2302 Great N. Drive
Fargo, North Dakota 58402
(701) 241-8632
dave.sederquist@xcelenergy.com

March 31, 2015

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 here its annual informational letter regarding the Company's Nuclear Decommissioning Accrual & Escrow Fund Accounts

Due to the volume of information in this report (just under 900 pages), the Company is providing only an electronic version at this time; paper copies will gladly be provided if requested by the Commission or Staff. Please contact me at 701-241-8632, if you have any questions regarding this submission.

Sincerely,

DAVID SEDERQUIST
SR. REGULATORY CONSULTANT

Enclosure

414 Nicollet Mall
Minneapolis, MN 55401-1993

March 31, 2015

—Via Electronic Filing—

Daniel P. Wolf
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-11-1184 & E002/M-14-761

Dear Mr. Wolf:

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 December 1, 2014 in Docket No. E002/M-14-761. Our next triennial review is due to be filed in 2017. 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 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, 2014, through December 31, 2014)

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 2015

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 the Minnesota Jurisdiction 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 our most recent triennial nuclear decommissioning filing, submitted December 1, 2014, the Company requested that the use of the Escrow Fund be discontinued and that all future contributions be directed to the Qualified Trust beginning in 2016. This would also result in all funds currently in the Escrow Fund being "poured-over" into the Qualified Trust. Pending the result of the Commission's decisions, the Company will continue to use the Escrow Fund as intended.

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 most recent triennial review was submitted at the end of 2014. The next triennial review will be submitted in 2017. 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, 2014. 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 $15.3 million was completed in December 2012. In 2013, the Company deposited $14.2 million, received from the Department of Energy, into the Escrow Fund. The Company proposes to continue applying the DOE settlement proceeds to the accrual in the current pending electric rate case, Docket No. E002/GR-13-868. 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, 2014

Minnesota Jurisdiction

	Total Fund Balance
External Qualified Fund	
Monticello	$ 363,341,184
Prairie Island - Unit 1	$ 291,956,341
Prairie Island - Unit 2	$ 310,410,145
Total	$ 965,707,670

Minnesota Jurisdiction

	Total Fund Balance
External Non-Qualified Escrow Fund	
Monticello	$ 39,181,318
Prairie Island - Unit 1	$ 26,770,222
Prairie Island - Unit 2	$ 52,997,608
Total	$ 118,949,149
Grand Total	$1,084,656,818

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 Qualified Trust and Escrow Fund (together, 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. 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 and Prairie Island nuclear generating plants, 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 2014, the list of investment managers was further expanded to twelve investment managers covering ten asset categories. As of December 2014, 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 Trust. 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 Trust.
4. Shenkman Capital Management manages the assets of the high yield fixed income component of the Qualified Trust.
5. Wellington Management Company manages the assets of the emerging markets fixed income component of the Qualified Trust.
6. – 7. Titan Advisors and Magnitude Capital manage the assets of the hedge funds component of the Qualified Trust.
8. The Townsend Group manages the assets of the real estate component of the Qualified Trust.
9. StepStone Group manages the assets of the private equity component of the Qualified Trust.
10. – 11. Gresham Investment Management and CoreCommodity manage the assets of the commodities component of the qualified fund. CoreCommodity has recently been approved by the NDT Committee, and the manager was funded in February 2015.
12. 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.

Although the trusts are not subject to the Employee Retirement Income Security Act (ERISA), the Company has decided to use fiduciary standards similar to those imposed by ERISA for the management of the Trusts. A fiduciary as defined by the 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 Trust and Escrow Fund as part of the 2014 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.

PGA's analysis/assumptions of risk premiums[1] led to lower forward looking risk premiums being assumed in 2014 and beyond than in the 2011 analysis; lower risk premiums are accompanied by lower volatility assumptions, leaving risk-adjusted returns roughly the same. However, with both lower risk and lower expected returns, either a higher risk (and higher expected return) portfolio is needed to fully fund the trusts in the expected case, or greater contributions are needed. The Company has preferred an allocation to a higher risk/higher expected return portfolio with a higher weighting to equities.

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 for a portfolio sufficient to fully fund the plans in the expected case without an increase in contributions. Therefore, the investment strategy includes U.S. equities, non-U.S. equities, bonds, and alternative assets including real estate, commodities, private equity, and hedge funds.

[1] Risk premium is return in excess of the risk-free rate of return that an investment is expected to yield.

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 less an allowance for deferred taxes 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 5.1% for the period March 15, 1991 through December 31, 2014. The unrealized gain in the qualified fund is $234.6 million. The time weighted annual return for the escrow fund is 2.8% for the period October 1, 2006 through December 31, 2014. There was an unrealized gain of $3.4 million for the Escrow fund as of December 31, 2014.

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[2]
1993	10.4%
1994	(4.1)
1995	12.7
1996	3.0
1997	7.2
1998	6.2
1999	(3.2)

[2] Pre-tax, gross of fee return

Year	Earned Return[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	12.7
2013	11.4
2014	5.4

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[3]

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 2014 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.

[3] Investment returns listed in this section are pre-tax and gross of fee

1. Dynamic Benchmark

In the past five 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 5.4% compared to the benchmark return of 3.8%. The escrow fund returned 8.7% over the past year compared to the benchmark return of 9.1%. Overall, the total of the funds returned 5.7% compared to the benchmark return of 3.5%. 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.

In conjunction with the 2014 triennial filing, the NDT Committee approved a new target asset allocation for the qualified and escrow trusts, which went into effect as of January 1, 2015. Relative to the previous asset allocation targets, the new asset allocation involved an increase in the allocation to equities and reductions to fixed income and alternative investments. The transitioning of assets to the new target allocation will take place during 2015-2016 and is also contingent upon the timing of certain regulatory approvals requested by the Company. As such, the target benchmark's (static) weights will be updated at a later date.

Over the past year, the total of the funds (including the escrow) returned 5.7% compared to the target benchmark return of 3.9%.

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, 2014, the current allocation vs. target was as follows:

Asset Class	12/31/14 allocation	Target allocation
Growth Portfolio		
Equities		
US Equity - Large cap	20.5%	21.0%
US Equity - Small cap	1.8%	2.0%
Non-US Equity - EAFE	10.9%	19.0%
Non-US Equity - EM	4.6%	10.0%
Total Equities	37.9%	52.0%
Fixed income		
US Investment grade	18.3%	5.0%
High Yield	6.0%	5.0%
EM debt	4.9%	5.0%
Cash	0.7%	0.0%
Total Fixed income	30.0%	15.0%
Alternatives		
Fund of Hedge Fund	10.1%	7.0%
Private Equity	5.9%	10.0%
Real assets - Real estate	10.1%	9.0%
Real assets - Other (commodities)	6.0%	7.0%
Total Alternatives	32.1%	33.0%
Total Portfolio	100.0%	100.0%

*Escrow fund assets are included in the US Investment grade fixed income category.

The escrow assets, which represent 10% of the total as of December 31, 2014, 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.

Attachment B

Xcel Energy

Nuclear Decommissioning
External Fund Evaluation

Performance Summary – Qualified Fund
Performance Summary – Escrow Account
As of December 31, 2014

All Jurisdictions

TOTAL FUNDING PERIOD
PERFORMANCE SUMMARY OF NRC TRUST FUND
FROM MARCH 15, 1991 TO DECEMBER 31, 2014

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
03/15/91 Market Value	0	0	0	0
Contributions/Transfers	$989,471,187	$378,382,626	$297,905,907	$313,182,654
Market Value 12/31/14*	$1,541,566,032	$581,159,262	$465,388,774	$495,017,997
Increase in Market Value	$552,094,845	$202,776,636	$167,482,867	$181,835,343
Time Weighted Annualized Return 3/15/91-12/31/14	5.1%			

* 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	$459,055,822	$168,155,803	$139,116,610	$151,783,409
Realized Gains/(Losses)	35,244,699	11,904,304	10,967,698	12,372,697
Management Fees	-41,595,228	-15,427,167	-12,616,402	-13,551,658
Trustee Fees	-5,582,692	-1,998,802	-1,771,638	-1,812,251
Income Taxes	-129,604,274	-47,145,370	-38,692,859	-43,766,045
Unrealized Gains/(Losses)	234,576,518	87,287,868	70,479,458	76,809,192
Increase in Market Value	$552,094,845	$202,776,636	$167,482,867	$181,835,343

PERFORMANCE OF NRC TRUST FUND
FROM DECEMBER 31, 2013 TO DECEMBER 31, 2014

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value 12/31/13	$1,482,490,565	$558,519,247	$447,000,743	$476,970,574
Contributions/Transfers	$1,234,248	$817,404	$143,868	$272,976
Total	$1,483,724,813	$559,336,651	$447,144,611	$477,243,550
Market Value 12/31/14*	$1,541,566,032	$581,159,262	$465,388,774	$495,017,997
Increase in Market Value	$57,841,219	$21,822,610	$18,244,162	$17,774,447
Time Weighted Return 12/31/13-12/31/14	5.4%			

*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	$32,550,980	$12,272,916	$9,827,785	$10,450,280
Realized Gains/(Losses)	-623,033	-219,330	-168,120	-235,583
Management Fees	-7,458,050	-2,807,543	-2,246,135	-2,404,372
Trustee Fees	-789,821	-263,351	-263,223	-263,247
Income Taxes	-13,741,241	-4,988,259	-3,640,018	-5,112,963
Unrealized Gains/(Losses)	47,902,384	17,828,177	14,733,874	15,340,333
Increase in Market Value	$57,841,219	$21,822,610	$18,244,162	$17,774,447

TOTAL FUNDING PERIOD
PERFORMANCE SUMMARY OF ESCROW FUND
FROM OCTOBER 1, 2006 TO DECEMBER 31, 2014

	Total Fund
Transfer to Escrow Fund	$31,304,265
Contributions/Transfers	$106,189,359
Total 12/31/14	$137,493,624
Market Value 12/31/14*	$162,354,445
Increase in Market Value	$24,860,820
Time Weighted Annualized Return 10/01/06 - 12/31/14	2.8%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$27,678,004
Realized Gains/(Losses)	-3,637,349
Management Fees	-2,183,211
Trustee Fees	-366,921
Unrealized Gains/(Losses)	3,370,298
Increase in Market Value	$24,860,820

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

PERFORMANCE SUMMARY OF ESCROW FUND FROM DECEMBER 31, 2013 TO DECEMBER 31, 2014

	Total Fund
Market Value 12/31/13	$144,535,615
Contributions	5,904,222
Total	150,439,837
Market Value 12/31/14*	162,354,445
Decrease in Market Value	$11,914,608
Time Weighted Return 12/31/13 - 12/31/14	8.7%

MARKET VALUE CHANGE BY COMPONENTS

	Total Fund
Interest/Dividends	$6,368,026
Realized Gains/(Losses)	-1,948,837
Management Fees	-679,010
Trustee Fees	-41,162
Unrealized Gains/(Losses)	8,215,591
Increase in Market Value	$11,914,608

*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 Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
4,025,244.270 FIDELITY INSTL MM PRIME 690 996199196	100.00	4,025,244.27	4,025,244.27	100.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
226,172.800 FIDELITY INSTL MM PRIME 690 996199196	100.00	226,172.80	226,172.80	0.16	0.00
CASH		49.50	49.50	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**226,222.30**	**226,222.30**	**0.16**	**0.00**
EQUITY					
422.000 ABM INDUSTRIES INC 000957100	28.65	9,646.92	12,090.30	0.01	2,443.38
1,103.000 ADT CORP/THE 00101J106	36.23	26,542.50	39,961.69	0.03	13,419.19
3,914.000 AFLAC INC 001055102	61.09	179,867.87	239,106.26	0.17	59,238.39
762.000 AGCO CORP 001084102	45.20	30,154.04	34,442.40	0.02	4,288.36
698.000 AGL RESOURCES INC 001204106	54.51	27,672.25	38,047.98	0.03	10,375.73
4,392.000 AES CORP/VA 00130H105	13.77	48,415.08	60,477.84	0.04	12,062.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,788.000 AK STEEL HOLDING CORP 001547108	5.94	57,526.08	58,140.72	0.04	614.64
299.000 AMAG PHARMACEUTICALS INC 00163U106	42.62	5,142.80	12,743.38	0.01	7,600.58
208.000 AMC NETWORKS INC 00164V103	63.77	5,606.62	13,264.16	0.01	7,657.54
573.000 AOL INC 00184X105	46.17	8,256.93	26,455.41	0.02	18,198.48
31,775.000 AT&T INC 00206R102	33.59	1,020,210.89	1,067,322.25	0.74	47,111.36
98.000 AZZ INC 002474104	46.92	2,131.50	4,598.16	0.00	2,466.66
636.000 AARON'S INC 002535300	30.57	17,178.36	19,442.52	0.01	2,264.16
11,333.000 ABBOTT LABORATORIES 002824100	45.02	266,174.67	510,211.66	0.36	244,036.99
11,487.000 ABBVIE INC 00287Y109	65.44	290,299.00	751,709.28	0.52	461,410.28
303.000 ABIOMED INC 003654100	38.06	4,878.30	11,532.18	0.01	6,653.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
721.000 ACADIA HEALTHCARE CO INC 00404A109	61.21	16,164.82	44,132.41	0.03	27,967.59
321.000 ACADIA REALTY TRUST 004239109	32.03	6,480.99	10,281.63	0.01	3,800.64
1,185.000 ACI WORLDWIDE INC 004498101	20.17	15,102.21	23,901.45	0.02	8,799.24
407.000 ACORDA THERAPEUTICS INC 00484M106	40.87	9,995.92	16,634.09	0.01	6,638.17
3,362.000 ACTIVISION BLIZZARD INC 00507V109	20.15	39,420.70	67,744.30	0.05	28,323.60
546.000 ACTUANT CORP 00508X203	27.24	14,081.34	14,873.04	0.01	791.70
345.000 ACUITY BRANDS INC 00508Y102	140.07	18,864.60	48,324.15	0.03	29,459.55
645.000 ACXIOM CORP 005125109	20.27	7,759.35	13,074.15	0.01	5,314.80
3,967.000 ADOBE SYSTEMS INC 00724F101	72.70	150,905.98	288,400.90	0.20	137,494.92
237.000 ADTRAN INC 00738A106	21.80	4,917.75	5,166.60	0.00	248.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
774.000 ADVANCE AUTO PARTS INC 00751Y106	159.28	53,045.04	123,282.72	0.09	70,237.68
1,763.000 AECOM 00766T100	30.37	44,646.26	53,542.31	0.04	8,896.05
343.000 AEGERION PHARMACEUTICALS INC 00767E102	20.94	8,832.25	7,182.42	0.00	-1,649.83
264.000 AEGION CORP 00770F104	18.61	5,084.64	4,913.04	0.00	-171.60
430.000 AERIE PHARMACEUTICALS INC 00771V108	29.19	12,788.20	12,551.70	0.01	-236.50
18,093.000 AEROPOSTALE INC 007865108	2.32	64,411.08	41,975.76	0.03	-22,435.32
3,158.000 AETNA INC 00817Y108	88.83	123,907.60	280,525.14	0.20	156,617.54
331.000 AFFILIATED MANAGERS GROUP INC 008252108	212.24	30,627.17	70,251.44	0.05	39,624.27
2,763.000 AGILENT TECHNOLOGIES INC 00846U101	40.94	61,868.11	113,117.22	0.08	51,249.11
90.000 AIR METHODS CORP 009128307	44.03	2,197.80	3,962.70	0.00	1,764.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
502.000 AIR LEASE CORP 00912X302	34.31	13,023.13	17,223.62	0.01	4,200.49
1,785.000 AIR PRODUCTS & CHEMICALS INC 009158106	144.23	120,232.30	257,450.55	0.18	137,218.25
130.000 AIRGAS INC 009363102	115.18	6,608.69	14,973.40	0.01	8,364.71
1,291.000 AKAMAI TECHNOLOGIES INC 00971T101	62.96	43,448.49	81,281.36	0.06	37,832.87
756.000 AKORN INC 009728106	36.20	9,880.92	27,367.20	0.02	17,486.28
1,288.000 ALASKA AIR GROUP INC 011659109	59.76	21,574.00	76,970.88	0.05	55,396.88
220.000 ALBANY INTERNATIONAL CORP 012348108	37.99	5,442.80	8,357.80	0.01	2,915.00
7,869.000 ALCOA INC 013817101	15.79	69,163.85	124,251.51	0.09	55,087.66
331.000 ALEXANDER & BALDWIN INC 014491104	39.26	6,971.79	12,995.06	0.01	6,023.27
137.000 ALERE INC 01449J105	38.00	4,737.46	5,206.00	0.00	468.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
47.000 ALEXANDER'S INC 014752109	437.18	15,373.73	20,547.46	0.01	5,173.73
585.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	88.74	40,491.22	51,912.90	0.04	11,421.68
650.000 ALEXION PHARMACEUTICALS INC 015351109	185.03	28,170.82	120,269.50	0.08	92,098.68
488.000 ALIGN TECHNOLOGY INC 016255101	55.91	10,784.80	27,284.08	0.02	16,499.28
95.000 ALLEGHANY CORP 017175100	463.50	26,568.30	44,032.50	0.03	17,464.20
166.000 ALLEGHENY TECHNOLOGIES INC 01741R102	34.77	4,955.10	5,771.82	0.00	816.72
2,423.000 ALLERGAN INC/UNITED STATES 018490102	212.59	137,601.45	515,105.57	0.36	377,504.12
243.000 ALLETE INC 018522300	55.14	9,907.11	13,399.02	0.01	3,491.91
284.000 ALLIANCE DATA SYSTEMS CORP 018581108	286.05	39,182.12	81,238.20	0.06	42,056.08
571.000 ALLIANT ENERGY CORP 018802108	66.42	24,943.17	37,925.82	0.03	12,982.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
230.000 ALLIANT TECHSYSTEMS INC 018804104	116.25	18,611.60	26,737.50	0.02	8,125.90
17,947.000 ALLIED NEVADA GOLD CORP 019344100	0.87	68,491.14	15,613.89	0.01	-52,877.25
3,295.000 ALLSTATE CORP/THE 020002101	70.25	103,918.91	231,473.75	0.16	127,554.84
531.000 ALTERA CORP 021441100	36.94	9,859.40	19,615.14	0.01	9,755.74
12,578.000 ALTRIA GROUP INC 02209S103	49.27	214,704.12	619,718.06	0.43	405,013.94
2,050.000 AMAZON.COM INC 023135106	310.35	137,196.58	636,217.50	0.44	499,020.92
69.000 AMERCO 023586100	284.26	6,606.06	19,613.94	0.01	13,007.88
1,767.000 AMEREN CORP 023608102	46.13	59,630.12	81,511.71	0.06	21,881.59
2,871.000 AMERICAN AIRLINES GROUP INC 02376R102	53.63	111,954.66	153,971.73	0.11	42,017.07
227.000 AMERICAN ASSETS TRUST INC 024013104	39.81	5,077.99	9,036.87	0.01	3,958.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
545.000 AMERICAN AXLE & MANUFACTURING 024061103	22.59	6,058.20	12,311.55	0.01	6,253.35
540.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.36	18,694.80	22,334.40	0.02	3,639.60
3,925.000 AMERICAN CAPITAL LTD 02503Y103	14.61	35,913.75	57,344.25	0.04	21,430.50
3,836.000 AMERICAN ELECTRIC POWER CO INC 025537101	60.72	141,486.08	232,921.92	0.16	91,435.84
473.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.19	5,832.09	13,806.87	0.01	7,974.78
6,983.000 AMERICAN EXPRESS CO 025816109	93.04	379,193.17	649,698.32	0.45	270,505.15
846.000 AMERICAN FINANCIAL GROUP INC/O 025932104	60.72	24,968.34	51,369.12	0.04	26,400.78
10,844.000 AMERICAN INTERNATIONAL GROUP I 026874784	56.01	406,564.49	607,372.44	0.42	200,807.95
139.000 AMERICAN PUBLIC EDUCATION INC 02913V103	36.87	4,630.09	5,124.93	0.00	494.84
187.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103	51.50	5,864.32	9,630.50	0.01	3,766.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,150.000 AMERICAN TOWER CORP 03027X100	98.85	139,881.74	311,377.50	0.22	171,495.76
1,207.000 AMERICAN WATER WORKS CO INC 030420103	53.30	42,866.08	64,333.10	0.04	21,467.02
19.000 AMERISAFE INC 03071H100	42.36	421.80	804.84	0.00	383.04
1,368.000 AMERISOURCEBERGEN CORP 03073E105	90.16	61,769.36	123,338.88	0.09	61,569.52
1,716.000 AMERIPRISE FINANCIAL INC 03076C106	132.25	80,214.18	226,941.00	0.16	146,726.82
2,223.000 AMETEK INC 031100100	52.63	65,340.74	116,996.49	0.08	51,655.75
5,537.000 AMGEN INC 031162100	159.29	304,437.26	881,988.73	0.61	577,551.47
1,488.000 AMPHENOL CORP 032095101	53.81	44,896.02	80,069.28	0.06	35,173.26
8,862.000 AMPIO PHARMACEUTICALS INC 03209T109	3.43	73,731.84	30,396.66	0.02	-43,335.18
194.000 AMSURG CORP 03232P405	54.73	4,974.16	10,617.62	0.01	5,643.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
272.000 AMTRUST FINANCIAL SERVICES INC 032359309	56.25	4,958.94	15,300.00	0.01	10,341.06
669.000 ANACOR PHARMACEUTICALS INC 032420101	32.25	22,659.03	21,575.25	0.02	-1,083.78
3,417.000 ANADARKO PETROLEUM CORP 032511107	82.50	154,679.99	281,902.50	0.20	127,222.51
2,150.000 ANALOG DEVICES INC 032654105	55.52	82,451.20	119,368.00	0.08	36,916.80
187.000 ANDERSONS INC/THE 034164103	53.14	4,965.47	9,937.18	0.01	4,971.71
231.000 ANIXTER INTERNATIONAL INC 035290105	88.46	14,125.65	20,434.26	0.01	6,308.61
414.000 ANN INC 035623107	36.48	10,780.56	15,102.72	0.01	4,322.16
730.000 ANSYS INC 03662Q105	82.00	34,079.88	59,860.00	0.04	25,780.12
1,794.000 ANTHEM INC 036752103	125.67	136,936.20	225,451.98	0.16	88,515.78
2,493.000 APACHE CORP 037411105	62.67	167,414.44	156,236.31	0.11	-11,178.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,011.000 APARTMENT INVESTMENT & MANAGEM 03748R101	37.15	25,289.01	37,558.65	0.03	12,269.64
924.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.36	15,073.27	15,116.64	0.01	43.37
40,598.000 APPLE INC 037833100	110.38	461,101.07	4,481,207.24	3.12	4,020,106.17
337.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	45.59	11,522.03	15,363.83	0.01	3,841.80
7,109.000 APPLIED MATERIALS INC 038222105	24.92	93,940.27	177,156.28	0.12	83,216.01
535.000 APTARGROUP INC 038336103	66.84	27,081.70	35,759.40	0.02	8,677.70
3,633.000 AQUA AMERICA INC 03836W103	26.70	53,303.37	97,001.10	0.07	43,697.73
519.000 ARCBEST CORP 03937C105	46.37	10,037.46	24,066.03	0.02	14,028.57
3,020.000 ARCH COAL INC 039380100	1.78	12,437.84	5,375.60	0.00	-7,062.24
5,479.000 ARCHER-DANIELS-MIDLAND CO 039483102	52.00	171,013.29	284,908.00	0.20	113,894.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,649.000 ARES CAPITAL CORP 04010L103	15.61	24,124.87	25,732.65	0.02	1,607.78
11,908.000 ARIAD PHARMACEUTICALS INC 04033A100	6.87	70,835.82	81,807.96	0.06	10,972.14
16,991.000 ARMOUR RESIDENTIAL REIT INC 042315101	3.68	73,740.94	62,526.88	0.04	-11,214.06
168.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	51.12	7,393.68	8,588.16	0.01	1,194.48
984.000 ARRIS GROUP INC 04270V106	30.19	10,784.64	29,706.96	0.02	18,922.32
1,053.000 ARROW ELECTRONICS INC 042735100	57.89	35,296.56	60,958.17	0.04	25,661.61
442.000 ARROW FINANCIAL CORP 042744102	27.49	9,789.92	12,150.58	0.01	2,360.66
549.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	50.53	29,561.75	27,740.97	0.02	-1,820.78
593.000 ARUBA NETWORKS INC 043176106	18.18	8,723.03	10,780.74	0.01	2,057.71
124.000 ASCENA RETAIL GROUP INC 04351G101	12.56	2,060.26	1,557.44	0.00	-502.82

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,195.000 ASHFORD HOSPITALITY TRUST INC 044103109	10.48	10,372.60	12,523.60	0.01	2,151.00
13.000 ASHFORD INC 044104107	94.00	727.98	1,222.00	0.00	494.02
683.000 ASHLAND INC 044209104	119.76	37,612.81	81,796.08	0.06	44,183.27
1,040.000 ASPEN TECHNOLOGY INC 045327103	35.02	20,317.25	36,420.80	0.03	16,103.55
963.000 ASSOCIATED BANC-CORP 045487105	18.63	10,275.21	17,940.69	0.01	7,665.48
444.000 ASSURANT INC 04621X108	68.43	18,131.88	30,382.92	0.02	12,251.04
142.000 ASTEC INDUSTRIES INC 046224101	39.31	4,979.94	5,582.02	0.00	602.08
211.000 ATHENAHEALTH INC 04685W103	145.70	20,047.93	30,742.70	0.02	10,694.77
7,175.000 ATLANTIC POWER CORP 04878Q863	2.71	28,197.75	19,444.25	0.01	-8,753.50
3,302.000 ATMEL CORP 049513104	8.40	20,835.62	27,720.29	0.02	6,884.67

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
778.000 ATMOS ENERGY CORP 049560105	55.74	24,258.04	43,365.72	0.03	19,107.68
51.000 ATRION CORP 049904105	340.01	10,220.40	17,340.51	0.01	7,120.11
450.000 ATWOOD OCEANICS INC 050095108	28.37	18,841.50	12,766.50	0.01	-6,075.00
1,824.000 AUTODESK INC 052769106	60.06	63,004.24	109,549.44	0.08	46,545.20
389.000 AUTOLIV INC 052800109	106.12	20,360.26	41,280.68	0.03	20,920.42
2,190.000 AUTOMATIC DATA PROCESSING INC 053015103	83.37	82,544.41	182,580.30	0.13	100,035.89
216.000 AUTONATION INC 05329W102	60.41	9,871.20	13,048.56	0.01	3,177.36
254.000 AUXILIUM PHARMACEUTICALS INC 05334D107	34.39	4,859.02	8,733.79	0.01	3,874.77
491.000 AVERY DENNISON CORP 053611109	51.88	19,961.42	25,473.08	0.02	5,511.66
835.000 AVIS BUDGET GROUP INC 053774105	66.33	13,201.35	55,385.55	0.04	42,184.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
944.000 AVNET INC 053807103	43.02	30,089.27	40,610.88	0.03	10,521.61
3,049.000 AXCELIS TECHNOLOGIES INC 054540109	2.56	5,366.24	7,805.44	0.01	2,439.20
153.000 AXIALL CORP 05463D100	42.47	3,642.93	6,497.91	0.00	2,854.98
3,251.000 BB&T CORP 054937107	38.89	96,487.61	126,431.39	0.09	29,943.78
224.000 B&G FOODS INC 05508R106	29.90	4,650.24	6,697.60	0.00	2,047.36
672.000 BOK FINANCIAL CORP 05561Q201	60.04	35,207.42	40,346.88	0.03	5,139.46
1,005.000 BABCOCK & WILCOX CO/THE 05615F102	30.30	25,984.37	30,451.50	0.02	4,467.13
135.000 BADGER METER INC 056525108	59.35	4,965.30	8,012.25	0.01	3,046.95
910.000 BAKER HUGHES INC 057224107	56.07	39,952.28	51,023.70	0.04	11,071.42
123.000 BALCHEM CORP 057665200	66.64	5,078.67	8,196.72	0.01	3,118.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
450.000 BALL CORP 058498106	68.17	19,800.00	30,676.50	0.02	10,876.50
132.000 BANCFIRST CORP 05945F103	63.39	5,043.72	8,367.48	0.01	3,323.76
657.000 BANCORPSOUTH INC 059692103	22.51	6,878.79	14,789.07	0.01	7,910.28
516.000 BANCORP INC/THE 05969A105	10.89	5,154.84	5,619.24	0.00	464.40
54,853.000 BANK OF AMERICA CORP 060505104	17.89	679,947.45	981,320.17	0.68	301,372.72
876.000 BANK OF HAWAII CORP 062540109	59.31	40,008.36	51,955.56	0.04	11,947.20
23.000 BANK OF MONTREAL 063671101	70.73	954.29	1,626.79	0.00	672.50
1,382.000 BANK MUTUAL CORP 063750103	6.86	4,906.10	9,480.52	0.01	4,574.42
448.000 BANK OF THE OZARKS INC 063904106	37.92	5,622.40	16,988.16	0.01	11,365.76
3,815.000 BANK OF NEW YORK MELLON CORP/T 064058100	40.57	100,542.13	154,774.55	0.11	54,232.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
266.000 BANKUNITED INC 06652K103	28.97	7,097.57	7,706.02	0.01	608.45
678.000 CR BARD INC 067383109	166.62	50,908.17	112,968.36	0.08	62,060.19
433.000 BARNES GROUP INC 067806109	37.01	10,158.18	16,025.33	0.01	5,867.15
4,574.000 BAXTER INTERNATIONAL INC 071813109	73.29	207,112.54	335,228.46	0.23	128,115.92
554.000 B/E AEROSPACE INC 073302101	58.02	12,226.66	32,143.08	0.02	19,916.42
366.000 BEACON ROOFING SUPPLY INC 073685109	27.80	8,132.52	10,174.80	0.01	2,042.28
3,520.000 BEAZER HOMES USA INC 07556Q881	19.36	70,111.06	68,147.20	0.05	-1,963.86
6,792.000 BEBE STORES INC 075571109	2.19	18,070.80	14,874.48	0.01	-3,196.32
1,941.000 BECTON DICKINSON AND CO 075887109	139.16	135,800.51	270,109.56	0.19	134,309.05
1,977.000 BED BATH & BEYOND INC 075896100	76.17	76,367.16	150,588.09	0.10	74,220.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
377.000 BELDEN INC 077454106	78.81	12,226.11	29,711.37	0.02	17,485.26
838.000 BEMIS CO INC 081437105	45.21	27,718.44	37,885.98	0.03	10,167.54
483.000 BENCHMARK ELECTRONICS INC 08160H101	25.44	7,515.48	12,287.52	0.01	4,772.04
614.000 BENEFICIAL MUTUAL BANCORP INC 08173R104	12.27	5,004.10	7,533.78	0.01	2,529.68
924.000 WR BERKLEY CORP 084423102	51.26	25,017.89	47,364.24	0.03	22,346.35
12,119.000 BERKSHIRE HATHAWAY INC 084670702	150.15	981,510.65	1,819,667.85	1.27	838,157.20
233.000 BERKSHIRE HILLS BANCORP INC 084680107	26.66	5,063.09	6,211.78	0.00	1,148.69
1,496.000 BEST BUY CO INC 086516101	38.98	21,464.76	58,314.08	0.04	36,849.32
692.000 BIG LOTS INC 089302103	40.02	13,930.52	27,693.84	0.02	13,763.32
398.000 BIOMARIN PHARMACEUTICAL INC 09061G101	90.40	9,751.00	35,979.20	0.03	26,228.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,006.000 BIOGEN IDEC INC 09062X103	339.45	104,323.96	341,486.70	0.24	237,162.74
1,044.000 BIOMED REALTY TRUST INC 09063H107	21.54	19,575.00	22,487.76	0.02	2,912.76
156.000 BIO-TECHNE CORP 09073M104	92.40	10,007.40	14,414.40	0.01	4,407.00
3.000 BIOLASE INC 090911108	2.63	0.00	7.89	0.00	7.89
166.000 BLACK HILLS CORP 092113109	53.04	4,968.38	8,804.64	0.01	3,836.26
188.000 BLACKBAUD INC 09227Q100	43.26	4,998.92	8,132.88	0.01	3,133.96
194.000 BLACKHAWK NETWORK HOLDINGS INC 09238E203	37.69	4,588.10	7,311.86	0.01	2,723.76
896.000 BLACKROCK INC 09247X101	357.56	172,961.94	320,373.76	0.22	147,411.82
1,217.000 H&R BLOCK INC 093671105	33.68	26,575.33	40,988.56	0.03	14,413.23
646.000 BLUCORA INC 095229100	13.85	9,864.42	8,947.10	0.01	-917.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,747.000 BOEING CO/THE 097023105	129.98	370,342.60	617,015.06	0.43	246,672.46
3,866.000 BON-TON STORES INC/THE 09776J101	7.41	39,781.14	28,647.06	0.02	-11,134.08
1,583.000 BORGWARNER INC 099724106	54.95	48,788.35	86,985.85	0.06	38,197.50
1,157.000 BOSTON PROPERTIES INC 101121101	128.69	118,577.81	148,894.33	0.10	30,316.52
9,144.000 BOSTON SCIENTIFIC CORP 101137107	13.25	59,473.34	121,158.00	0.08	61,684.66
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.28	5,080.32	5,460.48	0.00	380.16
610.000 BOYD GAMING CORP 103304101	12.78	5,032.50	7,795.80	0.01	2,763.30
1,639.000 BRANDYWINE REALTY TRUST 105368203	15.98	20,192.48	26,191.22	0.02	5,998.74
1,187.000 BRIGHTCOVE INC 10921T101	7.78	10,113.24	9,234.86	0.01	-878.38
674.000 BRINKER INTERNATIONAL INC 109641100	58.69	16,560.18	39,557.06	0.03	22,996.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,104.000 BRISTOL-MYERS SQUIBB CO 110122108	59.03	332,458.23	773,529.12	0.54	441,070.89
88.000 BRISTOW GROUP INC 110394103	65.79	4,955.28	5,789.52	0.00	834.24
914.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	46.18	19,651.00	42,208.52	0.03	22,557.52
3,503.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	11.84	20,317.40	41,475.52	0.03	21,158.12
1,195.000 BROOKDALE SENIOR LIVING INC 112463104	36.67	25,138.68	43,820.65	0.03	18,681.97
925.000 BROWN & BROWN INC 115236101	32.91	23,300.75	30,441.75	0.02	7,141.00
1,186.000 BROWN-FORMAN CORP 115637209	87.84	47,494.78	104,178.24	0.07	56,683.46
68.000 BRUNOS INC NEW 116881202	10.00	680.00	680.00	0.00	0.00
1,071.000 BRUNSWICK CORP/DE 117043109	51.26	23,452.29	54,899.46	0.04	31,447.17
337.000 BUFFALO WILD WINGS INC 119848109	180.38	23,482.25	60,788.06	0.04	37,305.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
479.000 BURLINGTON STORES INC 122017106	47.26	21,789.71	22,637.54	0.02	847.83
242.000 CAI INTERNATIONAL INC 12477X106	23.20	4,927.12	5,614.40	0.00	687.28
1,851.000 CBL & ASSOCIATES PROPERTIES IN 124830100	19.42	31,057.90	35,946.42	0.03	4,888.52
5,175.000 CBS CORP 124857202	55.34	146,718.50	286,384.50	0.20	139,666.00
419.000 CBOE HOLDINGS INC 12503M108	63.42	10,102.09	26,572.98	0.02	16,470.89
2,246.000 CBRE GROUP INC 12504L109	34.25	44,178.82	76,925.50	0.05	32,746.68
730.000 CDK GLOBAL INC 12508E101	40.76	11,566.70	29,754.80	0.02	18,188.10
530.000 CF INDUSTRIES HOLDINGS INC 125269100	272.54	74,583.45	144,446.20	0.10	69,862.75
2,295.000 CIGNA CORP 125509109	102.91	89,344.12	236,178.45	0.16	146,834.33
1,557.000 CIT GROUP INC 125581801	47.83	55,680.02	74,471.31	0.05	18,791.29

