03%	-1,896.30	76.23
10,000.00 TORAY INDUSTRIES INC Y50 SEC ID: FJ6897147	6.926407	60,866.05	69,264.07	0.11%	-6,637.12	15,035.14
17,000.00 TOSHIBA CORP NPV SEC ID: FJ6897212	4.205318	88,146.63	71,490.41	0.11%	-8,471.28	-8,184.94
1,000.00 LIXIL GROUP CORPORATION SEC ID: FJ6900214	27.429712	20,484.86	27,429.71	0.04%	-3,250.30	10,195.15
1,000.00 TOYO SEIKAN GROUP HOLDINGS LTD SEC ID: FJ6900263	21.492792	17,929.57	21,492.79	0.03%	-2,546.79	6,110.01
12,000.00 MAZDA MOTOR CORP NPV SEC ID: FJ6900305	5.175776	37,276.90	62,109.32	0.10%	-4,344.77	29,177.19
700.00 TOYOTA INDUSTRIES CORP Y50 SEC ID: FJ6900545	45.145330	19,884.36	31,601.73	0.05%	-3,744.66	15,462.03
600.00 TOYODA GOSEI Y50 SEC ID: FJ6900552	23.281480	16,615.73	13,968.89	0.02%	-1,655.25	-991.59
1,100.00 TOYOTA TSUSHU CORP Y50 SEC ID: FJ6900586	24.765710	17,462.17	27,242.28	0.04%	-3,228.09	13,008.20
13,100.00 TOYOTA MOTOR CORP NPV SEC ID: FJ6900644	61.081774	542,884.78	800,171.24	1.27%	-96,892.31	354,178.77

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,000.00 UBE INDUSTRIES Y50 SEC ID: FJ6910700	2.140716	15,651.11	12,844.30	0.02%	-1,521.99	-1,284.82
800.00 UNICHARM CORP SEC ID: FJ6911484	57.085770	36,961.52	45,668.62	0.07%	-11,312.95	20,020.05
1,100.00 WEST JAPAN RAILWAY CO JPY50000 SEC ID: FJ6957990	43.385185	43,723.37	47,723.70	0.08%	-4,400.14	8,400.47
600.00 YAKULT HONSHA Y50 SEC ID: FJ6985116	50.520906	15,874.70	30,312.54	0.05%	-3,591.91	18,029.75
1,100.00 YAMAHA MOTOR CO Y50 SEC ID: FJ6985264	15.004043	16,220.72	16,504.45	0.03%	-1,955.70	2,239.43
1,900.00 ASTELLAS PHARMA INC Y50 SEC ID: FJ6985389	59.274058	69,083.15	112,620.71	0.18%	-13,345.02	56,882.58
2,872.00 YAMATO HOLDINGS CO LTD NPV SEC ID: FJ6985561	20.227391	42,065.90	58,093.07	0.09%	-14,329.35	30,356.52
1,000.00 YASKAWA ELECTRIC MFG Y50 SEC ID: FJ6986049	15.822273	9,294.84	15,822.27	0.03%	-1,874.87	8,402.30
5,000.00 BANK OF YOKOHAMA Y50 SEC ID: FJ6986445	5.575377	24,488.14	27,876.88	0.04%	-3,303.29	6,692.03
TOTAL JAPANESE YEN EQUITY (20.84%)		**11,061,405.32**	**13,163,990.56**	**20.84%**	**-1,610,742.22**	**3,713,327.46**
TOTAL JAPANESE YEN (20.92%)		**11,113,318.95**	**13,214,562.89**	**20.92%**	**-1,612,083.52**	**3,713,327.46**
NEW ZEALAND DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	32.47	31.61	0.00%	-0.86	0.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
EQUITY						
2,348.00 CHORUS LTD SEC ID: ANB4P0G70	1.185192	4,187.12	2,782.83	0.00%	392.71	-1,797.00
8,921.00 AUCKLAND INTL AIRPORT NPV SEC ID: AN6123706	2.905367	22,878.09	25,918.77	0.04%	535.34	2,505.34
5,614.00 CONTACT ENERGY NPV SEC ID: AN6152523	4.222247	24,553.27	23,703.69	0.04%	1,919.19	-2,768.77
4,126.00 FLETCHER BUILDING NPV SEC ID: AN6341605	7.004156	20,022.69	28,899.15	0.05%	1,251.76	7,624.70
11,740.00 TELECOM CORP OF NEW ZEALAND NPV SEC ID: AN6881436	1.897130	13,747.69	22,272.31	0.04%	3,143.11	5,381.51
TOTAL NEW ZEALAND DOLLAR EQUITY (0.16%)		**85,388.86**	**103,576.75**	**0.16%**	**7,242.11**	**10,945.78**
TOTAL NEW ZEALAND DOLLAR (0.16%)		**85,421.33**	**103,608.36**	**0.16%**	**7,241.25**	**10,945.78**
NORWEGIAN KRONE						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,695.08	1,720.70	0.00%	25.62	0.00
EQUITY						
1,800.00 SEADRILL LTD USD2 SEC ID: SNB09RMQ9	40.811954	50,035.70	73,461.52	0.12%	-2,397.05	25,822.87
1,350.00 AKER SOLUTIONS NOK1.66 (POST SUBDIVISION) SEC ID: SNB1VLVW2	17.867592	17,288.57	24,121.25	0.04%	-439.66	7,272.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,200.00 ORKLA ASA NOK1.25 (POST SUBDIVISION) SEC ID: SNB1VQF41	7.799764	20,638.40	17,159.48	0.03%	-193.78	-3,285.14
3,700.00 NORSK HYDRO ASA NOK3.6666 SEC ID: SNB11HK30	4.461953	20,962.61	16,509.23	0.03%	-300.91	-4,152.47
1,596.00 GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	19.070852	29,943.94	30,437.08	0.05%	-900.32	1,393.46
1,350.00 KVAERNER ASA SEC ID: SNB5VFQ02	1.895547	2,490.12	2,558.99	0.00%	-46.64	115.51
80.00 VERIPOS INC SEC ID: SNB8G45W1	6.148166	26.38	491.85	0.00%	-3.36	468.83
4,100.00 DNB ASA SEC ID: SN4263307	17.884075	52,598.77	73,324.71	0.12%	-1,336.47	22,062.41
3,500.00 TELENOR ASA SEC ID: SN4732491	23.834445	56,890.76	83,420.56	0.13%	-1,520.48	28,050.28
800.00 SUBSEA 7 SA SEC ID: SN5258249	19.136784	20,074.89	15,309.43	0.02%	-1,756.72	-3,008.74
4,750.00 STATOIL ASA NOK2.50 SEC ID: SN7133606	24.230037	114,453.12	115,092.68	0.18%	-3,620.37	4,259.93
700.00 YARA INTL NOK1.70 SEC ID: SN7751258	43.020678	28,210.30	30,114.47	0.05%	-548.90	2,453.07
TOTAL NORWEGIAN KRONE EQUITY (0.76%)		**413,613.56**	**482,001.25**	**0.76%**	**-13,064.66**	**81,452.35**
TOTAL NORWEGIAN KRONE (0.77%)		**415,308.64**	**483,721.95**	**0.77%**	**-13,039.04**	**81,452.35**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
POUND STERLING						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	39,630.99	40,244.09	0.06%	613.10	0.00
EQUITY						
1,126.00 WOLSELEY ORD GBP0.108030303(POST CON SEC ID: EXBFNWV41	56.726563	29,829.79	63,874.11	0.10%	4,936.56	29,107.76
231.00 KAZAKHMYS ORD GBP0.20 SEC ID: EXB0HZPV1	3.620563	938.72	836.36	0.00%	28.68	-131.04
956.00 PETROFAC LTD ORD SHS 0.02 USD SEC ID: EXB0H2K56	20.272500	20,118.23	19,380.51	0.03%	707.93	-1,445.65
298.00 RANDGOLD RESOURCES ORD USD0.05 SEC ID: EXB01C3S0	62.771875	23,786.27	18,706.02	0.03%	1,445.65	-6,525.90
4,563.00 G4S PLC ORD GBP0.25 SEC ID: EXB01FLG9	4.347656	18,638.76	19,838.36	0.03%	1,533.17	-333.57
5,156.00 SAINSBURY (J) ORD GBP0.2857142 (POST REC SEC ID: EXB019KW9	6.045313	26,099.86	31,169.63	0.05%	2,408.89	2,660.88
905.00 ADMIRAL GROUP ORD GBP0.001 SEC ID: EXB02J636	21.696875	18,525.30	19,635.67	0.03%	1,517.50	-407.13
18,062.00 ROYAL DUTCH SHELL PLC A SHS SEC ID: EXB03MLX5	35.824688	548,137.88	647,065.51	1.02%	44,911.50	54,016.13
12,401.00 ROYAL DUTCH SHELL PLC B SHS SEC ID: EXB03MM48	37.762500	355,504.96	468,292.76	0.74%	34,240.30	78,547.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
27,211.00 CENTRICA ORD GBP0.061728395 SEC ID: EXB033F22	5.758781	130,799.31	156,702.20	0.25%	10,333.82	15,569.07
4,618.00 COBHAM ORD GBP0.025 SEC ID: EXB07KD30	4.546406	18,842.13	20,995.30	0.03%	1,622.58	530.59
1,634.00 BUNZL ORD GBP0.3214857 SEC ID: EXB0744B8	24.015625	18,582.17	39,241.53	0.06%	3,032.68	17,626.68
19,480.00 NATIONAL GRID PLC NEW ORD GBP0.11395 SEC ID: EXB08SNH0	13.051250	199,751.52	254,238.35	0.40%	15,871.10	38,615.73
1,583.00 INMARSAT ORD EUR0.000667 SEC ID: EXB09LSH9	12.521250	18,488.72	19,821.14	0.03%	1,531.84	-199.42
992.00 SEVERN TRENT ORD GBP0.9789 SEC ID: EXB1FH8J7	28.239063	18,415.82	28,013.15	0.04%	2,164.95	7,432.38
809.00 WHITBREAD ORD GBP0.76797385 SEC ID: EXB1KJJ48	62.125938	18,611.54	50,259.88	0.08%	3,884.25	27,764.09
4,446.00 THOMAS COOK GROUP PLC ORD EUR0.01 SEC ID: EXB1VYCH1	2.769250	16,053.61	12,312.08	0.02%	951.51	-4,693.04
1,380.00 HARGREAVES LANSDOWN ORD GBP0.004 (WI) SEC ID: EXB1VZ0M0	22.425625	20,437.23	30,947.36	0.05%	2,371.16	8,138.97
1,672.00 SMITHS GROUP PLC ORD GBP0.375 SEC ID: EXB1WY232	24.512500	29,445.57	40,984.90	0.06%	3,167.44	8,371.89

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
6,881.00 ANGLO AMERICAN USD0.54(POST CONSOLIDATION) SEC ID: EXB1XZS89	21.862500	286,082.50	150,435.86	0.24%	10,848.22	-146,494.86
4,162.00 3I GROUP PLC ORD GBP0.738636 SEC ID: EXB1YW440	6.378219	18,766.11	26,546.14	0.04%	2,051.57	5,728.46
6,246.00 UNILEVER PLC ORD GBP0.031111 SEC ID: EXB10RZP7	41.108125	197,350.95	256,761.35	0.41%	17,917.71	41,492.69
233,149.00 VODAFONE GROUP ORD USD0.11428571 SEC ID: EXB16GWD5	3.925313	564,550.11	915,182.68	1.45%	66,135.83	284,496.74
9,594.00 STANDARD LIFE ORD GBP0.10 SEC ID: EXB16KPT9	5.955875	29,929.16	57,140.66	0.09%	4,416.00	22,795.50
2,202.00 INVESTEC ORD GBP0.0002 SEC ID: EXB17BBQ9	7.247750	18,256.68	15,959.54	0.03%	1,233.39	-3,530.53
4,382.00 HOME RETAIL GROUP ORD GBP0 SEC ID: EXB19NKB4	3.178344	18,424.72	13,927.51	0.02%	1,076.36	-5,573.57
5,784.00 EXPERIAN PLC ORD USD0.10 SEC ID: EXB19NLV9	18.450625	64,346.11	106,718.42	0.17%	7,791.12	34,581.19
5,202.00 REED ELSEVIER ORD GBP0.14 SEC ID: EXB2B0DG6	14.889688	42,048.29	77,456.15	0.12%	5,986.03	29,421.83
2,407.00 SHIRE PLC ORD GBP0.05 SEC ID: EXB2QKY08	47.236250	53,292.82	113,697.65	0.18%	8,786.88	51,617.95
1,415.00 FRESNILLO PLC SEC ID: EXB2QPKJ1	12.347344	18,875.03	17,471.50	0.03%	1,350.25	-2,753.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,124.00 CAPITA PLC SEC ID: EXB23K0M2	17.191875	44,947.74	70,899.29	0.11%	4,843.90	21,107.65
3,251.00 RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEC ID: EXB24CGK6	79.384063	194,987.73	258,077.59	0.41%	18,162.35	44,927.51
2,923.00 UNITED UTILITIES GROUP PLC ORD GBP0.05 SEC ID: EXB39J2M5	11.121719	25,469.15	32,508.79	0.05%	2,512.38	4,527.26
52,453.00 GLENCORE XSTRATA PLC SEC ID: EXB4T3BW4	5.179094	288,989.26	271,659.00	0.43%	13,043.71	-30,373.97
831.00 AGGREKO ORD GBP0.13708387 SEC ID: EXB4WQ2Z2	28.305313	21,707.08	23,521.71	0.04%	859.21	955.42
3,622.00 SEGRO PLC SEC ID: EXB5ZN1N1	5.531875	17,700.66	20,036.45	0.03%	1,548.48	787.31
2,355.00 CAPITAL & COUNTIES PROPERTIES PLC GBP0.25 SEC ID: EXB62G9D4	5.452375	3,635.56	12,840.34	0.02%	1,220.67	7,984.11
4,585.00 RESOLUTION LTD ORD NPV(NEW) SEC ID: EXB62W238	5.863125	22,348.12	26,882.43	0.04%	543.42	3,990.89
7,955.00 ROLLS-ROYCE HLDGS PLC ORD GBP0.20 SEC ID: EXB63H842	21.117188	74,690.75	167,987.23	0.27%	12,982.55	80,313.93
1,286.00 EASYJET ORD GBP0.27285714(POSTCONS) SEC ID: EXB7KR2P8	25.440000	30,465.81	32,715.84	0.05%	266.66	1,983.37