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,034.000 CME GROUP INC/IL 12572Q105	88.65	61,785.31	91,664.10	0.06	29,878.79
216.000 CSS INDUSTRIES INC 125906107	27.64	4,965.84	5,970.24	0.00	1,004.40
749.000 CNA FINANCIAL CORP 126117100	38.71	20,432.72	28,993.79	0.02	8,561.07
1,763.000 CNO FINANCIAL GROUP INC 12621E103	17.22	12,781.75	30,358.86	0.02	17,577.11
278.000 CSG SYSTEMS INTERNATIONAL INC 126349109	25.07	5,017.90	6,969.46	0.00	1,951.56
8,241.000 CSX CORP 126408103	36.23	88,893.20	298,571.43	0.21	209,678.23
86.000 CSR PLC 12640Y205 ADR	52.66	1,262.45	4,528.76	0.00	3,266.31
551.000 CTS CORP 126501105	17.83	4,959.00	9,824.33	0.01	4,865.33
710.000 CVB FINANCIAL CORP 126600105	16.02	6,248.00	11,374.20	0.01	5,126.20
9,853.000 CVS HEALTH CORP 126650100	96.31	327,759.76	948,942.43	0.66	621,182.67

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,723.000 CYS INVESTMENTS INC 12673A108	8.72	77,390.36	76,064.56	0.05	-1,325.80
3,046.000 CA INC 12673P105	30.45	72,084.81	92,750.70	0.06	20,665.89
587.000 CABELA'S INC 126804301	52.71	18,853.89	30,940.77	0.02	12,086.88
522.000 CABOT CORP 127055101	43.86	20,065.68	22,894.92	0.02	2,829.24
3,090.000 CABOT OIL & GAS CORP 127097103	29.61	49,820.61	91,494.90	0.06	41,674.29
2,138.000 CADENCE DESIGN SYSTEMS INC 127387108	18.97	21,828.98	40,557.86	0.03	18,728.88
145.000 CAESARS ENTERTAINMENT CORP 127686103	15.69	1,856.00	2,275.05	0.00	419.05
778.000 CAESARS ACQUISITION CO 12768T103	10.31	6,721.92	8,021.18	0.01	1,299.26
449.000 CALGON CARBON CORP 129603106	20.78	7,835.05	9,330.22	0.01	1,495.17
2,219.000 CALIFORNIA RESOURCES CORP 13057Q107	5.51	9,315.59	12,226.69	0.01	2,911.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
781.000 CALLAWAY GOLF CO 131193104	7.70	4,810.96	6,013.70	0.00	1,202.74
4,559.000 CALPINE CORP 131347304	22.13	57,718.95	100,890.67	0.07	43,171.72
558.000 CAMDEN PROPERTY TRUST 133131102	73.84	35,583.66	41,202.72	0.03	5,619.06
1,945.000 CAMERON INTERNATIONAL CORP 13342B105	49.95	80,357.67	97,152.75	0.07	16,795.08
1,259.000 CAMPBELL SOUP CO 134429109	44.00	42,692.69	55,396.00	0.04	12,703.31
117.000 CAPELLA EDUCATION CO 139594105	76.96	4,999.41	9,004.32	0.01	4,004.91
1,683.000 CAPITAL ONE FINANCIAL CORP 14040H105	82.55	94,733.83	138,931.65	0.10	44,197.82
550.000 CAPITAL SENIOR LIVING CORP 140475104	24.91	10,114.50	13,700.50	0.01	3,586.00
56.000 CARBO CERAMICS INC 140781105	40.05	5,087.60	2,242.80	0.00	-2,844.80
2,651.000 CARDINAL HEALTH INC 14149Y108	80.73	125,703.89	214,015.23	0.15	88,311.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
343.000 CARDTRONICS INC 14161H108	38.58	7,487.69	13,232.94	0.01	5,745.25
1,422.000 CAREFUSION CORP 14170T101	59.34	49,087.89	84,381.48	0.06	35,293.59
487.000 CARLISLE COS INC 142339100	90.24	23,103.28	43,946.88	0.03	20,843.60
1,937.000 CARMAX INC 143130102	66.58	50,536.33	128,965.46	0.09	78,429.13
350.000 CARPENTER TECHNOLOGY CORP 144285103	49.25	18,644.50	17,237.50	0.01	-1,407.00
727.000 CARTER'S INC 146229109	87.31	29,892.09	63,474.37	0.04	33,582.28
331.000 CASEY'S GENERAL STORES INC 147528103	90.32	14,247.60	29,895.92	0.02	15,648.32
517.000 CATAMARAN CORP 148887102	51.75	9,634.31	26,754.75	0.02	17,120.44
4,928.000 CATERPILLAR INC 149123101	91.53	308,925.97	451,059.84	0.31	142,133.87
160.000 CATHAY GENERAL BANCORP 149150104	25.59	2,235.20	4,094.40	0.00	1,859.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
211.000 CAVCO INDUSTRIES INC 149568107	79.27	9,826.27	16,725.97	0.01	6,899.70
327.000 CAVIUM INC 14964U108	61.82	10,048.71	20,215.14	0.01	10,166.43
969.000 CEDAR REALTY TRUST INC 150602209	7.34	4,903.14	7,112.46	0.00	2,209.32
360.000 CELADON GROUP INC 150838100	22.69	4,867.20	8,168.40	0.01	3,301.20
1,375.000 CELANESE CORP 150870103	59.96	44,646.25	82,445.00	0.06	37,798.75
6,831.000 CELGENE CORP 151020104	111.86	182,871.28	764,115.66	0.53	581,244.38
1,112.000 CELLDEX THERAPEUTICS INC 15117B103	18.25	7,261.36	20,294.00	0.01	13,032.64
398.000 CENTENE CORP 15135B101	103.85	13,476.28	41,332.30	0.03	27,856.02
5,131.000 CENTERPOINT ENERGY INC 15189T107	23.43	74,714.02	120,219.33	0.08	45,505.31
196.000 CENTERSTATE BANKS INC 15201P109	11.91	1,250.48	2,334.36	0.00	1,083.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	21.50	4,889.59	7,976.50	0.01	3,086.91
781.000 CENTURY ALUMINUM CO 156431108	24.40	7,950.58	19,056.40	0.01	11,105.82
580.000 CENTURYLINK INC 156700106	39.58	20,295.95	22,956.40	0.02	2,660.45
491.000 CEPHEID 15670R107	54.14	15,849.48	26,582.74	0.02	10,733.26
2,320.000 CERNER CORP 156782104	64.66	62,322.62	150,011.20	0.10	87,688.58
2,787.000 CHANNELADVISOR CORP 159179100	21.58	74,134.20	60,143.46	0.04	-13,990.74
411.000 CHARLES RIVER LABORATORIES INT 159864107	63.64	16,152.30	26,156.04	0.02	10,003.74
234.000 CHART INDUSTRIES INC 16115Q308	34.20	11,678.94	8,002.80	0.01	-3,676.14
458.000 CHARTER COMMUNICATIONS INC 16117M305	166.62	24,961.82	76,311.96	0.05	51,350.14
2,957.000 CHATHAM LODGING TRUST 16208T102	28.97	66,118.52	85,664.29	0.06	19,545.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
470.000 CHEESECAKE FACTORY INC/THE 163072101	50.31	15,113.04	23,645.70	0.02	8,532.66
77.000 CHEMED CORP 16359R103	105.67	4,924.15	8,136.59	0.01	3,212.44
272.000 CHEMICAL FINANCIAL CORP 163731102	30.64	4,972.16	8,334.08	0.01	3,361.92
676.000 CHEMTURA CORP 163893209	24.73	13,824.20	16,717.48	0.01	2,893.28
888.000 CHENIERE ENERGY INC 16411R208	70.40	19,376.40	62,515.20	0.04	43,138.80
2,050.000 CHESAPEAKE ENERGY CORP 165167107	19.57	39,042.31	40,118.50	0.03	1,076.19
13,370.000 CHEVRON CORP 166764100	112.18	865,194.09	1,499,846.60	1.04	634,652.51
832.000 CHICAGO BRIDGE & IRON CO NV 167250109	41.98	28,427.57	34,927.36	0.02	6,499.79
1,879.000 CHICO'S FAS INC 168615102	16.21	23,908.69	30,458.59	0.02	6,549.90
208.000 CHILDREN'S PLACE INC/THE 168905107	57.00	9,191.52	11,856.00	0.01	2,664.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,172.000 CHIMERA INVESTMENT CORP 16934Q109	3.18	38,264.40	45,066.96	0.03	6,802.56
213.000 CHIPOTLE MEXICAN GRILL INC 169656105	684.51	42,466.61	145,800.63	0.10	103,334.02
358.000 CHIQUITA BRANDS INTERNATIONAL 170032809	14.46	3,157.56	5,176.68	0.00	2,019.12
1,819.000 CHUBB CORP/THE 171232101	103.47	94,712.24	188,211.93	0.13	93,499.69
1,134.000 CHURCH & DWIGHT CO INC 171340102	78.81	42,312.59	89,370.54	0.06	47,057.95
115.000 CHURCHILL DOWNS INC 171484108	95.30	4,940.40	10,959.50	0.01	6,019.10
1,857.000 CIENA CORP 171779309	19.41	31,006.71	36,044.37	0.03	5,037.66
680.000 CIMAREX ENERGY CO 171798101	106.00	41,044.80	72,080.00	0.05	31,035.20
1,350.000 CINCINNATI BELL INC 171871106	3.19	4,468.50	4,306.50	0.00	-162.00
177.000 CINCINNATI FINANCIAL CORP 172062101	51.83	4,980.78	9,173.91	0.01	4,193.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
739.000 CINEMARK HOLDINGS INC 17243V102	35.58	14,809.56	26,293.62	0.02	11,484.06
124.000 CIRCOR INTERNATIONAL INC 17273K109	60.28	4,977.36	7,474.72	0.01	2,497.36
523.000 CIRRUS LOGIC INC 172755100	23.57	8,969.45	12,327.11	0.01	3,357.66
22,630.000 CISCO SYSTEMS INC 17275R102	27.82	520,707.57	629,453.45	0.44	108,745.88
885.000 CINTAS CORP 172908105	78.44	31,602.30	69,419.40	0.05	37,817.10
13,950.000 CITIGROUP INC 172967424	54.11	549,848.32	754,834.50	0.53	204,986.18
1,272.000 CITRIX SYSTEMS INC 177376100	63.80	46,936.16	81,153.60	0.06	34,217.44
156.000 CITY HOLDING CO 177835105	46.53	4,907.76	7,258.68	0.01	2,350.92
150.000 CITY NATIONAL CORP/CA 178566105	80.81	9,775.50	12,121.50	0.01	2,346.00
1,170.000 CIVEO CORP 178787107	4.11	12,901.21	4,808.70	0.00	-8,092.51

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
401.000 CLARCOR INC 179895107	66.64	18,201.39	26,722.64	0.02	8,521.25
160.000 CLEARWATER PAPER CORP 18538R103	68.55	5,031.20	10,968.00	0.01	5,936.80
888.000 CLOROX CO/THE 189054109	104.21	59,580.15	92,538.48	0.06	32,958.33
941.000 COBALT INTERNATIONAL ENERGY IN 19075F106	8.89	12,411.79	8,365.49	0.01	-4,046.30
795.000 COBIZ FINANCIAL INC 190897108	13.13	4,984.65	10,438.35	0.01	5,453.70
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	88.03	10,121.02	14,612.98	0.01	4,491.96
28,053.000 COCA-COLA CO/THE 191216100	42.22	676,894.27	1,184,397.66	0.82	507,503.39
2,714.000 COCA-COLA ENTERPRISES INC 19122T109	44.22	57,587.91	120,013.08	0.08	62,425.17
8,433.000 COEUR MINING INC 192108504	5.11	75,728.34	43,092.63	0.03	-32,635.71
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	35.39	5,049.60	11,324.80	0.01	6,275.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
660.000 COGNEX CORP 192422103	41.33	11,121.00	27,277.80	0.02	16,156.80
4,167.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	52.66	84,978.16	219,434.22	0.15	134,456.06
200.000 COHERENT INC 192479103	60.72	10,368.00	12,144.00	0.01	1,776.00
157.000 COHEN & STEERS INC 19247A100	42.08	4,953.35	6,606.56	0.00	1,653.21
812.000 COLFAX CORP 194014106	51.57	31,773.56	41,874.84	0.03	10,101.28
7,557.000 COLGATE-PALMOLIVE CO 194162103	69.19	236,708.30	522,868.83	0.36	286,160.53
275.000 COLONY FINANCIAL INC 19624R106	23.82	5,035.25	6,550.50	0.00	1,515.25
314.000 COLUMBIA BANKING SYSTEM INC 197236102	27.61	5,221.82	8,669.54	0.01	3,447.72
252.000 COLUMBUS MCKINNON CORP/NY 199333105	28.04	4,956.84	7,066.08	0.00	2,109.24
13,714.000 COMCAST CORP 20030N101	58.01	335,884.20	795,549.14	0.55	459,664.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,603.000 COMERICA INC 200340107	46.84	43,855.14	75,084.52	0.05	31,229.38
1,325.100 COMMERCE BANCSHARES INC/MO 200525103	43.49	42,850.52	57,628.60	0.04	14,778.08
902.000 COMMERCIAL METALS CO 201723103	16.29	12,934.68	14,693.58	0.01	1,758.90
1,466.000 COMMUNITY BANK SYSTEM INC 203607106	38.13	35,579.82	55,898.58	0.04	20,318.76
144.000 COMMUNITY HEALTH SYSTEMS INC 203668108	53.92	2,537.28	7,764.48	0.01	5,227.20
739.000 COMMUNITY TRUST BANCORP INC 204149108	36.61	18,132.37	27,054.79	0.02	8,922.42
350.000 COMMVAULT SYSTEMS INC 204166102	51.69	14,434.00	18,091.50	0.01	3,657.50
132.000 COMPASS MINERALS INTERNATIONAL 20451N101	86.83	10,042.56	11,461.56	0.01	1,419.00
1,164.000 COMPUTER SCIENCES CORP 205363104	63.05	56,844.87	73,390.20	0.05	16,545.33
681.000 COMSTOCK RESOURCES INC 205768203	6.81	9,947.22	4,637.61	0.00	-5,309.61

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
213.000 COMTECH TELECOMMUNICATIONS COR 205826209	31.52	5,695.62	6,713.76	0.00	1,018.14
3,669.000 CONAGRA FOODS INC 205887102	36.28	89,927.19	133,111.32	0.09	43,184.13
572.000 CON-WAY INC 205944101	49.18	20,031.44	28,130.96	0.02	8,099.52
841.000 CONCHO RESOURCES INC 20605P101	99.75	47,240.88	83,889.75	0.06	36,648.87
161.000 CONMED CORP 207410101	44.96	4,929.82	7,238.56	0.01	2,308.74
170.000 CONNECTICUT WATER SERVICE INC 207797101	36.29	5,026.90	6,169.30	0.00	1,142.40
9,107.000 CONOCOPHILLIPS 20825C104	69.06	412,304.59	628,929.42	0.44	216,624.83
2,681.000 CONSOLIDATED EDISON INC 209115104	66.01	125,152.03	176,972.81	0.12	51,820.78
1,262.000 CONSTELLATION BRANDS INC 21036P108	98.17	27,473.74	123,890.54	0.09	96,416.80
15.000 CONTANGO OIL & GAS CO 21075N204	29.24	550.35	438.60	0.00	-111.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,051.000 CONTINENTAL RESOURCES INC/OK 212015101	38.36	27,224.23	40,316.36	0.03	13,092.13
1,515.000 CONVERGYS CORP 212485106	20.37	19,967.70	30,860.55	0.02	10,892.85
290.000 COOPER COS INC/THE 216648402	162.09	16,721.40	47,006.10	0.03	30,284.70
494.000 COOPER TIRE & RUBBER CO 216831107	34.65	9,835.54	17,117.10	0.01	7,281.56
698.000 COPART INC 217204106	36.49	12,427.89	25,470.02	0.02	13,042.13
192.000 CORELOGIC INC/UNITED STATES 21871D103	31.59	5,018.88	6,065.28	0.00	1,046.40
815.000 CORNERSTONE ONDEMAND INC 21925Y103	35.20	23,040.05	28,688.00	0.02	5,647.95
275.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102	72.53	11,280.50	19,945.75	0.01	8,665.25
568.000 CORPORATE OFFICE PROPERTIES TR 22002T108	28.37	12,342.64	16,114.16	0.01	3,771.52
2,613.000 COSTCO WHOLESALE CORP 22160K105	141.75	130,780.13	370,392.75	0.26	239,612.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315.000 COSTAR GROUP INC 22160N109	183.63	21,128.49	57,843.45	0.04	36,714.96
1,318.000 COTY INC 222070203	20.66	21,944.70	27,229.88	0.02	5,285.18
2,272.000 COUSINS PROPERTIES INC 222795106	11.42	15,008.44	25,946.24	0.02	10,937.80
474.000 COVANCE INC 222816100	103.84	24,887.06	49,220.16	0.03	24,333.10
1,244.000 COVANTA HOLDING CORP 22282E102	22.01	20,165.24	27,380.44	0.02	7,215.20
243.000 COVISINT CORP 22357R103	2.65	656.10	643.95	0.00	-12.15
4,682.000 COWEN GROUP INC 223622101	4.80	15,146.79	22,473.60	0.02	7,326.81
32.000 CRACKER BARREL OLD COUNTRY STO 22410J106	140.76	1,555.52	4,504.32	0.00	2,948.80
388.000 CRANE CO 224399105	58.70	18,197.20	22,775.60	0.02	4,578.40
633.000 CRAY INC 225223304	34.48	10,007.73	21,825.84	0.02	11,818.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
875.000 CREE INC 225447101	32.22	20,825.00	28,192.50	0.02	7,367.50
2,003.000 CROWN CASTLE INTERNATIONAL COR 22822V101	78.70	78,021.36	157,636.10	0.11	79,614.74
1,595.000 CROWN HOLDINGS INC 228368106	50.90	50,121.38	81,185.50	0.06	31,064.12
1,115.000 CUBESMART 229663109	22.07	15,017.41	24,608.05	0.02	9,590.64
477.000 CUBIST PHARMACEUTICALS INC 229678107	100.65	17,038.44	48,010.05	0.03	30,971.61
397.000 CUBIST PHARMACEUTIC CVR W I 229678123	0.04	853.55	15.88	0.00	-837.67
358.000 CULLEN/FROST BANKERS INC 229899109	70.64	20,037.26	25,289.12	0.02	5,251.86
345.000 CUMMINS INC 231021106	144.17	39,099.36	49,738.65	0.03	10,639.29
434.000 CURTISS-WRIGHT CORP 231561101	70.59	14,975.69	30,636.06	0.02	15,660.37
756.000 CYTEC INDUSTRIES INC 232820100	46.17	20,041.56	34,904.52	0.02	14,862.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,304.000 DCT INDUSTRIAL TRUST INC 233153204	35.66	36,919.11	46,500.64	0.03	9,581.53
2,602.000 DDR CORP 23317H102	18.36	33,588.36	47,772.72	0.03	14,184.36
2,394.000 DR HORTON INC 23331A109	25.29	38,117.85	60,544.26	0.04	22,426.41
280.000 DST SYSTEMS INC 233326107	94.15	14,316.40	26,362.00	0.02	12,045.60
1,343.000 DTE ENERGY CO 233331107	86.37	56,034.53	115,994.91	0.08	59,960.38
344.000 DSW INC 23334L102	37.30	8,514.00	12,831.20	0.01	4,317.20
1,772.000 DANA HOLDING CORP 235825205	21.74	26,361.34	38,523.28	0.03	12,161.94
4,545.000 DANAHER CORP 235851102	85.71	157,448.25	389,551.95	0.27	232,103.70
542.000 DARLING INGREDIENTS INC 237266101	18.16	9,647.60	9,842.72	0.01	195.12
872.000 DAVITA HEALTHCARE PARTNERS INC 23918K108	75.74	27,239.32	66,045.28	0.05	38,805.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
327.000 DEALERTRACK TECHNOLOGIES INC 242309102	44.31	6,981.45	14,489.37	0.01	7,507.92
2,046.000 DEAN FOODS CO 242370203	19.38	34,758.44	39,651.48	0.03	4,893.04
108.000 DECKERS OUTDOOR CORP 243537107	91.04	5,114.88	9,832.32	0.01	4,717.44
1,878.000 DEERE & CO 244199105	88.47	79,586.82	166,146.66	0.12	86,559.84
6,419.000 DELTA AIR LINES INC 247361702	49.19	57,186.69	315,750.61	0.22	258,563.92
409.000 DELUXE CORP 248019101	62.25	9,627.86	25,460.25	0.02	15,832.39
27,959.000 DENDREON CORP 24823Q107	0.07	66,304.77	2,041.01	0.00	-64,263.76
1,271.000 DENTSPLY INTERNATIONAL INC 249030107	53.27	36,468.17	67,706.17	0.05	31,238.00
831.000 DEVON ENERGY CORP 25179M103	61.21	51,705.98	50,865.51	0.04	-840.47
2,441.000 DIAMONDROCK HOSPITALITY CO 252784301	14.87	23,699.60	36,297.67	0.03	12,598.07

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
519.000 DIEBOLD INC 253651103	34.64	15,564.81	17,978.16	0.01	2,413.35
783.000 DIGITAL REALTY TRUST INC 253868103	66.30	40,172.40	51,912.90	0.04	11,740.50
208.000 DIGITALGLOBE INC 25389M877	30.97	5,044.00	6,441.76	0.00	1,397.76
357.000 DIME COMMUNITY BANCSHARES INC 253922108	16.28	5,083.68	5,811.96	0.00	728.28
327.000 DILLARD'S INC 254067101	125.18	18,357.87	40,933.86	0.03	22,575.99
123.000 DINEEQUITY INC 254423106	103.64	6,157.38	12,747.72	0.01	6,590.34
13,247.000 WALT DISNEY CO/THE 254687106	94.19	407,030.52	1,247,734.93	0.87	840,704.41
4,200.000 DISCOVER FINANCIAL SERVICES 254709108	65.49	101,117.46	275,058.00	0.19	173,940.54
919.000 DISCOVERY COMMUNICATIONS INC 25470F104	34.45	18,934.59	31,659.55	0.02	12,724.96
919.000 DISCOVERY COMMUNICATIONS INC 25470F302	33.72	18,239.40	30,988.68	0.02	12,749.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,491.000 DISH NETWORK CORP 25470M109	72.89	35,730.25	108,678.99	0.08	72,948.74
3,363.000 DIRECTV 25490A309	86.70	105,483.14	291,572.10	0.20	186,088.96
1,758.000 DOLLAR GENERAL CORP 256677105	70.70	68,029.80	124,290.60	0.09	56,260.80
2,060.000 DOLLAR TREE INC 256746108	70.38	60,408.58	144,982.80	0.10	84,574.22
4,647.000 DOMINION RESOURCES INC/VA 25746U109	76.90	179,418.35	357,354.30	0.25	177,935.95
658.000 DOMINO'S PIZZA INC 25754A201	94.17	28,175.56	61,963.86	0.04	33,788.30
530.000 DOMTAR CORP 257559203	40.22	19,629.76	21,316.60	0.01	1,686.84
1,062.000 DONALDSON CO INC 257651109	38.63	25,287.78	41,025.06	0.03	15,737.28
35.000 DONEGAL GROUP INC 257701201	15.98	442.05	559.30	0.00	117.25
1,055.000 RR DONNELLEY & SONS CO 257867101	16.81	10,033.05	17,729.28	0.01	7,696.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,302.000 DOUGLAS EMMETT INC 25960P109	28.40	20,154.96	36,976.80	0.03	16,821.84
1,480.000 DOVER CORP 260003108	71.72	58,873.43	106,145.60	0.07	47,272.17
7,066.000 DOW CHEMICAL CO/THE 260543103	45.61	258,456.00	322,280.26	0.22	63,824.26
137.000 DRESSER-RAND GROUP INC 261608103	81.80	6,880.14	11,206.60	0.01	4,326.46
214.000 DREW INDUSTRIES INC 26168L205	51.07	4,981.92	10,928.98	0.01	5,947.06
409.000 DRIL-QUIP INC 262037104	76.73	27,298.09	31,382.57	0.02	4,084.48
7,175.000 EI DU PONT DE NEMOURS & CO 263534109	73.94	311,205.96	530,519.50	0.37	219,313.54
2,180.000 DUKE REALTY CORP 264411505	20.20	25,549.60	44,036.00	0.03	18,486.40
5,609.000 DUKE ENERGY CORP 26441C204	83.54	297,666.99	468,575.86	0.33	170,908.87
429.000 DUN & BRADSTREET CORP/THE 26483E100	120.96	32,948.78	51,891.84	0.04	18,943.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,071.000 DUNKIN' BRANDS GROUP INC 265504100	42.65	34,657.56	45,678.15	0.03	11,020.59
321.000 DYCOM INDUSTRIES INC 267475101	35.09	4,798.95	11,263.89	0.01	6,464.94
452.000 DYNEGY INC 26817R108	30.35	9,953.04	13,718.20	0.01	3,765.16
15,672.000 EMC CORP/MA 268648102	29.74	219,466.26	466,085.28	0.32	246,619.02
265.000 EMC INSURANCE GROUP INC 268664109	35.46	5,005.85	9,396.90	0.01	4,391.05
3,577.000 EOG RESOURCES INC 26875P101	92.07	140,828.65	329,334.39	0.23	188,505.74
710.000 EQT CORP 26884L109	75.70	37,470.08	53,747.00	0.04	16,276.92
371.000 EPR PROPERTIES 26884U109	57.63	17,058.58	21,380.73	0.01	4,322.15
172.000 ERA GROUP INC 26885G109	21.15	3,226.87	3,637.80	0.00	410.93
3,295.000 E*TRADE FINANCIAL CORP 269246401	24.26	29,391.40	79,920.23	0.06	50,528.83

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
227.000 EAGLE MATERIALS INC 26969P108	76.03	14,862.68	17,258.81	0.01	2,396.13
2,079.000 EAST WEST BANCORP INC 27579R104	38.71	36,100.19	80,478.09	0.06	44,377.90
172.000 EASTGROUP PROPERTIES INC 277276101	63.32	9,958.80	10,891.04	0.01	932.24
838.000 EASTMAN CHEMICAL CO 277432100	75.86	57,445.42	63,570.68	0.04	6,125.26
8,344.000 EBAY INC 278642103	56.12	249,015.44	468,265.28	0.33	219,249.84
133.000 ECHOSTAR CORP 278768106	52.50	4,983.51	6,982.50	0.00	1,998.99
1,891.000 ECOLAB INC 278865100	104.52	82,287.55	197,647.32	0.14	115,359.77
3,175.000 EDISON INTERNATIONAL 281020107	65.48	134,590.47	207,899.00	0.14	73,308.53
296.000 EDWARDS LIFESCIENCES CORP 28176E108	127.38	16,996.32	37,704.48	0.03	20,708.16
2,668.000 ELECTRONIC ARTS INC 285512109	47.02	42,005.34	125,436.02	0.09	83,430.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
309.000 ELECTRONICS FOR IMAGING INC 286082102	42.83	5,101.59	13,234.47	0.01	8,132.88
532.000 EMCOR GROUP INC 29084Q100	44.49	15,119.44	23,668.68	0.02	8,549.24
5,285.000 EMERSON ELECTRIC CO 291011104	61.73	222,523.08	326,243.05	0.23	103,719.97
262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	29.74	4,878.44	7,791.88	0.01	2,913.44
220.000 ENCORE WIRE CORP 292562105	37.33	5,108.40	8,212.60	0.01	3,104.20
573.000 ENERGEN CORP 29265N108	63.76	31,497.81	36,534.48	0.03	5,036.67
256.000 ENERGIZER HOLDINGS INC 29266R108	128.56	20,043.54	32,911.36	0.02	12,867.82
329.000 ENERSYS 29275Y102	61.72	12,202.61	20,305.88	0.01	8,103.27
16.000 ENPRO INDUSTRIES INC 29355X107	62.76	714.88	1,004.16	0.00	289.28
1,068.000 ENTEGRIS INC 29362U104	13.21	10,455.72	14,108.28	0.01	3,652.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,693.000 ENTERCOM COMMUNICATIONS CORP 293639100	12.16	10,346.09	20,586.88	0.01	10,240.79
159.000 ENTERGY CORP 29364G103	87.48	10,080.60	13,909.32	0.01	3,828.72
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	19.73	5,190.90	7,694.70	0.01	2,503.80
5,585.000 ENTROPIC COMMUNICATIONS INC 29384R105	2.53	13,906.65	14,130.05	0.01	223.40
1,208.000 EQUIFAX INC 294429105	80.87	46,012.32	97,690.96	0.07	51,678.64
240.000 EQUINIX INC 29444U502	226.73	24,996.92	54,415.20	0.04	29,418.28
1,496.000 EQUITY COMMONWEALTH 294628102	25.67	29,873.99	38,402.32	0.03	8,528.33
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	51.55	9,962.80	15,052.60	0.01	5,089.80
2,621.000 EQUITY RESIDENTIAL 29476L107	71.84	133,778.88	188,292.64	0.13	54,513.76
432.000 ESSEX PROPERTY TRUST INC 297178105	206.60	62,724.18	89,251.20	0.06	26,527.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
243.000 ESTERLINE TECHNOLOGIES CORP 297425100	109.68	17,802.18	26,652.24	0.02	8,850.06
242.000 ETHAN ALLEN INTERIORS INC 297602104	30.97	5,055.38	7,494.74	0.01	2,439.36
195.000 EURONET WORLDWIDE INC 298736109	54.90	2,932.80	10,705.50	0.01	7,772.70
427.000 EVERCORE PARTNERS INC 29977A105	52.37	15,145.56	22,361.99	0.02	7,216.43
625.000 EXACT SCIENCES CORP 30063P105	27.44	5,131.25	17,150.00	0.01	12,018.75
931.000 EXCEL TRUST INC 30068C109	13.39	10,697.19	12,466.09	0.01	1,768.90
3,362.000 EXELON CORP 30161N101	37.08	102,626.58	124,662.96	0.09	22,036.38
1,464.000 EXELIS INC 30162A108	17.53	16,722.82	25,663.92	0.02	8,941.10
2,005.000 EXONE CO/THE 302104104	16.80	75,388.00	33,684.00	0.02	-41,704.00
856.000 EXPEDIA INC 30212P303	85.36	31,812.07	73,068.16	0.05	41,256.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,361.000 EXPRESS SCRIPTS HOLDING CO 30219G108	84.67	178,670.59	453,915.87	0.32	275,245.28
25,835.000 EXXON MOBIL CORP 30231G102	92.45	1,678,300.10	2,388,445.75	1.66	710,145.65
308.000 FEI CO 30241L109	90.35	11,201.96	27,827.80	0.02	16,625.84
757.000 FMC CORP 302491303	57.03	45,804.07	43,171.71	0.03	-2,632.36
667.000 FMC TECHNOLOGIES INC 30249U101	46.84	14,307.98	31,242.28	0.02	16,934.30
3,316.000 FNB CORP/PA 302520101	13.32	33,524.76	44,169.12	0.03	10,644.36
528.000 FXCM INC 302693106	16.57	5,169.12	8,748.96	0.01	3,579.84
165.000 FTD COS INC 30281V108	34.82	3,787.68	5,745.30	0.00	1,957.62
10,403.000 FACEBOOK INC 30303M102	78.02	247,871.86	811,642.06	0.56	563,770.20
317.000 FAIR ISAAC CORP 303250104	72.30	9,189.83	22,919.10	0.02	13,729.27

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 FAIRPOINT COMMUNICATIONS INC 305560302	14.21	13,671.10	14,210.00	0.01	538.90
123.000 FARO TECHNOLOGIES INC 311642102	62.68	5,098.35	7,709.64	0.01	2,611.29
1,707.000 FASTENAL CO 311900104	47.56	54,625.65	81,184.92	0.06	26,559.27
702.000 FEDERAL-MOGUL HOLDINGS CORP 313549404	16.09	7,083.18	11,295.18	0.01	4,212.00
420.000 FEDERAL REALTY INVESTMENT TRUS 313747206	133.46	35,232.06	56,053.20	0.04	20,821.14
208.000 FEDERATED INVESTORS INC 314211103	32.93	4,915.04	6,849.44	0.00	1,934.40
2,309.000 FEDEX CORP 31428X106	173.66	238,678.42	400,980.94	0.28	162,302.52
3,702.000 FELCOR LODGING TRUST INC 31430F101	10.82	21,175.44	40,055.64	0.03	18,880.20
1,561.000 FERRO CORP 315405100	12.96	8,366.96	20,230.56	0.01	11,863.60
325.000 F5 NETWORKS INC 315616102	130.47	20,198.75	42,401.13	0.03	22,202.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,087.000 FIDELITY NATIONAL INFORMATION 31620M106	62.20	49,323.67	129,811.40	0.09	80,487.73
1,129.000 FNF GROUP 31620R303	34.45	23,418.84	38,894.05	0.03	15,475.21
376.000 FNFV GROUP 31620R402	15.74	4,814.39	5,918.24	0.00	1,103.85
5,969.000 FIFTH THIRD BANCORP 316773100	20.38	90,167.87	121,618.38	0.08	31,450.51
305.000 FINANCIAL ENGINES INC 317485100	36.55	7,667.70	11,147.75	0.01	3,480.05
311.000 FINANCIAL INSTITUTIONS INC 317585404	25.15	5,010.21	7,821.65	0.01	2,811.44
713.000 FINISAR CORP 31787A507	19.41	11,457.91	13,839.33	0.01	2,381.42
948.000 FIREEYE INC 31816Q101	31.58	27,615.24	29,937.84	0.02	2,322.60
627.000 FIRST AMERICAN FINANCIAL CORP 31847R102	33.90	9,630.72	21,255.30	0.01	11,624.58
966.000 FIRST BUSEY CORP 319383105	6.51	5,119.80	6,288.66	0.00	1,168.86

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
249.000 FIRST CASH FINANCIAL SERVICES 31942D107	55.67	9,691.08	13,861.83	0.01	4,170.75
37.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	252.79	6,464.27	9,353.23	0.01	2,888.96
404.000 FIRST CONNECTICUT BANCORP INC/ 319850103	16.32	5,684.28	6,593.28	0.00	909.00
236.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	34.06	4,998.48	8,038.16	0.01	3,039.68
500.000 FIRST FINANCIAL BANKSHARES INC 32020R109	29.88	8,355.00	14,940.00	0.01	6,585.00
598.000 FIRST HORIZON NATIONAL CORP 320517105	13.58	6,003.10	8,120.84	0.01	2,117.74
1,295.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	20.56	16,776.50	26,625.20	0.02	9,848.70
593.000 FIRST MIDWEST BANCORP INC/IL 320867104	17.11	6,955.89	10,146.23	0.01	3,190.34
509.000 FIRST REPUBLIC BANK/CA 33616C100	52.12	19,738.42	26,529.08	0.02	6,790.66
470.000 FIRST SOLAR INC 336433107	44.60	17,165.22	20,959.65	0.01	3,794.43

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 1ST SOURCE CORP 336901103	34.31	4,922.05	8,405.95	0.01	3,483.90
2,281.000 FISERV INC 337738108	70.97	53,828.75	161,882.57	0.11	108,053.82
192.000 FIRSTMERIT CORP 337915102	18.89	3,081.60	3,626.88	0.00	545.28
735.000 FLAGSTAR BANCORP INC 337930705	15.73	9,929.85	11,561.55	0.01	1,631.70
334.000 FLEETCOR TECHNOLOGIES INC 339041105	148.71	17,798.86	49,669.14	0.03	31,870.28
646.000 FLOTEK INDUSTRIES INC 343389102	18.73	4,921.03	12,099.58	0.01	7,178.55
1,550.000 FLUOR CORP 343412102	60.63	60,413.88	93,976.50	0.07	33,562.62
751.000 FLOWERS FOODS INC 343498101	19.19	9,953.25	14,411.69	0.01	4,458.44
612.000 FLOWSERVE CORP 34354P105	59.83	33,155.28	36,615.96	0.03	3,460.68
1,691.000 FOOT LOCKER INC 344849104	56.18	45,710.75	95,000.38	0.07	49,289.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
27,193.000 FORD MOTOR CO 345370860	15.50	237,394.13	421,491.50	0.29	184,097.37
1,388.000 FOREST CITY ENTERPRISES INC 345550107	21.30	20,542.40	29,564.40	0.02	9,022.00
305.000 FORESTAR GROUP INC 346233109	15.40	4,901.35	4,697.00	0.00	-204.35
564.000 FORTINET INC 34959E109	30.66	10,180.20	17,292.24	0.01	7,112.04
1,814.000 FORTUNE BRANDS HOME & SECURITY 34964C106	45.27	47,578.11	82,119.78	0.06	34,541.67
234.000 FORWARD AIR CORP 349853101	50.37	7,607.34	11,786.58	0.01	4,179.24
371.000 FOSSIL GROUP INC 34988V106	110.74	20,642.44	41,084.54	0.03	20,442.10
230.000 FRANKLIN ELECTRIC CO INC 353514102	37.53	5,146.25	8,631.90	0.01	3,485.65
3,351.000 FRANKLIN RESOURCES INC 354613101	55.37	121,836.99	185,544.87	0.13	63,707.88
5,041.000 FREEPORT-MCMORAN INC 35671D857	23.36	157,018.51	117,757.76	0.08	-39,260.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,038.000 FRONTIER COMMUNICATIONS CORP 35906A108	6.67	60,757.08	86,963.46	0.06	26,206.38
393.000 HB FULLER CO 359694106	44.53	9,211.92	17,500.29	0.01	8,288.37
3,539.000 FULTON FINANCIAL CORP 360271100	12.36	35,391.42	43,742.04	0.03	8,350.62
854.000 FURMANITE CORP 361086101	7.82	5,055.68	6,678.28	0.00	1,622.60
157.000 G&K SERVICES INC 361268105	70.85	4,879.56	11,123.45	0.01	6,243.89
109.000 GAMCO INVESTORS INC 361438104	88.94	4,884.29	9,694.46	0.01	4,810.17
369.000 GATX CORP 361448103	57.54	13,379.94	21,232.26	0.01	7,852.32
594.000 GEO GROUP INC/THE 36162J106	40.36	13,927.34	23,973.84	0.02	10,046.50
540.000 GNC HOLDINGS INC 36191G107	46.96	14,476.70	25,358.40	0.02	10,881.70
986.000 GSV CAPITAL CORP 36191J101	8.63	9,771.26	8,509.18	0.01	-1,262.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
296.000 G-III APPAREL GROUP LTD 36237H101	101.01	9,732.48	29,898.96	0.02	20,166.48
744.000 ARTHUR J GALLAGHER & CO 363576109	47.08	30,117.56	35,027.52	0.02	4,909.96
513.000 GAMING AND LEISURE PROPERTIES 36467J108	29.34	15,821.80	15,051.42	0.01	-770.38
987.000 GAMESTOP CORP 36467W109	33.80	19,923.30	33,360.60	0.02	13,437.30
1,921.000 GANNETT CO INC 364730101	31.93	25,645.35	61,337.53	0.04	35,692.18
2,761.000 GAP INC/THE 364760108	42.11	59,432.51	116,265.71	0.08	56,833.20
1,068.000 GARTNER INC 366651107	84.21	43,529.28	89,936.28	0.06	46,407.00
2,111.000 GENERAL DYNAMICS CORP 369550108	137.62	151,989.04	290,515.82	0.20	138,526.78
52,050.000 GENERAL ELECTRIC CO 369604103	25.27	1,474,874.13	1,315,303.50	0.92	-159,570.63
3,182.000 GENERAL GROWTH PROPERTIES INC 370023103	28.13	38,252.52	89,509.66	0.06	51,257.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,921.000 GENERAL MILLS INC 370334104	53.33	140,109.72	262,436.93	0.18	122,327.21
5,970.000 GENERAL MOTORS CO 37045V100	34.91	176,165.52	208,412.70	0.15	32,247.18
189.000 GENESCO INC 371532102	76.62	9,642.78	14,481.18	0.01	4,838.40
331.000 GENESEE & WYOMING INC 371559105	89.92	23,197.51	29,763.52	0.02	6,566.01
1,030.000 GENTEX CORP/MI 371901109	36.13	20,424.90	37,213.90	0.03	16,789.00
1,248.000 GENUINE PARTS CO 372460105	106.57	54,398.94	132,999.36	0.09	78,600.42
4,758.000 GENWORTH FINANCIAL INC 37247D106	8.50	40,302.00	40,443.00	0.03	141.00
327.000 GENTHERM INC 37253A103	36.62	5,310.48	11,974.74	0.01	6,664.26
454.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW	0.00	0.00	0.00	0.00	0.00
559.000 GETTY REALTY CORP 374297109	18.21	10,000.51	10,179.39	0.01	178.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
457.000 GIBRALTAR INDUSTRIES INC 374689107	16.26	4,958.45	7,430.82	0.01	2,472.37
3,765.000 GIGAMON INC 37518B102	17.73	72,702.15	66,753.45	0.05	-5,948.70
10,365.000 GILEAD SCIENCES INC 375558103	94.26	178,976.15	977,004.90	0.68	798,028.75
572.000 GLACIER BANCORP INC 37637Q105	27.77	7,424.56	15,884.44	0.01	8,459.88
534.000 GLADSTONE CAPITAL CORP 376535100	8.27	4,971.54	4,416.18	0.00	-555.36
331.000 PH GLATFELTER CO 377316104	25.57	4,981.55	8,463.67	0.01	3,482.12
49.000 GLOBAL CASH ACCESS HOLDINGS IN 378967103	7.15	355.74	350.35	0.00	-5.39
794.000 GLIMCHER REALTY TRUST 379302102	13.74	7,352.44	10,909.56	0.01	3,557.12
549.000 GLOBAL PAYMENTS INC 37940X102	80.73	25,048.56	44,320.77	0.03	19,272.21
1,356.000 GOLDMAN SACHS GROUP INC/THE 38141G104	193.83	191,967.94	262,833.48	0.18	70,865.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
346.000 GOLUB CAPITAL BDC INC 38173M102	17.93	5,241.90	6,203.78	0.00	961.88
2,015.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	28.57	29,500.61	57,568.55	0.04	28,067.94
1,471.000 GOOGLE INC 38259P508	530.66	297,913.64	780,600.86	0.54	482,687.22
1,811.000 GOOGLE INC 38259P706	526.40	385,029.74	953,310.40	0.66	568,280.66
764.000 WR GRACE & CO 38388F108	95.39	37,065.84	72,877.96	0.05	35,812.12
450.000 GRACO INC 384109104	80.18	22,596.88	36,081.00	0.03	13,484.12
1,313.000 GRAFTECH INTERNATIONAL LTD 384313102	5.06	9,703.07	6,643.78	0.00	-3,059.29
12.000 GRAHAM HOLDINGS CO 384637104	863.71	4,868.88	10,364.52	0.01	5,495.64
3,803.000 GRAMERCY PROPERTY TRUST INC 38489R100	6.90	9,545.53	26,240.70	0.02	16,695.17
209.000 GRAND CANYON EDUCATION INC 38526M106	46.66	4,817.45	9,751.94	0.01	4,934.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
308.000 GRANITE CONSTRUCTION INC 387328107	38.02	7,527.52	11,710.16	0.01	4,182.64
1,271.000 GRAPHIC PACKAGING HOLDING CO 388689101	13.62	6,749.01	17,311.02	0.01	10,562.01
1,175.000 GREAT PLAINS ENERGY INC 391164100	28.41	22,865.50	33,381.75	0.02	10,516.25
187.000 GREATBATCH INC 39153L106	49.30	4,934.93	9,219.10	0.01	4,284.17
715.000 GREEN DOT CORP 39304D102	20.49	9,066.20	14,650.35	0.01	5,584.15
485.000 GREEN PLAINS INC 393222104	24.78	4,951.85	12,018.30	0.01	7,066.45
249.000 GREENBRIER COS INC/THE 393657101	53.73	4,932.69	13,378.77	0.01	8,446.08
258.000 GREENHILL & CO INC 395259104	43.60	10,273.56	11,248.80	0.01	975.24
511.000 GRIFFON CORP 398433102	13.30	4,997.58	6,796.30	0.00	1,798.72
111.000 GROUP 1 AUTOMOTIVE INC 398905109	89.62	4,362.30	9,947.82	0.01	5,585.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,346.000 GROUPON INC 399473107	8.26	23,081.50	35,897.96	0.02	12,816.46
897.000 GULF COAST ULTRA DEEP ROYALTY 40222T104	1.26	1,569.75	1,130.22	0.00	-439.53
123.000 GULFMARK OFFSHORE INC 402629208	24.42	5,034.39	3,003.66	0.00	-2,030.73
406.000 GULFPORT ENERGY CORP 402635304	41.74	12,569.12	16,946.44	0.01	4,377.32
379.000 H&E EQUIPMENT SERVICES INC 404030108	28.09	4,839.83	10,646.11	0.01	5,806.28
904.000 HCC INSURANCE HOLDINGS INC 404132102	53.52	27,933.60	48,382.08	0.03	20,448.48
3,633.000 HCP INC 40414L109	44.03	119,271.39	159,960.99	0.11	40,689.60
700.000 HFF INC 40418F108	35.92	9,604.00	25,144.00	0.02	15,540.00
356.000 HNI CORP 404251100	51.06	8,590.28	18,177.36	0.01	9,587.08
680.000 HAIN CELESTIAL GROUP INC/THE 405217100	58.29	14,843.02	39,637.20	0.03	24,794.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,477.000 HALCON RESOURCES CORP 40537Q209	1.78	13,083.54	11,529.06	0.01	-1,554.48
7,269.000 HALLIBURTON CO 406216101	39.33	209,195.19	285,889.77	0.20	76,694.58
758.000 HALOZYME THERAPEUTICS INC 40637H109	9.65	4,972.48	7,314.70	0.01	2,342.22
352.000 HALYARD HEALTH INC 40650V100	45.47	7,654.28	16,005.44	0.01	8,351.16
767.000 HANCOCK HOLDING CO 410120109	30.70	24,537.01	23,546.90	0.02	-990.11
1,128.000 HANESBRANDS INC 410345102	111.62	34,039.20	125,907.36	0.09	91,868.16
1,011.000 HANGER INC 41043F208	21.90	22,848.60	22,140.90	0.02	-707.70
595.000 HANOVER INSURANCE GROUP INC/TH 410867105	71.32	24,926.93	42,435.40	0.03	17,508.47
454.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	106.71	19,971.35	48,446.34	0.03	28,474.99
1,008.000 HARRIS CORP 413875105	71.82	39,156.16	72,394.56	0.05	33,238.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,130.000 HARTFORD FINANCIAL SERVICES GR 416515104	41.69	62,178.99	130,489.70	0.09	68,310.71
790.000 HASBRO INC 418056107	54.99	17,743.01	43,442.10	0.03	25,699.09
879.000 HAWAIIAN HOLDINGS INC 419879101	26.05	5,054.25	22,897.95	0.02	17,843.70
251.000 HAWAIIAN TELCOM HOLDCO INC 420031106	27.57	5,022.51	6,920.07	0.00	1,897.56
341.000 HEALTHCARE SERVICES GROUP INC 421906108	30.93	10,049.27	10,547.13	0.01	497.86
756.000 HEALTHSOUTH CORP 421924309	38.46	18,711.00	29,075.76	0.02	10,364.76
579.000 HEALTHCARE REALTY TRUST INC 421946104	27.32	11,857.92	15,818.28	0.01	3,960.36
1,384.000 HEALTH CARE REIT INC 42217K106	75.67	51,000.40	104,727.28	0.07	53,726.88
753.000 HEALTH NET INC/CA 42222G108	53.53	20,044.86	40,308.09	0.03	20,263.23
435.000 HEALTHSTREAM INC 42222N103	29.48	9,922.35	12,823.80	0.01	2,901.45

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
456.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	26.94	10,177.92	12,284.64	0.01	2,106.72
307.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108	53.95	6,275.08	16,562.65	0.01	10,287.57
518.000 HEICO CORP 422806109	60.40	17,653.44	31,287.20	0.02	13,633.76
366.000 HEIDRICK & STRUGGLES INTERNATI 422819102	23.05	4,933.68	8,436.30	0.01	3,502.62
843.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107	21.70	13,471.14	18,293.10	0.01	4,821.96
755.000 HELMERICH & PAYNE INC 423452101	67.42	30,594.49	50,902.10	0.04	20,307.61
687.000 JACK HENRY & ASSOCIATES INC 426281101	62.14	20,129.10	42,690.18	0.03	22,561.08
492.000 HERCULES TECHNOLOGY GROWTH CAP 427096508	14.88	5,072.52	7,320.96	0.01	2,248.44
905.000 HERITAGE FINANCIAL CORP/WA 42722X106	17.55	12,758.94	15,882.75	0.01	3,123.81
363.000 HERITAGE FINANCIAL GROUP INC 42726X102	25.90	4,965.84	9,401.70	0.01	4,435.86

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,965.000 HERSHA HOSPITALITY TRUST 427825104	7.03	16,203.44	20,843.95	0.01	4,640.51
265.000 HERSHEY CO/THE 427866108	103.93	12,606.05	27,541.45	0.02	14,935.40
2,003.000 HERTZ GLOBAL HOLDINGS INC 42805T105	24.94	20,871.26	49,954.82	0.03	29,083.56
2,090.000 HESS CORP 42809H107	73.82	95,692.49	154,283.80	0.11	58,591.31
6,587.000 HEWLETT-PACKARD CO 428236103	40.13	140,663.90	264,336.31	0.18	123,672.41
779.000 HEXCEL CORP 428291108	41.49	16,335.63	32,320.71	0.02	15,985.08
218.000 HIBBETT SPORTS INC 428567101	48.43	8,539.06	10,557.74	0.01	2,018.68
574.000 HIGHWOODS PROPERTIES INC 431284108	44.28	18,620.56	25,416.72	0.02	6,796.16
154.000 HILL-ROM HOLDINGS INC 431475102	45.62	5,069.68	7,025.48	0.00	1,955.80
268.000 HILLENBRAND INC 431571108	34.50	6,362.32	9,246.00	0.01	2,883.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
588.000 HOLLYFRONTIER CORP 436106108	37.48	16,166.74	22,038.24	0.02	5,871.50
2,246.000 HOLOGIC INC 436440101	26.74	41,710.86	60,058.04	0.04	18,347.18
120.000 HOME BANCSHARES INC/AR 436893200	32.16	1,416.00	3,859.20	0.00	2,443.20
9,919.000 HOME DEPOT INC/THE 437076102	104.97	363,511.52	1,041,197.43	0.72	677,685.91
311.000 HOME PROPERTIES INC 437306103	65.60	18,442.30	20,401.60	0.01	1,959.30
6,177.000 HONEYWELL INTERNATIONAL INC 438516106	99.92	255,735.22	617,205.84	0.43	361,470.62
331.000 HORACE MANN EDUCATORS CORP 440327104	33.18	4,951.76	10,982.58	0.01	6,030.82
334.000 HORMEL FOODS CORP 440452100	52.10	10,243.10	17,401.40	0.01	7,158.30
192.000 HORNBECK OFFSHORE SERVICES INC 440543106	24.97	4,809.60	4,794.24	0.00	-15.36
433.000 HORSEHEAD HOLDING CORP 440694305	15.83	5,139.71	6,854.39	0.00	1,714.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
969.000 HOSPIRA INC 441060100	61.25	36,606.79	59,351.25	0.04	22,744.46
1,070.000 HOSPITALITY PROPERTIES TRUST 44106M102	31.00	23,775.40	33,170.00	0.02	9,394.60
4,938.000 HOST HOTELS & RESORTS INC 44107P104	23.77	78,588.48	117,376.26	0.08	38,787.78
65.000 HOWARD HUGHES CORP/THE 44267D107	130.42	5,006.30	8,477.30	0.01	3,471.00
293.000 HUB GROUP INC 443320106	38.08	10,600.74	11,157.44	0.01	556.70
659.000 HUBBELL INC 443510201	106.83	46,009.66	70,400.97	0.05	24,391.31
3,782.000 HUDSON CITY BANCORP INC 443683107	10.12	22,465.08	38,273.84	0.03	15,808.76
1,204.000 HUMANA INC 444859102	143.63	72,209.31	172,930.52	0.12	100,721.21
727.000 JB HUNT TRANSPORT SERVICES INC 445658107	84.25	33,238.44	61,249.75	0.04	28,011.31
6,896.000 HUNTINGTON BANCSHARES INC/OH 446150104	10.52	36,341.92	72,545.92	0.05	36,204.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
434.000 HUNTINGTON INGALLS INDUSTRIES 446413106	112.46	16,354.58	48,807.64	0.03	32,453.06
1,660.000 HUNTSMAN CORP 447011107	22.78	20,517.60	37,814.80	0.03	17,297.20
165.000 HURON CONSULTING GROUP INC 447462102	68.39	4,851.00	11,284.35	0.01	6,433.35
352.000 HYATT HOTELS CORP 448579102	60.21	13,819.52	21,193.92	0.01	7,374.40
492.000 IDT CORP 448947507	20.31	3,919.73	9,992.52	0.01	6,072.79
122.000 IAC/INTERACTIVECORP 44919P508	60.79	5,002.00	7,416.38	0.01	2,414.38
198.000 ICF INTERNATIONAL INC 44925C103	40.98	4,950.00	8,114.04	0.01	3,164.04
202.000 IPG PHOTONICS CORP 44980X109	74.92	8,580.96	15,133.84	0.01	6,552.88
2,669.000 ISTAR FINANCIAL INC 45031U101	13.65	20,312.66	36,431.85	0.03	16,119.19
1,813.000 ITT EDUCATIONAL SERVICES INC 45068B109	9.61	28,578.25	17,422.93	0.01	-11,155.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
174.000 IBERIABANK CORP 450828108	64.85	9,824.04	11,283.90	0.01	1,459.86
732.000 ITT CORP 450911201	40.46	14,239.70	29,616.72	0.02	15,377.02
580.000 ICONIX BRAND GROUP INC 451055107	33.79	13,386.40	19,598.20	0.01	6,211.80
388.000 IDACORP INC 451107106	66.19	18,620.12	25,681.72	0.02	7,061.60
659.000 IDEX CORP 45167R104	77.84	28,666.50	51,296.56	0.04	22,630.06
389.000 IDEXX LABORATORIES INC 45168D104	148.27	30,505.88	57,677.03	0.04	27,171.15
321.000 IGATE CORP 45169U105	39.48	5,001.18	12,673.08	0.01	7,671.90
3,474.000 ILLINOIS TOOL WORKS INC 452308109	94.70	156,597.15	328,987.80	0.23	172,390.65
597.000 IMMUNOGEN INC 45253H101	6.10	6,955.05	3,641.70	0.00	-3,313.35
244.000 IMPAX LABORATORIES INC 45256B101	31.68	4,933.68	7,729.92	0.01	2,796.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,321.000 INCYTE CORP 45337C102	73.11	22,852.40	96,578.31	0.07	73,725.91
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	42.81	4,932.40	8,133.90	0.01	3,201.50
326.000 INFORMATICA CORP 45666Q102	38.14	9,936.48	12,432.01	0.01	2,495.53
831.000 INFINERA CORP 45667G103	14.72	5,476.29	12,232.32	0.01	6,756.03
301.000 INGLES MARKETS INC 457030104	37.09	4,809.98	11,164.09	0.01	6,354.11
1,280.000 INGRAM MICRO INC 457153104	27.64	22,220.80	35,379.20	0.02	13,158.40
608.000 INGREDION INC 457187102	84.84	29,897.31	51,582.72	0.04	21,685.41
613.000 INLAND REAL ESTATE CORP 457461200	10.95	5,357.62	6,712.35	0.00	1,354.73
305.000 INSIGHT ENTERPRISES INC 45765U103	25.89	5,072.15	7,896.45	0.01	2,824.30
106.000 INNOPHOS HOLDINGS INC 45774N108	58.45	5,185.52	6,195.70	0.00	1,010.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
176.000 INSPERITY INC 45778Q107	33.89	5,026.56	5,964.64	0.00	938.08
245.000 INSULET CORP 45784P101	46.06	5,049.45	11,284.70	0.01	6,235.25
1,178.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	19.60	8,852.67	23,088.80	0.02	14,236.13
567.000 INTEGRATED SILICON SOLUTION IN 45812P107	16.57	5,165.37	9,395.19	0.01	4,229.82
37,844.000 INTEL CORP 458140100	36.29	790,381.16	1,373,358.76	0.96	582,977.60
345.000 INTEGRYS ENERGY GROUP INC 45822P105	77.85	17,786.25	26,858.25	0.02	9,072.00
1,471.000 INTERACTIVE BROKERS GROUP INC 45841N107	29.16	24,094.98	42,894.36	0.03	18,799.38
150.000 INTERACTIVE INTELLIGENCE GROUP 45841V109	47.90	5,083.50	7,185.00	0.01	2,101.50
693.000 INTERCONTINENTAL EXCHANGE INC 45866F104	219.29	104,699.71	151,967.97	0.11	47,268.26
422.000 INTERNATIONAL BANCSHARES CORP 459044103	26.54	6,802.64	11,199.88	0.01	4,397.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,865.000 INTERNATIONAL BUSINESS MACHINE 459200101	160.44	563,957.69	1,101,420.60	0.77	537,462.91
555.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	101.36	22,017.41	56,254.80	0.04	34,237.39
3,545.000 INTERNATIONAL PAPER CO 460146103	53.58	123,127.92	189,941.10	0.13	66,813.18
503.000 INTERNATIONAL RECTIFIER CORP 460254105	39.90	10,195.81	20,069.70	0.01	9,873.89
433.000 INTERNATIONAL SHIPHOLDING CORP 460321201	14.90	8,997.74	6,451.70	0.00	-2,546.04
4,603.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.77	46,710.78	95,604.31	0.07	48,893.53
377.000 INTERVAL LEISURE GROUP INC 46113M108	20.89	5,051.80	7,875.53	0.01	2,823.73
1,518.000 INTUIT INC 461202103	92.19	49,514.44	139,944.42	0.10	90,429.98
227.000 INTUITIVE SURGICAL INC 46120E602	528.94	62,709.22	120,069.38	0.08	57,360.16
881.000 INVENSENSE INC 46123D205	16.26	9,417.89	14,325.06	0.01	4,907.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
938.000 INVESTORS BANCORP INC 46146L101	11.23	5,116.70	10,529.05	0.01	5,412.35
7,929.000 IRIDIUM COMMUNICATIONS INC 46269C102	9.75	65,731.41	77,307.75	0.05	11,576.34
1,652.000 IRON MOUNTAIN INC 462846106	38.66	42,139.39	63,866.32	0.04	21,726.93
792.000 ISIS PHARMACEUTICALS INC 464330109	61.74	7,080.48	48,898.08	0.03	41,817.60
1,056.000 ITC HOLDINGS CORP 465685105	40.43	26,418.16	42,694.08	0.03	16,275.92
324.000 ITRON INC 465741106	42.29	11,877.84	13,701.96	0.01	1,824.12
28,267.000 JPMORGAN CHASE & CO 46625H100	62.58	1,150,679.30	1,768,948.86	1.23	618,269.56
970.000 JMP GROUP LLC 46629U107	7.62	5,984.90	7,391.40	0.01	1,406.50
1,145.000 JABIL CIRCUIT INC 466313103	21.83	20,232.15	24,995.35	0.02	4,763.20
350.000 JACK IN THE BOX INC 466367109	79.96	10,024.00	27,986.00	0.02	17,962.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
960.000 JACOBS ENGINEERING GROUP INC 469814107	44.69	41,166.18	42,902.40	0.03	1,736.22
2,485.000 JANUS CAPITAL GROUP INC 47102X105	16.13	19,686.26	40,083.05	0.03	20,396.79
1,680.000 JARDEN CORP 471109108	47.88	25,036.23	80,438.40	0.06	55,402.17
4,035.000 JETBLUE AIRWAYS CORP 477143101	15.86	24,492.45	63,995.10	0.04	39,502.65
17,458.000 JOHNSON & JOHNSON 478160104	104.57	1,128,723.96	1,825,583.06	1.27	696,859.10
5,775.000 JOHNSON CONTROLS INC 478366107	48.34	142,092.53	279,163.50	0.19	137,070.97
329.000 JONES LANG LASALLE INC 48020Q107	149.93	25,378.52	49,326.97	0.03	23,948.45
442.000 JOY GLOBAL INC 481165108	46.52	25,870.26	20,561.84	0.01	-5,308.42
507.000 J2 GLOBAL INC 48123V102	62.00	14,786.94	31,434.00	0.02	16,647.06
4,430.000 JUNIPER NETWORKS INC 48203R104	22.32	76,619.79	98,877.60	0.07	22,257.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
903.000 KBR INC 48242W106	16.95	20,489.07	15,305.85	0.01	-5,183.22
296.000 KCG HOLDINGS INC 48244B100	11.65	3,108.11	3,448.40	0.00	340.29
1,471.000 KLA-TENCOR CORP 482480100	70.32	67,343.46	103,440.72	0.07	36,097.26
277.000 KLX INC 482539103	41.25	4,587.24	11,426.25	0.01	6,839.01
130.000 KAISER ALUMINUM CORP 483007704	71.43	6,880.90	9,285.90	0.01	2,405.00
25.000 KANSAS CITY LIFE INSURANCE CO 484836101	48.03	933.75	1,200.75	0.00	267.00
963.000 KANSAS CITY SOUTHERN 485170302	122.03	51,635.35	117,514.89	0.08	65,879.54
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	29.31	5,151.85	18,934.26	0.01	13,782.41
622.000 KCAP FINANCIAL INC 48668E101	6.82	4,963.68	4,242.04	0.00	-721.64
1,845.000 KELLOGG CO 487836108	65.44	92,094.30	120,736.80	0.08	28,642.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
302.000 KELLY SERVICES INC 488152208	17.02	4,925.62	5,140.04	0.00	214.42
2,336.000 KEMET CORP 488360207	4.20	9,647.68	9,811.20	0.01	163.52
713.000 KEMPER CORP 488401100	36.11	20,151.16	25,746.43	0.02	5,595.27
685.000 KEURIG GREEN MOUNTAIN INC 49271M100	132.40	22,962.87	90,690.58	0.06	67,727.71
2,198.000 KEY ENERGY SERVICES INC 492914106	1.67	14,503.93	3,670.66	0.00	-10,833.27
5,078.000 KEYCORP 493267108	13.90	45,677.72	70,584.20	0.05	24,906.48
1,381.000 KEYSIGHT TECHNOLOGIES INC 49338L103	33.77	23,940.03	46,636.37	0.03	22,696.34
465.000 KILROY REALTY CORP 49427F108	69.07	17,693.25	32,117.55	0.02	14,424.30
2,821.000 KIMBERLY-CLARK CORP 494368103	115.54	176,739.20	325,938.34	0.23	149,199.14
1,741.000 KIMCO REALTY CORP 49446R109	25.14	33,937.94	43,768.74	0.03	9,830.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,446.000 KINDER MORGAN INC/DE 49456B101	42.31	71,440.40	103,490.26	0.07	32,049.86
274.000 KIRBY CORP 497266106	80.74	17,909.37	22,122.76	0.02	4,213.39
267.000 KITE REALTY GROUP TRUST 49803T300	28.74	4,891.44	7,673.58	0.01	2,782.14
485.000 KNIGHT TRANSPORTATION INC 499064103	33.66	7,827.90	16,325.10	0.01	8,497.20
741.000 KNOWLES CORP 49926D109	23.55	11,611.84	17,450.55	0.01	5,838.71
447.000 KOHL'S CORP 500255104	61.04	19,693.26	27,284.88	0.02	7,591.62
164.000 KOPPERS HOLDINGS INC 50060P106	25.98	5,905.64	4,260.72	0.00	-1,644.92
374.000 KORN/FERRY INTERNATIONAL 500643200	28.76	7,954.98	10,756.24	0.01	2,801.26
4,517.000 KRAFT FOODS GROUP INC 50076Q106	62.66	138,304.45	283,035.22	0.20	144,730.77
1,748.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	5.02	10,068.48	8,774.96	0.01	-1,293.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
489.000 KRATON PERFORMANCE POLYMERS IN 50077C106	20.79	9,579.51	10,166.31	0.01	586.80
562.000 KRISPY KREME DOUGHNUTS INC 501014104	19.74	5,136.68	11,093.88	0.01	5,957.20
4,804.000 KROGER CO/THE 501044101	64.21	109,909.11	308,464.84	0.21	198,555.73
573.000 KULICKE & SOFFA INDUSTRIES INC 501242101	14.46	6,314.46	8,285.58	0.01	1,971.12
2,011.000 L BRANDS INC 501797104	86.55	54,585.17	174,052.05	0.12	119,466.88
601.000 LPL FINANCIAL HOLDINGS INC 50212V100	44.55	20,265.72	26,774.55	0.02	6,508.83
777.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104	126.21	56,302.58	98,065.17	0.07	41,762.59
515.000 LA-Z-BOY INC 505336107	26.84	4,830.70	13,822.60	0.01	8,991.90
404.000 LABORATORY CORP OF AMERICA HOL 50540R409	107.90	27,033.74	43,591.60	0.03	16,557.86
246.000 LACLEDE GROUP INC/THE 505597104	53.20	9,972.84	13,087.20	0.01	3,114.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,882.000 LADENBURG THALMANN FINANCIAL S 50575Q102	3.95	9,764.12	23,233.90	0.02	13,469.78
968.000 LAKELAND BANCORP INC 511637100	11.70	8,630.79	11,325.60	0.01	2,694.81
232.000 LAKELAND FINANCIAL CORP 511656100	43.47	5,131.84	10,085.04	0.01	4,953.20
1,269.000 LAM RESEARCH CORP 512807108	79.34	31,132.80	100,682.46	0.07	69,549.66
837.000 LAMAR ADVERTISING CO 512816109	53.64	29,927.49	44,896.68	0.03	14,969.19
151.000 LANCASTER COLONY CORP 513847103	93.64	9,917.68	14,139.64	0.01	4,221.96
381.000 LANDSTAR SYSTEM INC 515098101	72.53	17,145.00	27,633.93	0.02	10,488.93
2,355.000 LAS VEGAS SANDS CORP 517834107	58.16	72,040.56	136,966.80	0.10	64,926.24
677.000 LASALLE HOTEL PROPERTIES 517942108	40.47	17,101.02	27,398.19	0.02	10,297.17
900.000 LEAR CORP 521865204	98.08	44,976.99	88,272.00	0.06	43,295.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,136.000 LEGGETT & PLATT INC 524660107	42.61	26,003.04	48,404.96	0.03	22,401.92
783.000 LEGG MASON INC 524901105	53.37	23,191.49	41,788.71	0.03	18,597.22
105.000 LEIDOS HOLDINGS INC 525327102	43.52	3,431.35	4,569.60	0.00	1,138.25
1,519.000 LENNAR CORP 526057104	44.81	57,752.38	68,066.39	0.05	10,314.01
514.000 LENNOX INTERNATIONAL INC 526107107	95.07	23,730.67	48,865.98	0.03	25,135.31
290.000 LEUCADIA NATIONAL CORP 527288104	22.42	6,472.78	6,501.80	0.00	29.02
1,284.000 LEVEL 3 COMMUNICATIONS INC 52729N308	49.38	29,673.24	63,403.92	0.04	33,730.68
2,338.000 LEXINGTON REALTY TRUST 529043101	10.98	18,796.68	25,671.24	0.02	6,874.56
194.000 LEXMARK INTERNATIONAL INC 529771107	41.27	5,329.18	8,006.38	0.01	2,677.20
336.000 LIBBEY INC 529898108	31.44	4,952.64	10,563.84	0.01	5,611.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,023.000 LIBERTY INTERACTIVE CORP 53071M104	29.42	59,266.05	147,776.66	0.10	88,510.61
1,086.000 LIBERTY VENTURES 53071M880	37.72	13,327.14	40,963.92	0.03	27,636.78
981.000 LIBERTY PROPERTY TRUST 531172104	37.63	30,411.00	36,915.03	0.03	6,504.03
372.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	26.90	3,403.72	10,006.80	0.01	6,603.08
544.000 LIFEPOINT HOSPITALS INC 53219L109	71.91	20,410.88	39,119.04	0.03	18,708.16
2,248.000 ELI LILLY & CO 532457108	68.99	112,698.87	155,089.52	0.11	42,390.65
622.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	69.09	32,375.10	42,973.98	0.03	10,598.88
1,641.000 LINCOLN NATIONAL CORP 534187109	57.67	47,432.78	94,636.47	0.07	47,203.69
100.000 LINDSAY CORP 535555106	85.74	6,217.00	8,574.00	0.01	2,357.00
1,444.000 LINEAR TECHNOLOGY CORP 535678106	45.60	46,652.71	65,846.40	0.05	19,193.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
609.000 LINKEDIN CORP 53578A108	229.71	64,314.33	139,893.39	0.10	75,579.06
1,500.000 LIONS GATE ENTERTAINMENT CORP 535919203	32.02	23,625.00	48,030.00	0.03	24,405.00
181.000 LITTELFUSE INC 537008104	96.67	9,973.10	17,497.27	0.01	7,524.17
1,122.000 LIVE NATION ENTERTAINMENT INC 538034109	26.11	12,285.90	29,295.42	0.02	17,009.52
212.000 LOCKHEED MARTIN CORP 539830109	192.57	37,866.52	40,824.84	0.03	2,958.32
1,654.000 LOEWS CORP 540424108	42.02	62,744.49	69,501.08	0.05	6,756.59
3,297.000 LORILLARD INC 544147101	62.94	77,922.95	207,513.18	0.14	129,590.23
8,935.000 LOWE'S COS INC 548661107	68.80	255,551.34	614,728.00	0.43	359,176.66
390.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	66.31	13,968.60	25,860.90	0.02	11,892.30
778.000 M&T BANK CORP 55261F104	125.62	71,525.75	97,732.36	0.07	26,206.61