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
11,315.00 ROYAL BANK OF SCOT ORD GBP1 (POST CONS) SEC ID: EXB7T7729	5.599781	70,830.38	63,361.53	0.10%	4,884.29	-12,353.14
880.00 JOHNSON MATTHEY ORD GBP1.04761 (POST CONSOLIDATION) SEC ID: EXB70FPS5	54.325000	25,305.50	47,806.00	0.08%	3,694.59	18,805.91
19,813.00 OLD MUTUAL PLC ORD GBP0.114285714(POST CON SEC ID: EXB77J081	3.131969	43,009.40	62,053.69	0.10%	4,795.70	14,248.59
5,199.00 SAGE GROUP GBP0.01051948 SEC ID: EXB8C3BL7	6.686281	20,284.02	34,761.97	0.06%	2,686.51	11,791.44
6,779.00 WPP PLC ORD GBP0.10 SEC ID: EXB8KF9B6	22.856250	86,987.17	154,942.52	0.25%	9,318.21	58,637.14
6,199.00 MELROSE INDUSTRIES PLC0.1 SEC ID: EXB8L59D3	5.063156	21,441.96	31,386.50	0.05%	1,645.83	8,298.71
7,342.00 MAN GROUP PLC ORD USD0.03428571 SEC ID: EXB83VD90	1.407813	27,575.04	10,336.16	0.02%	798.81	-18,037.69
1,065.00 INTERCONTINENTAL HOTELS GROUP PLC SEC ID: EXB85KYF5	33.340313	18,339.82	35,507.43	0.06%	2,744.13	14,423.48
8,396.00 DIRECT LINE INSURANCE GROUP PL SEC ID: EXB89W0M7	4.134000	30,465.25	34,709.07	0.05%	904.27	3,339.55
3,630.00 REXAM ORD GBP0.714285714 (POST R/ SEC ID: EXB943Z38	8.786406	18,387.36	31,894.65	0.05%	2,464.90	11,042.39

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,776.00 INVENSYS PLC SEC ID: EXB979H65	8.422031	18,450.90	23,379.56	0.04%	1,806.84	3,121.82
975.00 COCA COLA HBC ORD CHF0.10 SEC ID: EXB9895B6	29.183125	24,101.33	28,453.55	0.05%	9,776.41	-5,424.19
5,943.00 ABERDEEN ASSET MANAGEMENT PLC SEC ID: EX0003122	8.281250	24,266.65	49,215.47	0.08%	3,134.96	21,813.86
1,507.00 AMEC ORD 50P SEC ID: EX0028269	18.020000	18,828.50	27,156.14	0.04%	2,098.71	6,228.93
1,626.00 ANTOFAGASTA ORD GBP0.05 SEC ID: EX0045610	13.647500	26,861.51	22,190.84	0.04%	1,714.97	-6,385.64
10,421.00 BHP BILLITON PLC USD0.50 SEC ID: EX0056658	30.955313	364,837.59	322,585.31	0.51%	23,636.16	-65,888.44
6,479.00 ARM HOLDINGS ORD GBP0.0005 SEC ID: EX0059587	18.202188	39,808.11	117,931.97	0.19%	7,098.07	71,025.79
4,030.00 BALFOUR BEATTY ORD GBP0.50 SEC ID: EX0096167	4.751781	18,313.40	19,149.68	0.03%	1,479.95	-643.67
3,706.00 BRITISH LAND ORD GBP0.25 SEC ID: EX0136708	10.417813	27,746.82	38,608.41	0.06%	2,983.77	7,877.82
4,889.00 BRITISH SKY BRDCSTG ORD 50P SEC ID: EX0141195	13.978750	46,016.87	68,342.11	0.11%	5,281.69	17,043.55
3,796.00 TULLOW OIL PLC ORD GBP0.10 SEC ID: EX0150089	14.160938	74,782.42	53,754.92	0.09%	4,154.35	-25,181.85

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
16,080.00 AVIVA PLC GBP0.25 SEC ID: EX0216237	7.448156	100,113.81	119,766.35	0.19%	7,500.49	12,152.05
599.00 CRODA INTL ORD 10P SEC ID: EX0233521	40.694063	20,951.73	24,375.74	0.04%	1,623.33	1,800.68
11,660.00 DIAGEO ORD 28 101/108P SEC ID: EX0237407	33.125000	215,670.94	386,237.50	0.61%	27,188.81	143,377.75
843.00 SCHRODERS (NEW) ORD GBP1 SEC ID: EX0240542	43.029375	18,538.71	36,273.76	0.06%	2,803.35	14,931.70
15,189.00 BAE SYSTEMS ORD GBP0.025 SEC ID: EX0263494	7.204688	87,247.42	109,432.00	0.17%	8,457.23	13,727.35
9,113.00 BRITISH AMERICAN TOBACCO ORD GBP0.25 SEC ID: EX0287584	53.629375	330,494.11	488,724.49	0.77%	35,562.46	122,667.92
3,181.00 FIRSTGROUP ORD5P SEC ID: EX0345218	2.047125	13,409.42	6,511.91	0.01%	503.26	-7,400.77
3,031.00 HAMMERSON ORD 25P REITS SEC ID: EX0406507	8.314375	18,399.06	25,200.87	0.04%	1,947.60	4,854.21
11,675.00 STANDARD CHARTERED ORD USD0.50 SEC ID: EX0408289	22.525000	312,901.54	262,979.38	0.42%	17,945.38	-67,867.54
5,162.00 IMPERIAL TOBACCO GROUP ORD 10P SEC ID: EX0454499	38.723125	164,751.52	199,888.77	0.32%	13,637.01	21,500.24
1,601.00 IMI ORD GBP0.25 SEC ID: EX0457963	25.257813	20,637.40	40,437.76	0.06%	2,120.48	17,679.88

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,627.00 SABMILLER PLC SEC ID: EX0483548	51.360313	152,826.92	237,644.17	0.38%	16,039.07	68,778.18
7,958.00 COMPASS GROUP ORD GBP0.10 SEC ID: EX0533151	16.032500	64,997.08	127,586.64	0.20%	9,860.29	52,729.27
87,203.00 HSBC HLDGS ORD USD0.50 (UK) SEC ID: EX0540529	10.971000	904,731.51	956,704.11	1.51%	67,472.98	-15,500.38
25,149.00 LEGAL & GENERAL GROUP ORD 2.5P SEC ID: EX0560394	3.688469	34,299.28	92,761.30	0.15%	7,168.87	51,293.15
3,624.00 MEGGITT ORD5P SEC ID: EX0575806	8.736719	20,203.67	31,661.87	0.05%	2,135.33	9,322.87
9,096.00 MORRISON (W) SUPMKT ORD 10P SEC ID: EX0604317	4.322813	41,234.92	39,320.30	0.06%	3,038.79	-4,953.41
14,640.00 RSA INSURANCE GROUP PLC ORD 27.5P SEC ID: EX0661689	1.513813	28,977.19	22,162.22	0.04%	1,712.77	-8,527.74
1,312.00 ASSOCIATED BRITISH FOODS PLC SEC ID: EX0673122	40.495313	19,799.55	53,129.85	0.08%	4,106.03	29,224.27
3,479.00 PEARSON ORD GBP0.25 SEC ID: EX0677602	22.210313	55,814.01	77,269.68	0.12%	5,971.64	15,484.03
2,355.00 INTU PROPERTIES PLC GBP0.50 SEC ID: EX0683436	5.132719	18,475.62	12,087.56	0.02%	934.17	-7,322.23
12,318.00 PRUDENTIAL PLC GBP0.05 SEC ID: EX0709959	22.193750	124,707.47	273,382.61	0.43%	17,915.94	130,759.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
5,885.00 RIO TINTO PLC SEC ID: EX0718877	56.469844	362,318.02	332,325.04	0.53%	25,683.08	-55,676.06
1,023.00 TRAVIS PERKINS ORD GBP0.10 SEC ID: EX0773963	31.005000	29,702.69	31,718.12	0.05%	826.35	1,189.08
5,265.00 SSE PLC SEC ID: EX0790876	22.690625	97,602.51	119,466.14	0.19%	7,391.60	14,472.03
1,978.00 SERCO GROUP ORD 2P SEC ID: EX0797376	8.268000	18,344.94	16,354.11	0.03%	1,263.90	-3,254.73
90,301.00 BP PLC ORD USD.25 SEC ID: EX0798051	8.083328	847,490.21	729,932.61	1.16%	54,789.86	-172,347.46
217,261.00 LLOYDS BANKING GROUP PLC GBP0.1 SEC ID: EX0870611	1.306450	220,407.89	283,840.64	0.45%	20,231.03	43,201.72
3,147.00 TATE & LYLE ORD 25P SEC ID: EX0875412	13.399063	34,529.24	42,166.85	0.07%	2,843.79	4,793.82
15,955.00 BG GROUP PLC ORD GBP0.10 SEC ID: EX0876287	21.489844	289,197.37	342,870.47	0.54%	24,761.32	28,911.78
39,069.00 TESCO ORD 5P SEC ID: EX0884703	5.537672	259,686.63	216,351.30	0.34%	15,494.32	-58,829.65
3,800.00 SMITH & NEPHEW ORD USD0.20 SEC ID: EX0922321	14.260313	38,073.71	54,189.19	0.09%	4,187.90	11,927.58
23,425.00 GLAXOSMITHKLINE ORD GBP0.25 SEC ID: EX0925282	26.690469	460,647.32	625,224.24	0.99%	46,295.08	118,281.84

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
711.00 WEIR GROUP ORD 12.5P SEC ID: EX0946585	35.311250	19,989.93	25,106.30	0.04%	1,612.87	3,503.50
1,874.00 BABCOCK INTL GROUP ORD GBP0.60 SEC ID: EX0969702	22.442188	21,149.32	42,056.66	0.07%	2,442.80	18,464.54
6,506.00 ASTRAZENECA ORD USD0.25 SEC ID: EX0989528	59.202656	299,293.19	385,172.48	0.61%	27,830.35	58,048.94
10,769.00 GKN ORD GBP0.01 SEC ID: EX3064659	6.182781	29,649.06	66,582.38	0.11%	3,316.55	33,616.77
38,376.00 BT GROUP ORD GBP0.05 SEC ID: EX3091355	6.283813	93,805.20	241,147.58	0.38%	14,826.69	132,515.69
717.00 CARNIVAL PLC ORD USD1.66 SEC ID: EX3121525	41.422813	29,936.94	29,700.16	0.05%	2,295.32	-2,532.10
6,777.00 MARKS & SPENCER GROUP ORD GBP0.25 SEC ID: EX3127480	7.164938	38,730.87	48,556.78	0.08%	3,752.61	6,073.30
72,656.00 BARCLAYS ORD GBP0.25 SEC ID: EX3134866	4.504172	373,903.22	327,255.11	0.52%	21,263.74	-67,911.85
680.00 INTERTEK GROUP PLC ORD GBP0.01 SEC ID: EX3163832	52.138750	19,764.86	35,454.35	0.06%	2,277.62	13,411.87
2,851.00 WILLIAM HILL PLC SEC ID: EX3169888	6.656469	19,998.86	18,977.59	0.03%	1,592.11	-2,613.38
1,861.00 BURBERRY GROUP ORD GBP0.0005 SEC ID: EX3174300	25.108750	20,734.47	46,727.38	0.07%	3,611.23	22,381.68

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
3,244.00 LAND SECS GP ORD GBP0.10 REITS SEC ID: EX3180943	15.957969	33,799.22	51,767.65	0.08%	4,000.76	13,967.67
846.00 NEXT GROUP ORD GBP0.10 SEC ID: EX3208983	90.265625	28,380.76	76,364.72	0.12%	5,901.67	42,082.29
10,129.00 KINGFISHER ORD GBP0.157142857 SEC ID: EX3319525	6.371594	33,761.54	64,537.87	0.10%	4,987.67	25,788.66
3,159.00 ICAP ORD GBP0.10 SEC ID: EX3387217	7.479625	18,331.33	23,628.13	0.04%	1,826.05	3,470.75
15,062.00 ITV ORD GBP0.10 SEC ID: EX3398644	3.213125	31,684.10	48,396.09	0.08%	3,965.21	12,746.78
TOTAL POUND STERLING EQUITY (21.90%)		**11,154,608.01**	**13,837,677.21**	**21.90%**	**982,258.08**	**1,700,811.12**
TOTAL POUND STERLING (21.97%)		**11,194,239.00**	**13,877,921.30**	**21.97%**	**982,871.18**	**1,700,811.12**
SINGAPORE DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,741.84	1,735.24	0.00%	-6.60	0.00
EQUITY						
11,000.00 OVERSEA-CHINESE BKG CORP SGD0.5 (POST SUBDIVISION) SEC ID: FMB0F9V21	8.078568	69,890.37	88,864.25	0.14%	8,566.54	10,407.34
12,363.00 NOBLE GROUP HKD0.25 SEC ID: FMB01CLC8	0.847458	17,535.27	10,477.12	0.02%	1,010.00	-8,068.15
6,000.00 SINGAPORE PRESS HLDGS SGD0.20 SEC ID: FMB012892	3.263108	16,417.82	19,578.65	0.03%	1,887.40	1,273.43