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
433.000 MB FINANCIAL INC 55264U108	32.86	8,227.00	14,228.38	0.01	6,001.38
299.000 MDC HOLDINGS INC 552676108	26.47	7,630.48	7,914.53	0.01	284.05
1,153.000 MDU RESOURCES GROUP INC 552690109	23.50	25,303.27	27,095.50	0.02	1,792.23
882.000 MGE ENERGY INC 55277P104	45.61	25,174.38	40,228.02	0.03	15,053.64
2,020.000 MGIC INVESTMENT CORP 552848103	9.32	10,140.40	18,826.40	0.01	8,686.00
2,813.000 MGM RESORTS INTERNATIONAL 552953101	21.38	31,591.18	60,141.94	0.04	28,550.76
416.000 MKS INSTRUMENTS INC 55306N104	36.60	10,437.44	15,225.60	0.01	4,788.16
138.000 MSA SAFETY INC 553498106	53.09	4,854.84	7,326.42	0.01	2,471.58
352.000 MSC INDUSTRIAL DIRECT CO INC 553530106	81.25	22,943.36	28,600.00	0.02	5,656.64
954.000 MSCI INC 55354G100	47.44	34,965.92	45,257.76	0.03	10,291.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
90.000 MWI VETERINARY SUPPLY INC 55402X105	169.91	9,816.30	15,291.90	0.01	5,475.60
215.000 MYR GROUP INC 55405W104	27.40	5,061.10	5,891.00	0.00	829.90
1,121.000 MACERICH CO/THE 554382101	83.41	47,622.50	93,502.61	0.07	45,880.11
3,242.000 MACY'S INC 55616P104	65.75	131,955.45	213,161.50	0.15	81,206.05
801.000 STEVEN MADDEN LTD 556269108	31.83	20,138.70	25,495.83	0.02	5,357.13
93.000 MAGELLAN HEALTH INC 559079207	60.03	4,841.58	5,582.79	0.00	741.21
5,241.000 MAGNUM HUNTER RESOURCES CORP 55973B102	3.14	17,452.53	16,456.74	0.01	-995.79
672.000 MANHATTAN ASSOCIATES INC 562750109	40.72	9,881.76	27,363.84	0.02	17,482.08
1,781.000 MANITOWOC CO INC/THE 563571108	22.10	22,487.21	39,360.10	0.03	16,872.89
656.000 MANPOWERGROUP INC 56418H100	68.17	31,605.26	44,719.52	0.03	13,114.26

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,656.000 MARATHON OIL CORP 565849106	28.29	131,375.96	160,008.24	0.11	28,632.28
1,764.000 MARATHON PETROLEUM CORP 56585A102	90.26	52,763.48	159,218.64	0.11	106,455.16
513.000 MARCUS CORP/THE 566330106	18.51	4,945.32	9,495.63	0.01	4,550.31
73.000 MARKEL CORP 570535104	682.84	27,502.53	49,847.32	0.03	22,344.79
84.000 MARKETAXESS HOLDINGS INC 57060D108	71.71	2,020.20	6,023.64	0.00	4,003.44
337.000 MARKETO INC 57063L107	32.72	9,894.32	11,026.64	0.01	1,132.32
603.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	74.54	23,263.74	44,947.62	0.03	21,683.88
4,019.000 MARSH & MCLENNAN COS INC 571748102	57.24	114,841.04	230,047.56	0.16	115,206.52
2,299.000 MARRIOTT INTERNATIONAL INC/MD 571903202	78.03	83,483.64	179,390.97	0.12	95,907.33
357.000 MARTEN TRANSPORT LTD 573075108	21.86	4,971.82	7,804.02	0.01	2,832.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
378.000 MARTIN MARIETTA MATERIALS INC 573284106	110.32	31,994.07	41,700.96	0.03	9,706.89
2,444.000 MASCO CORP 574599106	25.20	32,964.59	61,588.80	0.04	28,624.21
450.000 MASTEC INC 576323109	22.61	8,212.50	10,174.50	0.01	1,962.00
7,417.000 MASTERCARD INC 57636Q104	86.16	199,142.66	639,048.72	0.44	439,906.06
1,005.000 MATTEL INC 577081102	30.95	17,618.79	31,099.73	0.02	13,480.94
2,344.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	31.87	55,786.19	74,703.28	0.05	18,917.09
1,414.000 MAXWELL TECHNOLOGIES INC 577767106	9.12	9,431.38	12,895.68	0.01	3,464.30
866.000 MAXIMUS INC 577933104	54.84	20,860.81	47,491.44	0.03	26,630.63
2,008.000 MCCLATCHY CO/THE 579489105	3.32	5,301.12	6,666.56	0.00	1,365.44
492.000 MCCORMICK & CO INC/MD 579780206	74.30	24,604.92	36,555.60	0.03	11,950.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,276.000 MCDONALD'S CORP 580135101	93.70	209,799.09	494,361.20	0.34	284,562.11
507.000 MCGRATH RENTCORP 580589109	35.86	14,893.26	18,181.02	0.01	3,287.76
854.000 MCGRAW HILL FINANCIAL INC 580645109	88.98	43,001.55	75,988.92	0.05	32,987.37
1,667.000 MCKESSON CORP 58155Q103	207.58	91,895.48	346,035.86	0.24	254,140.38
1,544.000 MEAD JOHNSON NUTRITION CO 582839106	100.54	65,782.42	155,233.76	0.11	89,451.34
1,338.000 MEADWESTVACO CORP 583334107	44.39	31,578.47	59,393.82	0.04	27,815.35
526.000 MEDALLION FINANCIAL CORP 583928106	10.01	5,207.40	5,265.26	0.00	57.86
1,137.000 MEDASSETS INC 584045108	19.76	15,118.53	22,467.12	0.02	7,348.59
1,533.000 MEDICAL PROPERTIES TRUST INC 58463J304	13.78	16,478.18	21,124.74	0.01	4,646.56
295.000 MEDICINES CO/THE 584688105	27.67	4,838.00	8,162.65	0.01	3,324.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
340.000 MEDIFAST INC 58470H101	33.55	8,673.40	11,407.00	0.01	2,733.60
498.000 MEDIDATA SOLUTIONS INC 58471A105	47.75	9,800.64	23,779.50	0.02	13,978.86
838.000 MEDIVATION INC 58501N101	99.61	42,000.56	83,473.18	0.06	41,472.62
686.000 MEDNAX INC 58502B106	66.11	20,442.80	45,351.46	0.03	24,908.66
582.000 MEDLEY CAPITAL CORP 58503F106	9.24	6,716.28	5,377.68	0.00	-1,338.60
4,280.000 MEDTRONIC INC 585055106	72.20	200,411.48	309,016.00	0.22	108,604.52
409.000 MEN'S WEARHOUSE INC/THE 587118100	44.15	13,296.59	18,057.35	0.01	4,760.76
765.000 MENTOR GRAPHICS CORP 587200106	21.92	9,417.15	16,768.80	0.01	7,351.65
21,910.000 MERCK & CO INC 58933Y105	56.79	916,909.71	1,244,268.90	0.87	327,359.19
984.000 MERIDIAN BANCORP INC 58958U103	11.22	5,120.14	11,040.48	0.01	5,920.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
222.000 MERITAGE HOMES CORP 59001A102	35.99	5,072.70	7,989.78	0.01	2,917.08
1,923.000 MERITOR INC 59001K100	15.15	9,634.23	29,133.45	0.02	19,499.22
2,118.000 MERRIMACK PHARMACEUTICALS INC 590328100	11.30	9,488.64	23,933.40	0.02	14,444.76
1,675.000 METLIFE INC 59156R108	54.09	62,709.32	90,600.75	0.06	27,891.43
324.000 METTLER-TOLEDO INTERNATIONAL I 592688105	302.46	59,209.59	97,997.04	0.07	38,787.45
502.000 MICREL INC 594793101	14.51	5,050.12	7,284.02	0.01	2,233.90
46,131.000 MICROSOFT CORP 594918104	46.45	1,276,157.76	2,142,784.95	1.49	866,627.19
1,351.000 MICROCHIP TECHNOLOGY INC 595017104	45.11	48,453.62	60,943.61	0.04	12,489.99
5,893.000 MICRON TECHNOLOGY INC 595112103	35.01	36,790.14	206,313.93	0.14	169,523.79
686.000 MICROSEMI CORP 595137100	28.38	13,534.78	19,468.68	0.01	5,933.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
530.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	74.68	32,208.81	39,580.40	0.03	7,371.59
444.000 MIDDLEBY CORP/THE 596278101	99.10	13,485.76	44,000.40	0.03	30,514.64
255.000 MIDDLESEX WATER CO 596680108	23.06	4,924.05	5,880.30	0.00	956.25
1,713.000 MIDSTATES PETROLEUM CO INC 59804T100	1.51	9,798.36	2,586.63	0.00	-7,211.73
16,062.000 MILLENNIAL MEDIA INC 60040N105	1.60	75,330.78	25,699.20	0.02	-49,631.58
152.000 MINERALS TECHNOLOGIES INC 603158106	69.45	4,883.76	10,556.40	0.01	5,672.64
250.000 MOBILE MINI INC 60740F105	40.51	5,067.50	10,127.50	0.01	5,060.00
453.000 MOHAWK INDUSTRIES INC 608190104	155.36	25,830.06	70,378.08	0.05	44,548.02
191.000 MOLINA HEALTHCARE INC 60855R100	53.53	4,935.44	10,224.23	0.01	5,288.79
612.000 MOLSON COORS BREWING CO 60871R209	74.52	27,433.18	45,606.24	0.03	18,173.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,740.000 MONDELEZ INTERNATIONAL INC 609207105	36.33	234,767.37	462,780.50	0.32	228,013.13
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	49.74	5,226.75	17,160.30	0.01	11,933.55
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	28.83	5,025.18	10,551.78	0.01	5,526.60
242.000 MONRO MUFFLER BRAKE INC 610236101	57.80	8,252.20	13,987.60	0.01	5,735.40
3,314.000 MONSANTO CO 61166W101	119.47	158,886.06	395,923.58	0.28	237,037.52
472.000 MONSTER BEVERAGE CORP 611740101	108.35	14,148.15	51,141.20	0.04	36,993.05
5,048.000 MONSTER WORLDWIDE INC 611742107	4.62	33,215.84	23,321.76	0.02	-9,894.08
1,152.000 MOODY'S CORP 615369105	95.81	57,578.64	110,373.12	0.08	52,794.48
360.000 MOOG INC 615394202	74.03	14,846.40	26,650.80	0.02	11,804.40
8,199.000 MORGAN STANLEY 617446448	38.80	171,986.12	318,121.20	0.22	146,135.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
629.000 MOTOROLA SOLUTIONS INC 620076307	67.08	33,754.12	42,193.32	0.03	8,439.20
600.000 MUELLER INDUSTRIES INC 624756102	34.14	10,908.00	20,484.00	0.01	9,576.00
1,824.000 MUELLER WATER PRODUCTS INC 624758108	10.24	10,086.72	18,677.76	0.01	8,591.04
1,596.000 MURPHY OIL CORP 626717102	50.52	71,067.61	80,629.92	0.06	9,562.31
399.000 MURPHY USA INC 626755102	68.86	11,529.40	27,475.14	0.02	15,945.74
3,657.000 MYLAN INC/PA 628530107	56.37	77,842.16	206,145.09	0.14	128,302.93
273.000 NBT BANCORP INC 628778102	26.27	5,978.70	7,171.71	0.00	1,193.01
449.000 NCI BUILDING SYSTEMS INC 628852204	18.52	4,992.88	8,315.48	0.01	3,322.60
1,929.000 NCR CORP 62886E108	29.14	40,041.90	56,211.06	0.04	16,169.16
441.000 NIC INC 62914B100	17.99	5,538.96	7,933.59	0.01	2,394.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,406.000 NRG ENERGY INC 629377508	26.95	109,198.65	118,741.70	0.08	9,543.05
43.000 NVR INC 62944T105	1,275.33	33,133.78	54,839.19	0.04	21,705.41
849.000 NASDAQ OMX GROUP INC/THE 631103108	47.96	28,080.68	40,718.04	0.03	12,637.36
2,575.000 NATIONAL OILWELL VARCO INC 637071101	65.53	106,841.93	168,739.75	0.12	61,897.82
983.000 NATIONAL PENN BANCSHARES INC 637138108	10.53	7,510.12	10,346.08	0.01	2,835.96
675.000 NATIONAL RETAIL PROPERTIES INC 637417106	39.37	16,395.75	26,574.75	0.02	10,179.00
84.000 NATIONAL WESTERN LIFE INSURANC 638522102	269.25	13,623.84	22,617.00	0.02	8,993.16
199.000 NAVIGATORS GROUP INC/THE 638904102	73.34	9,843.61	14,594.66	0.01	4,751.05
507.000 NAVIGANT CONSULTING INC 63935N107	15.37	5,070.00	7,792.59	0.01	2,722.59
3,438.000 NAVIENT CORP 63938C108	21.61	35,481.33	74,295.18	0.05	38,813.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,887.000 NEKTAR THERAPEUTICS 640268108	15.50	10,001.10	29,248.50	0.02	19,247.40
233.000 NELNET INC 64031N108	46.33	5,039.79	10,794.89	0.01	5,755.10
325.000 NEOGEN CORP 640491106	49.59	9,949.33	16,116.75	0.01	6,167.42
3,749.000 NEOSTEM INC 640650404	3.77	13,458.91	14,133.73	0.01	674.82
34.000 NETFLIX INC 64110L106	341.61	2,550.34	11,614.74	0.01	9,064.40
485.000 NETSCOUT SYSTEMS INC 64115T104	36.54	11,937.74	17,721.90	0.01	5,784.16
444.000 NETSUITE INC 64118Q107	109.17	23,120.28	48,471.48	0.03	25,351.20
692.000 NEUROCRINE BIOSCIENCES INC 64125C109	22.34	5,217.68	15,459.28	0.01	10,241.60
115.000 NEW JERSEY RESOURCES CORP 646025106	61.20	4,991.00	7,038.00	0.00	2,047.00
2,352.000 NEW YORK COMMUNITY BANCORP INC 649445103	16.00	30,470.03	37,632.00	0.03	7,161.97

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,962.000 NEW YORK MORTGAGE TRUST INC 649604501	7.71	68,949.70	69,097.02	0.05	147.32
1,984.000 NEWELL RUBBERMAID INC 651229106	38.09	43,310.72	75,570.56	0.05	32,259.84
564.000 NEWPARK RESOURCES INC 651718504	9.54	4,980.12	5,380.56	0.00	400.44
3,768.000 NEWS CORP 65249B109	15.69	33,421.54	59,119.92	0.04	25,698.38
3,546.000 NEXTERA ENERGY INC 65339F101	106.29	163,068.18	376,904.34	0.26	213,836.16
2,744.000 NIKE INC 654106103	96.15	60,192.80	263,835.60	0.18	203,642.80
2,218.000 NISOURCE INC 65473P105	42.42	47,794.16	94,087.56	0.07	46,293.40
2,801.000 NOBLE ENERGY INC 655044105	47.43	100,490.94	132,851.43	0.09	32,360.49
3,058.000 NORANDA ALUMINUM HOLDING CORP 65542W107	3.52	9,938.50	10,764.16	0.01	825.66
108.000 NORDSON CORP 655663102	77.96	5,541.48	8,419.68	0.01	2,878.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,487.000 NORDSTROM INC 655664100	79.39	66,306.19	118,052.93	0.08	51,746.74
2,804.000 NORFOLK SOUTHERN CORP 655844108	109.61	121,256.74	307,346.44	0.21	186,089.70
1,174.000 NORTHEAST UTILITIES 664397106	53.52	41,752.20	62,832.48	0.04	21,080.28
372.000 NORTHERN TRUST CORP 665859104	67.40	19,883.40	25,072.80	0.02	5,189.40
506.000 NORTHFIELD BANCORP INC 66611T108	14.80	5,089.21	7,488.80	0.01	2,399.59
2,180.000 NORTHROP GRUMMAN CORP 666807102	147.39	134,983.14	321,310.20	0.22	186,327.06
763.000 NORTHSTAR REALTY FINANCE CORP 66704R704	17.58	6,539.83	13,413.54	0.01	6,873.71
763.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	22.57	6,904.23	17,220.91	0.01	10,316.68
843.000 NORTHWEST BANCSHARES INC 667340103	12.53	10,242.45	10,562.79	0.01	320.34
211.000 NORTHWEST PIPE CO 667746101	30.12	5,042.90	6,355.32	0.00	1,312.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
644.000 NOW INC 67011P100	25.73	11,913.40	16,570.12	0.01	4,656.72
435.000 NU SKIN ENTERPRISES INC 67018T105	43.70	15,712.20	19,009.50	0.01	3,297.30
1,201.000 NUANCE COMMUNICATIONS INC 67020Y100	14.27	19,996.65	17,138.27	0.01	-2,858.38
196.000 NUCOR CORP 670346105	49.05	7,755.72	9,613.80	0.01	1,858.08
1,348.000 OGE ENERGY CORP 670837103	35.48	36,160.99	47,827.04	0.03	11,666.05
690.000 NUVERRA ENVIRONMENTAL SOLUTION 67091K203	5.55	9,970.50	3,829.50	0.00	-6,141.00
420.000 OFG BANCORP 67103X102	16.65	4,863.60	6,993.00	0.00	2,129.40
473.000 OASIS PETROLEUM INC 674215108	16.54	12,747.35	7,823.42	0.01	-4,923.93
5,548.000 OCCIDENTAL PETROLEUM CORP 674599105	80.61	255,534.00	447,224.28	0.31	191,690.28
1,141.000 OCEANEERING INTERNATIONAL INC 675232102	58.81	47,239.80	67,102.21	0.05	19,862.41

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
652.000 OCEANFIRST FINANCIAL CORP 675234108	17.14	8,482.52	11,175.28	0.01	2,692.76
3,779.000 OFFICE DEPOT INC 676220106	8.58	9,919.13	32,404.93	0.02	22,485.80
585.000 OIL STATES INTERNATIONAL INC 678026105	48.90	17,144.57	28,606.50	0.02	11,461.93
565.000 OLD DOMINION FREIGHT LINE INC 679580100	77.64	13,612.73	43,866.60	0.03	30,253.87
752.000 OLD NATIONAL BANCORP/IN 680033107	14.88	7,753.12	11,189.76	0.01	3,436.64
2,060.000 OLD REPUBLIC INTERNATIONAL COR 680223104	14.63	25,865.97	30,137.80	0.02	4,271.83
633.000 OLIN CORP 680665205	22.77	13,774.08	14,413.41	0.01	639.33
1,041.000 OMNICARE INC 681904108	72.93	24,984.00	75,920.13	0.05	50,936.13
2,430.000 OMNICOM GROUP INC 681919106	77.47	113,723.75	188,252.10	0.13	74,528.35
807.000 OMEGA HEALTHCARE INVESTORS INC 681936100	39.07	16,462.80	31,529.49	0.02	15,066.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
974.000 OMEGA PROTEIN CORP 68210P107	10.57	6,447.88	10,295.18	0.01	3,847.30
678.000 OMNIVISION TECHNOLOGIES INC 682128103	26.00	9,498.78	17,628.00	0.01	8,129.22
504.000 ON ASSIGNMENT INC 682159108	33.19	9,843.12	16,727.76	0.01	6,884.64
2,500.000 ON SEMICONDUCTOR CORP 682189105	10.13	20,175.00	25,325.00	0.02	5,150.00
488.000 ONE GAS INC 68235P108	41.22	7,459.70	20,115.36	0.01	12,655.66
316.000 ONE LIBERTY PROPERTIES INC 682406103	23.67	4,964.36	7,479.72	0.01	2,515.36
1,949.000 ONEOK INC 682680103	49.79	52,783.11	97,040.71	0.07	44,257.60
1,470.000 OPKO HEALTH INC 68375N103	9.99	5,086.20	14,685.30	0.01	9,599.10
26,148.000 ORACLE CORP 68389X105	44.97	467,144.47	1,175,875.56	0.82	708,731.09
12,600.000 OREXIGEN THERAPEUTICS INC 686164104	6.06	75,348.00	76,356.00	0.05	1,008.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
446.000 ORITANI FINANCIAL CORP 68633D103	15.40	5,646.36	6,868.40	0.00	1,222.04
220.000 ORMAT TECHNOLOGIES INC 686688102	27.18	4,802.60	5,979.60	0.00	1,177.00
1,107.000 OSHKOSH CORP 688239201	48.65	23,667.66	53,855.55	0.04	30,187.89
339.000 OUTERWALL INC 690070107	75.22	17,177.45	25,499.58	0.02	8,322.13
1,446.000 OWENS CORNING 690742101	35.81	40,919.94	51,781.26	0.04	10,861.32
1,725.000 OWENS-ILLINOIS INC 690768403	26.99	47,127.00	46,557.75	0.03	-569.25
155.000 OXFORD INDUSTRIES INC 691497309	55.21	5,068.50	8,557.55	0.01	3,489.05
186.000 PDC ENERGY INC 69327R101	41.27	5,520.48	7,676.22	0.01	2,155.74
1,110.000 PDL BIOPHARMA INC 69329Y104	7.71	6,393.60	8,558.10	0.01	2,164.50
2,999.000 PHH CORP 693320202	23.96	68,214.59	71,856.04	0.05	3,641.45

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,472.000 PMC-SIERRA INC 69344F106	9.16	9,877.12	13,483.52	0.01	3,606.40
2,462.000 PNC FINANCIAL SERVICES GROUP I 693475105	91.23	165,028.37	224,608.26	0.16	59,579.89
836.000 PNM RESOURCES INC 69349H107	29.63	15,080.96	24,770.68	0.02	9,689.72
721.000 PPG INDUSTRIES INC 693506107	231.15	54,321.28	166,659.15	0.12	112,337.87
2,069.000 PPL CORP 69351T106	36.33	56,656.66	75,166.77	0.05	18,510.11
405.000 PRA GROUP INC 69354N106	57.93	11,476.35	23,461.65	0.02	11,985.30
193.000 PS BUSINESS PARKS INC 69360J107	79.54	9,588.24	15,351.22	0.01	5,762.98
676.000 PVH CORP 693656100	128.17	52,279.52	86,642.92	0.06	34,363.40
946.000 PTC INC 69370C100	36.65	21,587.72	34,670.90	0.02	13,083.18
2,901.000 PACCAR INC 693718108	68.01	110,042.67	197,297.01	0.14	87,254.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,921.000 PACIFIC BIOSCIENCES OF CALIFOR 69404D108	7.84	10,508.28	30,740.64	0.02	20,232.36
11,461.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100	2.18	22,933.46	24,984.98	0.02	2,051.52
752.000 PACIRA PHARMACEUTICALS INC/DE 695127100	88.66	12,791.52	66,672.32	0.05	53,880.80
863.000 PACKAGING CORP OF AMERICA 695156109	78.05	22,248.14	67,357.15	0.05	45,109.01
981.000 PACWEST BANCORP 695263103	45.46	21,041.46	44,596.26	0.03	23,554.80
384.000 PALL CORP 696429307	101.21	11,895.01	38,864.64	0.03	26,969.63
182.000 PALO ALTO NETWORKS INC 697435105	122.57	9,700.60	22,307.74	0.02	12,607.14
406.000 PANDORA MEDIA INC 698354107	17.83	4,876.06	7,238.98	0.01	2,362.92
63.000 PANERA BREAD CO 69840W108	174.80	7,045.92	11,012.40	0.01	3,966.48
801.000 PAREXEL INTERNATIONAL CORP 699462107	55.56	20,278.45	44,503.56	0.03	24,225.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
340.000 PARK NATIONAL CORP 700658107	88.48	21,654.60	30,083.20	0.02	8,428.60
253.000 PARK-OHIO HOLDINGS CORP 700666100	63.03	5,039.76	15,946.59	0.01	10,906.83
3,185.000 PARK STERLING CORP 70086Y105	7.35	14,844.16	23,409.75	0.02	8,565.59
841.000 PARKER DRILLING CO 701081101	3.07	4,734.83	2,581.87	0.00	-2,152.96
1,030.000 PARKER-HANNIFIN CORP 701094104	128.95	53,701.32	132,818.50	0.09	79,117.18
963.000 PARKWAY PROPERTIES INC/MD 70159Q104	18.39	10,458.18	17,709.57	0.01	7,251.39
820.000 PATTERSON COS INC 703395103	48.10	25,953.00	39,442.00	0.03	13,489.00
859.000 PATTERSON-UTI ENERGY INC 703481101	16.59	18,374.01	14,250.81	0.01	-4,123.20
2,468.000 PAYCHEX INC 704326107	46.17	71,893.33	113,947.56	0.08	42,054.23
432.000 PEBBLEBROOK HOTEL TRUST 70509V100	45.63	9,789.12	19,712.16	0.01	9,923.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
539.000 PENN NATIONAL GAMING INC 707569109	13.73	4,585.97	7,400.47	0.01	2,814.50
2,127.000 PENN VIRGINIA CORP 707882106	6.68	10,018.17	14,208.36	0.01	4,190.19
10,063.000 JC PENNEY CO INC 708160106	6.48	89,814.52	65,208.24	0.05	-24,606.28
677.000 PENNSYLVANIA REAL ESTATE INVES 709102107	23.46	11,923.01	15,882.42	0.01	3,959.41
3,225.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103	21.09	70,692.00	68,015.25	0.05	-2,676.75
354.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	49.07	7,625.16	17,370.78	0.01	9,745.62
433.000 PEOPLES FEDERAL BANCSHARES INC 711037101	22.54	7,703.07	9,759.82	0.01	2,056.75
1,675.000 PEOPLE'S UNITED FINANCIAL INC 712704105	15.18	21,369.72	25,426.50	0.02	4,056.78
456.000 PEP BOYS-MANNY MOE & JACK/THE 713278109	9.82	4,920.24	4,477.92	0.00	-442.32
1,740.000 PEPCO HOLDINGS INC 713291102	26.93	31,911.60	46,858.20	0.03	14,946.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,838.000 PEPSICO INC 713448108	94.56	511,323.01	741,161.28	0.52	229,838.27
437.000 PERKINELMER INC 714046109	43.73	8,329.00	19,110.01	0.01	10,781.01
780.000 PETSMART INC 716768106	81.30	32,748.48	63,410.10	0.04	30,661.62
419.000 PHARMACYCLICS INC 716933106	122.26	24,482.17	51,226.94	0.04	26,744.77
31,553.000 PFIZER INC 717081103	31.15	870,701.85	982,875.95	0.68	112,174.10
395.000 PHARMERICA CORP 71714F104	20.71	5,186.35	8,180.45	0.01	2,994.10
11,264.000 PHILIP MORRIS INTERNATIONAL IN 718172109	81.45	464,692.09	917,452.80	0.64	452,760.71
4,080.000 PHILLIPS 66 718546104	71.70	116,995.56	292,536.00	0.20	175,540.44
277.000 PHOENIX COS INC/THE 71902E604	68.87	9,750.40	19,076.99	0.01	9,326.59
170.000 PIEDMONT NATURAL GAS CO INC 720186105	39.41	4,996.30	6,699.70	0.00	1,703.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
595.000 PIER 1 IMPORTS INC 720279108	15.40	6,783.00	9,163.00	0.01	2,380.00
492.000 PINNACLE ENTERTAINMENT INC 723456109	22.25	6,883.08	10,947.00	0.01	4,063.92
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	39.54	4,842.88	12,731.88	0.01	7,889.00
486.000 PINNACLE WEST CAPITAL CORP 723484101	68.31	20,187.32	33,198.66	0.02	13,011.34
618.000 PIONEER NATURAL RESOURCES CO 723787107	148.85	74,023.80	91,989.30	0.06	17,965.50
172.000 PIPER JAFFRAY COS 724078100	58.09	4,819.44	9,991.48	0.01	5,172.04
914.000 PITNEY BOWES INC 724479100	24.37	10,072.28	22,274.18	0.02	12,201.90
382.000 PLANTRONICS INC 727493108	53.02	13,331.80	20,253.64	0.01	6,921.84
298.000 PLEXUS CORP 729132100	41.21	9,506.20	12,280.58	0.01	2,774.38
1,214.000 PLUM CREEK TIMBER CO INC 729251108	42.79	42,641.73	51,947.06	0.04	9,305.33

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
695.000 POLARIS INDUSTRIES INC 731068102	151.24	42,382.78	105,111.80	0.07	62,729.02
1,242.000 POLYONE CORP 73179P106	37.91	20,837.56	47,084.22	0.03	26,246.66
382.000 POOL CORP 73278L105	63.44	10,948.12	24,234.08	0.02	13,285.96
396.000 POPEYES LOUISIANA KITCHEN INC 732872106	56.27	9,987.12	22,282.92	0.02	12,295.80
645.000 POPULAR INC 733174700	34.05	10,042.65	21,962.25	0.02	11,919.60
197.000 PORTLAND GENERAL ELECTRIC CO 736508847	37.83	4,934.85	7,452.51	0.01	2,517.66
63.000 POST HOLDINGS INC 737446104	41.89	1,658.50	2,639.07	0.00	980.57
396.000 POST PROPERTIES INC 737464107	58.77	15,578.64	23,272.92	0.02	7,694.28
141.000 POTLATCH CORP 737630103	41.87	4,920.90	5,903.67	0.00	982.77
229.000 POWER INTEGRATIONS INC 739276103	51.74	8,408.88	11,848.46	0.01	3,439.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,738.000 PRAXAIR INC 74005P104	129.56	103,447.84	225,175.28	0.16	121,727.44
1,137.000 PRECISION CASTPARTS CORP 740189105	240.88	135,945.41	273,880.56	0.19	137,935.15
643.000 PREMIERE GLOBAL SERVICES INC 740585104	10.62	4,912.52	6,828.66	0.00	1,916.14
411.000 PRESTIGE BRANDS HOLDINGS INC 74112D101	34.72	4,960.77	14,269.92	0.01	9,309.15
2,501.000 T ROWE PRICE GROUP INC 74144T108	85.86	119,183.16	214,735.86	0.15	95,552.70
357.000 PRICELINE GROUP INC/THE 741503403	1,140.21	129,750.57	407,054.97	0.28	277,304.40
107.000 PRICESMART INC 741511109	91.22	5,056.82	9,760.54	0.01	4,703.72
1,646.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	51.94	51,710.74	85,493.24	0.06	33,782.50
484.000 PROASSURANCE CORP 74267C106	45.15	16,845.62	21,852.60	0.02	5,006.98
20.000 PROCERA NETWORKS INC 74269U203	7.19	224.60	143.80	0.00	-80.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,509.000 PROCTER & GAMBLE CO/THE 742718109	91.09	907,275.34	1,321,624.81	0.92	414,349.47
485.000 PRIVATEBANCORP INC 742962103	33.40	10,024.95	16,199.00	0.01	6,174.05
1,459.000 PROGRESSIVE CORP/THE 743315103	26.99	28,727.71	39,378.41	0.03	10,650.70
3,278.000 PROLOGIS INC 74340W103	43.03	106,258.52	141,052.34	0.10	34,793.82
613.000 PROS HOLDINGS INC 74346Y103	27.48	9,814.13	16,845.24	0.01	7,031.11
774.000 PROSPECT CAPITAL CORP 74348T102	8.26	7,825.14	6,393.24	0.00	-1,431.90
372.000 PROSPERITY BANCSHARES INC 743606105	55.36	15,791.40	20,593.92	0.01	4,802.52
1,186.000 PROTECTIVE LIFE CORP 743674103	69.65	26,568.10	82,604.90	0.06	56,036.80
480.000 PROVIDENT FINANCIAL SERVICES I 74386T105	18.06	6,628.80	8,668.80	0.01	2,040.00
2,188.000 PRUDENTIAL FINANCIAL INC 744320102	90.46	161,270.09	197,926.48	0.14	36,656.39

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,296.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	41.41	132,634.02	177,897.36	0.12	45,263.34
969.000 PUBLIC STORAGE 74460D109	184.85	83,621.41	179,119.65	0.12	95,498.24
761.000 PULTEGROUP INC 745867101	21.46	14,642.84	16,331.06	0.01	1,688.22
172.000 QUAD/GRAPHICS INC 747301109	22.96	2,652.24	3,949.12	0.00	1,296.88
122.000 QUAKER CHEMICAL CORP 747316107	92.04	4,941.00	11,228.88	0.01	6,287.88
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	9.46	5,070.08	8,816.72	0.01	3,746.64
1,404.000 QEP RESOURCES INC 74733V100	20.22	40,356.47	28,388.88	0.02	-11,967.59
12,501.000 QUALCOMM INC 747525103	74.33	471,755.20	929,199.33	0.65	457,444.13
1,822.000 QUANTA SERVICES INC 74762E102	28.39	42,147.42	51,726.58	0.04	9,579.16
2,316.000 QUESTAR CORP 748356102	25.28	33,318.15	58,548.48	0.04	25,230.33

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,524.000 QUICKSILVER RESOURCES INC 74837R104	0.20	9,335.56	1,093.75	0.00	-8,241.81
2,217.000 RAIT FINANCIAL TRUST 749227609	7.67	10,020.84	17,004.39	0.01	6,983.55
735.000 RLJ LODGING TRUST 74965L101	33.53	14,928.20	24,644.55	0.02	9,716.35
322.000 RPC INC 749660106	13.04	4,840.73	4,198.88	0.00	-641.85
1,036.000 RPM INTERNATIONAL INC 749685103	50.71	23,133.88	52,535.56	0.04	29,401.68
591.000 RADIAN GROUP INC 750236101	16.72	9,863.79	9,881.52	0.01	17.73
971.000 RAMBUS INC 750917106	11.09	7,360.18	10,768.39	0.01	3,408.21
465.000 RALPH LAUREN CORP 751212101	185.16	38,908.88	86,099.40	0.06	47,190.52
1,081.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	18.74	14,977.65	20,257.94	0.01	5,280.29
1,216.000 RANGE RESOURCES CORP 75281A109	53.45	56,067.74	64,995.20	0.05	8,927.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
186.000 RAVEN INDUSTRIES INC 754212108	25.00	4,954.11	4,650.00	0.00	-304.11
747.000 RAYMOND JAMES FINANCIAL INC 754730109	57.29	20,251.17	42,795.63	0.03	22,544.46
966.000 RAYONIER INC 754907103	27.94	29,884.54	26,990.04	0.02	-2,894.50
322.000 RAYONIER ADVANCED MATERIALS IN 75508B104	22.30	10,700.34	7,180.60	0.00	-3,519.74
2,827.000 RAYTHEON CO 755111507	108.17	135,852.04	305,796.59	0.21	169,944.55
130.000 RBC BEARINGS INC 75524B104	64.53	4,838.60	8,388.90	0.01	3,550.30
1,361.000 REALTY INCOME CORP 756109104	47.71	46,868.43	64,933.31	0.05	18,064.88
133.000 RECEPTOS INC 756207106	122.51	15,971.97	16,293.83	0.01	321.86
516.000 RED HAT INC 756577102	69.14	24,211.19	35,676.24	0.02	11,465.05
1,227.000 REDWOOD TRUST INC 758075402	19.70	19,304.31	24,171.90	0.02	4,867.59

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
307.000 REGAL-BELOIT CORP 758750103	75.20	19,519.06	23,086.40	0.02	3,567.34
643.000 REGAL ENTERTAINMENT GROUP 758766109	21.36	7,580.97	13,734.48	0.01	6,153.51
708.000 REGENCY CENTERS CORP 758849103	63.78	29,098.80	45,156.24	0.03	16,057.44
448.000 REGENERON PHARMACEUTICALS INC 75886F107	410.25	23,699.20	183,792.00	0.13	160,092.80
751.000 REGULUS THERAPEUTICS INC 75915K101	16.04	12,068.57	12,046.04	0.01	-22.53
8,710.000 REGIONS FINANCIAL CORP 7591EP100	10.56	55,933.70	91,977.60	0.06	36,043.90
547.000 REINSURANCE GROUP OF AMERICA I 759351604	87.62	29,417.66	47,928.14	0.03	18,510.48
594.000 RELIANCE STEEL & ALUMINUM CO 759509102	61.27	29,736.92	36,394.38	0.03	6,657.46
79.000 RENASANT CORP 75970E107	28.93	1,142.34	2,285.47	0.00	1,143.13
1,121.000 REPUBLIC AIRWAYS HOLDINGS INC 760276105	14.59	5,235.07	16,355.39	0.01	11,120.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,681.000 REPUBLIC SERVICES INC 760759100	40.25	66,865.64	107,910.25	0.08	41,044.61
1,215.000 RESMED INC 761152107	56.06	37,659.58	68,112.90	0.05	30,453.32
366.000 RESOLUTE FOREST PRODUCTS INC 76117W109	17.61	4,871.46	6,445.26	0.00	1,573.80
418.000 RESOURCES CONNECTION INC 76122Q105	16.45	5,082.88	6,876.10	0.00	1,793.22
393.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	16.79	5,144.37	6,598.47	0.00	1,454.10
471.000 REXNORD CORP 76169B102	28.21	9,989.91	13,286.91	0.01	3,297.00
1,425.000 REYNOLDS AMERICAN INC 761713106	64.27	44,300.05	91,584.75	0.06	47,284.70
3,861.000 RIGEL PHARMACEUTICALS INC 766559603	2.27	9,999.99	8,764.47	0.01	-1,235.52
2,219.000 RINGCENTRAL INC 76680R206	14.92	33,418.14	33,107.48	0.02	-310.66
719.000 RIVERBED TECHNOLOGY INC 768573107	20.41	10,655.40	14,674.79	0.01	4,019.39

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,166.000 ROBERT HALF INTERNATIONAL INC 770323103	58.38	34,465.11	68,071.08	0.05	33,605.97
1,100.000 ROCK-TENN CO 772739207	60.98	35,332.00	67,078.00	0.05	31,746.00
1,153.000 ROCKWELL AUTOMATION INC 773903109	111.20	66,115.55	128,213.60	0.09	62,098.05
1,098.000 ROCKWELL COLLINS INC 774341101	84.48	60,328.96	92,759.04	0.06	32,430.08
415.000 ROCKWOOD HOLDINGS INC 774415103	78.80	21,505.30	32,702.00	0.02	11,196.70
110.000 ROGERS CORP 775133101	81.44	4,951.10	8,958.40	0.01	4,007.30
253.000 ROLLINS INC 775711104	33.10	4,986.63	8,374.30	0.01	3,387.67
120.000 ROSS STORES INC 778296103	94.26	2,700.45	11,311.20	0.01	8,610.75
297.000 ROYAL GOLD INC 780287108	62.70	12,195.17	18,621.90	0.01	6,426.73
275.000 RUSH ENTERPRISES INC 781846209	32.05	5,049.00	8,813.75	0.01	3,764.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
408.000 RYDER SYSTEM INC 783549108	92.85	21,356.64	37,882.80	0.03	16,526.16
257.000 RYLAND GROUP INC/THE 783764103	38.56	10,002.44	9,909.92	0.01	-92.52
602.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	52.74	19,685.50	31,749.48	0.02	12,063.98
281.000 S&T BANCORP INC 783859101	29.81	4,979.32	8,376.61	0.01	3,397.29
1,131.000 SBA COMMUNICATIONS CORP 78388J106	110.76	50,146.35	125,269.56	0.09	75,123.21
1,158.000 SEI INVESTMENTS CO 784117103	40.04	25,487.70	46,366.32	0.03	20,878.62
987.000 SL GREEN REALTY CORP 78440X101	119.02	59,076.86	117,472.74	0.08	58,395.88
3,438.000 SLM CORP 78442P106	10.19	19,830.04	35,033.22	0.02	15,203.18
575.000 SM ENERGY CO 78454L100	38.58	21,085.25	22,183.50	0.02	1,098.25
405.000 SPX CORP 784635104	85.92	32,096.25	34,797.60	0.02	2,701.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
279.000 SPS COMMERCE INC 78463M107	56.63	10,041.21	15,799.77	0.01	5,758.56
264.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	58.49	5,026.56	15,441.36	0.01	10,414.80
244.000 SP PLUS CORP 78469C103	25.23	4,953.20	6,156.12	0.00	1,202.92
340.000 SVB FINANCIAL GROUP 78486Q101	116.07	19,485.40	39,463.80	0.03	19,978.40
865.000 SWS GROUP INC 78503N107	6.91	4,887.25	5,977.15	0.00	1,089.90
615.000 SABRA HEALTH CARE REIT INC 78573L106	30.37	10,239.75	18,677.55	0.01	8,437.80
264.000 SAFEGUARD SCIENTIFICS INC 786449207	19.82	4,823.28	5,232.48	0.00	409.20
1,186.000 SAFEWAY INC 786514208	35.12	29,039.94	41,652.32	0.03	12,612.38
168.000 SAIA INC 78709Y105	55.36	1,733.76	9,300.48	0.01	7,566.72
2,758.000 ST JUDE MEDICAL INC 790849103	65.03	97,055.68	179,352.74	0.12	82,297.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,221.000 SALESFORCE.COM INC 79466L302	59.31	88,986.24	191,037.51	0.13	102,051.27
464.000 SALIX PHARMACEUTICALS LTD 795435106	114.94	17,678.40	53,332.16	0.04	35,653.76
1,621.000 SALLY BEAUTY HOLDINGS INC 79546E104	30.74	33,459.75	49,829.54	0.03	16,369.79
175.000 SANDERSON FARMS INC 800013104	84.03	8,447.25	14,704.38	0.01	6,257.13
1,664.000 SANDISK CORP 80004C101	97.98	41,556.07	163,038.72	0.11	121,482.65
276.000 SANDY SPRING BANCORP INC 800363103	26.08	4,832.76	7,198.08	0.01	2,365.32
639.000 SANMINA CORP 801056102	23.53	5,923.53	15,035.67	0.01	9,112.14
130.000 SAUL CENTERS INC 804395101	57.19	4,982.90	7,434.70	0.01	2,451.80
1,148.000 SCANA CORP 80589M102	60.40	39,069.76	69,339.20	0.05	30,269.44
140.000 SCANSOURCE INC 806037107	40.16	5,075.00	5,622.40	0.00	547.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
730.000 HENRY SCHEIN INC 806407102	136.15	48,438.50	99,389.50	0.07	50,951.00
9,917.000 SCHLUMBERGER LTD 806857108	85.41	597,082.46	847,010.97	0.59	249,928.51
202.000 A SCHULMAN INC 808194104	40.53	4,951.02	8,187.06	0.01	3,236.04
9,264.000 CHARLES SCHWAB CORP/THE 808513105	30.19	163,891.82	279,680.16	0.19	115,788.34
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	42.30	5,102.45	8,037.00	0.01	2,934.55
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	49.53	4,839.30	8,172.45	0.01	3,333.15
361.000 SCOTTS MIRACLE-GRO CO/THE 810186106	62.32	18,602.33	22,497.52	0.02	3,895.19
746.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	75.27	33,792.98	56,151.42	0.04	22,358.44
621.000 SEACOAST BANKING CORP OF FLORI 811707801	13.75	4,685.76	8,538.75	0.01	3,852.99
172.000 SEACOR HOLDINGS INC 811904101	73.81	10,983.77	12,695.32	0.01	1,711.55

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,240.000 SEALED AIR CORP 81211K100	42.43	28,467.14	52,613.20	0.04	24,146.06
29.000 SEARS CANADA INC 81234D109	9.62	315.17	278.98	0.00	-36.19
1,177.000 SEATTLE GENETICS INC 812578102	32.13	25,325.08	37,817.01	0.03	12,491.93
530.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	14.40	4,754.10	7,632.00	0.01	2,877.90
429.000 SELECTIVE INSURANCE GROUP INC 816300107	27.17	6,803.94	11,655.93	0.01	4,851.99
453.000 SEMGROUP CORP 81663A105	68.39	14,803.07	30,980.67	0.02	16,177.60
2,317.000 SEMPRA ENERGY 816851109	111.36	117,038.62	258,021.12	0.18	140,982.50
948.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	22.11	19,974.36	20,960.28	0.01	985.92
397.000 SENSIENT TECHNOLOGIES CORP 81725T100	60.34	14,434.92	23,954.98	0.02	9,520.06
1,485.000 SERVICE CORP INTERNATIONAL/US 817565104	22.70	13,780.80	33,709.50	0.02	19,928.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
315.000 SERVICENOW INC 81762P102	67.85	9,437.40	21,372.75	0.01	11,935.35
146.000 SEVENTY SEVEN ENERGY INC 818097107	5.41	2,270.69	789.86	0.00	-1,480.83
732.000 SHERWIN-WILLIAMS CO/THE 824348106	263.04	79,084.32	192,545.28	0.13	113,460.96
2,217.000 SHORETEL INC 825211105	7.35	9,865.65	16,294.95	0.01	6,429.30
340.000 SHUTTERFLY INC 82568P304	41.70	10,091.20	14,176.30	0.01	4,085.10
328.000 SIGNATURE BANK/NEW YORK NY 82669G104	125.96	18,308.96	41,314.88	0.03	23,005.92
353.000 SILICON LABORATORIES INC 826919102	47.62	13,791.71	16,809.86	0.01	3,018.15
142.000 SILGAN HOLDINGS INC 827048109	53.60	5,689.94	7,611.20	0.01	1,921.26
633.000 SIMMONS FIRST NATIONAL CORP 828730200	40.65	15,451.53	25,731.45	0.02	10,279.92
2,212.000 SIMON PROPERTY GROUP INC 828806109	182.11	187,734.73	402,827.32	0.28	215,092.59

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
351.000 SIMPLICITY BANCORP INC 828867101	17.15	5,101.71	6,019.65	0.00	917.94
487.000 SINCLAIR BROADCAST GROUP INC 829226109	27.36	5,084.28	13,324.32	0.01	8,240.04
443.000 SIRONA DENTAL SYSTEMS INC 82966C103	87.37	23,080.30	38,704.91	0.03	15,624.61
27,195.000 SIRIUS XM HOLDINGS INC 82968B103	3.50	54,118.05	95,182.50	0.07	41,064.45
20.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	43.15	368.74	863.00	0.00	494.26
351.000 SKECHERS U.S.A. INC 830566105	55.25	4,794.66	19,392.75	0.01	14,598.09
1,508.000 SKYWORKS SOLUTIONS INC 83088M102	72.71	25,760.12	109,646.68	0.08	83,886.56
1,226.000 AO SMITH CORP 831865209	56.41	31,556.68	69,158.66	0.05	37,601.98
352.000 SNAP-ON INC 833034101	136.74	21,144.64	48,132.48	0.03	26,987.84
229.000 SNYDER'S-LANCE INC 833551104	30.55	4,813.58	6,995.95	0.00	2,182.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,579.000 SOLAZYME INC 83415T101	2.58	13,074.12	4,073.82	0.00	-9,000.30
452.000 SOLARWINDS INC 83416B109	49.83	11,214.12	22,523.16	0.02	11,309.04
102.000 SOLERA HOLDINGS INC 83421A104	51.18	5,815.02	5,220.36	0.00	-594.66
375.000 SONIC AUTOMOTIVE INC 83545G102	27.04	5,231.25	10,140.00	0.01	4,908.75
588.000 SONOCO PRODUCTS CO 835495102	43.70	19,862.64	25,695.60	0.02	5,832.96
5,706.000 SOUTHERN CO/THE 842587107	49.11	199,565.89	280,221.66	0.20	80,655.77
979.000 SOUTHSIDE BANCSHARES INC 84470P109	28.91	16,289.20	28,302.89	0.02	12,013.69
4,693.000 SOUTHWEST AIRLINES CO 844741108	42.32	54,912.09	198,607.76	0.14	143,695.67
133.000 SOUTHWEST GAS CORP 844895102	61.81	4,984.84	8,220.73	0.01	3,235.89
1,830.000 SOUTHWESTERN ENERGY CO 845467109	27.29	61,990.35	49,940.70	0.03	-12,049.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
44.000 SOVRAN SELF STORAGE INC 84610H108	87.22	1,738.88	3,837.68	0.00	2,098.80
903.000 SPARTANNASH CO 847215100	26.14	14,948.21	23,604.42	0.02	8,656.21
4,273.000 SPECTRA ENERGY CORP 847560109	36.30	107,818.94	155,109.90	0.11	47,290.96
153.000 SPECTRUM BRANDS HOLDINGS INC 84763R101	95.68	4,984.74	14,639.04	0.01	9,654.30
363.000 SPEEDWAY MOTORSPORTS INC 847788106	21.87	5,027.55	7,938.81	0.01	2,911.26
982.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	43.04	19,698.92	42,265.28	0.03	22,566.36
108.000 SPIRIT AIRLINES INC 848577102	75.58	1,298.20	8,162.64	0.01	6,864.44
342.000 SPLUNK INC 848637104	58.95	9,866.70	20,160.90	0.01	10,294.20
437.000 SPOK HOLDINGS INC 84863T106	17.36	4,959.95	7,586.32	0.01	2,626.37
5,482.000 SPRINT CORP 85207U105	4.15	32,892.00	22,750.30	0.02	-10,141.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
318.000 STAGE STORES INC 85254C305	20.70	5,116.62	6,582.60	0.00	1,465.98
283.000 STANCORP FINANCIAL GROUP INC 852891100	69.86	10,219.13	19,770.38	0.01	9,551.25
1,234.000 STANDARD PACIFIC CORP 85375C101	7.29	10,106.46	8,995.86	0.01	-1,110.60
1,586.000 STANLEY BLACK & DECKER INC 854502101	96.08	99,451.77	152,382.88	0.11	52,931.11
5,620.000 STARBUCKS CORP 855244109	82.05	192,374.29	461,121.00	0.32	268,746.71
308.000 STATE AUTO FINANCIAL CORP 855707105	22.22	4,989.60	6,843.76	0.00	1,854.16
740.000 STARWOOD PROPERTY TRUST INC 85571B105	23.24	14,829.60	17,197.60	0.01	2,368.00
1,785.000 STARWOOD HOTELS & RESORTS WORL 85590A401	81.07	103,382.39	144,709.95	0.10	41,327.56
776.000 STATE STREET CORP 857477103	78.50	48,437.92	60,916.00	0.04	12,478.08
589.000 STEEL DYNAMICS INC 858119100	19.74	9,229.63	11,626.86	0.01	2,397.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
632.000 STEELCASE INC 858155203	17.95	7,059.44	11,344.40	0.01	4,284.96
451.000 STERICYCLE INC 858912108	131.08	25,986.00	59,117.08	0.04	33,131.08
147.000 STERIS CORP 859152100	64.85	4,999.47	9,532.95	0.01	4,533.48
2,056.000 STERLING BANCORP/DE 85917A100	14.38	15,031.20	29,565.28	0.02	14,534.08
368.000 STIFEL FINANCIAL CORP 860630102	51.02	13,141.28	18,775.36	0.01	5,634.08
1,770.000 STILLWATER MINING CO 86074Q102	14.74	19,671.38	26,089.80	0.02	6,418.42
510.000 STOCK YARDS BANCORP INC 861025104	33.34	11,480.10	17,003.40	0.01	5,523.30
389.000 STONE ENERGY CORP 861642106	16.88	11,090.39	6,566.32	0.00	-4,524.07
246.000 STRAIGHT PATH COMMUNICATIONS I 862578101	18.95	665.71	4,661.70	0.00	3,995.99
2,541.000 STRATEGIC HOTELS & RESORTS INC 86272T106	13.23	19,228.44	33,617.43	0.02	14,388.99

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
102.000 STRAYER EDUCATION INC 863236105	74.28	4,783.80	7,576.56	0.01	2,792.76
2,671.000 STRYKER CORP 863667101	94.33	132,736.15	251,955.43	0.18	119,219.28
225.000 STURM RUGER & CO INC 864159108	34.63	9,650.25	7,791.75	0.01	-1,858.50
168.000 SUN COMMUNITIES INC 866674104	60.46	6,177.36	10,157.28	0.01	3,979.92
168.000 SUN HYDRAULICS CORP 866942105	39.38	4,962.72	6,615.84	0.00	1,653.12
518.000 SUNCOKE ENERGY INC 86722A103	19.34	9,667.35	10,018.12	0.01	350.77
2,427.000 SUNESIS PHARMACEUTICALS INC 867328601	2.55	9,926.43	6,188.85	0.00	-3,737.58
2,883.000 SUNEDISON INC 86732Y109	19.51	28,798.70	56,247.33	0.04	27,448.63
802.000 SUNPOWER CORP 867652406	25.83	5,333.30	20,715.66	0.01	15,382.36
2,286.000 SUNSTONE HOTEL INVESTORS INC 867892101	16.51	18,380.40	37,741.86	0.03	19,361.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,488.000 SUNTRUST BANKS INC 867914103	41.90	83,291.12	146,147.20	0.10	62,856.08
3,787.000 SUPERVALU INC 868536103	9.70	10,111.29	36,733.90	0.03	26,622.61
1,103.000 SUSQUEHANNA BANCSHARES INC 869099101	13.43	10,488.83	14,813.29	0.01	4,324.46
629.000 SWIFT TRANSPORTATION CO 87074U101	28.63	8,060.64	18,008.27	0.01	9,947.63
272.000 SYNAPTICS INC 87157D109	68.84	6,808.16	18,724.48	0.01	11,916.32
400.000 SYNAGEVA BIOPHARMA CORP 87159A103	92.79	18,384.00	37,116.00	0.03	18,732.00
1,479.000 SYNOPSYS INC 871607107	43.47	39,454.24	64,292.13	0.04	24,837.89
1,269.000 SYNOVUS FINANCIAL CORP 87161C501	27.09	19,797.96	34,377.21	0.02	14,579.25
370.000 SYNTEL INC 87162H103	44.98	9,836.45	16,642.60	0.01	6,806.15
199.000 SYNNEX CORP 87162W100	78.16	6,095.37	15,553.84	0.01	9,458.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
471.000 SYSCO CORP 871829107	39.69	14,714.04	18,693.99	0.01	3,979.95
1,270.000 TCF FINANCIAL CORP 872275102	15.89	12,954.00	20,180.30	0.01	7,226.30
2,116.000 TD AMERITRADE HOLDING CORP 87236Y108	35.78	40,079.34	75,710.48	0.05	35,631.14
1,654.000 TECO ENERGY INC 872375100	20.49	26,060.92	33,890.46	0.02	7,829.54
829.000 THL CREDIT INC 872438106	11.76	10,660.94	9,749.04	0.01	-911.90
1,409.000 TJX COS INC/THE 872540109	68.58	20,081.28	96,629.22	0.07	76,547.94
985.000 T-MOBILE US INC 872590104	26.94	20,071.14	26,535.90	0.02	6,464.76
828.000 TRW AUTOMOTIVE HOLDINGS CORP 87264S106	102.85	29,058.45	85,159.80	0.06	56,101.35
2,973.000 TRI POINTE HOMES INC 87265H109	15.25	45,605.82	45,338.25	0.03	-267.57
233.000 TABLEAU SOFTWARE INC 87336U105	84.76	18,779.80	19,749.08	0.01	969.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
584.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	28.03	8,649.04	16,369.52	0.01	7,720.48
158.000 TAL INTERNATIONAL GROUP INC 874083108	43.57	4,605.70	6,884.06	0.00	2,278.36
646.000 TANGER FACTORY OUTLET CENTERS 875465106	36.96	17,241.74	23,876.16	0.02	6,634.42
1,993.000 TARGET CORP 87612E106	75.91	111,605.41	151,288.63	0.11	39,683.22
198.000 TARGA RESOURCES CORP 87612G101	106.05	10,036.62	20,997.90	0.01	10,961.28
391.000 TEAM HEALTH HOLDINGS INC 87817A107	57.53	11,015.70	22,494.23	0.02	11,478.53
477.000 TECH DATA CORP 878237106	63.23	20,119.86	30,160.71	0.02	10,040.85
335.000 TEJON RANCH CO 879080109	29.46	9,550.85	9,869.10	0.01	318.25
102.000 TELEDYNE TECHNOLOGIES INC 879360105	102.74	4,876.62	10,479.48	0.01	5,602.86
359.000 TELEFLEX INC 879369106	114.82	19,863.47	41,220.38	0.03	21,356.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
433.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.25	10,235.20	10,933.25	0.01	698.05
497.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	54.91	19,671.26	27,290.27	0.02	7,619.01
1,090.000 TENET HEALTHCARE CORP 88033G407	50.67	25,189.03	55,230.30	0.04	30,041.27
205.000 TENNANT CO 880345103	72.17	9,667.80	14,794.85	0.01	5,127.05
524.000 TENNECO INC 880349105	56.61	20,231.14	29,663.64	0.02	9,432.50
1,473.000 TERADYNE INC 880770102	19.79	19,592.08	29,150.67	0.02	9,558.59
808.000 TEREX CORP 880779103	27.88	14,197.98	22,527.04	0.02	8,329.06
567.000 TERRENO REALTY CORP 88146M101	20.63	9,769.41	11,697.21	0.01	1,927.80
511.000 TESORO CORP 881609101	74.35	24,465.99	37,992.85	0.03	13,526.86
98.000 TESLA MOTORS INC 88160R101	222.41	11,135.80	21,796.18	0.02	10,660.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
224.000 TETRA TECH INC 88162G103	26.70	5,071.36	5,980.80	0.00	909.44
406.000 TESSERA TECHNOLOGIES INC 88164L100	35.76	6,565.02	14,518.56	0.01	7,953.54
8,522.000 TEXAS INSTRUMENTS INC 882508104	53.47	286,133.79	455,628.73	0.32	169,494.94
2,162.000 TEXTRON INC 883203101	42.11	57,065.37	91,041.82	0.06	33,976.45
548.000 THERAVANCE INC 88338T104	14.15	11,645.00	7,754.20	0.01	-3,890.80
2,706.000 THERMO FISHER SCIENTIFIC INC 883556102	125.29	113,431.46	339,034.74	0.24	225,603.28
1,502.000 THOMSON REUTERS CORP 884903105	40.34	43,348.86	60,590.68	0.04	17,241.82
703.000 THORATEC CORP 885175307	32.46	19,824.60	22,819.38	0.02	2,994.78
725.000 3D SYSTEMS CORP 88554D205	32.87	26,967.30	23,830.75	0.02	-3,136.55
5,083.000 3M CO 88579Y101	164.32	380,529.50	835,238.56	0.58	454,709.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
412.000 TIDEWATER INC 886423102	32.41	20,797.76	13,352.92	0.01	-7,444.84
768.000 TIFFANY & CO 886547108	106.86	49,711.39	82,068.48	0.06	32,357.09
864.000 TIME INC 887228104	24.61	10,402.07	21,263.04	0.01	10,860.97
6,911.000 TIME WARNER INC 887317303	85.42	252,069.29	590,337.62	0.41	338,268.33
2,198.000 TIME WARNER CABLE INC 88732J207	152.06	121,674.76	334,227.88	0.23	212,553.12
666.000 TIMKEN CO/THE 887389104	42.68	14,324.46	28,424.88	0.02	14,100.42
333.000 TIMKENSTEEL CORP 887399103	37.03	5,961.90	12,330.99	0.01	6,369.09
490.000 TIVO INC 888706108	11.84	4,870.60	5,801.60	0.00	931.00
1,391.000 TOLL BROTHERS INC 889478103	34.27	30,679.35	47,669.57	0.03	16,990.22
354.000 TOMPKINS FINANCIAL CORP 890110109	55.30	13,784.76	19,576.20	0.01	5,791.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
945.000 TORCHMARK CORP 891027104	54.17	26,371.81	51,190.65	0.04	24,818.84
492.000 TORO CO/THE 891092108	63.81	14,696.04	31,394.52	0.02	16,698.48
455.000 TOWERS WATSON & CO 891894107	113.17	28,687.75	51,492.35	0.04	22,804.60
1,308.000 TOTAL SYSTEM SERVICES INC 891906109	33.96	19,999.32	44,419.68	0.03	24,420.36
1,087.000 TOWNE BANK/PORTSMOUTH VA 89214P109	15.12	14,036.02	16,435.44	0.01	2,399.42
1,371.000 TRACTOR SUPPLY CO 892356106	78.82	46,974.62	108,062.22	0.08	61,087.60
176.000 TRANSDIGM GROUP INC 893641100	196.35	15,102.56	34,557.60	0.02	19,455.04
242.000 TRAVELERS COS INC/THE 89417E109	105.85	11,250.60	25,615.70	0.02	14,365.10
897.000 TRECORA RESOURCES 894648104	14.70	11,795.55	13,185.90	0.01	1,390.35
282.000 TREEHOUSE FOODS INC 89469A104	85.53	15,281.58	24,119.46	0.02	8,837.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
380.000 TREX CO INC 89531P105	42.58	4,913.40	16,180.40	0.01	11,267.00
273.000 TRIANGLE CAPITAL CORP 895848109	20.29	5,121.48	5,539.17	0.00	417.69
1,821.000 TRIANGLE PETROLEUM CORP 89600B201	4.78	9,505.62	8,704.38	0.01	-801.24
422.000 TRICO BANCSHARES 896095106	24.70	6,055.70	10,423.40	0.01	4,367.70
1,447.000 TRIMBLE NAVIGATION LTD 896239100	26.54	36,224.65	38,403.38	0.03	2,178.73
16.000 TRINITY INDUSTRIES INC 896522109	28.01	161.76	448.16	0.00	286.40
1,739.000 TRIQUINT SEMICONDUCTOR INC 89674K103	27.55	9,738.40	47,909.45	0.03	38,171.05
298.000 TRIUMPH GROUP INC 896818101	67.22	14,327.84	20,031.56	0.01	5,703.72
881.000 TRIPADVISOR INC 896945201	74.66	32,322.32	65,775.46	0.05	33,453.14
345.000 TRUEBLUE INC 89785X101	22.25	5,023.20	7,676.25	0.01	2,653.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,755.000 TRULIA INC 897888103	46.03	83,344.95	80,782.65	0.06	-2,562.30
970.000 TRUSTCO BANK CORP NY 898349105	7.26	4,840.30	7,042.20	0.00	2,201.90
508.000 TRUSTMARK CORP 898402102	24.54	11,536.68	12,466.32	0.01	929.64
1,617.000 TUESDAY MORNING CORP 899035505	21.70	7,033.95	35,088.90	0.02	28,054.95
547.000 TUPPERWARE BRANDS CORP 899896104	63.00	26,086.43	34,461.00	0.02	8,374.57
262.000 TUTOR PERINI CORP 901109108	24.07	4,904.64	6,306.34	0.00	1,401.70
15,086.000 TWENTY-FIRST CENTURY FOX INC 90130A101	38.41	258,971.42	579,377.83	0.40	320,406.41
1,189.000 TWITTER INC 90184L102	35.87	44,123.79	42,649.43	0.03	-1,474.36
968.000 TWO HARBORS INVESTMENT CORP 90187B101	10.02	9,941.36	9,699.36	0.01	-242.00
605.000 TYLER TECHNOLOGIES INC 902252105	109.44	24,641.80	66,211.20	0.05	41,569.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,168.000 TYSON FOODS INC 902494103	40.09	51,073.23	127,005.12	0.09	75,931.89
1,508.000 UDR INC 902653104	30.82	35,160.08	46,476.56	0.03	11,316.48
1,330.000 UGI CORP 902681105	37.98	27,717.20	50,513.40	0.04	22,796.20
158.000 UIL HOLDINGS CORP 902748102	43.54	5,027.92	6,879.32	0.00	1,851.40
254.000 UMB FINANCIAL CORP 902788108	56.89	10,170.16	14,450.06	0.01	4,279.90
14,269.000 US BANCORP/MN 902973304	44.95	473,806.80	641,391.55	0.45	167,584.75
680.000 USG CORP 903293405	27.99	15,660.61	19,033.20	0.01	3,372.59
504.000 US SILICA HOLDINGS INC 90346E103	25.69	10,241.28	12,947.76	0.01	2,706.48
587.000 UBIQUITI NETWORKS INC 90347A100	29.64	10,114.01	17,398.68	0.01	7,284.67
360.000 ULTA SALON COSMETICS & FRAGRAN 90384S303	127.84	22,618.80	46,022.40	0.03	23,403.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
369.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	146.82	26,098.55	54,174.74	0.04	28,076.19
591.000 ULTRA CLEAN HOLDINGS INC 90385V107	9.28	5,029.41	5,484.48	0.00	455.07
1,029.000 ULTRA PETROLEUM CORP 903914109	13.16	19,747.49	13,541.64	0.01	-6,205.85
1,390.000 UMPQUA HOLDINGS CORP 904214103	17.01	14,640.26	23,643.90	0.02	9,003.64
1,935.000 UNDER ARMOUR INC 904311107	67.90	40,059.39	131,386.50	0.09	91,327.11
97.000 UNIFIRST CORP/MA 904708104	121.45	4,938.27	11,780.65	0.01	6,842.38
817.000 UNION BANKSHARES CORP 90539J109	24.08	9,722.80	19,673.36	0.01	9,950.56
3,264.000 UNION PACIFIC CORP 907818108	119.13	73,078.93	388,840.32	0.27	315,761.39
346.000 UNITED BANKSHARES INC/WV 909907107	37.45	8,124.08	12,957.70	0.01	4,833.62
2,228.000 UNITED CONTINENTAL HOLDINGS IN 910047109	66.89	47,748.74	149,030.92	0.10	101,282.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
556.000 UNITED FINANCIAL BANCORP INC 910304104	14.36	6,128.58	7,984.16	0.01	1,855.58
384.000 UNITED NATURAL FOODS INC 911163103	77.33	15,970.56	29,692.80	0.02	13,722.24
118.000 UNITED ONLINE INC 911268209	14.55	1,015.05	1,716.90	0.00	701.85
3,839.000 UNITED PARCEL SERVICE INC 911312106	111.17	272,069.04	426,781.63	0.30	154,712.59
718.000 UNITED RENTALS INC 911363109	102.01	21,196.99	73,243.18	0.05	52,046.19
137.000 UNITED STATES CELLULAR CORP 911684108	39.83	4,985.43	5,456.71	0.00	471.28
1,094.000 UNITED STATES STEEL CORP 912909108	26.74	26,342.32	29,253.56	0.02	2,911.24
365.000 UNITED STATIONERS INC 913004107	42.16	12,442.85	15,388.40	0.01	2,945.55
6,183.000 UNITED TECHNOLOGIES CORP 913017109	115.00	393,764.97	711,045.00	0.49	317,280.03
453.000 UNITED THERAPEUTICS CORP 91307C102	129.49	24,890.81	58,658.97	0.04	33,768.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,235.000 UNITEDHEALTH GROUP INC 91324P102	101.09	358,029.91	731,386.15	0.51	373,356.24
434.000 UNITIL CORP 913259107	36.67	12,143.23	15,914.78	0.01	3,771.55
184.000 UNIVERSAL FOREST PRODUCTS INC 913543104	53.20	4,852.08	9,788.80	0.01	4,936.72
583.000 UNIVERSAL HEALTH SERVICES INC 913903100	111.26	26,135.84	64,864.58	0.05	38,728.74
567.000 UNIVEST CORP OF PENNSYLVANIA 915271100	20.24	8,686.44	11,476.08	0.01	2,789.64
2,926.000 UNUM GROUP 91529Y106	34.88	57,333.98	102,058.88	0.07	44,724.90
896.000 URBAN OUTFITTERS INC 917047102	35.13	27,625.92	31,476.48	0.02	3,850.56
653.000 VCA INC 918194101	48.77	14,947.32	31,846.81	0.02	16,899.49
1,561.000 VF CORP 918204108	74.90	39,907.65	116,918.90	0.08	77,011.25
221.000 VSE CORP 918284100	65.90	4,906.20	14,563.90	0.01	9,657.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
286.000 VAIL RESORTS INC 91879Q109	91.13	12,644.06	26,063.18	0.02	13,419.12
1,938.000 VALERO ENERGY CORP 91913Y100	49.50	79,904.85	95,931.00	0.07	16,026.15
733.000 VALLEY NATIONAL BANCORP 919794107	9.71	5,180.42	7,117.43	0.00	1,937.01
283.000 VALMONT INDUSTRIES INC 920253101	127.00	25,907.97	35,941.00	0.03	10,033.03
902.000 VALSPAR CORP/THE 920355104	86.48	36,071.56	78,004.96	0.05	41,933.40
494.000 VANTIV INC 92210H105	33.92	10,008.44	16,756.48	0.01	6,748.04
928.000 VARIAN MEDICAL SYSTEMS INC 92220P105	86.51	45,012.64	80,281.28	0.06	35,268.64
182.000 VECTREN CORP 92240G101	46.23	4,972.24	8,413.86	0.01	3,441.62
35.000 VEECO INSTRUMENTS INC 922417100	34.88	1,192.80	1,220.80	0.00	28.00
81.000 VECTRUS INC 92242T101	27.40	1,152.03	2,219.40	0.00	1,067.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
462.000 VENTAS INC 92276F100	71.70	20,286.28	33,125.40	0.02	12,839.12
397.000 VERIFONE SYSTEMS INC 92342Y109	37.20	9,988.52	14,768.40	0.01	4,779.88
1,338.000 VERISIGN INC 92343E102	57.00	31,500.80	76,266.00	0.05	44,765.20
23,822.000 VERIZON COMMUNICATIONS INC 92343V104	46.78	838,797.87	1,114,393.16	0.78	275,595.29
67.000 VERITIV CORP 923454102	51.87	1,699.79	3,475.29	0.00	1,775.50
1,346.000 VERISK ANALYTICS INC 92345Y106	64.05	64,318.12	86,211.30	0.06	21,893.18
1,543.000 VERTEX PHARMACEUTICALS INC 92532F100	118.80	60,063.42	183,308.40	0.13	123,244.98
288.000 VIASAT INC 92552V100	63.03	12,041.28	18,152.64	0.01	6,111.36
4,308.000 VIACOM INC 92553P201	75.25	160,890.88	324,177.00	0.23	163,286.12
472.000 VIEWPOINT FINANCIAL GROUP INC 92672A101	23.85	9,907.28	11,257.20	0.01	1,349.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,133.000 VIOLIN MEMORY INC 92763A101	4.79	27,843.82	29,377.07	0.02	1,533.25
3,461.000 VISA INC 92826C839	262.20	304,695.24	907,474.20	0.63	602,778.96
1,153.000 VISHAY INTERTECHNOLOGY INC 928298108	14.15	10,884.32	16,314.95	0.01	5,430.63
275.000 VISTEON CORP 92839U206	106.86	18,138.37	29,386.50	0.02	11,248.13
9,351.000 VIVUS INC 928551100	2.88	48,905.73	26,930.88	0.02	-21,974.85
424.000 VLASIC FOODS INTL INC COM 928559103	10.60	4,492.60	4,492.60	0.00	0.00
527.000 VMWARE INC 928563402	82.52	48,421.00	43,488.04	0.03	-4,932.96
14,238.000 VONAGE HOLDINGS CORP 92886T201	3.81	44,085.50	54,246.78	0.04	10,161.28
1,154.000 VORNADO REALTY TRUST 929042109	117.71	94,022.24	135,837.34	0.09	41,815.10
3,278.000 VRINGO INC 92911N104	0.55	9,834.00	1,802.90	0.00	-8,031.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
885.000 VULCAN MATERIALS CO 929160109	65.73	46,745.70	58,171.05	0.04	11,425.35
121.000 WD-40 CO 929236107	85.08	4,749.25	10,294.68	0.01	5,545.43
213.000 WABCO HOLDINGS INC 92927K102	104.78	14,611.56	22,318.14	0.02	7,706.58
128.000 WSFS FINANCIAL CORP 929328102	76.89	4,825.60	9,841.92	0.01	5,016.32
1,602.000 WABASH NATIONAL CORP 929566107	12.36	14,823.13	19,800.72	0.01	4,977.59
1,062.000 WABTEC CORP/DE 929740108	86.89	44,032.50	92,277.18	0.06	48,244.68
1,135.000 WADDELL & REED FINANCIAL INC 930059100	49.82	40,562.63	56,545.70	0.04	15,983.07
11,527.000 WAL-MART STORES INC 931142103	85.88	573,001.40	989,938.76	0.69	416,937.36
6,211.000 WALGREENS BOOTS ALLIANCE INC 931427108	76.20	278,282.62	473,278.20	0.33	194,995.58
6,249.000 WARREN RESOURCES INC 93564A100	1.61	14,622.66	10,060.89	0.01	-4,561.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,272.000 WASHINGTON FEDERAL INC 938824109	22.15	19,728.72	28,174.80	0.02	8,446.08
1,107.000 WASHINGTON PRIME GROUP INC 939647103	17.22	11,723.05	19,062.54	0.01	7,339.49
526.000 WASHINGTON TRUST BANCORP INC 940610108	40.18	11,698.24	21,134.68	0.01	9,436.44
902.000 WASTE CONNECTIONS INC 941053100	43.99	28,196.52	39,678.98	0.03	11,482.46
1,490.000 WASTE MANAGEMENT INC 94106L109	51.32	50,686.51	76,466.80	0.05	25,780.29
99.000 WATERS CORP 941848103	112.72	8,992.17	11,159.28	0.01	2,167.11
223.000 WATSCO INC 942622200	107.00	14,637.72	23,861.00	0.02	9,223.28
239.000 WATTS WATER TECHNOLOGIES INC 942749102	63.44	7,918.07	15,162.16	0.01	7,244.09
784.000 WAUSAU PAPER CORP 943315101	11.37	5,080.32	8,914.08	0.01	3,833.76
675.000 WEB.COM GROUP INC 94733A104	18.99	10,071.00	12,818.25	0.01	2,747.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
722.000 WEBMD HEALTH CORP 94770V102	39.55	11,169.34	28,555.10	0.02	17,385.76
572.000 WEBSTER FINANCIAL CORP 947890109	32.53	11,422.84	18,607.16	0.01	7,184.32
1,041.000 WEINGARTEN REALTY INVESTORS 948741103	34.92	24,244.89	36,351.72	0.03	12,106.83
256.000 WEIS MARKETS INC 948849104	47.82	9,799.68	12,241.92	0.01	2,442.24
338.000 WELLCARE HEALTH PLANS INC 94946T106	82.06	16,592.42	27,736.28	0.02	11,143.86
35,250.000 WELLS FARGO & CO 949746101	54.82	1,253,610.52	1,932,405.00	1.34	678,794.48
4,237.000 WENDY'S CO/THE 95058W100	9.03	19,744.42	38,260.11	0.03	18,515.69
261.000 WESBANCO INC 950810101	34.80	4,909.41	9,082.80	0.01	4,173.39
205.000 WESCO INTERNATIONAL INC 95082P105	76.21	14,719.77	15,623.05	0.01	903.28
232.000 WEST PHARMACEUTICAL SERVICES I 955306105	53.24	4,938.12	12,351.68	0.01	7,413.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
229.000 WESTAMERICA BANCORPORATION 957090103	49.02	11,021.77	11,225.58	0.01	203.81
648.000 WESTAR ENERGY INC 95709T100	41.24	19,968.29	26,723.52	0.02	6,755.23
50.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105	14.70	739.01	735.00	0.00	-4.01
1,843.000 WESTERN DIGITAL CORP 958102105	110.70	48,844.11	204,020.10	0.14	155,175.99
865.000 WESTERN REFINING INC 959319104	37.78	19,131.73	32,679.70	0.02	13,547.97
592.000 WESTLAKE CHEMICAL CORP 960413102	61.09	19,081.10	36,165.28	0.03	17,084.18
203.000 WESTWOOD HOLDINGS GROUP INC 961765104	61.82	7,346.57	12,549.46	0.01	5,202.89
381.000 WEX INC 96208T104	98.92	20,544.63	37,688.52	0.03	17,143.89
3,070.000 WEYERHAEUSER CO 962166104	35.89	69,782.78	110,182.30	0.08	40,399.52
545.000 WHIRLPOOL CORP 963320106	193.74	46,266.85	105,588.30	0.07	59,321.45