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
34,000.00 SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION) SEC ID: FMB02PY26	2.898780	77,690.99	98,558.53	0.16%	9,501.05	11,366.49
9,000.00 OLAM INTERNATIONAL LIMITED ORD SGD0.1 SEC ID: FMB05Q3L3	1.215745	16,761.65	10,941.71	0.02%	1,054.79	-6,874.73
6,000.00 SEMBCORP INDUSTRIES SGD0.25 (POST REORGANIZATION) SEC ID: FMB08X160	4.348170	18,394.84	26,089.02	0.04%	2,514.98	5,179.20
5,500.00 KEPPEL CORP NPV SEC ID: FMB1VQ5C0	8.862664	33,809.83	48,744.65	0.08%	4,698.99	10,235.83
1,540.00 KEPPEL REIT SEC ID: FMB12RQH6	0.938540	1,657.70	1,445.35	0.00%	-13.28	-199.07
15,000.00 WILMAR INTERNATIONAL LTD SGD0.5 SEC ID: FMB17KC65	2.708696	52,604.37	40,630.45	0.06%	1,555.42	-13,529.34
22,000.00 GLOBAL LOGISTIC PROPERTIES LTD SEC ID: FMB4KJWS7	2.288928	35,174.96	50,356.41	0.08%	-959.16	16,140.61
11,000.00 CAPITAMALLS ASIA LTD SEC ID: FMB442NY9	1.552352	18,122.64	17,075.88	0.03%	1,646.13	-2,692.89
1,000.00 K-GREEN TRUST SEC ID: FMB66J4M2	0.827657	650.48	827.66	0.00%	72.38	104.80
8,000.00 SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10 SEC ID: FM6043216	3.136385	18,681.36	25,091.08	0.04%	2,418.79	3,990.93

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
8,000.00 DBS HLDGS SGD1 SEC ID: FM6175208	13.543482	83,435.79	108,347.85	0.17%	10,444.75	14,467.31
3,000.00 CITY DEVELOPMENTS SGD0.50 SEC ID: FM6197921	7.603358	23,337.39	22,810.07	0.04%	2,198.88	-2,726.20
6,000.00 SEMBCORP MARINE SGD0.10 SEC ID: FM6205138	3.524473	18,437.82	21,146.84	0.03%	2,038.56	670.46
1,000.00 JARDINE CYCLE & CARRIAGE LTD SEC ID: FM6242263	28.472992	22,406.17	28,472.99	0.05%	2,744.81	3,322.01
4,000.00 SINGAPORE EXCHANGE SGD0.01 SEC ID: FM6303867	5.750040	22,148.30	23,000.16	0.04%	2,217.23	-1,365.37
11,000.00 CAPITALAND SGD1 SEC ID: FM6309302	2.399810	31,832.81	26,397.91	0.04%	2,544.77	-7,979.67
28,000.00 GENTING SINGAPORE PLC USD0.10 CLOB SEC ID: FM6366799	1.184065	17,850.45	33,153.81	0.05%	3,196.03	12,107.33
14,000.00 CAPITAMALL TRUST SGD1 UNITS SEC ID: FM6420125	1.508791	18,031.42	21,123.08	0.03%	2,037.92	1,053.74
12,000.00 ASCENDAS REAL ESTATE INV TRUST NPV(REAL ESTATE INV TRUSTS) SEC ID: FM6563874	1.742436	21,019.62	20,909.23	0.03%	96.46	-206.85
15,000.00 COMFORTDELGRO CORP SGD0.25 SEC ID: FM6603738	1.591953	16,761.65	23,879.30	0.04%	2,301.98	4,815.67
2,000.00 SINGAPORE AIRLINES SGD0.50 (1000 BOARD LOT) SEC ID: FM6811737	8.244891	22,234.27	16,489.78	0.03%	1,589.61	-7,334.10

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
7,000.00 KEPPEL LD STK SG$0.50 SEC ID: FM6853465	2.645335	25,040.77	18,517.35	0.03%	-352.71	-6,170.71
6,000.00 UNITED OVERSEAS BANK SG$1 SEC ID: FM6916783	16.822430	87,183.16	100,934.58	0.16%	7,691.15	6,060.27
TOTAL SINGAPORE DOLLAR EQUITY (1.43%)		**787,111.90**	**903,863.71**	**1.43%**	**72,703.47**	**44,048.34**
TOTAL SINGAPORE DOLLAR (1.43%)		**788,853.74**	**905,598.95**	**1.43%**	**72,696.87**	**44,048.34**
SWEDISH KRONA						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	0.13	0.14	0.00%	0.01	0.00
EQUITY						
1,203.00 ELEKTA SER B NPV SEC ID: SSB0M42T0	15.313113	20,471.59	18,421.68	0.03%	454.05	-2,503.96
900.00 KINNEVIK INVESTMENT AB SEK0.1 SEC ID: SSB00GC17	46.383085	17,003.48	41,744.78	0.07%	4,380.90	20,360.40
325.00 MILLICOM INTL CELL SDR EACH REP 1 USD1.50 SEC ID: SSB00L2M1	99.725968	29,545.20	32,410.94	0.05%	3,401.36	-535.62
1,000.00 ELECTROLUX AB SER 'B' NPV SEC ID: SSB1KKBX5	26.235481	22,922.28	26,235.48	0.04%	2,753.28	559.92
3,793.00 ATLAS COPCO AB SER A NPV (POST SPLIT) SEC ID: SSB1QGR45	27.761343	71,501.39	105,298.77	0.17%	6,477.15	27,320.23

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,600.00 ATLAS COPCO AB SER'B'NPV (POST SPLIT) SEC ID: SSB1QGR78	25.410270	22,236.81	40,656.43	0.06%	4,266.71	14,152.91
8,229.00 VOLVO (AB) SER B NPV (POST SPLIT) SEC ID: SSB1QH836	13.148881	94,244.49	108,202.14	0.17%	7,300.73	6,656.92
1,600.00 SKF AB SER B NPV (POST SPLIT) SEC ID: SSB1Q3J35	26.266621	28,889.87	42,026.59	0.07%	4,410.49	8,726.23
1,300.00 SCANIA AB SER B NPV (POST SPLIT) SEC ID: SSB1RDYG6	19.602653	20,826.64	25,483.45	0.04%	2,674.37	1,982.44
6,297.00 SANDVIK AB NPV (POST SPLIT) SEC ID: SSB1VQ251	14.122007	84,514.07	88,926.28	0.14%	5,965.31	-1,553.10
2,400.00 SVENSKA CELLULOSA AB-SCA SER B NPV (POST SPLIT) SEC ID: SSB1VVGZ9	30.828636	33,864.72	73,988.73	0.12%	7,764.78	32,359.23
1,900.00 BOLIDEN AB NPV (POST SPLIT) SEC ID: SSB1XCBX9	15.328683	29,299.44	29,124.50	0.05%	1,061.97	-1,236.91
900.00 HEXAGON AB SEC ID: SSB1XFTL9	31.653847	18,565.30	28,488.46	0.05%	1,809.26	8,113.90
2,500.00 HUSQVARNA AB SER B NPV SEC ID: SSB12PJ24	6.028711	18,213.03	15,071.78	0.02%	1,581.71	-4,722.96
800.00 RATOS AB SER B NPV SEC ID: SSB130WD9	9.053966	13,496.82	7,243.17	0.01%	760.13	-7,013.78

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000.00 SSAB AB NPV SEC ID: SSB17H0S0	7.676019	18,390.80	7,676.02	0.01%	805.56	-11,520.34
456.00 ETRION CORP SEC ID: SSB5TZGM3	0.608788	253.98	277.61	0.00%	11.24	12.39
1,300.00 TELE2 AB-B SHS SEC ID: SSB97C732	11.342758	16,527.64	14,745.59	0.02%	1,547.48	-3,329.53
6,600.00 SKANDINAVISKA ENSKILDA BANKEN SER A SWKR10 SEC ID: SS4813340	13.203376	42,883.05	87,142.28	0.14%	9,145.17	35,114.06
3,800.00 SWEDBANK AB SEK'A' NPV SEC ID: SS4846522	28.181733	47,269.60	107,090.59	0.17%	5,588.85	54,232.14
1,200.00 SWEDISH MATCH AB NPV SEC ID: SS5048565	32.183228	28,861.98	38,619.87	0.06%	4,052.97	5,704.92
12,800.00 NORDEA BANK AB EUR0.39632 SEC ID: SS5380034	13.491421	131,175.63	172,690.19	0.27%	18,123.01	23,391.55
1,800.00 SECURITAS SER 'B' SEK1 SEC ID: SS5554042	10.642108	19,362.63	19,155.79	0.03%	2,010.30	-2,217.14
3,043.00 INVESTOR AB SEK 6.25 'B' SEC ID: SS5679591	34.456451	71,722.11	104,850.98	0.17%	7,468.31	25,660.56
4,400.00 HENNES & MAURITZ AB SEC ID: SS5687438	46.118395	146,348.39	202,920.94	0.32%	21,295.58	35,276.97
1,400.00 ASSA ABLOY SER B NPV SEC ID: SS5698781	52.906923	27,660.10	74,069.69	0.12%	7,773.25	38,636.34

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,760.00 SVENSKA HANDELSBANKEN SER A NPV SEC ID: SS5703664	49.201258	93,111.04	135,795.47	0.21%	9,391.71	33,292.72
15,892.00 ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B SEC ID: SS5959373	12.222464	174,393.32	194,239.40	0.31%	16,159.49	3,686.59
13,599.00 TELIASONERA AB NPV SEC ID: SS5978381	8.337745	103,625.02	113,384.99	0.18%	8,246.64	1,513.33
1,600.00 SKANSKA AB B SER 'B' SEK3 SEC ID: SS7142093	20.459004	29,626.06	32,734.41	0.05%	3,435.32	-326.97
800.00 LUNDIN PETROLEUM A ORD SEC ID: SS7187627	19.524803	20,416.51	15,619.84	0.02%	1,129.74	-5,926.41
1,250.00 ALFA LAVAL AB ORD NPV SEC ID: SS7332686	25.690530	18,788.18	32,113.16	0.05%	3,370.11	9,954.87
1,000.00 GETINGE AB SER'B'NPV SEC ID: SS7698359	34.254040	23,639.44	34,254.04	0.05%	3,180.78	7,433.82
TOTAL SWEDISH KRONA EQUITY (3.28%)		**1,539,650.61**	**2,070,704.04**	**3.28%**	**177,797.71**	**353,255.72**
TOTAL SWEDISH KRONA (3.28%)		**1,539,650.74**	**2,070,704.18**	**3.28%**	**177,797.72**	**353,255.72**
SWISS FRANC						
CASH & CASH EQUIVALENTS						
0.00 NON-BASE CURRENCY	1.000000	1,144.97	1,185.79	0.00%	40.82	0.00
EQUITY						
2,239.00 CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	99.848204	89,018.46	223,560.13	0.35%	33,634.92	100,906.75

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
370.00 SWISS PRIME SITE AG SEC ID: ESB083BH9	77.640974	27,077.95	28,727.16	0.05%	1,794.31	-145.10
166.00 GEBERIT CHF0.10 (REGD) (POST SUBDIVISION) SEC ID: ESB1WGG94	304.154720	30,381.52	50,489.68	0.08%	7,596.23	12,511.93
1,482.00 GAM HOLDING LTD SEC ID: ESB1WHVV6	19.508630	18,469.64	28,911.79	0.05%	4,349.82	6,092.33
437.00 ACTELION CHF0.5 (REGD)(POST SUBD) SEC ID: ESB1YD5Q3	84.724799	20,151.69	37,024.74	0.06%	5,570.41	11,302.64
207.00 SCHINDLER HLDG AG PTG CERT CHF0.10 (POST-SUBD) SEC ID: ESB11TCY9	147.635914	18,695.40	30,560.63	0.05%	4,597.89	7,267.34
114.00 PARTNERS GRP HLDG AG CHF0.01 (REGD) SEC ID: ESB119QG7	267.498735	29,614.44	30,494.86	0.05%	207.74	672.68
181.00 KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD) SEC ID: ESB142S69	131.669197	18,630.60	23,832.12	0.04%	3,585.58	1,615.94
16,685.00 UBS AG CHF0.1 (POST SUBDIVISION) SEC ID: ESB18YFJ1	19.025131	289,533.73	317,434.31	0.50%	43,595.97	-15,695.39
1,112.00 LOGITECH INTL SA CHF0.25(REGD) (POST SUBDIVISION) SEC ID: ESB18ZRK2	13.774105	18,534.64	15,316.80	0.02%	2,304.42	-5,522.26
433.00 ARYZTA AG CHF0.02 (REGD) SEC ID: ESB39VJC3	76.910103	18,559.87	33,302.07	0.05%	5,062.73	9,679.47

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
886.00 JULIUS BAER GRUPPE AG SEC ID: ESB4R2R51	48.170012	32,880.14	42,678.63	0.07%	6,421.06	3,377.43
733.00 TRANSOCEAN LTD SEC ID: ESB5W3ND7	48.844662	51,188.98	35,803.14	0.06%	2,803.32	-18,189.16
1,935.00 SWISS RE LTD SEC ID: ESB545MG7	92.258391	100,377.75	178,519.99	0.28%	20,345.78	57,796.46
480.00 SYNGENTA AG CHF0.1 SEC ID: ES4356642	399.392815	144,459.96	191,708.55	0.30%	23,679.93	23,568.66
10.00 SIKA FINANZ AG CHF0.6 (BR) SEC ID: ES4808089	3,565.525384	21,131.92	35,655.25	0.06%	2,791.74	11,731.59
24.00 SGS SA CHF1(REGD) SEC ID: ES4824771	2,307.303087	33,947.33	55,375.27	0.09%	8,331.28	13,096.66
198.00 SULZER AG CHF0.01(REGD) SEC ID: ES4854711	161.803564	29,954.32	32,037.11	0.05%	218.25	1,864.54
101.00 SWISSCOM AG CHF1.00 SEC ID: ES5533975	529.487828	37,259.87	53,478.27	0.08%	8,045.87	8,172.53
33.00 GIVAUDAN AG CHF10 SEC ID: ES5980614	1,432.506887	29,299.64	47,272.73	0.07%	7,112.25	10,860.84
742.00 ZURICH INSURANCE GROUP AG CHF0.1 SEC ID: ES5983816	290.661719	186,562.76	215,671.00	0.34%	27,977.30	1,130.94
10,939.00 NOVARTIS AG CHF0.50 (REGD) SEC ID: ES7103066	80.058470	627,146.96	875,759.60	1.39%	101,440.63	147,172.01

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
10,628.00 ABB LTD CHF1.03 (REGD) SEC ID: ES7108891	26.401304	236,353.90	280,593.06	0.44%	37,781.21	6,457.95
3,341.00 ROCHE HLDG AG GENUSSCHEINE NPV SEC ID: ES7110384	280.204644	583,732.42	936,163.72	1.48%	122,469.76	229,961.54
527.00 ADECCO SA CHF1 (REGD) SEC ID: ES7110723	79.383820	30,849.59	41,835.27	0.07%	6,294.17	4,691.51
1,052.00 HOLCIM CHF2 (REGD) SEC ID: ES7110756	75.054815	80,132.13	78,957.67	0.12%	11,879.29	-13,053.75
15,315.00 NESTLE SA SEC ID: ES7123874	73.424411	806,557.92	1,124,494.86	1.78%	155,054.58	162,882.36
206.00 BALOISE HOLDING AG CHF0.1 SEC ID: ES7124591	127.733738	18,644.45	26,313.15	0.04%	3,958.86	3,709.84
196.00 SONOVA HLDG CHF0.05 SEC ID: ES7156031	134.930005	24,539.18	26,446.28	0.04%	3,978.88	-2,071.78
123.00 STRAUMANN HOLDING AG SEC ID: ES7156833	187.552707	32,481.51	23,068.98	0.04%	72.40	-9,484.93
6,898.00 CREDIT SUISSE GROUP AG CHF0.04 REGD SEC ID: ES7171584	30.662844	310,723.76	211,512.30	0.33%	28,635.85	-127,847.31
132.00 SWATCH GROUP CHF2.25 (BR) SEC ID: ES7184728	662.843650	42,640.60	87,495.36	0.14%	13,163.79	31,690.97
218.00 SWATCH GROUP CHF0.45 (REGD) SEC ID: ES7184736	112.891438	20,395.28	24,610.33	0.04%	1,537.18	2,677.87

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
223.00 LONZA GROUP AG CHF1(REGISTERED SEC ID: ES7333374	95.125654	18,318.22	21,213.02	0.03%	3,191.53	-296.73
140.00 SWISS LIFE HOLDING AG CHF5.1 SEC ID: ES7437803	208.241975	18,409.20	29,153.88	0.05%	4,388.98	6,355.70
TOTAL SWISS FRANC EQUITY (8.70%)		**4,096,655.73**	**5,495,471.71**	**8.70%**	**713,873.91**	**684,942.07**
TOTAL SWISS FRANC (8.70%)		**4,097,800.70**	**5,496,657.50**	**8.70%**	**713,914.73**	**684,942.07**
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
0.00 CASH	1.000000	-6,817.23	-6,817.23	-0.01%	0.00	0.00
EQUITY						
59.00 PROTHENA CORP PLC SEC ID: G72800108	26.520000	345.41	1,564.68	0.00%	0.00	1,219.27
187.62 PERRIGO CO PLC SEC ID: G97822103	153.460000	29,184.29	28,792.17	0.05%	0.00	-392.12
1,715.00 TRANSOCEAN LTD SEC ID: H8817H100	49.420000	75,408.23	84,755.30	0.13%	0.00	9,347.07
193.00 MELLANOX TECHNOLOGIES LTD SEC ID: M51363113	39.970000	19,411.52	7,714.21	0.01%	0.00	-11,697.31
3,616.00 TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	40.080000	182,002.25	144,929.28	0.23%	0.00	-37,072.97
TOTAL U.S. DOLLAR EQUITY (0.42%)		**306,351.70**	**267,755.64**	**0.42%**	**0.00**	**-38,596.06**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
TOTAL U.S. DOLLAR (0.41%)		299,534.47	260,938.41	0.41%	0.00	-38,596.06
TOTAL BASE INVESTMENTS		53,029,761.01	63,171,932.07	100.00%	497,931.98	9,644,239.08

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
REAL ESTATE						
654.50 PRIME PROPERTY FUND LLC SEC ID: 99VVAE6C7	14,231.542101	6,706,631.33	9,314,587.00	19.35%	0.00	2,607,955.67
1,396,587.00 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND ¬ LP SEC ID: 99VVAGNA7	0.483853	540,912.00	675,742.81	1.40%	0.00	134,830.81
491,797.00 BRAZIL REAL ESTATE OPPORTUNITIES FUND II SEC ID: 99VVAKH72	0.668983	475,102.79	329,003.83	0.68%	0.00	-146,098.96
1,254,548.73 BROOKFIELD REAL ESTATE FUND SEC ID: 99VVALGN6	0.845233	931,254.62	1,060,385.99	2.20%	0.00	129,131.37
1,541,345.97 EXETER INDUSTRIAL VALUE FUND II LPP SEC ID: 99VVALLK6	0.818522	1,093,963.26	1,261,625.59	2.62%	0.00	167,662.33
1,594,075.44 DIVCOWEST FUND III SEC ID: 99VVALSA1	1.199796	1,473,328.44	1,912,565.34	3.97%	0.00	439,236.90
3,250,000.00 JAMESTOWN PREMIER PROPERTY SEC ID: 99VVARYK9	1.380536	3,250,000.00	4,486,742.00	9.32%	0.00	1,236,742.00
1,507,580.00 BROOKFIELD FAIRFIELD MULTIFAMILY SEC ID: 99VVAR695	1.030118	1,401,079.00	1,552,985.29	3.23%	0.00	151,906.29
8,125,000.00 HEITMAN AMERICA RE TRUST SEC ID: 99VVAR7A1	1.073269	7,833,235.00	8,720,310.63	18.11%	0.00	887,075.63

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
162,917.00 CVI EUROPE REAL ESTATE PARTNER TG LLC SEC ID: 99VVAVHX1	1.037817	162,917.00	169,078.03	0.35%	0.00	6,161.03
312,000.00 SAVANNA REAL ESTATE FUND IIA LP LLC SEC ID: 99VVAVWT3	1.000000	312,000.00	312,000.00	0.65%	0.00	0.00
3,345,072.77 USAA EAGLE REAL ESTATE LP SEC ID: 99VVAWAW8	1.088112	3,345,072.77	3,639,813.82	7.56%	0.00	294,741.05
4,590,292.00 PRISA REAL ESTATE LP SEC ID: 99VVAWA08	1.000000	4,590,292.00	4,590,292.00	9.53%	0.00	0.00
6,500,000.00 UBS TRUMBULL PROPERTY FUND SEC ID: 999F99382	1.057791	6,265,303.41	6,875,641.50	14.28%	0.00	610,338.09
1,472,498.37 TTG BRPTP FUND LP SEC ID: 999G39667	1.940886	1,415,437.70	2,857,951.47	5.94%	0.00	1,442,513.77
737,260.74 CITIC CAPITAL CHINA SEC ID: 999180086	0.524583	385,295.86	386,754.45	0.80%	0.00	1,458.59
TOTAL U.S. DOLLAR REAL ESTATE (100.00%)		**40,181,825.18**	**48,145,479.75**	**100.00%**	**0.00**	**7,963,654.57**
TOTAL U.S. DOLLAR (100.00%)		**40,181,825.18**	**48,145,479.75**	**100.00%**	**0.00**	**7,963,654.57**
TOTAL BASE INVESTMENTS		**40,181,825.18**	**48,145,479.75**	**100.00%**	**0.00**	**7,963,654.57**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
OTHER						
29,805,445.79 GRESHAM A+ FUND LLC SEC ID: 99VVARZ28	0.821504	31,254,632.96	24,485,298.00	100.00%	0.00	-6,769,334.96
TOTAL BASE INVESTMENTS		**31,254,632.96**	**24,485,298.00**	**100.00%**	**0.00**	**-6,769,334.96**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
FIXED INCOME SECURITIES						
2,514,657.62 WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	10.020000	24,720,144.97	25,196,868.29	100.00%	0.00	476,723.32
TOTAL BASE INVESTMENTS		**24,720,144.97**	**25,196,868.29**	**100.00%**	**0.00**	**476,723.32**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
PRIVATE EQUITY						
17,626,766.98 STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.150562	16,867,003.34	20,280,688.27	100.00%	0.00	3,413,684.93
TOTAL BASE INVESTMENTS		**16,867,003.34**	**20,280,688.27**	**100.00%**	**0.00**	**3,413,684.93**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
OTHER						
15,582,646.60 GRESHAM COMMODITY FUND CL A SEC ID: 99VVAUE16	0.959173	15,582,646.60	14,946,453.23	100.00%	0.00	-636,193.37
TOTAL BASE INVESTMENTS		**15,582,646.60**	**14,946,453.23**	**100.00%**	**0.00**	**-636,193.37**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
1,459,547.71 FIDELITY INSTL MM PRIME 690 SEC ID: 996199196	100.000000	1,459,547.71	1,459,547.71	3.23%	0.00	0.00
FIXED INCOME SECURITIES						
330,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2025 DD 05/30/13 SEC ID: 011839AR8	110.371000	361,807.35	364,224.30	0.81%	0.00	2,416.95
205,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2027 DD 05/30/13 SEC ID: 011839AT4	108.285000	222,411.04	221,984.25	0.49%	0.00	-426.79
450,000.00 ALASKA ST HSG FIN CORP 5.000% 12/01/2024 DD 01/15/14 SEC ID: 011839BS5	113.002000	511,582.50	508,509.00	1.13%	0.00	-3,073.50
690,000.00 ARIZONA BRD OF RGTS UNIV ARIZO 5.000% 08/01/2030 DD 05/30/13 SEC ID: 040484KB2	106.661000	752,709.55	735,960.90	1.63%	0.00	-16,748.65
675,000.00 ARIZONA ST LOTTERY REVENUE 5.000% 07/01/2028 DD 06/15/10 SEC ID: 040624BA5	106.384000	719,216.66	718,092.00	1.59%	0.00	-1,124.66
655,000.00 ARIZONA ST TRANSPRTN BRD HIGHW 5.000% 07/01/2035 DD 01/29/13 SEC ID: 040654VT9	105.013000	708,544.42	687,835.15	1.52%	0.00	-20,709.27
100,000.00 CALIFORNIA ST 5.050% 12/01/2036 DD 04/01/05 SEC ID: 13062RJA7	97.478000	100,493.63	97,478.00	0.22%	0.00	-3,015.63

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
320,000.00 CALIFORNIA ST UNIV REVENUE 5.000% 11/01/2037 DD 09/28/11 SEC ID: 13077CWK6	103.398000	359,003.85	330,873.60	0.73%	0.00	-28,130.25
390,000.00 CHICAGO IL TRANSIT AUTH SALES 5.250% 12/01/2029 DD 11/04/11 SEC ID: 16772PAZ9	104.471000	451,985.90	407,436.90	0.90%	0.00	-44,549.00
80,000.00 DETROIT MI CITY SCH DIST 5.250% 05/01/2032 DD 08/17/05 SEC ID: 251129Z47	98.260000	84,350.01	78,608.00	0.17%	0.00	-5,742.01
50,000.00 DETROIT MI CITY SCH DIST 5.636% 05/01/2016 DD 12/30/09 SEC ID: 2511294Z2	103.582000	54,060.68	51,791.00	0.11%	0.00	-2,269.68
70,000.00 DETROIT MI CITY SCH DIST 6.252% 05/01/2018 DD 12/30/09 SEC ID: 2511295B4	100.147000	78,083.64	70,102.90	0.16%	0.00	-7,980.74
490,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2036 DD 09/29/11 SEC ID: 25477GGJ8	105.200000	547,645.22	515,480.00	1.14%	0.00	-32,165.22
165,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2031 DD 12/22/11 SEC ID: 25477GJA4	107.710000	171,689.16	177,721.50	0.39%	0.00	6,032.34
330,000.00 DIST OF COLUMBIA INCOME TAX SE 5.000% 12/01/2037 DD 11/28/12 SEC ID: 25477GLZ6	104.758000	356,728.41	345,701.40	0.77%	0.00	-11,027.01
130,000.00 DU PAGE COOK & WILL CNTYS IL C 5.000% 06/01/2025 DD 04/30/13 SEC ID: 262615JF5	111.590000	146,330.76	145,067.00	0.32%	0.00	-1,263.76

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500,000.00 FLORIDA ST HSG FIN CORP REVENU 4.000% 07/01/2027 DD 12/23/13 SEC ID: 34074MKA8	99.794000	500,000.00	498,970.00	1.11%	0.00	-1,030.00
285,000.00 FOOTHILL ESTRN TRANSPRTN CORRI 0.000% 01/01/2025 DD 06/08/95 SEC ID: 345105AZ3	68.791000	205,437.17	196,054.35	0.43%	0.00	-9,382.82
5,000.00 GEORGIA-PACIFIC LLC 8.000% 01/15/2024 DD 12/11/03 SEC ID: 373298CF3	128.704000	6,835.01	6,435.20	0.01%	0.00	-399.81
485,000.00 GUADALUPE-BLANCO RIVER AUTH TX 5.000% 04/15/2027 DD 07/10/13 SEC ID: 400524GQ1	109.629000	548,511.29	531,700.65	1.18%	0.00	-16,810.64
260,000.00 HAMILTON CNTY OH SWR SYS REVEN 5.000% 12/01/2027 DD 07/31/13 SEC ID: 407288YS2	111.086000	293,258.17	288,823.60	0.64%	0.00	-4,434.57
595,000.00 ILLINOIS ST DEV FIN AUTH 0.000% 07/15/2025 DD 10/15/91 SEC ID: 451913AH0	65.856000	422,063.74	391,843.20	0.87%	0.00	-30,220.54
159,737.14 ILLINOIS ST HSG DEV AUTH 3.875% 12/01/2043 DD 10/01/13 SEC ID: 45201LWF8	99.526000	159,737.14	158,979.99	0.35%	0.00	-757.15
115,000.00 ILLINOIS ST FIN AUTH REVENUE 5.000% 10/01/2026 DD 02/02/12 SEC ID: 45203HEZ1	108.983000	126,908.41	125,330.45	0.28%	0.00	-1,577.96
160,000.00 ILLINOIS ST FIN AUTH REVENUE 5.000% 10/01/2027 DD 02/02/12 SEC ID: 45203HFA5	109.389000	175,195.98	175,022.40	0.39%	0.00	-173.58