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
390.000 WHITESTONE REIT 966084204	15.11	4,952.06	5,892.90	0.00	940.84
781.000 WHITEWAVE FOODS CO/THE 966244105	34.99	10,637.52	27,327.19	0.02	16,689.67
1,311.000 WHITING PETROLEUM CORP 966387102	33.00	57,860.81	43,263.00	0.03	-14,597.81
1,837.000 WHOLE FOODS MARKET INC 966837106	50.42	55,369.24	92,621.54	0.06	37,252.30
1,562.000 WILLBROS GROUP INC 969203108	6.27	9,965.56	9,793.74	0.01	-171.82
5,273.000 WILLIAMS COS INC/THE 969457100	44.94	110,304.32	236,968.62	0.16	126,664.30
834.000 WILLIAMS-SONOMA INC 969904101	75.68	30,118.26	63,117.12	0.04	32,998.86
1,136.000 WINDSTREAM HOLDINGS INC 97382A101	8.24	9,088.00	9,360.64	0.01	272.64
416.000 WINTHROP REALTY TRUST 976391300	15.59	4,987.84	6,485.44	0.00	1,497.60
277.000 WINTRUST FINANCIAL CORP 97650W108	46.76	8,670.10	12,952.52	0.01	4,282.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
823.000 WISCONSIN ENERGY CORP 976657106	52.74	29,154.38	43,405.02	0.03	14,250.64
788.000 WOLVERINE WORLD WIDE INC 978097103	29.47	15,960.94	23,222.36	0.02	7,261.42
488.000 WOODWARD INC 980745103	49.23	15,796.56	24,024.24	0.02	8,227.68
410.000 WORKDAY INC 98138H101	81.61	22,361.40	33,460.10	0.02	11,098.70
125.000 WORLD ACCEPTANCE CORP 981419104	79.45	7,825.00	9,931.25	0.01	2,106.25
562.000 WORLD FUEL SERVICES CORP 981475106	46.93	19,293.46	26,374.66	0.02	7,081.20
456.000 WORTHINGTON INDUSTRIES INC 981811102	30.09	8,974.08	13,721.04	0.01	4,746.96
1,558.000 WPX ENERGY INC 98212B103	11.63	20,425.74	18,119.54	0.01	-2,306.20
341.000 WRIGHT MEDICAL GROUP INC 98235T107	26.87	4,934.27	9,162.67	0.01	4,228.40
862.000 WYNDHAM WORLDWIDE CORP 98310W108	85.76	30,945.19	73,925.12	0.05	42,979.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
304.000 WYNN RESORTS LTD 983134107	148.76	37,169.44	45,223.04	0.03	8,053.60
2,753.000 XPO LOGISTICS INC 983793100	40.88	78,460.50	112,542.64	0.08	34,082.14
2,717.000 XILINX INC 983919101	43.29	63,931.01	117,618.93	0.08	53,687.92
6,800.000 XEROX CORP 984121103	13.86	50,055.78	94,248.00	0.07	44,192.22
1,269.000 XYLEM INC/NY 98419M100	38.07	33,996.51	48,310.83	0.03	14,314.32
6,617.000 YAHOO! INC 984332106	50.51	126,271.97	334,224.67	0.23	207,952.70
321.000 YELP INC 985817105	54.73	11,196.48	17,568.33	0.01	6,371.85
545.000 YORK WATER CO/THE 987184108	23.21	10,224.20	12,649.45	0.01	2,425.25
1,844.000 YUM! BRANDS INC 988498101	72.85	48,534.26	134,335.40	0.09	85,801.14
580.000 ZEBRA TECHNOLOGIES CORP 989207105	77.41	16,854.80	44,897.80	0.03	28,043.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
559.000 ZILLOW INC 98954A107	105.89	62,986.89	59,192.51	0.04	-3,794.38
1,673.000 ZIMMER HOLDINGS INC 98956P102	113.42	113,126.08	189,751.66	0.13	76,625.58
1,126.000 ZIONS BANCORPORATION 989701107	28.51	24,519.06	32,102.26	0.02	7,583.20
1,826.000 ZULILY INC 989774104	23.40	70,656.89	42,728.40	0.03	-27,928.49
5,988.000 ZOGENIX INC 98978L105	1.37	10,160.44	8,203.56	0.01	-1,956.88
15,998.000 ZYNGA INC 98986T108	2.66	47,054.75	42,554.68	0.03	-4,500.07
1,470.000 GYRODYNE CO OF AMERICA INC 99VVAYVN1 2	10.89	16,009.93	16,009.93	0.01	0.00
135.000 GYRODYNE SPECIAL DIST LLC 99VVAZQP9	20.70	2,794.50	2,794.50	0.00	0.00
930.000 ACTAVIS PLC G0083B108	257.41	106,485.96	239,391.30	0.17	132,905.34
461.000 AIRCASTLE LTD G0129K104	21.37	5,628.81	9,851.57	0.01	4,222.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,278.000 ALKERMES PLC G01767105	58.56	22,433.80	74,839.68	0.05	52,405.88
881.000 ALLEGION PLC G0176J109	55.46	19,534.23	48,860.26	0.03	29,326.03
1,779.000 AMDOCS LTD G02602103	46.66	52,712.09	82,999.25	0.06	30,287.16
2,461.000 AON PLC G0408V102	94.83	120,613.61	233,376.63	0.16	112,763.02
152.000 ARCH CAPITAL GROUP LTD G0450A105	59.10	4,479.94	8,983.20	0.01	4,503.26
239.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	55.47	6,172.72	13,257.33	0.01	7,084.61
562.000 ASPEN INSURANCE HOLDINGS LTD G05384105	43.77	13,965.70	24,598.74	0.02	10,633.04
1,966.000 ASSURED GUARANTY LTD G0585R106	25.99	26,934.20	51,096.34	0.04	24,162.14
1,028.000 AXIS CAPITAL HOLDINGS LTD G0692U109	51.09	32,054.41	52,520.52	0.04	20,466.11
4,741.000 ACCENTURE PLC G1151C101	89.31	194,750.47	423,418.71	0.29	228,668.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
757.000 BELMOND LTD G1154H107	12.37	7,607.85	9,364.09	0.01	1,756.24
1,134.000 BUNGE LTD G16962105	90.91	70,153.81	103,091.94	0.07	32,938.13
4,240.000 COVIDIEN PLC G2554F113	102.28	166,145.42	433,667.20	0.30	267,521.78
1,114.000 DELPHI AUTOMOTIVE PLC G27823106	72.72	30,111.42	81,010.08	0.06	50,898.66
3,420.000 EATON CORP PLC G29183103	67.96	176,061.60	232,423.20	0.16	56,361.60
538.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	59.84	19,787.64	32,193.92	0.02	12,406.28
712.000 ENDO INTERNATIONAL PLC G30401106	72.12	25,508.56	51,349.44	0.04	25,840.88
50.000 ENSTAR GROUP LTD G3075P101	152.89	5,024.00	7,644.50	0.01	2,620.50
189.000 FRESH DEL MONTE PRODUCE INC G36738105	33.55	4,887.54	6,340.95	0.00	1,453.41
3,425.000 FRUIT OF THE LOOM INC CL A G3682L105	8.48	29,060.51	29,060.51	0.02	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16.000 GLOBAL INDEMNITY PLC G39319101	28.37	343.52	453.92	0.00	110.40
222.000 GREENLIGHT CAPITAL RE LTD G4095J109	32.65	5,692.08	7,248.30	0.01	1,556.22
245.000 HELEN OF TROY LTD G4388N106	65.06	7,935.55	15,939.70	0.01	8,004.15
866.000 HERBALIFE LTD G4412G101	37.70	20,641.11	32,648.20	0.02	12,007.09
4,386.000 HORIZON PHARMA PLC G4617B105	12.89	10,570.26	56,535.54	0.04	45,965.28
2,642.000 INGERSOLL-RAND PLC G47791101	63.39	77,252.11	167,476.38	0.12	90,224.27
1,254.000 WEATHERFORD INTERNATIONAL PLC G48833100	11.45	18,037.79	14,358.30	0.01	-3,679.49
4,244.000 INVESCO LTD G491BT108	39.52	109,748.51	167,722.88	0.12	57,974.37
461.000 JAZZ PHARMACEUTICALS PLC G50871105	163.73	24,359.24	75,479.53	0.05	51,120.29
1,033.000 LIBERTY GLOBAL PLC G5480U104	50.21	15,380.31	51,861.77	0.04	36,481.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,033.000 LIBERTY GLOBAL PLC G5480U120	48.31	14,917.43	49,904.23	0.03	34,986.80
665.000 MALLINCKRODT PLC G5785G107	99.03	26,049.38	65,854.95	0.05	39,805.57
3,111.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	14.50	30,137.64	45,109.50	0.03	14,971.86
1,519.000 MICHAEL KORS HOLDINGS LTD G60754101	75.10	80,246.83	114,076.90	0.08	33,830.07
495.000 MONTPELIER RE HOLDINGS LTD G62185106	35.82	8,533.80	17,730.90	0.01	9,197.10
615.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	8.85	5,024.55	5,442.75	0.00	418.20
2,192.000 NABORS INDUSTRIES LTD G6359F103	12.98	33,533.37	28,452.16	0.02	-5,081.21
388.000 ONEBEACON INSURANCE GROUP LTD G67742109	16.20	4,904.32	6,285.60	0.00	1,381.28
464.000 PARTNERRE LTD G6852T105	114.13	31,222.56	52,956.32	0.04	21,733.76
296.000 PLATINUM UNDERWRITERS HOLDINGS G7127P100	73.42	9,528.24	21,732.32	0.02	12,204.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
479.000 RENAISSANCERE HOLDINGS LTD G7496G103	97.22	27,264.68	46,568.38	0.03	19,303.70
1,880.000 PENTAIR PLC G7S00T104	66.42	69,393.10	124,869.60	0.09	55,476.50
296.000 SIGNET JEWELERS LTD G81276100	131.57	13,643.79	38,944.72	0.03	25,300.93
156.000 THERAVANCE BIOPHARMA INC G8807B106	14.92	3,059.17	2,327.52	0.00	-731.65
1,550.000 TYCO INTERNATIONAL PLC G91442106	43.86	28,609.74	67,983.00	0.05	39,373.26
823.000 VALIDUS HOLDINGS LTD G9319H102	41.56	20,525.62	34,203.88	0.02	13,678.26
290.000 GOLAR LNG LTD G9456A100	36.47	9,340.90	10,576.30	0.01	1,235.40
54.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	630.11	21,762.54	34,025.94	0.02	12,263.40
1,691.000 XL GROUP PLC G98290102	34.37	34,783.87	58,119.67	0.04	23,335.80
2,599.000 ACE LTD H0023R105	114.88	147,505.82	298,573.12	0.21	151,067.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
777.000 ALLIED WORLD ASSURANCE CO HOLD H01531104	37.92	21,991.69	29,463.84	0.02	7,472.15
666.000 GARMIN LTD H2906T109	52.83	24,640.62	35,184.78	0.02	10,544.16
711.000 MAGICJACK VOCALTEC LTD M6787E101	8.12	10,885.41	5,773.32	0.00	-5,112.09
134.000 STRATASYS LTD M85548101	83.11	9,937.44	11,136.74	0.01	1,199.30
40.000 ASML HOLDING NV N07059210	107.83	1,658.15	4,313.20	0.00	2,655.05
2,231.000 LYONDELLBASELL INDUSTRIES NV N53745100	79.39	93,673.60	177,119.09	0.12	83,445.49
1,491.000 NIELSEN NV N63218106	44.73	45,032.07	66,692.43	0.05	21,660.36
2,783.000 QIAGEN NV N72482107	23.46	52,001.94	65,289.18	0.05	13,287.24
1,227.000 BANCO LATINOAMERICANO DE COMER P16994132	30.10	20,822.19	36,932.70	0.03	16,110.51
273.000 COPA HOLDINGS SA P31076105	103.64	21,153.92	28,293.72	0.02	7,139.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
622.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	82.43	18,155.94	51,271.46	0.04	33,115.52
661.000 AVAGO TECHNOLOGIES LTD Y0486S104	100.59	18,389.02	66,489.99	0.05	48,100.97
5,269.000 BALTIC TRADING LTD Y0553W103	2.51	30,665.58	13,225.19	0.01	-17,440.39
331.000 TEEKAY CORP Y8564W103	50.89	10,042.54	16,844.59	0.01	6,802.05
9,096.000 TEEKAY TANKERS LTD Y8565N102	5.06	38,930.88	46,025.76	0.03	7,094.88
TOTAL EQUITY U.S. DOLLAR		**78,543,491.72**	**143,451,068.48**	**99.84**	**64,907,576.76**
FIXED INCOME SECURITIES					
27.000 GYRODYNE CO OF AMERICA 999K25527 5.000% 06/30/2017 DD 06/16/14	1,111.70	300.16	300.16	0.00	0.00
TOTAL ASSETS U.S. DOLLAR		**78,770,014.18**	**143,677,590.94**	**100.00**	**64,907,576.76**
TOTAL ASSETS		**78,770,014.18**	**143,677,590.94**	**100.00**	**64,907,576.76**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,458,087.950 FIDELITY INSTL MM PRIME 690 996199196	100.00	1,458,087.95	1,458,087.95	3.80	0.00
CASH		250.00	250.00	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**1,458,337.95**	**1,458,337.95**	**3.80**	**0.00**
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	104.65	100,000.00	104,650.00	0.27	4,650.00
300,000.000 ADS WASTE HOLDINGS INC 00101NAB3 8.250% 10/01/2020 DD 10/01/13	100.00	311,572.46	300,000.00	0.78	-11,572.46
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	99.25	178,028.43	173,687.50	0.45	-4,340.93
200,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13	107.75	218,478.66	215,500.00	0.56	-2,978.66
111,000.000 AIR MEDICAL GROUP HOLDINGS INC 009127AB7 9.250% 11/01/2018 DD 10/22/10	104.25	111,000.00	115,717.50	0.30	4,717.50
200,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12	102.25	200,985.48	204,500.00	0.53	3,514.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	103.00	154,855.28	154,500.00	0.40	-355.28
175,000.000 ALLISON TRANSMISSION INC 144A 019736AC1 7.125% 05/15/2019 DD 05/06/11	104.63	181,508.87	183,093.75	0.48	1,584.88
175,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13	84.75	179,317.21	148,312.50	0.39	-31,004.71
200,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13	105.00	210,549.58	210,000.00	0.55	-549.58
200,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	100.50	200,485.28	201,000.00	0.52	514.72
300,000.000 PINNACLE ENTERTAINMENT INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11	104.25	305,735.95	312,747.00	0.82	7,011.05
150,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	103.50	150,000.00	155,250.00	0.40	5,250.00
200,000.000 ANCESTRY.COM INC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13	98.00	204,989.61	196,000.00	0.51	-8,989.61
350,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11	104.00	363,490.65	364,000.00	0.95	509.35
199,000.000 ATKORE 4/14 COV-LITE TL 04765BAD4	97.88	198,104.65	194,771.25	0.51	-3,333.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12	91.00	180,930.01	159,250.00	0.42	-21,680.01
175,000.000 BERRY PETROLEUM CO LLC 085789AE5 6.750% 11/01/2020 DD 11/01/10	80.00	185,340.55	140,000.00	0.36	-45,340.55
75,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13	75.00	74,732.82	56,250.00	0.15	-18,482.82
200,000.000 BIOMET INC 090613AH3 6.500% 10/01/2020 DD 04/01/13	105.50	199,863.17	211,000.00	0.55	11,136.83
175,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.00	175,000.00	178,500.00	0.47	3,500.00
250,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	90.00	250,000.00	225,000.00	0.59	-25,000.00
100,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11	105.00	105,341.19	105,000.00	0.27	-341.19
125,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAX1 6.625% 01/31/2022 DD 01/26/12	106.25	125,245.89	132,812.50	0.35	7,566.61
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12	97.75	50,000.00	48,875.00	0.13	-1,125.00
350,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14	100.50	350,000.00	351,750.00	0.92	1,750.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
80,000.000 CDW LLC / CDW FINANCE CORP 12513GAX7 8.500% 04/01/2019 DD 10/01/11	105.38	83,170.84	84,300.00	0.22	1,129.16
175,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12	106.75	183,975.72	186,812.50	0.49	2,836.78
100,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	103.50	103,287.99	103,500.00	0.27	212.01
200,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	110.00	200,278.78	220,000.00	0.57	19,721.22
300,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	101.25	300,000.00	303,750.00	0.79	3,750.00
200,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	101.00	203,226.68	202,000.00	0.53	-1,226.68
150,000.000 CASCADES INC 146900AL9 7.875% 01/15/2020 DD 12/23/09	104.00	151,224.19	156,000.00	0.41	4,775.81
250,000.000 CCOH SAFARI LLC 14987EAA5 5.500% 12/01/2022 DD 11/05/14	101.50	247,261.30	253,750.00	0.66	6,488.70
325,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	103.75	331,372.74	337,187.50	0.88	5,814.76
225,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.50	230,249.01	232,875.00	0.61	2,625.99