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
195,000.00 IOWA ST FIN AUTH REVENUE 5.000% 08/01/2030 DD 12/20/11 SEC ID: 46246KN24	108.663000	203,948.11	211,892.85	0.47%	0.00	7,944.74
650,000.00 LOS ANGELES CA DEPT OF WTR & P 5.000% 07/01/2029 DD 05/30/13 SEC ID: 544525RG5	109.234000	699,832.52	710,021.00	1.57%	0.00	10,188.48
365,000.00 LOS ANGELES CNTY CA MET TRANSP 5.000% 07/01/2024 DD 12/18/13 SEC ID: 5447125U2	116.697000	427,264.62	425,944.05	0.94%	0.00	-1,320.57
340,000.00 MAINE ST HSG AUTH MTGE REVENUE 2.700% 11/15/2023 DD 02/21/13 SEC ID: 56052E5F1	91.285000	340,000.00	310,369.00	0.69%	0.00	-29,631.00
155,000.00 MAINE ST HSG AUTH MTGE REVENUE 3.450% 11/15/2032 DD 02/21/13 SEC ID: 56052E5J3	84.023000	153,676.08	130,235.65	0.29%	0.00	-23,440.43
165,000.00 MAINE ST HSG AUTH MTGE REVENUE 4.000% 11/15/2028 DD 07/17/13 SEC ID: 56052E6J2	98.031000	165,000.00	161,751.15	0.36%	0.00	-3,248.85
410,000.00 MAINE ST HSG AUTH MTGE REVENUE 4.950% 11/15/2028 DD 09/26/13 SEC ID: 56052E6W3	101.742000	410,000.00	417,142.20	0.92%	0.00	7,142.20
635,000.00 MASSACHUSETTS ST BAY TRANSPRTN 5.250% 07/01/2031 DD 05/24/07 SEC ID: 575579QC4	111.731000	815,233.50	709,491.85	1.57%	0.00	-105,741.65
500,000.00 MASSACHUSETTS ST HSG FIN AGY 3.750% 12/01/2028 DD 03/21/13 SEC ID: 57586P4V5	89.108000	500,000.00	445,540.00	0.99%	0.00	-54,460.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
160,000.00 MET GOVT NASHVILLE & DAVIDSONC 5.000% 05/15/2027 DD 06/27/13 SEC ID: 592030ZN3	111.010000	183,525.52	177,616.00	0.39%	0.00	-5,909.52
80,000.00 MICHIGAN ST UNIV REVENUES 5.000% 08/15/2025 DD 05/15/13 SEC ID: 594712SQ5	113.015000	91,144.23	90,412.00	0.20%	0.00	-732.23
330,000.00 MINNESOTA ST 5.000% 08/01/2025 DD 08/15/13 SEC ID: 604129L20	115.483000	373,692.01	381,093.90	0.84%	0.00	7,401.89
800,000.00 MINNESOTA ST HSG FIN AGY 4.875% 07/01/2037 DD 10/26/06 SEC ID: 60415NG63	98.965000	797,202.60	791,720.00	1.75%	0.00	-5,482.60
75,000.00 MINNESOTA ST RETMNT SYS BLDG R 4.000% 06/01/2023 DD 08/09/12 SEC ID: 60415VBR4	107.543000	79,991.97	80,657.25	0.18%	0.00	665.28
313,405.39 MINNESOTA ST HSG FIN AGY HOMEO 2.350% 03/01/2043 DD 02/28/13 SEC ID: 60416QFV1	91.766000	313,405.39	287,599.59	0.64%	0.00	-25,805.80
324,321.16 MINNESOTA ST HSG FIN AGY HOMEO 3.000% 09/01/2043 DD 07/25/13 SEC ID: 60416QFX7	99.576000	324,321.16	322,946.04	0.72%	0.00	-1,375.12
75,000.00 MINNESOTA ST HSG FIN AGY 2.550% 01/01/2022 DD 06/20/13 SEC ID: 60416SCP3	95.581000	75,000.00	71,685.75	0.16%	0.00	-3,314.25
250,000.00 MINNESOTA ST HSG FIN AGY 2.750% 01/01/2023 DD 06/20/13 SEC ID: 60416SCR9	96.810000	250,000.00	242,025.00	0.54%	0.00	-7,975.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
245,000.00 MISSOURI ST ENVRNMNTL IMPT & E 5.000% 01/01/2026 DD 11/26/13 SEC ID: 60636P4D9	114.734000	281,815.05	281,098.30	0.62%	0.00	-716.75
510,000.00 MISSOURI ST ENVRNMNTL IMPT & E 5.000% 07/01/2025 DD 11/26/13 SEC ID: 60636P4F4	115.534000	591,099.53	589,223.40	1.31%	0.00	-1,876.13
140,000.00 MONTANA ST BRD OF HSG 3.350% 12/01/2025 DD 05/30/13 SEC ID: 61212R3P9	90.412000	140,000.00	126,576.80	0.28%	0.00	-13,423.20
610,000.00 MONTANA ST BRD OF HSG 3.550% 12/01/2033 DD 05/30/13 SEC ID: 61212R3S3	88.920000	610,000.00	542,412.00	1.20%	0.00	-67,588.00
115,000.00 MONTANA ST BRD OF HSG 4.650% 12/01/2028 DD 09/26/13 SEC ID: 61212R4R4	102.254000	115,000.00	117,592.10	0.26%	0.00	2,592.10
525,000.00 MORGAN HILL CA UNIF SCH DIST 0.000% 08/01/2026 DD 02/26/02 SEC ID: 617403CL2	63.776000	354,366.14	334,824.00	0.74%	0.00	-19,542.14
650,000.00 NEBRASKA ST INVESTMENT FIN AUT 3.600% 03/01/2031 DD 05/30/13 SEC ID: 63968MET2	88.106000	650,000.00	572,689.00	1.27%	0.00	-77,311.00
105,000.00 NEBRASKA ST INVESTMENT FIN AUT 3.650% 09/01/2024 DD 11/26/13 SEC ID: 63968MHL6	99.151000	105,000.00	104,108.55	0.23%	0.00	-891.45
350,000.00 NEW JERSEY ST HGR EDU ASSISTAN 3.625% 12/01/2025 DD 06/20/13 SEC ID: 646080PU9	91.680000	328,147.72	320,880.00	0.71%	0.00	-7,267.72

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
490,000.00 NEW JERSEY ST HGR EDU ASSISTAN 3.750% 12/01/2026 DD 06/20/13 SEC ID: 646080PV7	90.261000	481,128.33	442,278.90	0.98%	0.00	-38,849.43
720,000.00 NEW MEXICO ST EDUCTNL ASSISTAN 3.875% 04/01/2034 DD 05/08/13 SEC ID: 647110FL4	85.145000	688,250.11	613,044.00	1.36%	0.00	-75,206.11
500,000.00 NEW YORK NY 5.000% 08/01/2025 DD 06/11/13 SEC ID: 64966KXS7	111.231000	602,656.35	556,155.00	1.23%	0.00	-46,501.35
295,000.00 NEW YORK CITY NY TRANSITIONALF 5.000% 05/01/2026 DD 06/20/13 SEC ID: 64971Q5S8	111.938000	339,669.35	330,217.10	0.73%	0.00	-9,452.25
330,000.00 NEW YORK CITY NY TRANSITIONALF 5.000% 05/01/2034 DD 06/20/13 SEC ID: 64971Q6Q1	105.644000	356,209.41	348,625.20	0.77%	0.00	-7,584.21
490,000.00 NEW YORK CITY NY MUNI WTR FINA 5.000% 06/15/2035 DD 06/27/13 SEC ID: 64972GCG7	104.756000	533,929.69	513,304.40	1.14%	0.00	-20,625.29
230,000.00 NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/2024 DD 05/31/12 SEC ID: 64986AU90	114.962000	264,220.64	264,412.60	0.59%	0.00	191.96
330,000.00 NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/2032 DD 07/11/13 SEC ID: 64986A2E0	108.545000	348,460.83	358,198.50	0.79%	0.00	9,737.67
325,000.00 NEW YORK ST HSG FIN AGY ST PER 5.000% 03/15/2034 DD 06/19/08 SEC ID: 649870KF8	104.279000	329,664.39	338,906.75	0.75%	0.00	9,242.36

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
280,000.00 NEW YORK ST MTGE AGY REVENUE 3.150% 10/01/2027 DD 04/25/13 SEC ID: 64988RGD8	88.919000	280,000.00	248,973.20	0.55%	0.00	-31,026.80
550,000.00 NEW YORK ST DORM AUTH ST PERSO 5.000% 03/15/2034 DD 07/21/11 SEC ID: 6499026B4	104.797000	611,309.04	576,383.50	1.28%	0.00	-34,925.54
335,007.00 OKLAHOMA ST HSG FIN AGY SF MTG 3.350% 09/01/2035 DD 10/30/13 SEC ID: 67886MPU7	98.626000	335,007.00	330,404.00	0.73%	0.00	-4,603.00
555,000.00 OMAHA NE 6.500% 12/01/2030 DD 12/01/00 SEC ID: 681712KB0	131.845000	752,390.47	731,739.75	1.62%	0.00	-20,650.72
115,000.00 ORANGE CNTY CA WTR DIST REVENU 5.000% 08/15/2029 DD 06/04/13 SEC ID: 68442CAD8	110.696000	123,060.37	127,300.40	0.28%	0.00	4,240.03
925,000.00 OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2025 DD 04/16/13 SEC ID: 68607VC60	114.786000	1,079,603.27	1,061,770.50	2.35%	0.00	-17,832.77
130,000.00 OREGON ST DEPT OF ADMIN SVCS L 5.000% 04/01/2026 DD 04/16/13 SEC ID: 68607VC78	113.518000	142,760.21	147,573.40	0.33%	0.00	4,813.19
625,000.00 OREGON ST HSG & CMNTY SVCS DEP 3.500% 07/01/2028 DD 06/12/13 SEC ID: 686087MY0	92.302000	625,000.00	576,887.50	1.28%	0.00	-48,112.50
165,000.00 PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93 SEC ID: 694032AT0	119.672000	220,398.11	197,458.80	0.44%	0.00	-22,939.31

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
500,000.00 PENNSYLVANIA ST HSG FIN AGY SF 3.350% 04/01/2023 DD 05/01/13 SEC ID: 708796K89	94.850000	500,000.00	474,250.00	1.05%	0.00	-25,750.00
100,000.00 PENNSYLVANIA ST HGR EDUCTNL FA 5.000% 05/15/2031 DD 03/24/10 SEC ID: 70917RYX7	101.355000	110,728.24	101,355.00	0.22%	0.00	-9,373.24
95,000.00 PORT OF SEATTLE WA 5.750% 12/01/2025 DD 02/23/11 SEC ID: 735371ND4	118.829000	114,409.06	112,887.55	0.25%	0.00	-1,521.51
435,000.00 PUERTO RICO PUBLIC FIN CORP 5.500% 08/01/2027 DD 01/16/02 SEC ID: 745291SX3	116.639000	504,817.74	507,379.65	1.12%	0.00	2,561.91
520,000.00 PUERTO RICO PUBLIC FIN CORP 6.000% 08/01/2026 DD 01/16/02 SEC ID: 745291TM6	122.056000	647,033.27	634,691.20	1.41%	0.00	-12,342.07
480,000.00 REGL TRANSPRTN DIST CO SALES T 5.000% 11/01/2029 DD 05/16/13 SEC ID: 759136RY2	112.393000	544,975.98	539,486.40	1.20%	0.00	-5,489.58
250,000.00 REGL TRANSPRTN AUTH IL 5.750% 06/01/2034 DD 09/15/04 SEC ID: 759911ZV5	111.219000	267,798.59	278,047.50	0.62%	0.00	10,248.91
65,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2025 DD 06/14/12 SEC ID: 76218RFU7	112.966000	73,616.31	73,427.90	0.16%	0.00	-188.41
330,000.00 RHODE ISLAND ST CLEAN WTR FIN 5.000% 10/01/2032 DD 06/28/12 SEC ID: 76218TQR8	107.316000	349,984.66	354,142.80	0.78%	0.00	4,158.14

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 RHODE ISLAND ST CLEAN WTR FINA 5.000% 10/01/2024 DD 06/06/13 SEC ID: 76218TRW6	114.500000	287,812.10	286,250.00	0.63%	0.00	-1,562.10
485,000.00 SALT RIVER AZ PROJ AGRIC IMPT 5.000% 12/01/2030 DD 04/26/12 SEC ID: 79574CAB9	108.422000	549,030.30	525,846.70	1.17%	0.00	-23,183.60
240,000.00 SAN ANTONIO TX ELEC & GAS REVE 5.000% 02/01/2024 DD 06/28/12 SEC ID: 7962532H4	114.557000	277,295.04	274,936.80	0.61%	0.00	-2,358.24
545,000.00 SAN DIEGO CNTY CALIF WTR AUTH 5.000% 05/01/2025 DD 03/13/13 SEC ID: 797412BE2	113.315000	626,020.69	617,566.75	1.37%	0.00	-8,453.94
85,000.00 SAN JOSE CA UNIF SCH DIST COPS 0.000% 01/01/2026 DD 11/06/02 SEC ID: 798182EJ6	64.712000	58,986.96	55,005.20	0.12%	0.00	-3,981.76
730,000.00 SOUTH DAKOTA HSG DEV AUTH 3.550% 11/01/2033 DD 05/30/13 SEC ID: 83756CDW2	93.481000	730,000.00	682,411.30	1.51%	0.00	-47,588.70
300,000.00 SOUTH DAKOTA HSG DEV AUTH 4.100% 11/01/2028 DD 11/25/13 SEC ID: 83756CFB6	98.917000	300,000.00	296,751.00	0.66%	0.00	-3,249.00
480,000.00 TENNESSEE HSG DEV AGY RSDL FIN 3.000% 01/01/2025 DD 05/30/13 SEC ID: 880461AQ1	93.205000	480,000.00	447,384.00	0.99%	0.00	-32,616.00
470,000.00 TENNESSEE HSG DEV AGY RSDL FIN 4.000% 07/01/2043 DD 05/30/13 SEC ID: 880461BE7	86.176000	474,138.53	405,027.20	0.90%	0.00	-69,111.33

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
56,000.00 UNION PACIFIC CORP 144A 3.646% 02/15/2024 DD 08/21/13 SEC ID: 907818DQ8	96.624000	54,993.74	54,109.44	0.12%	0.00	-884.30
3,177,333.00 US TREAS-CPI INFLAT 2.000%001/15/2026 DD 01/15/06 SEC ID: 912810FS2	110.703000	4,154,789.64	3,517,402.95	7.79%	0.00	-637,386.69
2,719,675.00 US TREAS-CPI INFLAT 2.500% 01/15/2029 DD 01/15/09 SEC ID: 912810PZ5	117.516000	3,874,440.88	3,196,053.27	7.08%	0.00	-678,387.61
1,080,620.00 US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	112.359000	1,619,822.10	1,214,173.83	2.69%	0.00	-405,648.27
1,343,758.00 US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	80.391000	1,535,880.96	1,080,260.49	2.39%	0.00	-455,620.47
200,000.00 UNIV OF WASHINGTON WA UNIV REV 5.000% 07/01/2030 DD 09/05/13 SEC ID: 91523NMB9	109.578000	210,476.82	219,156.00	0.49%	0.00	8,679.18
375,000.00 UTAH ST UNIV REVENUE 5.000% 12/01/2027 DD 08/27/13 SEC ID: 917563EW4	109.865000	420,020.61	411,993.75	0.91%	0.00	-8,026.86
350,000.00 VERMONT ST STUDENT ASSISTANCEC 3.900% 06/15/2022 DD 07/02/13 SEC ID: 92428CHQ0	96.425000	350,000.00	337,487.50	0.75%	0.00	-12,512.50
735,000.00 VIRGINIA ST HSG DEV AUTH CMWLT 3.875% 01/01/2038 DD 04/11/13 SEC ID: 92812UK49	87.290000	735,258.92	641,581.50	1.42%	0.00	-93,677.42

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
255,000.00 VIRGINIA ST RESOURCES AUTH INF 5.000% 11/01/2025 DD 11/20/13 SEC ID: 92818GEW9	113.690000	296,339.19	289,909.50	0.64%	0.00	-6,429.69
175,000.00 VIRGINIA ST RESOURCES AUTH INF 5.000% 11/01/2026 DD 11/20/13 SEC ID: 92818GEX7	112.709000	200,028.96	197,240.75	0.44%	0.00	-2,788.21
500,000.00 WASHINGTON ST HSG FIN COMMISSI 3.150% 06/01/2023 DD 03/27/13 SEC ID: 93978TNZ8	94.666000	500,000.00	473,330.00	1.05%	0.00	-26,670.00
300,000.00 WASHINGTON ST HSG FIN COMMISSI 4.500% 06/01/2028 DD 01/28/14 SEC ID: 93978TQP7	99.220000	300,000.00	297,660.00	0.66%	0.00	-2,340.00
85,000.00 WHITE SETTLEMENT TX INDEP SCHD 0.000% 08/15/2036 DD 05/16/13 SEC ID: 964559XJ2	32.118000	33,588.55	27,300.30	0.06%	0.00	-6,288.25
250,000.00 WYOMING ST CMNTY DEV AUTH HSGR 3.400% 06/01/2023 DD 04/11/13 SEC ID: 98322QES2	93.993000	250,000.00	234,982.50	0.52%	0.00	-15,017.50
1,635,000.00 IFL L UL CPURNSA P 2.865% 2033 MAY 02 SEC ID: 99QACE090	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,635,000.00 IFL S UL CPURNSA P 2.865% 2033 MAY 02 SEC ID: 99QACE1A6	2.688310	0.00	-43,954.00	-0.10%	0.00	-43,954.00
3,200,000.00 3ML CAP Q/Q 3.50% CALL JAN 26 000.035 ED 010126 SEC ID: 99QACE9AA	10.780090	0.00	344,963.00	0.76%	0.00	344,963.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
4,950,000.00 3ML CAP Q/Q 3.75% CALL JUL 29 000.0375 ED 070129 SEC ID: 99QACE9GH	13.381350	0.00	662,377.00	1.47%	0.00	662,377.00
-3,200,000.00 CPI CAP YOY 3.255% PUT JAN 26 000.03255 ED 010126 SEC ID: 99QACE9MA	7.910530	0.00	-253,137.00	-0.56%	0.00	-253,137.00
-4,950,000.00 CPI CAP YOY 3.41% PUT JUL 29 000.0341 ED 070129 SEC ID: 99QACE9SC	8.012980	0.00	-396,643.00	-0.88%	0.00	-396,643.00
-1,635,000.00 INF CAP UL CPI 3.75% 12/01/26 PUT DEC 26 003.750 ED 12/01/26 SEC ID: 99QACE9XB	6.243600	-90,415.50	-102,083.00	-0.23%	0.00	-11,667.50
1,635,000.00 IFL L UL CPURNSA INDEX P 2.775% 2033 JUN 07 SEC ID: 99QACFTU9	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,635,000.00 IFL S UL CPURNSA INDEX P 2.775% 2033 JUN 07 SEC ID: 99QACFTV7	0.757300	0.00	-12,382.00	-0.03%	0.00	-12,382.00
1,635,000.00 IFL L UL CPURNSA INDEX P 2.7125% 2033 JUN 10 SEC ID: 99QACFUA1	0.308620	0.00	5,046.00	0.01%	0.00	5,046.00
-1,635,000.00 IFL S UL CPURNSA INDEX P 2.7125% 2033 JUN 10 SEC ID: 99QACFUB9	0.000000	0.00	0.00	0.00%	0.00	0.00
1,635,000.00 IFL L UL CPURNSA P 2.63% 2028 JUN 14 SEC ID: 99QACFYE9	0.453450	0.00	7,414.00	0.02%	0.00	7,414.00

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
-1,635,000.00 IFL S UL CPURNSA P 2.63% 2028 JUN 14 SEC ID: 99QACFYF6	0.000000	0.00	0.00	0.00%	0.00	0.00
-1,635,000.00 IRS R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2J3	16.240970	0.00	-265,540.00	-0.59%	0.00	-265,540.00
1,635,000.00 IRS_R US0003M P 6.75% 2038 JUN 19 SEC ID: 99QACF2K0	19.010090	52,810.50	310,815.00	0.69%	0.00	258,004.50
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (96.77%)		**46,951,656.25**	**43,667,571.40**	**96.77%**	**0.00**	**-3,284,084.85**
TOTAL U.S. DOLLAR (100.00%)		**48,411,203.96**	**45,127,119.11**	**100.00%**	**0.00**	**-3,284,084.85**
TOTAL BASE INVESTMENTS		**48,411,203.96**	**45,127,119.11**	**100.00%**	**0.00**	**-3,284,084.85**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
13,001,166.00 TITAN FUND LP SEC ID: 99VVAVXJ4	1.038245	13,001,166.00	13,498,392.00	100.00%	0.00	497,226.00
TOTAL BASE INVESTMENTS		**13,001,166.00**	**13,498,392.00**	**100.00%**	**0.00**	**497,226.00**

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
ALTERNATIVE INVESTMENTS						
9,809.73 MAGNITUDE US PARTNERS SEC ID: 99VVAWBE7	1,020.374771	9,809,732.90	10,009,601.00	75.44%	0.00	199,868.10
1,595.72 MAGNITUDE US PARTNERS (SERIES Y) SEC ID: 99VVAWBF4	1,019.855614	1,595,716.55	1,627,404.00	12.27%	0.00	31,687.45
1,595.72 MAGNITUDE US PARTNERS (SERIES X) SEC ID: 99VVAWBG2	1,021.824631	1,595,716.55	1,630,546.00	12.29%	0.00	34,829.45
TOTAL U.S. DOLLAR ALTERNATIVE INVESTMENTS (100.00%)		**13,001,166.00**	**13,267,551.00**	**100.00%**	**0.00**	**266,385.00**
TOTAL U.S. DOLLAR (100.00%)		**13,001,166.00**	**13,267,551.00**	**100.00%**	**0.00**	**266,385.00**
TOTAL BASE INVESTMENTS		**13,001,166.00**	**13,267,551.00**	**100.00%**	**0.00**	**266,385.00**

Attachment B.4

Xcel Energy

External Fund Analysis
Trustee Statements – Escrow Account

All Jurisdictions

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
U.S. DOLLAR						
CASH & CASH EQUIVALENTS						
15,128,665.98 DREYFUS CASH MANAGEMENT FUND INSTITUTIONAL SHARES SEC ID: 996085254	100.000000	15,128,665.98	15,128,665.98	10.58%	0.00	0.00
FIXED INCOME SECURITIES						
1,250,000.00 ALLEGHENY CNTY PA HOSP DEV AUT 5.000% 05/15/2017 DD 03/24/10 SEC ID: 01728AW93	113.227000	1,411,136.23	1,415,337.50	0.99%	0.00	4,201.27
600,000.00 ALLEGHENY CNTY PA HGR EDU BLDG 5.000% 03/01/2024 DD 03/19/13 SEC ID: 01728RJW0	111.466000	714,923.74	668,796.00	0.47%	0.00	-46,127.74
425,000.00 ALLEGHENY CNTY PA HGR EDU BLDG 5.000% 03/01/2025 DD 03/19/13 SEC ID: 01728RJX8	110.231000	503,884.22	468,481.75	0.33%	0.00	-35,402.47
1,250,000.00 ALLEGHENY CNTY PA PORT AUTH 5.750% 03/01/2029 DD 03/01/11 SEC ID: 017343DL5	109.436000	1,373,872.35	1,367,950.00	0.96%	0.00	-5,922.35
1,000,000.00 ARIZONA BRD OF RGTS ST UNIV SY 5.000% 07/01/2037 DD 01/22/13 SEC ID: 04048RJV9	104.289000	1,153,431.26	1,042,890.00	0.73%	0.00	-110,541.26
1,250,000.00 ARIZONA ST HLTH FACS AUTH HOSP 5.000% 02/01/2033 DD 02/26/13 SEC ID: 040506NL7	94.471000	1,373,866.44	1,180,887.50	0.83%	0.00	-192,978.94
250,000.00 ARIZONA ST COPS 4.000% 10/01/2015 DD 02/13/13 SEC ID: 040588A88	105.531000	263,330.00	263,827.50	0.18%	0.00	497.50

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
700,000.00 ARIZONA ST COPS 5.000% 10/01/2024 DD 02/13/13 SEC ID: 040588ZY4	108.410000	820,894.23	758,870.00	0.53%	0.00	-62,024.23
1,210,000.00 ARIZONA ST TRANSPRTN BRD HIGHW 5.000% 07/01/2032 DD 09/25/08 SEC ID: 040654SJ5	105.974000	1,286,561.71	1,282,285.40	0.90%	0.00	-4,276.31
1,250,000.00 ARIZONA ST TRANSPRTN BRD HIGHW 5.000% 07/01/2038 DD 01/29/13 SEC ID: 040654VW2	104.361000	1,453,765.16	1,304,512.50	0.91%	0.00	-149,252.66
340,000.00 ARLINGTON CNTY VA 4.000% 08/01/2014 DD 12/22/09 SEC ID: 041431FB8	102.254000	347,266.70	347,663.60	0.24%	0.00	396.90
1,000,000.00 BAY AREA CA WTR SPLY & CONSV A 5.000% 10/01/2034 DD 02/27/13 SEC ID: 072031BP1	104.745000	1,177,839.34	1,047,450.00	0.73%	0.00	-130,389.34
600,000.00 BOWIE CNTY TX INDL DEV CORP VAR RT 11/01/2025 DD 11/08/85 SEC ID: 102446AA9	100.000000	600,000.00	600,000.00	0.42%	0.00	0.00
1,250,000.00 BROWARD CNTY FL ARPT SYS REVEN 5.250% 10/01/2029 DD 10/23/13 SEC ID: 114894TG3	103.228000	1,297,622.76	1,290,350.00	0.90%	0.00	-7,272.76
1,250,000.00 CALIFORNIA ST HLTH FACS FING A 5.000% 03/01/2026 DD 02/14/13 SEC ID: 13033LR90	106.605000	1,461,408.83	1,332,562.50	0.93%	0.00	-128,846.33
1,250,000.00 CALIFORNIA ST HLTH FACS FING A VAR RT 07/01/2043 DD 07/24/13 SEC ID: 13033LY50	114.828000	1,402,323.56	1,435,350.00	1.00%	0.00	33,026.44