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 CHEMTURA CORP 163893AD2 5.750% 07/15/2021 DD 07/23/13	97.50	154,776.31	146,250.00	0.38	-8,526.31
61,000.000 CINCINNATI BELL INC 171871AM8 8.750% 03/15/2018 DD 03/15/10	102.75	61,532.77	62,677.50	0.16	1,144.73
150,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	109.50	161,239.67	164,250.00	0.43	3,010.33
150,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	100.50	150,036.66	150,750.00	0.39	713.34
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	99.75	250,152.05	249,375.00	0.65	-777.05
175,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	105.25	182,032.49	184,187.50	0.48	2,155.01
100,000.000 COMMSCOPE HOLDING CO INC 144A 20337XAA7 6.625% 06/01/2020 DD 05/28/13	103.00	100,000.00	103,000.00	0.27	3,000.00
101,000.000 CGG SA 204386AK2 7.750% 05/15/2017 DD 02/09/07	86.00	100,948.47	86,860.00	0.23	-14,088.47
250,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	101.75	255,962.10	254,375.00	0.66	-1,587.10
250,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12	102.00	259,339.23	255,000.00	0.66	-4,339.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	106.75	226,363.97	240,187.50	0.63	13,823.53
250,000.000 DANA HOLDING CORP 235825AE6 5.500% 12/15/2024 DD 12/09/14	101.00	250,000.00	252,500.00	0.66	2,500.00
200,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAM0 6.625% 11/01/2020 DD 10/20/10	105.00	203,023.72	210,000.00	0.55	6,976.28
150,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	106.00	152,935.71	159,000.00	0.41	6,064.29
150,000.000 DIAMONDBACK ENERGY INC 25278XAB5 7.625% 10/01/2021 DD 10/01/14	97.63	150,000.00	146,437.50	0.38	-3,562.50
250,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	113.50	252,137.27	283,750.00	0.74	31,612.73
100,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12	96.75	101,771.78	96,750.00	0.25	-5,021.78
100,000.000 DISH DBS CORP 25470XAQ8 5.125% 05/01/2020 DD 04/05/13	100.75	100,000.00	100,750.00	0.26	750.00
200,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	99.75	200,833.51	199,500.00	0.52	-1,333.51
200,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13	107.25	200,000.00	214,500.00	0.56	14,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 RR DONNELLEY & SONS CO 257867BB6 6.000% 04/01/2024 DD 03/20/14	98.50	100,000.00	98,500.00	0.26	-1,500.00
200,000.000 DUPONT FABROS TECHNOLOGY LP 26613TAE0 5.875% 09/15/2021 DD 09/24/13	101.88	204,498.99	203,750.00	0.53	-748.99
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	95.00	98,521.84	95,000.00	0.25	-3,521.84
200,000.000 DYNEGY FINANCE I/II INC 144A 26818AAA2 6.750% 11/01/2019 DD 10/27/14	101.75	200,000.00	203,500.00	0.53	3,500.00
200,000.000 EAGLE SPINCO INC 269871AB5 4.625% 02/15/2021 DD 02/15/14	94.75	196,086.75	189,500.00	0.49	-6,586.75
200,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAA8 7.000% 08/15/2021 DD 08/09/13	88.50	213,228.15	177,000.00	0.46	-36,228.15
150,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13	100.00	150,000.00	150,000.00	0.39	0.00
175,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAB0 7.000% 07/15/2019 DD 05/06/14	104.38	188,570.02	182,656.25	0.48	-5,913.77
250,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	101.50	254,756.93	253,750.00	0.66	-1,006.93
200,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	101.25	200,000.00	202,500.00	0.53	2,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 EQUINIX INC 29444UAP1 5.750% 01/01/2025 DD 11/20/14	100.88	200,000.00	201,750.00	0.53	1,750.00
200,000.000 EXTERRAN HOLDINGS INC 30225XAC7 7.250% 12/01/2018 DD 12/01/11	98.00	200,000.00	196,000.00	0.51	-4,000.00
100,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11	91.00	106,178.32	91,000.00	0.24	-15,178.32
200,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	102.25	200,000.00	204,500.00	0.53	4,500.00
225,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	99.00	225,000.00	222,750.00	0.58	-2,250.00
175,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	91.50	175,000.00	160,125.00	0.42	-14,875.00
150,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12	108.50	150,000.00	162,750.00	0.42	12,750.00
250,000.000 FRESENIUS MED CARE II 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.50	250,000.00	251,250.00	0.65	1,250.00
200,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	111.50	204,972.28	223,000.00	0.58	18,027.72
225,000.000 GEO GROUP INC/THE 36159RAE3 6.625% 02/15/2021 DD 08/15/11	104.75	225,000.00	235,687.50	0.61	10,687.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	99.00	310,320.99	297,000.00	0.77	-13,320.99
200,000.000 GATES GLOBAL LLC / GATES 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14	95.77	200,000.00	191,540.00	0.50	-8,460.00
225,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	99.75	222,090.00	224,437.50	0.58	2,347.50
100,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BB6 8.250% 08/15/2020 DD 08/13/10	106.00	108,269.00	106,000.00	0.28	-2,269.00
200,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BD2 6.500% 03/01/2021 DD 02/25/13	106.00	200,973.24	212,000.00	0.55	11,026.76
200,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12	103.00	209,367.23	206,000.00	0.54	-3,367.23
300,000.000 GROUP 1 AUTOMOTIVE INC 144A 398905AH2 5.000% 06/01/2022 DD 06/02/14	97.75	300,000.00	293,250.00	0.76	-6,750.00
175,000.000 GULFMARK OFFSHORE INC 402629AG4 6.375% 03/15/2022 DD 09/15/12	74.50	175,932.04	130,375.00	0.34	-45,557.04
100,000.000 HCA INC 404119AP4 6.375% 01/15/2015 DD 11/19/04	100.00	99,995.25	100,000.00	0.26	4.75
125,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11	114.25	125,000.00	142,812.50	0.37	17,812.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 HCA HOLDINGS INC 40412CAB7 7.750% 05/15/2021 DD 11/15/11	106.50	102,149.82	106,500.00	0.28	4,350.18
200,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13	104.75	213,058.77	209,500.00	0.55	-3,558.77
250,000.000 HILLMAN GROUP INC 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	96.00	250,000.00	240,000.00	0.63	-10,000.00
200,000.000 HALYARD HEALTH INC 144A 40650VAA8 6.250% 10/15/2022 DD 10/17/14	101.50	200,000.00	203,000.00	0.53	3,000.00
150,000.000 HANESBRANDS INC 410345AG7 6.375% 12/15/2020 DD 11/09/10	106.00	150,000.00	159,000.00	0.41	9,000.00
165,000.000 HJ HEINZ CO 423074AR4 4.250% 10/15/2020 DD 04/15/14	101.00	165,000.00	166,650.00	0.43	1,650.00
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	100.75	303,265.52	302,250.00	0.79	-1,015.52
150,000.000 HOLOGIC INC 436440AF8 6.250% 08/01/2020 DD 02/01/13	104.00	150,000.00	156,000.00	0.41	6,000.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	110.00	127,075.25	137,500.00	0.36	10,424.75
160,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAX0 8.625% 03/15/2021 DD 03/15/11	107.25	176,081.30	171,600.00	0.45	-4,481.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAA7 6.125% 08/15/2018 DD 05/14/13	95.75	201,879.06	191,500.00	0.50	-10,379.06
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14	94.75	204,460.98	189,500.00	0.49	-14,960.98
350,000.000 INMARSAT FINANCE PLC 45763PAE6 4.875% 05/15/2022 DD 06/04/14	99.00	338,923.85	346,500.00	0.90	7,576.15
125,000.000 INTELSAT LUXEMBOURG SA 458204AP9 7.750% 06/01/2021 DD 04/05/13	100.25	131,028.48	125,312.50	0.33	-5,715.98
125,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10	105.63	131,883.86	132,031.25	0.34	147.39
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	107.00	101,754.04	107,000.00	0.28	5,245.96
200,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	104.00	205,779.98	208,000.00	0.54	2,220.02
150,000.000 ISLE OF CAPRI CASINOS INC 464592AL8 7.750% 03/15/2019 DD 03/07/11	103.50	152,283.31	155,250.00	0.40	2,966.69
300,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	104.00	317,785.03	312,000.00	0.81	-5,785.03
250,000.000 JAGUAR HOLDING CO I 144A 47009RAA0 9.375% 10/15/2017 DD 10/15/12	102.20	253,238.13	255,500.00	0.67	2,261.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	75.25	143,866.27	112,875.00	0.29	-30,991.27
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	101.00	100,000.00	101,000.00	0.26	1,000.00
156,000.000 LEAR CORP 521865AS4 8.125% 03/15/2020 DD 03/26/10	105.25	157,517.38	164,190.00	0.43	6,672.62
200,000.000 LEAR CORP 521865AV7 5.375% 03/15/2024 DD 03/14/14	102.25	200,000.00	204,500.00	0.53	4,500.00
400,000.000 LEAR CORP 521865AX3 5.250% 01/15/2025 DD 11/21/14	101.25	400,000.00	405,000.00	1.06	5,000.00
225,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12	106.25	239,957.51	239,062.50	0.62	-895.01
150,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12	105.38	150,000.00	158,062.50	0.41	8,062.50
100,000.000 LEVEL 3 FINANCING INC 527298AY9 6.125% 01/15/2021 DD 10/15/14	103.50	100,000.00	103,500.00	0.27	3,500.00
100,000.000 LEVEL 3 COMMUNICATIONS 144A 52729NBW9 5.750% 12/01/2022 DD 12/01/14	100.63	100,000.00	100,625.00	0.26	625.00
300,000.000 LEVI STRAUSS & CO 52736RBB7 7.625% 05/15/2020 DD 05/06/10	105.00	300,000.00	315,000.00	0.82	15,000.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 LINN ENERGY LLC / LINN ENERGY 536022AF3 7.750% 02/01/2021 DD 09/13/10	84.25	204,263.60	168,500.00	0.44	-35,763.60
100,000.000 LIVE NATION ENTERTAINMENT 144A 538034AF6 7.000% 09/01/2020 DD 08/20/12	105.50	105,213.25	105,500.00	0.27	286.75
375,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13	103.00	388,412.98	386,250.00	1.01	-2,162.98
100,000.000 MGM RESORTS INTERNATIONAL 552953BX8 7.750% 03/15/2022 DD 03/22/12	110.75	100,000.00	110,750.00	0.29	10,750.00
100,000.000 MSCI INC 144A 55354GAA8 5.250% 11/15/2024 DD 11/20/14	103.50	100,000.00	103,500.00	0.27	3,500.00
150,000.000 MEDASSETS INC 584045AC2 8.000% 11/15/2018 DD 05/15/11	104.00	151,456.50	156,000.00	0.41	4,543.50
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	100.50	150,000.00	150,750.00	0.39	750.00
200,000.000 MEMORIAL PRODUCTION PARTN 144A 586049AD0 6.875% 08/01/2022 DD 07/17/14	76.00	197,103.96	152,000.00	0.40	-45,103.96
100,000.000 MULTI-COLOR CORP 144A 625383AA2 6.125% 12/01/2022 DD 11/21/14	100.00	100,250.00	100,000.00	0.26	-250.00
275,000.000 MURRAY ENERGY CORP 144A 62704PAE3 9.500% 12/05/2020 DD 05/08/14	100.00	304,615.20	275,000.00	0.72	-29,615.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	97.00	150,307.57	145,500.00	0.38	-4,807.57
150,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	104.00	150,000.00	156,000.00	0.41	6,000.00
200,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14	101.75	200,000.00	203,500.00	0.53	3,500.00
250,000.000 NORTH ATLANTIC DRILLING L 144A 663742AA2 6.250% 02/01/2019 DD 01/31/14	65.50	250,000.00	163,750.00	0.43	-86,250.00
130,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14	81.00	130,000.00	105,300.00	0.27	-24,700.00
200,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	100.25	208,131.24	200,500.00	0.52	-7,631.24
400,000.000 NUMERICABLE-SFR SAS 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	100.55	412,161.04	402,200.00	1.05	-9,961.04
150,000.000 OASIS PETROLEUM INC 674215AC2 7.250% 02/01/2019 DD 08/01/11	95.50	151,534.42	143,250.00	0.37	-8,284.42
150,000.000 OMEGA HEALTHCARE INVESTORS INC 681936AX8 6.750% 10/15/2022 DD 04/15/11	106.00	153,131.66	159,000.00	0.41	5,868.34
200,000.000 1011778 BC ULC / NEW RED 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14	102.50	200,000.00	205,000.00	0.53	5,000.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12	103.50	156,990.45	155,250.00	0.40	-1,740.45
250,000.000 PAR PHARMACEUTICAL COS INC 69888PAB2 7.375% 10/15/2020 DD 04/15/13	104.50	262,176.64	261,250.00	0.68	-926.64
125,000.000 POLYMER GROUP INC 144A 731745AM7 6.875% 06/01/2019 DD 06/11/14	96.00	125,571.07	120,000.00	0.31	-5,571.07
200,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14	93.75	201,917.12	187,500.00	0.49	-14,417.12
175,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	84.75	178,889.15	148,312.50	0.39	-30,576.65
175,000.000 PRESTIGE BRANDS INC 74112BAH8 8.125% 02/01/2020 DD 08/01/12	106.50	190,206.58	186,375.00	0.49	-3,831.58
250,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	102.25	250,000.00	255,625.00	0.67	5,625.00
125,000.000 RSI HOME PRODUCTS INC 144A 74977XAA9 6.875% 03/01/2018 DD 02/22/13	104.50	127,947.45	130,625.00	0.34	2,677.55
200,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	96.00	200,000.00	192,000.00	0.50	-8,000.00
200,000.000 UNITED RENTALS NORTH AMERICA I 78108AAE4 8.250% 02/01/2021 DD 01/19/11	109.00	205,029.48	218,000.00	0.57	12,970.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13	102.25	205,153.12	204,500.00	0.53	-653.12
200,000.000 SAFWAY GROUP HOLDING LLC 144A 78659QAA0 7.000% 05/15/2018 DD 05/14/13	95.00	202,477.47	190,000.00	0.50	-12,477.47
175,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12	104.75	175,000.00	183,312.50	0.48	8,312.50
250,000.000 SEADRILL LTD 144A 811727AA4 VAR RT 09/15/2017 DD 09/14/12	88.50	250,000.00	221,250.00	0.58	-28,750.00
400,000.000 SEALED AIR CORP 144A 81211KAW0 5.125% 12/01/2024 DD 11/24/14	101.00	400,000.00	404,000.00	1.05	4,000.00
125,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	111.54	126,268.31	139,425.00	0.36	13,156.69
200,000.000 SERVICE CORP INTERNATIONAL/US 817565CB8 5.375% 05/15/2024 DD 05/12/14	102.00	200,000.00	204,000.00	0.53	4,000.00
150,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	97.50	150,000.00	146,250.00	0.38	-3,750.00
75,000.000 SINCLAIR TELEVISION GROUP INC 829259AM2 5.375% 04/01/2021 DD 04/02/13	99.25	74,405.11	74,437.50	0.19	32.39
200,000.000 SINCLAIR TELEVISION GROUP INC 829259AN0 6.125% 10/01/2022 DD 04/01/13	101.75	200,000.00	203,500.00	0.53	3,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 SINCLAIR TELEVISION GROUP 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14	96.75	98,763.72	96,750.00	0.25	-2,013.72
400,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	102.50	403,181.17	410,000.00	1.07	6,818.83
150,000.000 SPECTRUM BRANDS INC 144A 84762LAR6 6.125% 12/15/2024 DD 12/04/14	101.50	150,000.00	152,250.00	0.40	2,250.00
100,000.000 SPRINT NEXTEL CORP 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	108.00	100,000.00	108,000.00	0.28	8,000.00
200,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	98.72	200,000.00	197,440.00	0.51	-2,560.00
100,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	93.00	107,540.93	93,000.00	0.24	-14,540.93
375,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	100.75	385,617.20	377,812.50	0.98	-7,804.70
150,000.000 STEEL DYNAMICS INC 858119AV2 6.375% 08/15/2022 DD 02/15/13	106.00	160,841.29	159,000.00	0.41	-1,841.29
200,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	96.50	201,914.27	193,000.00	0.50	-8,914.27
350,000.000 SUNGARD DATA SYSTEMS INC 867363AU7 7.625% 11/15/2020 DD 11/16/10	106.00	357,442.50	371,000.00	0.97	13,557.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	102.63	350,000.00	359,187.50	0.94	9,187.50
150,000.000 T-MOBILE USA INC 87264AAN5 6.375% 03/01/2025 DD 09/05/14	101.60	150,000.00	152,400.00	0.40	2,400.00
98,750.000 ALLFLEX 7/13 TL 87377KAB3	97.90	98,750.00	96,672.30	0.25	-2,077.70
200,000.000 TELESAT CANADA / TELESAT 144A 87952VAJ5 6.000% 05/15/2017 DD 05/14/12	102.00	205,915.51	204,000.00	0.53	-1,915.51
285,000.000 TENET HEALTHCARE CORP 88033GBM1 8.000% 08/01/2020 DD 08/17/10	105.50	289,405.41	300,675.00	0.78	11,269.59
100,000.000 TENET HEALTHCARE CORP 144A 88033GCH1 5.500% 03/01/2019 DD 09/29/14	102.25	100,000.00	102,250.00	0.27	2,250.00
175,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	102.00	175,000.00	178,500.00	0.47	3,500.00
200,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12	106.50	210,492.50	213,000.00	0.56	2,507.50
225,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13	106.50	225,000.00	239,625.00	0.62	14,625.00
200,000.000 TRANSDIGM INC 893647AX5 6.500% 07/15/2024 DD 06/04/14	100.50	200,000.00	201,000.00	0.52	1,000.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
270,000.000 TRINSEO MATERIALS OPERATING SC 89668QAB4 8.750% 02/01/2019 DD 02/01/14	101.38	280,905.48	273,712.50	0.71	-7,192.98
150,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13	100.25	151,755.00	150,375.00	0.39	-1,380.00
250,000.000 UPCB FINANCE VI LTD 144A 90320XAA9 6.875% 01/15/2022 DD 02/07/12	108.75	250,000.00	271,875.00	0.71	21,875.00
100,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13	101.00	100,000.00	101,000.00	0.26	1,000.00
225,000.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	89.50	222,806.90	201,375.00	0.52	-21,431.90
150,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12	108.00	150,426.93	162,000.00	0.42	11,573.07
100,000.000 UNIVISION COMMUNICATIONS 144A 914906AM4 6.875% 05/15/2019 DD 05/09/11	104.13	105,539.98	104,125.00	0.27	-1,414.98
69,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12	107.00	74,541.88	73,830.00	0.19	-711.88
250,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	104.00	251,664.66	260,000.00	0.68	8,335.34
200,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	108.00	200,000.00	216,000.00	0.56	16,000.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	97.00	250,350.43	242,500.00	0.63	-7,850.43
150,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14	91.00	150,696.28	136,500.00	0.36	-14,196.28
200,000.000 WEST CORP 952355AN5 5.375% 07/15/2022 DD 07/01/14	95.75	200,000.00	191,500.00	0.50	-8,500.00
300,000.000 WIDEOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	104.13	318,415.37	312,375.00	0.81	-6,040.37
250,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	93.50	250,000.00	233,750.00	0.61	-16,250.00
350,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10	103.00	361,980.53	360,500.00	0.94	-1,480.53
125,000.000 ACADIA HEALTHCARE 11/14 BRIDGE 99AA86909	99.75	125,000.00	124,687.50	0.32	-312.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**37,275,999.58**	**36,908,764.30**	**96.20**	**-367,235.28**
TOTAL ASSETS U.S. DOLLAR		**38,734,337.53**	**38,367,102.25**	**100.00**	**-367,235.28**
TOTAL ASSETS		**38,734,337.53**	**38,367,102.25**	**100.00**	**-367,235.28**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00
EQUITY					
644,264.469 PARAMETRIC TAX-MAN EMG MK-IN 277907606	46.05	30,329,798.48	29,668,378.80	100.00	-661,419.68
TOTAL ASSETS U.S. DOLLAR		**30,329,798.55**	**29,668,378.87**	**100.00**	**-661,419.68**
TOTAL ASSETS		**30,329,798.55**	**29,668,378.87**	**100.00**	**-661,419.68**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		733.81	732.55	0.00	-1.26
EQUITY					
1,434.000 RAMSAY HEALTH CARE LTD AA6041997	46.73	29,788.66	67,007.64	0.10	37,218.98
16,231.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	26.26	399,789.40	426,239.88	0.61	26,450.48
6,591.000 AMCOR LTD/AUSTRALIA AA6066606	11.11	47,316.70	73,247.06	0.10	25,930.36
18,664.000 WESTPAC BANKING CORP AA6076142	27.14	502,132.51	506,475.37	0.72	4,342.86
3,052.000 BANK OF QUEENSLAND LTD AA6076241	9.97	29,376.02	30,420.82	0.04	1,044.80
26,059.000 TELSTRA CORP LTD AA6087289	4.89	80,011.56	127,312.53	0.18	47,300.97
2,202.000 BENDIGO & ADELAIDE BANK LTD AA6091281	10.48	20,388.69	23,083.71	0.03	2,695.02
2,791.000 COCA-COLA AMATIL LTD AA6123456	7.63	28,670.86	21,287.02	0.03	-7,383.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
857.000 ASX LTD AA6129222	30.07	26,758.29	25,766.72	0.04	-991.57
19,518.000 BHP BILLITON LTD AA6144692	24.03	760,808.26	469,113.95	0.67	-291,694.31
14,514.000 MIRVAC GROUP AA6161977	1.46	19,522.98	21,142.01	0.03	1,619.03
5,949.000 HARVEY NORMAN HOLDINGS LTD AA6173501	2.75	20,005.20	16,357.70	0.02	-3,647.50
2,211.000 COMPUTERSHARE LTD AA6180415	9.66	25,727.53	21,350.59	0.03	-4,376.94
2,801.000 CSL LTD AA6185497	70.93	93,417.38	198,687.75	0.28	105,270.37
10,174.000 TRANSURBAN GROUP AA6200882	7.02	56,824.35	71,436.16	0.10	14,611.81
299.000 COCHLEAR LTD AA6211798	63.59	19,960.68	19,012.15	0.03	-948.53
6,137.000 ORIGIN ENERGY LTD AA6214867	9.55	87,124.03	58,609.24	0.08	-28,514.79
9,414.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	70.09	513,415.03	659,843.05	0.94	146,428.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,592.000 BORAL LTD AA6218678	4.34	19,816.21	19,916.67	0.03	100.46
3,199.000 RIO TINTO LTD AA6220104	47.46	204,263.21	151,838.30	0.22	-52,424.91
4,345.000 CSR LTD AA6238643	3.19	15,332.27	13,867.35	0.02	-1,464.92
3,660.000 APA GROUP AA6247305	6.10	19,523.87	22,313.95	0.03	2,790.08
10,339.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.11	37,339.68	52,880.75	0.08	15,541.07
9,227.000 GPT GROUP/THE AA6365867	3.56	24,866.84	32,846.48	0.05	7,979.64
1,790.000 ORICA LTD AA6458001	15.51	44,362.02	27,758.84	0.04	-16,603.18
464.000 LEIGHTON HOLDINGS LTD AA6511221	18.41	16,727.61	8,543.57	0.01	-8,184.04
2,672.000 LEND LEASE GROUP AA6512005	13.42	21,367.92	35,860.75	0.05	14,492.83
6,320.000 SUNCORP GROUP LTD AA6585084	11.51	50,424.43	72,717.93	0.10	22,293.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,048.000 NATIONAL AUSTRALIA BANK LTD AA6624602	27.50	353,085.51	358,775.11	0.51	5,689.60
8,018.000 INCITEC PIVOT LTD AA6673047	2.61	25,707.00	20,931.28	0.03	-4,775.72
3,303.000 TOLL HOLDINGS LTD AA6693748	4.82	22,610.15	15,920.73	0.02	-6,689.42
13,939.000 AMP LTD AA6709957	4.50	76,049.37	62,738.39	0.09	-13,310.98
7,585.000 QANTAS AIRWAYS LTD AA6710344	1.96	19,846.32	14,897.24	0.02	-4,949.08
2,425.000 QBE INSURANCE GROUP LTD AA6715749	9.17	34,855.02	22,246.23	0.03	-12,608.79
2,465.000 SANTOS LTD AA6776709	6.75	29,820.87	16,642.17	0.02	-13,178.70
1,834.000 SONIC HEALTHCARE LTD AA6821125	15.14	24,331.44	27,765.80	0.04	3,434.36
11,850.000 STOCKLAND AA6850850	3.37	43,015.06	39,953.48	0.06	-3,061.58
3,137.000 TABCORP HOLDINGS LTD AA6873266	3.40	20,028.75	10,653.73	0.02	-9,375.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,305.000 WESFARMERS LTD AA6948837	34.14	195,046.56	215,262.55	0.31	20,215.99
12,620.000 ALUMINA LTD AA6954983	1.47	20,521.55	18,538.00	0.03	-1,983.55
5,195.000 WOODSIDE PETROLEUM LTD AA6979725	31.11	206,161.16	161,592.99	0.23	-44,568.17
7,066.000 WOOLWORTHS LTD AA6981234	25.11	190,160.87	177,405.91	0.25	-12,754.96
4,507.000 DEXUS PROPERTY GROUP AAB033YN9	5.70	20,182.63	25,707.48	0.04	5,524.85
12,897.000 GOODMAN GROUP AAB03FYZ5	4.66	49,717.90	60,053.74	0.09	10,335.84
2,405.000 SEEK LTD AAB0767Y4	14.13	29,332.26	33,989.64	0.05	4,657.38
8,849.000 TATTS GROUP LTD AAB0CRCP5	2.83	19,974.05	25,055.86	0.04	5,081.81
10,331.000 BRAMBLES LTD AAB1FJ0C0	8.70	78,087.99	89,869.99	0.13	11,782.00
4,607.000 ASCIANO LTD AAB1YC5L9	4.95	23,685.89	22,809.34	0.03	-876.55

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,561.000 MACQUARIE GROUP LTD AAB28YTC2	47.70	71,788.46	74,462.23	0.11	2,673.77
2,648.000 CROWN RESORTS LTD AAB29LCJ2	10.38	19,761.00	27,499.11	0.04	7,738.11
3,137.000 ECHO ENTERTAINMENT GROUP LTD AAB3SVQF0	3.10	14,633.92	9,729.55	0.01	-4,904.37
1,790.000 DULUXGROUP LTD AAB3VL4P0	4.75	3,911.37	8,496.11	0.01	4,584.74
3,045.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	10.80	20,086.60	32,892.76	0.05	12,806.16
3,198.000 TREASURY WINE ESTATES LTD AAB61JC64	3.90	11,107.11	12,483.49	0.02	1,376.38
15,943.000 AURIZON HOLDINGS LTD AAB87CVM3	3.78	49,791.33	60,276.93	0.09	10,485.60
1,232.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.52	1,810.16	1,870.22	0.00	60.06
8,416.000 FEDERATION CENTRES AAB9510B5	2.35	19,569.27	19,766.36	0.03	197.09
2,066.000 RECALL HOLDINGS LTD AABH23HT9	5.88	7,838.59	12,156.21	0.02	4,317.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,591.000 ORORA LTD AABH4TCW8	1.60	6,791.93	10,517.80	0.02	3,725.87
30,720.000 SCENTRE GROUP AABLZH0Z7	2.86	92,604.05	87,988.99	0.13	-4,615.06
10,955.000 WESTFIELD CORP AABMMVVX9	7.38	118,044.03	80,864.52	0.12	-37,179.51
27,729.000 MEDIBANK PVT LTD AABRTNNQ3	1.97	52,377.28	54,687.79	0.08	2,310.51
11,489.000 NOVION PROPERTY GROUP AABSFJ593	1.73	19,793.83	19,932.29	0.03	138.46
3,458.000 AGL ENERGY LTD AABSS7GP7	10.93	51,323.79	37,806.85	0.05	-13,516.94
TOTAL EQUITY AUSTRALIAN DOLLAR		**5,258,515.26**	**5,247,178.81**	**7.49**	**-11,336.45**
TOTAL ASSETS AUSTRALIAN DOLLAR		**5,259,249.07**	**5,247,911.36**	**7.49**	**-11,337.71**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		685.82	667.40	0.00	-18.42
EQUITY					
550.000 CARLSBERG A/S SD4169217	77.81	49,007.67	42,793.42	0.06	-6,214.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
50.000 AP MOELLER - MAERSK A/S SD4253045	2,010.16	97,250.46	100,507.82	0.14	3,257.36
23.000 AP MOELLER - MAERSK A/S SD4253052	1,941.91	47,570.59	44,663.82	0.06	-2,906.77
3,400.000 DANSKE BANK A/S SD4588820	27.20	75,581.20	92,489.95	0.13	16,908.75
4,600.000 TDC A/S SD5698792	7.67	37,205.31	35,304.98	0.05	-1,900.33
1,417.000 VESTAS WIND SYSTEMS A/S SD5964657	36.81	78,835.69	52,155.27	0.07	-26,680.42
1,000.000 DSV A/S SDB1WT5G0	30.58	18,674.67	30,582.98	0.04	11,908.31
542.000 PANDORA A/S SDB44XTX3	81.98	39,667.30	44,434.53	0.06	4,767.23
1,000.000 NOVOZYMES A/S SDB798FW3	42.22	26,215.68	42,218.16	0.06	16,002.48
750.000 COLOPLAST A/S SDB8FMRX8	84.34	17,381.99	63,254.11	0.09	45,872.12
11,570.000 NOVO NORDISK A/S SDBHC8X98	42.30	200,893.77	489,404.18	0.70	288,510.41

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY DANISH KRONE		**688,284.33**	**1,037,809.22**	**1.48**	**349,524.89**
TOTAL ASSETS DANISH KRONE		**688,970.15**	**1,038,476.62**	**1.48**	**349,506.47**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		3,347.95	3,347.41	0.00	-0.54
EQUITY					
746.000 OMV AG EA4651454	26.63	28,806.57	19,868.37	0.03	-8,938.20
513.000 VERBUND AG EA4661602	18.51	20,531.96	9,494.46	0.01	-11,037.50
1,254.000 VOESTALPINE AG EA4943406	39.68	43,652.24	49,763.22	0.07	6,110.98
1,654.000 ERSTE GROUP BANK AG EA5289833	23.28	59,603.11	38,497.37	0.05	-21,105.74
4,887.000 IMMOFINANZ AG EA5679918	2.53	16,810.90	12,371.07	0.02	-4,439.83
376.000 VIENNA INSURANCE GROUP AG WIEN EAB0BKSS4	44.87	19,927.52	16,870.61	0.02	-3,056.91
326.000 ANDRITZ AG EAB1WVF67	55.29	21,623.20	18,023.62	0.03	-3,599.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
244.000 BUWOG AG EABLMP1D7	19.82	4,465.43	4,836.23	0.01	370.80
579.000 UMICORE SA EB4005006	40.30	21,060.05	23,334.12	0.03	2,274.07
502.000 DELHAIZE GROUP SA EB4262110	73.12	41,284.88	36,707.91	0.05	-4,576.97
1,363.000 KBC GROEP NV EB4497740	56.26	69,828.72	76,684.12	0.11	6,855.40
4,487.000 ANHEUSER-BUSCH INBEV NV EB4755311	113.58	244,048.91	509,612.34	0.73	265,563.43
295.000 SOLVAY SA EB4821105	136.01	30,801.76	40,122.84	0.06	9,321.08
502.000 UCB SA EB5596995	76.48	21,798.31	38,390.53	0.05	16,592.22
441.000 COLRUYT SA EB5806220	46.55	19,851.03	20,528.82	0.03	677.79
401.000 GROUPE BRUXELLES LAMBERT SA EB7097323	85.61	35,748.50	34,330.03	0.05	-1,418.47
756.000 BELGACOM SA EBB00D9P7	36.42	29,714.93	27,535.41	0.04	-2,179.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
809.000 TELENET GROUP HOLDING NV EBB0LKSK8	56.19	43,365.63	45,456.64	0.06	2,091.01
1,110.000 AGEAS EBB86S2N3	35.70	38,090.88	39,629.80	0.06	1,538.92
1,041.000 ADIDAS AG ED4031974	69.72	56,595.73	72,581.73	0.10	15,986.00
2,070.000 FRESENIUS SE & CO KGAA ED4352099	52.23	52,179.03	108,107.32	0.15	55,928.29
1,307.000 UNITED INTERNET AG ED4354137	45.36	20,278.07	59,283.86	0.08	39,005.79
402.000 HANNOVER RUECK SE ED4511801	90.72	20,341.76	36,468.41	0.05	16,126.65
874.000 GEA GROUP AG ED4557101	44.29	20,846.18	38,707.56	0.06	17,861.38
572.000 CONTINENTAL AG ED4598584	212.42	58,728.03	121,506.69	0.17	62,778.66
5,079.000 DEUTSCHE POST AG ED4617855	32.73	104,328.04	166,214.36	0.24	61,886.32
644.000 MERCK KGAA ED4741846	94.89	26,167.53	61,110.53	0.09	34,943.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
817.000 RWE AG ED4768963	31.04	30,711.98	25,357.87	0.04	-5,354.11
5,131.000 SAP SE ED4846280	70.50	272,649.73	361,722.74	0.52	89,073.01
13,050.000 E.ON SE ED4942907	17.18	402,442.06	224,155.41	0.32	-178,286.65
646.000 HENKEL AG & CO KGAA ED5002461	97.34	30,417.97	62,879.33	0.09	32,461.36
1,767.000 METRO AG ED5041410	30.63	69,097.67	54,116.79	0.08	-14,980.88
4,605.000 BAYER AG ED5069213	136.74	344,119.12	629,667.67	0.90	285,548.55
5,115.000 BASF SE ED5086571	84.56	347,893.90	432,515.67	0.62	84,621.77
634.000 CELESIO AG ED5105181	32.33	20,523.09	20,498.83	0.03	-24.26
439.000 BEIERSDORF AG ED5107401	81.58	26,432.66	35,814.31	0.05	9,381.65
239.000 HOCHTIEF AG ED5108664	70.81	20,642.86	16,924.10	0.02	-3,718.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 HEIDELBERGCEMENT AG ED5120677	71.16	39,914.96	49,814.13	0.07	9,899.17
1,402.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.84	84,184.93	104,927.91	0.15	20,742.98
2,772.000 ALLIANZ SE ED5231482	166.20	372,537.29	460,707.42	0.66	88,170.13
1,196.000 DEUTSCHE LUFTHANSA AG ED5287484	16.73	20,491.66	20,015.05	0.03	-476.61
982.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	200.57	161,866.74	196,955.60	0.28	35,088.86
212.000 VOLKSWAGEN AG ED5497109	217.93	20,559.11	46,201.16	0.07	25,642.05
5,357.000 DAIMLER AG ED5529026	83.46	286,138.73	447,079.94	0.64	160,941.21
395.000 MAN SE ED5563520	111.52	33,357.16	44,049.69	0.06	10,692.53
2,817.000 THYSSENKRUPP AG ED5636920	25.73	87,055.77	72,469.19	0.10	-14,586.58
4,416.000 SIEMENS AG ED5727976	113.44	449,701.63	500,960.70	0.72	51,259.07

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,150.000 QIAGEN NV ED5732828	23.43	26,798.35	26,940.55	0.04	142.20
1,024.000 LINDE AG ED5740813	186.59	130,701.50	191,067.86	0.27	60,366.36
5,534.000 DEUTSCHE BANK AG ED5750358	30.23	262,621.15	167,309.97	0.24	-95,311.18
1,908.000 BAYERISCHE MOTOREN WERKE AG ED5756025	108.63	108,080.58	207,258.77	0.30	99,178.19
17,710.000 DEUTSCHE TELEKOM AG ED5842353	16.03	251,237.07	283,947.31	0.41	32,710.24
5,405.000 INFINEON TECHNOLOGIES AG ED5889503	10.70	37,774.69	57,849.14	0.08	20,074.45
969.000 DEUTSCHE BOERSE AG ED7021964	71.66	73,024.15	69,437.73	0.10	-3,586.42
378.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	58.13	20,141.04	21,973.44	0.03	1,832.40
799.000 LANXESS AG EDB05M8B0	46.53	59,725.81	37,179.45	0.05	-22,546.36
3,364.000 SKY DEUTSCHLAND AG EDB0662J3	8.13	30,011.75	27,354.49	0.04	-2,657.26

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,062.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	23.69	40,751.08	48,854.51	0.07	8,103.43
136.000 WACKER CHEMIE AG EDB11Y560	110.18	20,630.64	14,983.81	0.02	-5,646.83
229.000 KABEL DEUTSCHLAND HOLDING AG EDB4T92J4	136.01	30,574.32	31,146.20	0.04	571.88
657.000 BRENNTAG AG EDB4YVF55	56.28	20,642.14	36,975.58	0.05	16,333.44
1,878.000 K+S AG EDB54C012	27.73	79,760.72	52,073.74	0.07	-27,686.98
245.000 HUGO BOSS AG EDB88MHC8	123.06	31,713.19	30,150.21	0.04	-1,562.98
4,688.000 COMMERZBANK AG EDB90LKT5	13.29	49,811.84	62,286.40	0.09	12,474.56
1,324.000 OSRAM LICHT AG EDB923933	39.64	47,456.66	52,485.00	0.07	5,028.34
905.000 DEUTSCHE ANNINGTON IMMOBILIEN EDBBJPFY6	34.02	29,970.26	30,788.61	0.04	818.35
621.000 PROSIEBENSAT.1 MEDIA AG EDBCZM1B8	42.15	29,592.34	26,172.69	0.04	-3,419.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,403.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	19.88	41,794.90	47,774.33	0.07	5,979.43
973.000 INDRA SISTEMAS SA EE4476219	9.77	20,222.53	9,501.45	0.01	-10,721.08
2,381.000 BANKINTER SA EE5474007	8.11	12,974.19	19,306.44	0.03	6,332.25
32,194.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	9.50	381,486.60	305,963.18	0.44	-75,523.42
178.000 ACCIONA SA EE5579102	68.00	20,193.53	12,104.86	0.02	-8,088.67
2,356.000 GAS NATURAL SDG SA EE5650424	25.18	44,637.35	59,326.77	0.08	14,689.42
5,773.000 REPSOL SA EE5669358	18.81	135,686.49	108,591.45	0.16	-27,095.04
66,684.000 BANCO SANTANDER SA EE5705947	8.47	755,057.73	564,514.05	0.81	-190,543.68
539.000 RED ELECTRICA CORP SA EE5723775	88.59	28,927.69	47,748.80	0.07	18,821.11
22,809.000 TELEFONICA SA EE5732529	14.42	523,631.45	328,992.36	0.47	-194,639.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
916.000 ENAGAS SA EE7383073	31.69	20,563.85	29,023.61	0.04	8,459.76
1,869.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	35.06	71,824.49	65,518.07	0.09	-6,306.42
1,328.000 GRIFOLS SA EEB01SPF1	40.08	17,801.55	53,222.06	0.08	35,420.51
1,094.000 ACERINOX SA EEB01ZVZ4	15.13	21,155.23	16,554.05	0.02	-4,601.18
2,188.000 FERROVIAL SA EEB038516	19.88	21,734.20	43,486.66	0.06	21,752.46
5,486.000 MAPFRE SA EEB1G40S5	3.40	20,493.02	18,673.64	0.03	-1,819.38
18,027.000 BANCO DE SABADELL SA EEB1X8QN0	2.67	51,242.75	48,098.93	0.07	-3,143.82
9,844.000 CAIXABANK SA EEB283W91	5.28	55,613.38	51,947.06	0.07	-3,666.32
26,456.000 IBERDROLA SA EEB288C92	6.77	206,700.07	179,177.22	0.26	-27,522.85
2,795.000 AMADEUS IT HOLDING SA EEB3MSM24	40.03	89,096.67	111,896.45	0.16	22,799.78

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,079.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	7.49	28,363.87	38,042.77	0.05	9,678.90
2,461.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	6.81	12,102.61	16,756.83	0.02	4,654.22
22,447.000 BANKIA SA EEB9FLK42	1.50	44,331.80	33,626.55	0.05	-10,705.25
11,928.000 BANCO POPULAR ESPANOL SA EEBBHXPN2	5.03	78,923.62	60,043.26	0.09	-18,880.36
6,150.000 INDITEX SA EEBP9DL99	28.68	93,480.23	176,408.05	0.25	82,927.82
32,194.000 BANCO BILBAO VIZCAYA EEBTL1KV5 ARGENTARIA RTS EXP 07-JAN-2015	0.10	3,158.10	3,077.56	0.00	-80.54
1,114.000 BOUYGUES SA EF4002129	36.28	56,882.95	40,412.91	0.06	-16,470.04
3,349.000 AIRBUS GROUP NV EF4012250	50.04	119,082.27	167,569.12	0.24	48,486.85
4,148.000 VEOLIA ENVIRONNEMENT SA EF4031870	17.85	106,426.28	74,059.59	0.11	-32,366.69
1,361.000 L'OREAL SA EF4057800	168.56	157,577.98	229,410.11	0.33	71,832.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
317.000 CHRISTIAN DIOR SE EF4061398	172.92	35,245.61	54,814.42	0.08	19,568.81
1,544.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	160.03	206,688.42	247,084.95	0.35	40,396.53
502.000 THALES SA EF4162790	54.45	20,217.49	27,331.99	0.04	7,114.50
728.000 CAP GEMINI SA EF4163434	71.97	36,645.54	52,396.91	0.07	15,751.37
275.000 CASINO GUICHARD PERRACHON SA EF4178416	92.52	23,603.25	25,443.12	0.04	1,839.87
995.000 PUBLICIS GROUPE SA EF4380426	72.17	59,430.01	71,806.55	0.10	12,376.54
994.000 LAFARGE SA EF4502706	70.28	71,367.38	69,858.03	0.10	-1,509.35
1,327.000 LAGARDERE SCA EF4547214	26.14	44,658.17	34,683.91	0.05	-9,974.26
181.000 ICADE EF4554400	80.35	19,962.67	14,542.86	0.02	-5,419.81
4,600.000 BOLLORE SA EF4572709	4.56	29,805.31	20,984.69	0.03	-8,820.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,017.000 CIE GENERALE DES ETABLISSEMENT EF4588366	91.08	85,467.74	92,628.83	0.13	7,161.09
1,237.000 PERNOD RICARD SA EF4682326	111.64	115,757.47	138,097.71	0.20	22,340.24
922.000 RENAULT SA EF4712792	73.24	44,331.75	67,531.27	0.10	23,199.52
209.000 REMY COINTREAU SA EF4741718	66.99	20,128.29	14,000.57	0.02	-6,127.72
2,876.000 SCHNEIDER ELECTRIC SE EF4834109	73.34	168,314.27	210,929.09	0.30	42,614.82
6,314.000 VIVENDI SA EF4834778	25.04	166,926.62	158,076.89	0.23	-8,849.73
1,018.000 TECHNIP SA EF4874162	59.79	72,878.76	60,870.92	0.09	-12,007.84
350.000 VALEO SA EF4937571	125.36	37,205.43	43,876.41	0.06	6,670.98
11,972.000 ORANGE SA EF5176179	17.12	267,881.09	204,987.07	0.29	-62,894.02
144.000 HERMES INTERNATIONAL EF5253978	356.72	38,668.29	51,368.07	0.07	12,699.78