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
2,500,000.00 CALIFORNIA ST VAR RT 05/01/2040 DD 11/12/10 SEC ID: 13062RG93	100.000000	2,500,000.00	2,500,000.00	1.75%	0.00	0.00
750,000.00 CALIFORNIA ST 5.250% 09/01/2027 DD 09/28/11 SEC ID: 13063BLV2	110.562000	887,910.66	829,215.00	0.58%	0.00	-58,695.66
1,095,000.00 CALIFORNIA ST 5.000% 10/01/2019 DD 04/23/13 SEC ID: 13063B3Q3	117.072000	1,292,082.46	1,281,938.40	0.90%	0.00	-10,144.06
2,250,000.00 CALIFORNIA ST 5.000% 10/01/2029 DD 04/23/13 SEC ID: 13063B4Q2	105.265000	2,497,907.13	2,368,462.50	1.66%	0.00	-129,444.63
1,250,000.00 CALIFORNIA ST ECON RECOVERY 5.000% 07/01/2019 DD 11/05/09 SEC ID: 13067JKZ3	118.064000	1,492,401.08	1,475,800.00	1.03%	0.00	-16,601.08
1,000,000.00 CALIFORNIA ST PUBLIC WKS BRD L 5.000% 03/01/2038 DD 03/28/13 SEC ID: 13068LCR4	99.576000	1,079,813.62	995,760.00	0.70%	0.00	-84,053.62
1,250,000.00 CALIFORNIA ST STWD CMNTYS DEVA 5.000% 04/01/2042 DD 04/18/12 SEC ID: 1307955E3	97.918000	1,261,107.15	1,223,975.00	0.86%	0.00	-37,132.15
365,000.00 CHARLESTON SC WTRWKS & SWR REV 5.125% 01/01/2016 DD 10/15/98 SEC ID: 160429PG5	109.382000	397,755.56	399,244.30	0.28%	0.00	1,488.74
1,320,000.00 CHICAGO IL O'HARE INTERNATIONA 5.000% 01/01/2026 DD 10/17/13 SEC ID: 167593MP4	102.476000	1,368,557.33	1,352,683.20	0.95%	0.00	-15,874.13

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
225,000.00 COLORADO ST EDUCTNL & CULTURAL 4.000% 03/01/2019 DD 03/12/13 SEC ID: 19645RSE2	109.055000	251,633.41	245,373.75	0.17%	0.00	-6,259.66
325,000.00 COLORADO ST HLTH FACS AUTH REV 5.625% 06/01/2043 DD 10/02/13 SEC ID: 19648AM44	100.466000	316,988.47	326,514.50	0.23%	0.00	9,526.03
1,250,000.00 CONNECTICUT ST HLTH & EDUCTNLF VAR RT 07/01/2049 DD 02/07/13 SEC ID: 20774YML8	98.496000	1,250,000.00	1,231,200.00	0.86%	0.00	-18,800.00
1,250,000.00 DALLAS-FORT WORTH TX INTERNATI 5.000% 11/01/2033 DD 10/31/12 SEC ID: 235036C81	101.147000	1,396,095.71	1,264,337.50	0.88%	0.00	-131,758.21
5,000.00 DALLAS TX 5.000% 02/15/2020 DD 03/30/10 SEC ID: 235219FL1	117.797000	6,087.68	5,889.85	0.00%	0.00	-197.83
1,245,000.00 DALLAS TX 5.000% 02/15/2020 DD 03/30/10 SEC ID: 235219FT4	117.191000	1,515,082.64	1,459,027.95	1.02%	0.00	-56,054.69
1,150,000.00 DALLAS TX AREA RAPID TRANSIT S 5.250% 12/01/2038 DD 06/23/08 SEC ID: 235241JY3	105.000000	1,221,028.18	1,207,500.00	0.84%	0.00	-13,528.18
1,000,000.00 DEER PARK TX INDEP SCH DIST 4.000% 02/15/2018 DD 02/01/13 SEC ID: 244127ZY5	111.838000	1,128,185.30	1,118,380.00	0.78%	0.00	-9,805.30
350,000.00 DELAWARE ST 5.000% 01/01/2015 DD 01/28/09 SEC ID: 2463802F5	104.803000	366,026.21	366,810.50	0.26%	0.00	784.29

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,000,000.00 ERNEST N MORIAL-NEW ORLEANS LA 5.000% 07/15/2027 DD 11/14/12 SEC ID: 295852HP5	104.443000	1,141,834.02	1,044,430.00	0.73%	0.00	-97,404.02
1,250,000.00 FAIRFAX CNTY VA 4.000% 10/01/2015 DD 01/24/13 SEC ID: 3038207Y4	106.480000	1,328,081.71	1,331,000.00	0.93%	0.00	2,918.29
1,250,000.00 FLORIDA ST BRD OF EDU PUBLIC E 5.000% 06/01/2018 DD 04/21/11 SEC ID: 34153PZH4	116.469000	1,461,247.91	1,455,862.50	1.02%	0.00	-5,385.41
500,000.00 FOX CHAPEL PA AREA SCH DIST 3.000% 08/01/2016 DD 03/07/13 SEC ID: 351352KF5	106.217000	529,180.03	531,085.00	0.37%	0.00	1,904.97
1,250,000.00 GLENDALE AZ MUNI PROPERTY CORP 5.000% 07/01/2033 DD 12/27/12 SEC ID: 378294EQ1	102.255000	1,391,046.28	1,278,187.50	0.89%	0.00	-112,858.78
1,000,000.00 GOLDEN ST TOBACCO SECURITIZATI 5.000% 06/01/2017 DD 04/09/13 SEC ID: 38122NXK3	111.660000	1,130,562.33	1,116,600.00	0.78%	0.00	-13,962.33
500,000.00 HARRIS CNTY TX CULTURAL EDU FA 4.000% 12/01/2016 DD 03/28/13 SEC ID: 414009GA2	109.196000	545,613.39	545,980.00	0.38%	0.00	366.61
1,250,000.00 HARRIS CNTY TX MET TRANSIT AUT 5.000% 11/01/2036 DD 09/28/11 SEC ID: 41422EDM2	104.203000	1,461,431.13	1,302,537.50	0.91%	0.00	-158,893.63
1,060,000.00 HAWAII CNTY HI 5.000% 09/01/2016 DD 02/12/13 SEC ID: 419722E33	111.668000	1,179,602.86	1,183,680.80	0.83%	0.00	4,077.94

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,250,000.00 HAWAII ST 5.000% 11/01/2020 DD 12/04/12 SEC ID: 419791T65	117.760000	1,524,807.16	1,472,000.00	1.03%	0.00	-52,807.16
1,145,000.00 HAWAII ST 5.000% 08/01/2023 DD 11/21/13 SEC ID: 4197912F4	116.912000	1,359,595.68	1,338,642.40	0.94%	0.00	-20,953.28
1,250,000.00 HONOLULU CITY & CNTY HI 5.000% 11/01/2016 DD 11/20/12 SEC ID: 438670H46	112.472000	1,401,896.90	1,405,900.00	0.98%	0.00	4,003.10
1,200,000.00 HOUSTON TX INDEP SCH DIST 4.000% 02/15/2016 DD 02/14/13 SEC ID: 442403GQ8	107.545000	1,288,557.16	1,290,540.00	0.90%	0.00	1,982.84
590,000.00 ILLINOIS ST FIN AUTH REVENUE 5.500% 07/01/2037 DD 01/07/09 SEC ID: 45200FSZ3	107.011000	635,618.53	631,364.90	0.44%	0.00	-4,253.63
585,000.00 ILLINOIS ST FIN AUTH REVENUE 7.000% 08/15/2044 DD 06/11/09 SEC ID: 45200FXY0	107.661000	635,507.87	629,816.85	0.44%	0.00	-5,691.02
1,250,000.00 ILLINOIS ST EDUCTNL FACS AUTH VAR RT 07/01/2036 DD 02/14/13 SEC ID: 4520013L2	99.111000	1,250,000.00	1,238,887.50	0.87%	0.00	-11,112.50
1,000,000.00 ILLINOIS ST TOLL HIGHWAY AUTH 5.000% 01/01/2038 DD 05/16/13 SEC ID: 452252HG7	99.034000	1,117,245.00	990,340.00	0.69%	0.00	-126,905.00
1,000,000.00 INTERMOUNTAIN PWR AGY UT PWR S 5.000% 07/01/2022 DD 04/02/13 SEC ID: 45884AZE6	111.885000	1,159,668.46	1,118,850.00	0.78%	0.00	-40,818.46

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
600,000.00 IOWA ST FIN AUTH VAR RT 10/01/2038 DD 09/04/08 SEC ID: 46246ABC7	100.000000	600,000.00	600,000.00	0.42%	0.00	0.00
1,035,000.00 KANSAS ST DEPT OF TRANSPRTN HI 5.000% 09/01/2022 DD 09/04/08 SEC ID: 485424LV5	113.092000	1,206,809.88	1,170,502.20	0.82%	0.00	-36,307.68
1,150,000.00 KENTUCKY ST TURNPIKE AUTH ECON 4.000% 07/01/2014 DD 06/25/10 SEC ID: 491552VX0	101.888000	1,170,716.80	1,171,712.00	0.82%	0.00	995.20
800,000.00 KING CNTY WA 5.000% 01/01/2014 DD 10/01/04 SEC ID: 49474EWD1	100.000000	800,000.00	800,000.00	0.56%	0.00	0.00
1,000,000.00 KING CNTY WA SWR REVENUE 4.000% 01/01/2017 DD 04/09/13 SEC ID: 495289G61	109.843000	1,097,006.56	1,098,430.00	0.77%	0.00	1,423.44
115,000.00 LANCASTER CNTY NE HOSP AUTH #1 VAR RT 06/01/2031 DD 05/27/08 SEC ID: 513886ST9	100.000000	115,000.00	115,000.00	0.08%	0.00	0.00
650,000.00 LARAMIE CNTY WY HOSP REVENUE 5.000% 05/01/2025 DD 02/21/12 SEC ID: 516706CJ5	104.828000	724,595.44	681,382.00	0.48%	0.00	-43,213.44
1,320,000.00 LOS ANGELES CA WSTWTR SYS REVE 5.000% 06/01/2032 DD 10/21/10 SEC ID: 5446526D7	105.056000	1,412,126.64	1,386,739.20	0.97%	0.00	-25,387.44
1,250,000.00 LOUISIANA ST CITIZENS PROPERTY 5.000% 06/01/2020 DD 04/11/06 SEC ID: 546456BC7	107.292000	1,369,064.55	1,341,150.00	0.94%	0.00	-27,914.55

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 LOUISIANA ST HIGHWAY IMPT REVE 4.000% 06/15/2018 DD 03/28/13 SEC ID: 546486AE1	111.900000	337,380.48	335,700.00	0.23%	0.00	-1,680.48
500,000.00 MADISON CNTY NY CAPITAL RESOUR 5.000% 07/01/2025 DD 02/14/13 SEC ID: 557363BP2	113.377000	613,511.77	566,885.00	0.40%	0.00	-46,626.77
1,000,000.00 MAINE ST HLTH & HGR EDUCTNL FA 5.000% 07/01/2033 DD 02/13/13 SEC ID: 560427WB8	97.927000	1,096,626.32	979,270.00	0.68%	0.00	-117,356.32
1,250,000.00 MARYLAND ST 5.000% 11/01/2019 DD 12/18/09 SEC ID: 5741924X5	118.693000	1,523,785.61	1,483,662.50	1.04%	0.00	-40,123.11
450,000.00 MASSACHUSETTS ST HLTH & EDUCTN 5.000% 11/15/2014 DD 01/07/09 SEC ID: 57586ECP4	104.212000	468,124.82	468,954.00	0.33%	0.00	829.18
1,785,000.00 MECKLENBURG CNTY NC 4.000% 12/01/2016 DD 01/29/13 SEC ID: 584002RL5	110.095000	1,961,701.42	1,965,195.75	1.37%	0.00	3,494.33
2,000,000.00 MET TRANSPRTN AUTH NY REVENUE 5.000% 11/15/2029 DD 06/11/13 SEC ID: 59259YC56	104.465000	2,186,875.75	2,089,300.00	1.46%	0.00	-97,575.75
500,000.00 MET TRANSPRTN AUTH NY REVENUE 5.000% 11/15/2022 DD 04/02/13 SEC ID: 59259YZK8	112.828000	601,468.32	564,140.00	0.39%	0.00	-37,328.32
1,000,000.00 MICHIGAN ST FIN AUTH REVENUE 5.000% 10/01/2018 DD 02/20/13 SEC ID: 59447PTR2	116.860000	1,185,053.02	1,168,600.00	0.82%	0.00	-16,453.02

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
250,000.00 MINNEAPOLIS MN & SAINT PAUL MN VAR RT 11/15/2035 DD 11/10/09 SEC ID: 603695FV4	100.000000	250,000.00	250,000.00	0.17%	0.00	0.00
1,500,000.00 MINNESOTA ST 5.000% 10/01/2020 DD 11/06/13 SEC ID: 604129Q33	118.469000	1,798,441.75	1,777,035.00	1.24%	0.00	-21,406.75
1,250,000.00 MINNESOTA ST 5.000% 08/01/2016 DD 09/29/10 SEC ID: 604129WU6	111.585000	1,389,669.55	1,394,812.50	0.98%	0.00	5,142.95
1,000,000.00 MONROE CNTY NY INDL DEV CORP R 5.000% 12/01/2037 DD 02/27/13 SEC ID: 61075TEB0	98.351000	1,110,330.70	983,510.00	0.69%	0.00	-126,820.70
1,250,000.00 MONTGOMERY CNTY MD 5.000% 07/01/2023 DD 08/11/11 SEC ID: 613340V96	114.474000	1,447,299.16	1,430,925.00	1.00%	0.00	-16,374.16
465,000.00 NEW JERSEY ST ECON DEV AUTH VAR RT 12/01/2027 DD 01/24/11 SEC ID: 64577EAC2	100.000000	465,000.00	465,000.00	0.33%	0.00	0.00
1,250,000.00 NEW JERSEY ST ECON DEV AUTH RE 5.000% 06/15/2025 DD 04/18/12 SEC ID: 645918J53	103.690000	1,422,269.92	1,296,125.00	0.91%	0.00	-126,144.92
300,000.00 NEW JERSEY ST 5.250% 07/01/2014 DD 10/01/01 SEC ID: 646039AV9	102.569000	307,192.70	307,707.00	0.22%	0.00	514.30
625,000.00 NEW JERSEY ST TRANSPRTN TRUSTF 5.000% 06/15/2042 DD 12/11/12 SEC ID: 646136J85	100.546000	694,813.82	628,412.50	0.44%	0.00	-66,401.32

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,045,000.00 NEW JERSEY ST TRANSPRTN TRUST 5.000% 12/15/2023 DD 10/21/10 SEC ID: 646136YB1	112.120000	1,258,533.92	1,171,654.00	0.82%	0.00	-86,879.92
1,000,000.00 NEW JERSEY ST TURNPIKE AUTH 5.000% 01/01/2043 DD 04/04/13 SEC ID: 6461393R4	101.452000	1,085,946.29	1,014,520.00	0.71%	0.00	-71,426.29
1,000,000.00 NEW YORK ST LIBERTY DEV CORP L 5.625% 07/15/2047 DD 07/08/10 SEC ID: 649519AE5	105.134000	1,127,880.98	1,051,340.00	0.74%	0.00	-76,540.98
1,000,000.00 NEW YORK CITY NY TRUST FOR CUL 5.000% 08/01/2033 DD 03/12/13 SEC ID: 649717SA4	105.286000	1,182,017.29	1,052,860.00	0.74%	0.00	-129,157.29
1,350,000.00 NEW YORK ST THRUWAY AUTH GEN R 5.000% 05/01/2019 DD 12/18/13 SEC ID: 650010AD3	114.832000	1,543,803.49	1,550,232.00	1.08%	0.00	6,428.51
1,250,000.00 NEW YORK ST THRUWAY AUTH PERSO 5.000% 03/15/2027 DD 09/24/10 SEC ID: 650028RX3	109.422000	1,430,745.51	1,367,775.00	0.96%	0.00	-62,970.51
1,250,000.00 NORTH CAROLINA ST 5.000% 05/01/2022 DD 04/14/10 SEC ID: 658256E81	116.941000	1,522,701.36	1,461,762.50	1.02%	0.00	-60,938.86
1,250,000.00 N TX TOLLWAY AUTH REVENUE 6.100% 01/01/2028 DD 08/12/09 SEC ID: 66285WFH4	112.515000	1,381,837.31	1,406,437.50	0.98%	0.00	24,600.19
915,000.00 NTHRN AZ UNIV COPS 5.000% 09/01/2024 DD 02/20/13 SEC ID: 664751CQ5	108.783000	1,067,025.28	995,364.45	0.70%	0.00	-71,660.83

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
1,250,000.00 PENNSYLVANIA ST 5.000% 07/01/2020 DD 08/09/12 SEC ID: 70914PTC6	117.537000	1,487,361.91	1,469,212.50	1.03%	0.00	-18,149.41
1,250,000.00 PHOENIX AZ CIVIC IMPT CORP ARP 5.000% 07/01/2030 DD 03/05/13 SEC ID: 71883MJD7	103.440000	1,438,416.54	1,293,000.00	0.90%	0.00	-145,416.54
1,950,000.00 PRIV CLGS & UNIVS AUTH GA 5.000% 09/01/2027 DD 05/13/09 SEC ID: 74265LVL9	110.222000	2,226,925.31	2,149,329.00	1.50%	0.00	-77,596.31
1,250,000.00 RAILSPLITTER IL TOBACCO SETTLE 5.500% 06/01/2023 DD 12/08/10 SEC ID: 75076PAS4	110.256000	1,471,204.78	1,378,200.00	0.96%	0.00	-93,004.78
435,000.00 RALEIGH DURHAM NC ARPT AUTH AR 5.000% 05/01/2018 DD 05/31/07 SEC ID: 751073FG7	109.910000	481,215.35	478,108.50	0.33%	0.00	-3,106.85
1,000,000.00 REGL TRANSPRTN DIST CO COPS 5.000% 06/01/2022 DD 05/09/13 SEC ID: 75913THF4	112.215000	1,199,413.17	1,122,150.00	0.78%	0.00	-77,263.17
700,000.00 SAINT CLOUD MN HLTH CARE REVEN 5.125% 05/01/2030 DD 02/03/10 SEC ID: 78916VBX7	105.035000	792,646.93	735,245.00	0.51%	0.00	-57,401.93
1,250,000.00 SAINT JOHN THE BAPTIST PARISH 5.125% 06/01/2037 DD 06/26/07 SEC ID: 79020FAM8	98.058000	1,323,716.41	1,225,725.00	0.86%	0.00	-97,991.41
1,000,000.00 SAINT LOUIS MO ARPT REVENUE 5.000% 07/01/2024 DD 04/03/07 SEC ID: 791638WZ8	103.724000	1,072,874.31	1,037,240.00	0.73%	0.00	-35,634.31

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
300,000.00 SAINT PAUL MN HSG & REDEV AUTH VAR RT 05/01/2022 DD 05/23/02 SEC ID: 792893FC8	100.000000	300,000.00	300,000.00	0.21%	0.00	0.00
1,250,000.00 SAINT PAUL MN INDEP SCH DIST # 5.000% 02/01/2020 DD 06/01/12 SEC ID: 792895B37	117.026000	1,519,521.57	1,462,825.00	1.02%	0.00	-56,696.57
1,250,000.00 SAINT PAUL MN PORT AUTH LEASE 4.000% 12/01/2016 DD 05/09/13 SEC ID: 79304NGA8	109.490000	1,367,499.64	1,368,625.00	0.96%	0.00	1,125.36
1,000,000.00 SAN ANTONIO TX WTR REVENUE 5.000% 05/15/2029 DD 11/06/13 SEC ID: 79642BZZ9	108.890000	1,091,135.80	1,088,900.00	0.76%	0.00	-2,235.80
955,000.00 SAN FRANCISCO CITY & CNTY CA 5.000% 06/15/2023 DD 06/20/13 SEC ID: 797646VZ6	114.533000	1,109,527.12	1,093,790.15	0.76%	0.00	-15,736.97
1,250,000.00 SAN FRANCISCO CALIF CITY &CNTY 5.500% 05/01/2027 DD 07/31/13 SEC ID: 79766DES4	107.955000	1,335,039.78	1,349,437.50	0.94%	0.00	14,397.72
1,250,000.00 SAN FRANCISCO CITY & CNTY CA P 5.000% 10/01/2018 DD 01/30/13 SEC ID: 79768HBL1	117.820000	1,481,220.78	1,472,750.00	1.03%	0.00	-8,470.78
1,000,000.00 TARRANT CNTY TX CULTURAL EDU F 5.000% 08/15/2036 DD 03/13/13 SEC ID: 87638QGQ6	98.661000	1,119,114.99	986,610.00	0.69%	0.00	-132,504.99
335,000.00 TEXAS ST PRIV ACTIVITY BOND SU 7.000% 12/31/2038 DD 09/19/13 SEC ID: 882667AG3	107.016000	340,952.40	358,503.60	0.25%	0.00	17,551.20

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
455,000.00 TEXAS ST PRIV ACTIVITY BOND SU 6.750% 06/30/2043 DD 09/19/13 SEC ID: 882667AH1	104.461000	447,786.05	475,297.55	0.33%	0.00	27,511.50
950,000.00 TEXAS ST 5.000% 10/01/2027 DD 07/28/11 SEC ID: 882722C90	111.682000	1,147,245.16	1,060,979.00	0.74%	0.00	-86,266.16
1,115,000.00 TOBACCO SETTLEMENT AUTH WA TOB 5.250% 06/01/2032 DD 10/17/13 SEC ID: 88880MBD2	101.839000	1,140,035.46	1,135,504.85	0.79%	0.00	-4,530.61
1,100,000.00 TOBACCO SETTLEMENT FING CORP L 5.500% 05/15/2030 DD 07/10/13 SEC ID: 88880PCG7	101.251000	1,159,681.98	1,113,761.00	0.78%	0.00	-45,920.98
1,000,000.00 TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2018 DD 01/29/07 SEC ID: 888808CZ3	108.273000	1,118,151.44	1,082,730.00	0.76%	0.00	-35,421.44
1,000,000.00 UNIV OF PITTSBURGH PA OF THE C 5.000% 09/15/2028 DD 03/31/09 SEC ID: 91335VHN9	108.819000	1,098,356.17	1,088,190.00	0.76%	0.00	-10,166.17
1,250,000.00 UNIV OF PITTSBURGH PA OF THE C 5.250% 09/15/2025 DD 07/10/09 SEC ID: 91335VHV1	114.556000	1,504,319.94	1,431,950.00	1.00%	0.00	-72,369.94
1,560,000.00 UTAH ST TRANSIT AUTH SALES TAX 5.000% 06/15/2036 DD 04/10/08 SEC ID: 917565HN6	104.132000	1,740,212.81	1,624,459.20	1.14%	0.00	-115,753.61
1,250,000.00 VENTURA CNTY CA PUBLIC FING AU 5.000% 11/01/2038 DD 03/07/13 SEC ID: 923078AZ2	100.064000	1,396,375.91	1,250,800.00	0.87%	0.00	-145,575.91

Shares/Par Description	Price Base	Cost Base	Market Value Base	% of Total	Unrealized Currency Gain/Loss Base	Unrealized Investment Gain/Loss Base
705,000.00 WACO TX 4.000% 02/01/2017 DD 02/20/13 SEC ID: 929831DX0	109.628000	773,782.81	772,877.40	0.54%	0.00	-905.41
1,250,000.00 WEST VIRGINIA ST UNIV REVENUES 5.000% 10/01/2032 DD 02/13/13 SEC ID: 956704ZL7	105.501000	1,457,901.34	1,318,762.50	0.92%	0.00	-139,138.84
450,000.00 WISCONSIN ST 5.250% 05/01/2014 DD 01/31/06 SEC ID: 97705LHC4	101.702000	457,180.67	457,659.00	0.32%	0.00	478.33
500,000.00 WISCONSIN ST 5.000% 05/01/2018 DD 04/30/08 SEC ID: 97705LSG3	116.107000	585,896.48	580,535.00	0.41%	0.00	-5,361.48
1,000,000.00 WISCONSIN ST TRANSPRTN REVENUE 5.000% 07/01/2018 DD 03/06/13 SEC ID: 977123E87	116.455000	1,177,712.12	1,164,550.00	0.81%	0.00	-13,162.12
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES (89.42%)		**132,730,067.08**	**127,884,833.50**	**89.42%**	**0.00**	**-4,845,233.58**
TOTAL U.S. DOLLAR (100.00%)		**147,858,733.06**	**143,013,499.48**	**100.00%**	**0.00**	**-4,845,233.58**
TOTAL BASE INVESTMENTS		**147,858,733.06**	**143,013,499.48**	**100.00%**	**0.00**	**-4,845,233.58**

Attachment C

Xcel Energy

Nuclear Decommissioning Fund
Book Balances and Accruals
As of December 31, 2013

Minnesota Jurisdiction

FUND BOOK VALUE BALANCE
EXTERNAL QUALIFIED FUND
MINNESOTA JURISDICTION
December 31, 2013

	Monticello	Prairie Island One	Prairie Island Two	Total
Beginning Balance, January 1, 2013	353,321,554	284,178,023	302,879,754	940,379,332
Monthly Activity				
Jan-2013	2,070,043	1,496,740	1,908,958	5,475,742
Feb-2013	921,186	803,292	918,017	2,642,495
Mar-2013	(92,854)	(18,932)	(245,707)	(357,492)
Apr-2013	(124,120)	(180,373)	(197,696)	(502,188)
May-2013	367,144	318,666	349,249	1,035,058
Jun-2013	(2,438,177)	(1,166,703)	(1,745,395)	(5,350,275)
Jul-2013	1,960,903	1,511,541	1,656,490	5,128,934
Aug-2013	595,202	451,416	475,489	1,522,107
Sep-2013	86,860	(1,087,759)	(427,746)	(1,428,646)
Oct-2013	194,813	218,458	279,557	692,827
Nov-2013	598,524	452,670	579,846	1,631,041
Dec-2013	2,936,408	2,384,169	2,172,684	7,493,261
Subtotal, 2013 Activity	7,075,932	5,183,185	5,723,746	17,982,863
Ending Balance, December 31, 2013	360,397,486	289,361,208	308,603,500	958,362,195

Notes: Activity is composed of Realized Gain/Loss, Interest and Dividends, Fees, and Accruals
This analysis does not include Unrealized Gain/Loss. This accounts for the difference between balance shown here and the balance shown in the external fund evaluation

FUND BOOK VALUE BALANCE
ESCROW FUND
MINNESOTA JURISDICTION
December 31, 2013

	Monticello	Prairie Island One	Prairie Island Two	Total
Beginning Balance, January 1, 2013	24,967,703	26,110,102	50,737,787	101,815,592
Monthly Activity				
Jan-2013	14,199	14,855	28,863	57,917
Feb-2013	31,762	33,230	64,564	129,556
Mar-2013	25,473	26,650	51,780	103,903
Apr-2013	49,046	51,313	99,698	200,057
May-2013	7,193	7,526	14,622	29,341
Jun-2013	(106,546)	(111,471)	(216,580)	(434,597)
Jul-2013	42,745	44,721	86,889	174,354
Aug-2013	16,951	17,734	34,456	69,142
Sep-2013	20,311	21,250	41,288	82,849
Oct-2013	(79,188)	(82,848)	(160,967)	(323,003)
Nov-2013	(22,008)	(23,025)	(44,735)	(89,767)
Dec-2013	13,277,835	27,755	1,007,341	14,312,932
Subtotal, 2013 Activity	13,277,775	27,692	1,007,218	14,312,684
Ending Balance, December 31, 2013	38,245,477	26,137,794	51,745,005	116,128,276

Notes: Activity is composed of Realized Gain/Loss, Interest and Dividends, Fees, and Accruals
This analysis does not include Unrealized Gain/Loss. This accounts for the difference between balance shown here and the balance shown in the external fund evaluation

CERTIFICATE OF SERVICE

I, Theresa Sarafolean, hereby certify that I have this day served copies of the foregoing document or a summary thereof on the attached lists of persons:

xx by depositing a true and correct copy or summary thereof, properly enveloped with postage paid, in the United States Mail at Minneapolis, Minnesota; or

xx via electronic filing

DOCKET NOS.: E002/M-11-939 AND E002/M-11-1184

Dated this 31st day of March 2014

/s/

_____

Theresa Sarafolean

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