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
247.000 SOCIETE BIC SA EF5298783	132.92	31,087.03	32,832.23	0.05	1,745.20
684.000 DASSAULT SYSTEMES EF5330040	61.16	20,640.82	41,830.65	0.06	21,189.83
378.000 KERING EF5505070	193.00	51,402.13	72,955.12	0.10	21,552.99
856.000 CNP ASSURANCES EF5543980	17.82	20,286.42	15,252.20	0.02	-5,034.22
244.000 NEOPOST SA EF5617099	57.05	19,739.58	13,919.66	0.02	-5,819.92
3,261.000 CARREFOUR SA EF5641560	30.61	152,513.29	99,833.12	0.14	-52,680.17
745.000 ATOS EF5654787	80.23	51,206.59	59,768.60	0.09	8,562.01
6,992.000 SANOFI EF5671732	91.55	554,558.72	640,134.26	0.91	85,575.54
729.000 ACCOR SA EF5852845	45.18	27,338.63	32,938.60	0.05	5,599.97
6,891.000 STMICROELECTRONICS NV EF5962339	7.50	54,202.77	51,698.42	0.07	-2,504.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,452.000 SOCIETE GENERALE SA EF5966512	42.34	274,474.31	188,496.12	0.27	-85,978.19
19,915.000 ALCATEL-LUCENT EF5975000	3.59	75,294.19	71,571.49	0.10	-3,722.70
1,099.000 SOCIETE TELEVISION FRANCAISE 1 EF5997111	15.39	20,928.52	16,915.63	0.02	-4,012.89
359.000 EURAZEO SA EF7042395	70.44	19,422.15	25,286.89	0.04	5,864.74
468.000 SODEXO SA EF7062716	98.34	28,555.92	46,023.48	0.07	17,467.56
564.000 UNIBAIL-RODAMCO SE EF7076245	257.56	105,534.15	145,263.36	0.21	39,729.21
9,607.000 AXA SA EF7088422	23.24	219,884.90	223,257.18	0.32	3,372.28
2,806.000 PEUGEOT SA EF7103528	12.37	47,235.73	34,700.99	0.05	-12,534.74
724.000 JCDECAUX SA EF7136668	34.57	20,563.28	25,025.12	0.04	4,461.84
999.000 ESSILOR INTERNATIONAL SA EF7212477	112.15	64,575.39	112,035.29	0.16	47,459.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,613.000 CREDIT AGRICOLE SA EF7262613	13.02	82,535.70	60,061.90	0.09	-22,473.80
1,375.000 ZODIAC AEROSPACE EF7294335	33.77	25,719.85	46,437.18	0.07	20,717.33
6,110.000 BNP PARIBAS SA EF7309687	59.61	466,065.05	364,199.15	0.52	-101,865.90
2,607.000 CIE DE SAINT-GOBAIN EF7380480	42.63	134,508.93	111,136.57	0.16	-23,372.36
514.000 KLEPIERRE EF7582556	43.24	20,338.77	22,222.83	0.03	1,884.06
197.000 GECINA SA EF7742465	125.24	20,883.18	24,672.31	0.04	3,789.13
179.000 FONCIERE DES REGIONS EF7745633	92.93	19,659.66	16,634.80	0.02	-3,024.86
173.000 ILIAD SA EF7759436	240.44	31,243.44	41,595.59	0.06	10,352.15
1,407.000 SES SA EFB00ZQQ8	35.96	35,779.12	50,590.99	0.07	14,811.87
1,396.000 SAFRAN SA EFB058TZ0	62.02	54,700.42	86,573.03	0.12	31,872.61

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,568.000 GDF SUEZ EFB0C2CQ3	23.51	300,526.44	201,444.57	0.29	-99,081.87
1,005.000 ALSTOM SA EFB0DJ8Q0	32.50	63,717.72	32,664.45	0.05	-31,053.27
573.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	32.42	20,333.35	18,578.55	0.03	-1,754.80
1,177.000 ELECTRICITE DE FRANCE SA EFB0NJJ12	27.62	65,033.78	32,508.03	0.05	-32,525.75
639.000 ARKEMA SA EFB0Z5YZ7	66.64	48,272.48	42,581.33	0.06	-5,691.15
1,432.000 LEGRAND SA EFB11ZRK7	52.69	56,939.94	75,454.41	0.11	18,514.47
11,848.000 TOTAL SA EFB15C551	51.45	698,058.56	609,595.31	0.87	-88,463.25
249.000 AEROPORTS DE PARIS EFB164FY4	121.31	20,801.73	30,205.57	0.04	9,403.84
494.000 VALLOUREC SA EFB197DR1	27.53	22,534.05	13,599.15	0.02	-8,934.90
4,338.000 NATIXIS SA EFB1HDJL6	6.64	22,057.60	28,791.84	0.04	6,734.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
824.000 SCOR SE EFB1LB9P7	30.49	21,137.94	25,121.46	0.04	3,983.52
1,174.000 REXEL SA EFB1VP0K5	17.97	28,928.53	21,095.89	0.03	-7,832.64
2,653.000 VINCI SA EFB1XH021	55.07	161,946.57	146,099.05	0.21	-15,847.52
3,068.000 DANONE SA EFB1Y9TB7	65.89	193,284.39	202,142.00	0.29	8,857.61
2,171.000 AIR LIQUIDE SA EFB1YXBJ6	124.45	219,936.11	270,188.86	0.39	50,252.75
1,524.000 BUREAU VERITAS SA EFB28DTJ8	22.16	20,716.30	33,765.77	0.05	13,049.47
2,370.000 GROUPE EUROTUNNEL SE EFB292JQ6	12.95	24,524.33	30,685.66	0.04	6,161.33
1,339.000 SUEZ ENVIRONNEMENT CO EFB3B8D01	17.47	31,084.73	23,388.42	0.03	-7,696.31
1,390.000 EDENRED EFB62G1B5	27.78	34,315.44	38,609.61	0.06	4,294.17
756.000 PEUGEOT SA EFBLDYX59 WTS EXP 29-APR-2017	1.70	2,353.52	1,288.95	0.00	-1,064.57

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,184.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	11.01	9,384.52	13,037.56	0.02	3,653.04
1,278.000 OPAP SA EH7107251	10.77	20,107.67	13,763.35	0.02	-6,344.32
1,336.000 PUBLIC POWER CORP SA EH7268293	6.53	18,774.52	8,729.78	0.01	-10,044.74
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.26	19,470.56	13.79	0.00	-19,456.77
7,068.000 ASSICURAZIONI GENERALI SPA EI4056715	20.57	171,132.39	145,394.77	0.21	-25,737.62
70,461.000 INTESA SANPAOLO SPA EI4076838	2.93	221,285.70	206,502.95	0.29	-14,782.75
6,743.000 INTESA SANPAOLO SPA EI4076846	2.49	20,503.37	16,808.30	0.02	-3,695.07
6,153.000 MEDIOBANCA SPA EI4574816	8.19	56,038.85	50,405.61	0.07	-5,633.24
1,641.000 PIRELLI & C. SPA EI4689804	13.56	18,106.47	22,259.61	0.03	4,153.14
747.000 LUXOTTICA GROUP SPA EI4800658	55.06	20,214.90	41,127.78	0.06	20,912.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,726.000 MEDIASET SPA EI5077942	4.16	32,373.91	15,509.74	0.02	-16,864.17
10,690.000 A2A SPA EI5499138	1.01	20,255.88	10,833.43	0.02	-9,422.45
1,074.000 BENI STABILI SPA SIIQ EI5808130	0.70	780.11	754.42	0.00	-25.69
39,485.000 ENEL SPA EI7144567	4.47	215,302.13	176,590.53	0.25	-38,711.60
13,742.000 ENI SPA EI7145051	17.56	327,581.05	241,279.64	0.34	-86,301.41
12,833.000 SNAM SPA EI7251479	4.96	66,394.55	63,667.14	0.09	-2,727.41
2,348.000 TENARIS SA EI7538511	15.08	52,059.78	35,401.32	0.05	-16,658.46
2,860.000 UNIONE DI BANCHE ITALIANE SCPA EI7622224	7.21	38,891.56	20,626.03	0.03	-18,265.53
49,904.000 TELECOM ITALIA SPA EI7634393	1.07	72,998.62	53,260.75	0.08	-19,737.87
29,965.000 TELECOM ITALIA SPA EI7634401	0.84	34,152.62	25,145.72	0.04	-9,006.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,674.000 ATLANTIA SPA EI7667161	23.39	60,462.36	62,545.57	0.09	2,083.21
6,467.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.55	28,094.74	29,423.48	0.04	1,328.74
726.000 EXOR SPA EIB06HZC7	41.19	29,414.19	29,904.01	0.04	489.82
2,012.000 FINMECCANICA SPA EIB0DJNG9	9.36	27,251.07	18,831.79	0.03	-8,419.28
1,022.000 PRYSMIAN SPA EIB1W4V62	18.33	20,694.15	18,735.57	0.03	-1,958.58
7,738.000 ENEL GREEN POWER SPA EIB4TWTW4	2.10	20,201.75	16,236.08	0.02	-3,965.67
20,543.000 UNICREDIT SPA EIB5M1SM9	6.46	133,771.57	132,617.74	0.19	-1,153.83
3,803.000 CNH INDUSTRIAL NV EIBDSV2V8	8.11	45,734.12	30,832.20	0.04	-14,901.92
4,496.000 BANCO POPOLARE SC EIBKJ9QS2	12.17	71,332.11	54,730.27	0.08	-16,601.84
3,599.000 REED ELSEVIER NV EN4148818	24.01	44,110.09	86,402.60	0.12	42,292.51

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
719.000 CORIO NV EUR10 EN4929282	49.16	47,367.62	35,349.15	0.05	-12,018.47
506.000 RANDSTAD HOLDING NV EN5228650	48.47	24,857.29	24,528.15	0.04	-329.14
1,153.000 AKZO NOBEL NV EN5458315	69.76	67,073.05	80,432.57	0.11	13,359.52
1,384.000 WOLTERS KLUWER NV EN5671511	30.67	30,489.18	42,453.88	0.06	11,964.70
378.000 KONINKLIJKE VOPAK NV EN5809426	52.14	19,936.72	19,707.03	0.03	-229.69
10,489.000 AEGON NV EN5927376	7.57	74,646.46	79,440.57	0.11	4,794.11
9,417.000 KONINKLIJKE KPN NV EN5956078	3.18	30,262.73	29,946.17	0.04	-316.56
5,672.000 KONINKLIJKE PHILIPS NV EN5986620	29.22	187,959.19	165,751.20	0.24	-22,207.99
23,485.000 ING GROEP NV EN7154185	13.10	246,655.82	307,767.20	0.44	61,111.38
1,218.000 HEINEKEN NV EN7792554	71.33	62,647.05	86,882.92	0.12	24,235.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
453.000 HEINEKEN HOLDING NV ENB0CCH48	62.84	20,219.72	28,465.57	0.04	8,245.85
766.000 KONINKLIJKE DSM NV ENB0HZL96	61.28	35,067.20	46,938.13	0.07	11,870.93
9,071.000 UNILEVER NV ENB12T3J2	39.50	292,284.91	358,268.51	0.51	65,983.60
1,005.000 SBM OFFSHORE NV ENB156T51	11.84	20,594.94	11,894.68	0.02	-8,700.26
631.000 BOSKALIS WESTMINSTER NV ENB1XF887	55.00	30,338.66	34,702.96	0.05	4,364.30
1,874.000 TNT EXPRESS NV ENB3Y0JD2	6.70	23,515.99	12,564.95	0.02	-10,951.04
1,379.000 DELTA LLOYD NV ENB574ZG4	22.00	29,271.33	30,344.57	0.04	1,073.24
213.000 APERAM SA ENB58C6H5	29.75	9,777.67	6,336.56	0.01	-3,441.11
2,152.000 ASML HOLDING NV ENB929F49	108.30	101,135.42	233,060.47	0.33	131,925.05
396.000 GEMALTO NV ENB9MS8P6	82.20	24,750.31	32,550.68	0.05	7,800.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
793.000 OCI NV ENBD4TZK6	34.96	31,280.87	27,721.97	0.04	-3,558.90
417.000 ALTICE SA ENBJ3VXS4	78.97	28,650.09	32,929.60	0.05	4,279.51
5,471.000 KONINKLIJKE AHOLD NV ENBKWP5S3	17.85	79,474.11	97,680.81	0.14	18,206.70
5,152.000 BANCO ESPIRITO SANTO SA EP4058061	0.15	13,545.89	748.10	0.00	-12,797.79
16,036.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.89	63,094.86	62,443.24	0.09	-651.62
1,157.000 GALP ENERGIA SGPS SA EPB1FW752	10.20	20,575.66	11,803.64	0.02	-8,772.02
997.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	10.09	10,177.69	10,055.52	0.01	-122.17
2,539.000 EDP RENOVAVEIS SA EPB39GNW3	6.54	20,117.51	16,602.81	0.02	-3,514.70
88.000 SCHNEIDER ELECTRIC SE EXB11BPS6	72.85	20,502.60	6,410.36	0.01	-14,092.24
5,406.000 CRH PLC EZ4182240	24.08	134,175.87	130,176.45	0.19	-3,999.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
697.000 KERRY GROUP PLC EZ4519573	69.06	22,217.57	48,133.11	0.07	25,915.54
2,802.000 RYANAIR HOLDINGS PLC EZB1R9YB5	11.86	15,233.64	33,244.44	0.05	18,010.80
507.000 KESKO OYJ SF4490006	36.52	19,852.33	18,515.29	0.03	-1,337.04
790.000 WARTSILA OYJ ABP SF4525181	44.88	20,559.99	35,455.80	0.05	14,895.81
2,586.000 UPM-KYMMENE OYJ SF5051252	16.48	34,955.42	42,619.56	0.06	7,664.14
2,894.000 STORA ENSO OYJ SF5072670	9.00	21,440.83	26,036.51	0.04	4,595.68
2,529.000 SAMPO OYJ SF5226037	46.97	81,427.17	118,797.60	0.17	37,370.43
2,209.000 FORTUM OYJ SF5579559	21.74	54,752.30	48,033.82	0.07	-6,718.48
971.000 ELISA OYJ SF5701518	27.36	20,108.61	26,565.81	0.04	6,457.20
600.000 METSO OYJ SF5713422	30.08	15,887.30	18,049.11	0.03	2,161.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22,385.000 NOKIA OYJ SF5902942	7.94	319,050.64	177,690.52	0.25	-141,360.12
924.000 RAUTARUUKKI OYJ SF9554624	13.60	20,461.86	12,567.29	0.02	-7,894.57
1,150.000 NESTE OIL OYJ SFB06YV43	24.27	20,342.14	27,914.64	0.04	7,572.50
771.000 NOKIAN RENKAAT OYJ SFB07G375	24.55	20,049.85	18,929.53	0.03	-1,120.32
1,644.000 KONE OYJ SFB09M9D1	45.76	40,716.64	75,236.17	0.11	34,519.53
1,109.000 ORION OYJ SFB17NY41	31.18	29,103.66	34,581.93	0.05	5,478.27
600.000 VALMET OYJ SFBH6XZT9	12.37	4,559.13	7,420.03	0.01	2,860.90
TOTAL EQUITY EURO CURRENCY UNIT		**19,764,011.09**	**20,758,042.14**	**29.63**	**994,031.05**
PREFERRED SECURITIES					
886.000 HENKEL AG & CO KGAA ED5076705	108.20	48,780.90	95,867.57	0.14	47,086.67
959.000 VOLKSWAGEN AG ED5497166	223.44	121,661.81	214,274.87	0.31	92,613.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
540.000 BAYERISCHE MOTOREN WERKE AG ED5756033	82.09	36,574.67	44,328.49	0.06	7,753.82
1,053.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	81.27	74,398.58	85,574.11	0.12	11,175.53
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**281,415.96**	**440,045.04**	**0.63**	**158,629.08**
TOTAL ASSETS EURO CURRENCY UNIT		**20,048,775.00**	**21,201,434.59**	**30.26**	**1,152,659.59**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		530.13	530.26	0.00	0.13
EQUITY					
11,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.80	45,018.88	30,851.66	0.04	-14,167.22
7,400.000 BANK OF EAST ASIA LTD FH6075649	4.03	27,544.66	29,820.05	0.04	2,275.39
10,500.000 CLP HOLDINGS LTD FH6097015	8.67	76,168.68	91,055.92	0.13	14,887.24
10,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	2.18	21,231.99	21,792.81	0.03	560.82
9,000.000 CHEUNG KONG HOLDINGS LTD FH6190273	16.80	124,012.72	151,221.49	0.22	27,208.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	7.40	20,432.34	22,205.46	0.03	1,773.12
6,600.000 HONG KONG EXCHANGES AND CLEARI FH6267352	22.14	118,814.39	146,130.49	0.21	27,316.10
24,000.000 LI & FUNG LTD FH6286253	0.94	50,761.78	22,468.52	0.03	-28,293.26
6,500.000 MTR CORP LTD FH6290057	4.10	24,721.83	26,654.29	0.04	1,932.46
4,000.000 HANG LUNG GROUP LTD FH6408352	4.54	21,704.61	18,156.38	0.03	-3,548.23
5,600.000 HANG SENG BANK LTD FH6408378	16.66	82,409.65	93,299.03	0.13	10,889.38
7,366.000 HENDERSON LAND DEVELOPMENT CO FH6420530	7.00	43,007.80	51,577.25	0.07	8,569.45
7,000.000 POWER ASSETS HOLDINGS LTD FH6435322	9.70	41,929.50	67,925.23	0.10	25,995.73
7,000.000 WHARF HOLDINGS LTD/THE FH6435579	7.22	40,507.83	50,549.01	0.07	10,041.18
32,210.000 HONG KONG & CHINA GAS CO LTD FH6436551	2.29	51,038.08	73,766.69	0.11	22,728.61

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,000.000 HUTCHISON WHAMPOA LTD FH6448069	11.51	118,752.33	161,124.97	0.23	42,372.64
7,000.000 HYSAN DEVELOPMENT CO LTD FH6449620	4.47	20,761.01	31,277.20	0.04	10,516.19
15,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	5.63	27,663.21	84,431.03	0.12	56,767.82
4,000.000 KERRY PROPERTIES LTD FH6486317	3.63	21,975.70	14,519.95	0.02	-7,455.75
18,500.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.35	44,646.76	61,906.42	0.09	17,259.66
6,000.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.60	19,389.76	21,625.18	0.03	2,235.42
12,399.000 NEW WORLD DEVELOPMENT CO LTD FH6633769	1.15	24,298.26	14,261.92	0.02	-10,036.34
2,000.000 ORIENT OVERSEAS INTERNATIONAL FH6659111	5.85	16,069.20	11,695.91	0.02	-4,373.29
10,000.000 SHANGRI-LA ASIA LTD FH6771031	1.38	19,884.26	13,797.82	0.02	-6,086.44
11,000.000 SINO LAND CO LTD FH6810425	1.61	19,871.37	17,759.21	0.03	-2,112.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	15.25	132,058.52	137,294.72	0.20	5,236.20
3,500.000 SWIRE PACIFIC LTD FH6867748	13.02	42,865.38	45,584.38	0.07	2,719.00
6,000.000 WHEELOCK & CO LTD FH6981481	4.67	18,362.59	28,008.28	0.04	9,645.69
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	3.22	31,371.90	32,237.89	0.05	865.99
11,000.000 LINK REIT/THE FHB0PB4M2	6.26	37,786.63	68,866.58	0.10	31,079.95
10,000.000 SJM HOLDINGS LTD FHB2NR3Y0	1.59	18,866.85	15,938.41	0.02	-2,928.44
8,800.000 WYNN MACAU LTD FHB4JSTL9	2.82	19,851.95	24,794.81	0.04	4,942.86
67,600.000 AIA GROUP LTD FHB4TX8S5	5.56	229,930.70	376,143.96	0.54	146,213.26
12,800.000 SANDS CHINA LTD FHB5B23W5	4.92	21,065.10	62,969.63	0.09	41,904.53
2,450.000 SWIRE PROPERTIES LTD FHB67C2G2	2.95	4,505.81	7,234.83	0.01	2,729.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.59	2,089.61	3,172.21	0.00	1,082.60
24,000.000 GLOBAL BRANDS GROUP HOLDING LT FHBNN6B88	0.20	8,426.45	4,704.15	0.01	-3,722.30
TOTAL EQUITY HONG KONG DOLLAR		**1,689,798.09**	**2,136,823.74**	**3.05**	**447,025.65**
TOTAL ASSETS HONG KONG DOLLAR		**1,690,328.22**	**2,137,354.00**	**3.05**	**447,025.78**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		640.85	646.30	0.00	5.45
EQUITY					
4,983.000 BANK HAPOALIM BM FZ6075805	4.73	20,845.61	23,561.19	0.03	2,715.58
10,903.000 BANK LEUMI LE-ISRAEL BM FZ6076423	3.44	52,609.98	37,487.86	0.05	-15,122.12
8,425.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.79	18,371.54	15,046.77	0.02	-3,324.77
6,025.000 ISRAEL CHEMICALS LTD FZ6455536	7.27	64,322.61	43,784.96	0.06	-20,537.65
TOTAL EQUITY ISRAELI SHEKEL		**156,149.74**	**119,880.78**	**0.17**	**-36,268.96**
TOTAL ASSETS ISRAELI SHEKEL		**156,790.59**	**120,527.08**	**0.17**	**-36,263.51**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		178.48	176.95	0.00	-1.53
EQUITY					
1,000.000 AISIN SEIKI CO LTD FJ6010709	36.32	29,651.93	36,323.45	0.05	6,671.52
4,000.000 AJINOMOTO CO INC FJ6010907	18.71	39,692.08	74,832.14	0.11	35,140.06
3,000.000 AMADA CO LTD FJ6022100	8.65	25,712.53	25,947.70	0.04	235.17
2,000.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.25	37,200.67	62,496.35	0.09	25,295.68
7,000.000 ASAHI KASEI CORP FJ6054608	9.22	38,307.96	64,543.97	0.09	26,236.01
5,000.000 HIROSHIMA BANK LTD/THE FJ6075728	4.80	21,187.56	24,021.02	0.03	2,833.46
3,000.000 BANK OF KYOTO LTD/THE FJ6075751	8.44	27,341.53	25,322.16	0.04	-2,019.37
7,300.000 YAHOO JAPAN CORP FJ6084845	3.63	27,241.98	26,485.67	0.04	-756.31

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 BENESSE HOLDINGS INC FJ6121928	29.90	21,373.87	14,950.58	0.02	-6,423.29
500.000 TREND MICRO INC/JAPAN FJ6125283	27.86	17,780.51	13,928.85	0.02	-3,851.66
700.000 NTT DATA CORP FJ6125630	37.66	23,104.03	26,360.56	0.04	3,256.53
10,000.000 NTT DOCOMO INC FJ6129277	14.75	153,788.85	147,462.36	0.21	-6,326.49
4,000.000 BRIDGESTONE CORP FJ6132107	35.02	83,131.91	140,089.24	0.20	56,957.33
1,700.000 BROTHER INDUSTRIES LTD FJ6146503	18.38	20,615.81	31,250.68	0.04	10,634.87
2,100.000 USS CO LTD FJ6171493	15.52	31,071.72	32,596.02	0.05	1,524.30
6,400.000 CANON INC FJ6172327	32.03	283,215.16	205,006.04	0.29	-78,209.12
2,600.000 CASIO COMPUTER CO LTD FJ6178969	15.52	19,654.39	40,356.98	0.06	20,702.59
800.000 CENTRAL JAPAN RAILWAY CO FJ6183555	151.30	60,730.57	121,039.24	0.17	60,308.67

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 CHIBA BANK LTD/THE FJ6190568	6.62	23,891.90	26,489.84	0.04	2,597.94
3,300.000 CHUBU ELECTRIC POWER CO INC FJ6195609	11.83	81,794.62	39,042.91	0.06	-42,751.71
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.76	27,000.83	27,524.08	0.04	523.25
1,400.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.18	27,605.57	18,449.48	0.03	-9,156.09
1,200.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	24.72	22,869.79	29,665.96	0.04	6,796.17
3,600.000 RAKUTEN INC FJ6229598	14.03	26,063.90	50,519.20	0.07	24,455.30
3,500.000 KDDI CORP FJ6248994	63.70	107,063.18	222,940.90	0.32	115,877.72
2,000.000 DAIHATSU MOTOR CO LTD FJ6250305	13.17	34,562.96	26,339.71	0.04	-8,223.25
500.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	114.27	24,248.57	57,133.32	0.08	32,884.75
1,200.000 DAIKIN INDUSTRIES LTD FJ6250727	65.14	50,466.85	78,168.39	0.11	27,701.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	9.09	41,172.00	27,273.86	0.04	-13,898.14
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	19.13	33,953.32	57,375.20	0.08	23,421.88
9,000.000 DAIWA SECURITIES GROUP INC FJ6251444	7.90	47,240.80	71,132.24	0.10	23,891.44
500.000 LAWSON INC FJ6266913	60.80	21,373.87	30,401.60	0.04	9,027.73
5,600.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	4.77	20,212.29	26,716.71	0.04	6,504.42
500.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	69.64	33,841.50	34,822.13	0.05	980.63
2,100.000 EAST JAPAN RAILWAY CO FJ6298544	76.09	153,528.67	159,792.31	0.23	6,263.64
1,300.000 EISAI CO LTD FJ6307204	38.97	46,644.57	50,657.66	0.07	4,013.09
1,020.000 SBI HOLDINGS INC/JAPAN FJ6309465	11.06	20,090.92	11,280.87	0.02	-8,810.05
300.000 FAST RETAILING CO LTD FJ6332434	367.32	53,309.60	110,196.42	0.16	56,886.82

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
71,200.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.54	375,570.47	394,615.27	0.56	19,044.80
4,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	35.86	20,527.45	143,458.85	0.20	122,931.40
2,400.000 FUJIFILM HOLDINGS CORP FJ6356524	30.87	83,941.07	74,084.82	0.11	-9,856.25
700.000 MIRACA HOLDINGS INC FJ6356615	43.45	31,250.91	30,418.28	0.04	-832.63
1,100.000 FANUC CORP FJ6356938	166.35	126,105.39	182,989.27	0.26	56,883.88
10,000.000 FUJITSU LTD FJ6356946	5.37	65,585.62	53,738.69	0.08	-11,846.93
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	8.58	25,329.24	25,747.53	0.04	418.29
800.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	21.94	19,916.46	17,548.69	0.03	-2,367.77
900.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.90	20,506.15	27,811.83	0.04	7,305.68
12.000 NIPPON BUILDING FUND INC FJ6396801	5,037.74	59,986.08	60,452.89	0.09	466.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,837.57	25,137.60	29,025.40	0.04	3,887.80
4,000.000 GUNMA BANK LTD/THE FJ6398088	6.55	22,358.73	26,189.58	0.04	3,830.85
4,000.000 HACHIJUNI BANK LTD/THE FJ6400629	6.50	22,614.26	25,989.41	0.04	3,375.15
600.000 HAMAMATSU PHOTONICS KK FJ6405875	48.21	22,620.21	28,925.31	0.04	6,305.10
6,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	5.41	27,724.83	32,478.42	0.05	4,753.59
1,100.000 DENTSU INC FJ6416286	42.45	29,220.73	46,699.19	0.07	17,478.46
4,900.000 RESONA HOLDINGS INC FJ6421559	5.10	23,766.13	25,007.80	0.04	1,241.67
2,000.000 HINO MOTORS LTD FJ6428307	13.37	19,911.51	26,740.06	0.04	6,828.55
400.000 HIROSE ELECTRIC CO LTD FJ6428729	117.44	52,045.83	46,974.43	0.07	-5,071.40
600.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	31.61	22,518.43	18,966.59	0.03	-3,551.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28,000.000 HITACHI LTD FJ6429107	7.51	124,572.20	210,347.38	0.30	85,775.18
1,000.000 HITACHI CHEMICAL CO LTD FJ6429123	17.88	21,624.08	17,882.31	0.03	-3,741.77
2,000.000 HITACHI METALS LTD FJ6429206	17.20	21,102.39	34,396.76	0.05	13,294.37
900.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	21.42	21,330.22	19,276.87	0.03	-2,053.35
16,430.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	3.86	63,413.63	63,475.34	0.09	61.71
1,000.000 HOKURIKU ELECTRIC POWER CO FJ6433125	12.84	21,666.67	12,844.57	0.02	-8,822.10
9,400.000 HONDA MOTOR CO LTD FJ6435146	29.41	336,959.01	276,445.21	0.39	-60,513.80
2,100.000 HOYA CORP FJ6441508	34.24	57,283.07	71,900.41	0.10	14,617.34
11,000.000 IHI CORP FJ6466984	5.15	20,027.03	56,607.86	0.08	36,580.83
4,000.000 ISUZU MOTORS LTD FJ6467107	12.36	21,805.09	49,426.58	0.07	27,621.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,000.000 ITOCHU CORP FJ6467800	10.78	70,951.71	86,208.76	0.12	15,257.05
1,000.000 JSR CORP FJ6470986	17.32	20,846.86	17,315.15	0.02	-3,531.71
2,000.000 JGC CORP FJ6473469	20.78	35,667.49	41,569.70	0.06	5,902.21
6,000.000 JAPAN TOBACCO INC FJ6474533	27.76	134,670.34	166,545.72	0.24	31,875.38
5,000.000 JOYO BANK LTD/THE FJ6479763	5.00	22,092.56	25,021.89	0.04	2,929.33
3,200.000 AEON CO LTD FJ6480043	10.12	37,136.79	32,388.34	0.05	-4,748.45
9,000.000 KAJIMA CORP FJ6481322	4.16	22,230.97	37,457.77	0.05	15,226.80
3,000.000 KAO CORP FJ6483807	39.68	77,297.33	119,029.15	0.17	41,731.82
8,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	4.61	21,975.44	36,898.95	0.05	14,923.51
6,000.000 KAWASAKI KISEN KAISHA LTD FJ6484680	2.71	24,402.96	16,264.23	0.02	-8,138.73

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 KEIKYU CORP FJ6487303	7.46	24,562.66	22,394.59	0.03	-2,168.07
3,000.000 KEIO CORP FJ6487360	7.28	19,995.09	21,844.11	0.03	1,849.02
2,000.000 KIKKOMAN CORP FJ6490802	24.74	23,529.90	49,476.62	0.07	25,946.72
220.000 KEYENCE CORP FJ6490992	448.81	48,358.74	98,738.06	0.14	50,379.32
9,000.000 KINTETSU CORP FJ6492964	3.31	27,884.53	29,801.07	0.04	1,916.54
5,000.000 KIRIN HOLDINGS CO LTD FJ6493749	12.49	74,156.45	62,429.62	0.09	-11,726.83
31,000.000 KOBE STEEL LTD FJ6496023	1.74	58,174.94	54,038.95	0.08	-4,135.99
4,800.000 KOMATSU LTD FJ6496585	22.39	100,882.59	107,454.02	0.15	6,571.43
1,100.000 KONAMI CORP FJ6496684	18.52	21,350.45	20,367.82	0.03	-982.63
2,500.000 KONICA MINOLTA INC FJ6496700	11.05	29,465.61	27,628.34	0.04	-1,837.27

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 JTEKT CORP FJ6497088	17.13	20,760.61	29,123.82	0.04	8,363.21
6,000.000 KUBOTA CORP FJ6497500	14.69	55,258.01	88,127.11	0.13	32,869.10
2,000.000 KURARAY CO LTD FJ6497666	11.49	26,894.36	22,986.78	0.03	-3,907.58
800.000 KURITA WATER INDUSTRIES LTD FJ6497963	21.04	22,529.08	16,834.73	0.02	-5,694.35
1,800.000 KYOCERA CORP FJ6499266	46.34	89,977.92	83,412.98	0.12	-6,564.94
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	9.47	21,017.20	18,949.91	0.03	-2,067.29
4,900.000 KYUSHU ELECTRIC POWER CO INC FJ6499803	10.09	72,831.58	49,451.60	0.07	-23,379.98
4,800.000 TOKIO MARINE HOLDINGS INC FJ6513124	32.81	134,399.97	157,477.79	0.22	23,077.82
12.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,118.52	19,887.19	25,422.24	0.04	5,535.05
1,100.000 AEON MALL CO LTD FJ6534203	17.88	31,560.14	19,670.54	0.03	-11,889.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,500.000 JFE HOLDINGS INC FJ6543790	22.49	100,880.46	56,215.85	0.08	-44,664.61
600.000 MAKITA CORP FJ6555802	45.71	20,378.38	27,423.99	0.04	7,045.61
7,100.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	36.49	238,420.76	259,080.85	0.37	20,660.09
9,000.000 MARUBENI CORP FJ6569464	6.04	56,535.65	54,400.10	0.08	-2,135.55
13,000.000 PANASONIC CORP FJ6572708	11.90	180,517.26	154,727.05	0.22	-25,790.21
136,180.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.69	261,931.96	230,004.99	0.33	-31,926.97
1,400.000 CREDIT SAISON CO LTD FJ6591807	18.84	21,181.17	26,378.08	0.04	5,196.91
10,500.000 SOJITZ CORP FJ6594140	1.41	20,346.44	14,800.45	0.02	-5,545.99
7,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	21.31	130,256.34	149,201.38	0.21	18,945.04
7,400.000 MITSUBISHI CORP FJ6596780	18.49	189,376.60	136,834.72	0.20	-52,541.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	5.06	24,360.37	20,251.05	0.03	-4,109.32
10,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	12.06	91,564.33	120,605.52	0.17	29,041.19
16,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	5.59	67,289.14	89,384.87	0.13	22,095.73
7,000.000 MITSUBISHI MATERIALS CORP FJ6597085	3.35	20,197.38	23,470.54	0.03	3,273.16
9,000.000 MITSUI & CO LTD FJ6597309	13.52	153,221.19	121,719.00	0.17	-31,502.19
7,000.000 MITSUI CHEMICALS INC FJ6597366	2.87	21,538.91	20,084.24	0.03	-1,454.67
5,000.000 MITSUI FUDOSAN CO LTD FJ6597606	27.15	85,868.17	135,743.77	0.19	49,875.60
3,800.000 MITSUBISHI MOTORS CORP FJ6598448	9.26	46,946.15	35,180.78	0.05	-11,765.37
1,100.000 MURATA MANUFACTURING CO LTD FJ6610409	110.51	61,954.98	121,564.70	0.17	59,609.72
1,300.000 SEIKO EPSON CORP FJ6616505	42.45	20,581.74	55,189.96	0.08	34,608.22

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 NGK INSULATORS LTD FJ6619509	20.80	40,267.01	41,603.07	0.06	1,336.06
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	30.65	13,596.23	30,651.82	0.04	17,055.59
100.000 NINTENDO CO LTD FJ6639556	105.13	15,636.88	10,513.37	0.02	-5,123.51
6,000.000 NISHI-NIPPON CITY BANK LTD/THE FJ6639721	2.92	17,375.92	17,515.33	0.03	139.41
3,100.000 DENSO CORP FJ6640380	47.14	105,139.25	146,137.86	0.21	40,998.61
1,000.000 NIDEC CORP FJ6640687	65.48	52,968.90	65,482.29	0.09	12,513.39
1,000.000 NH FOODS LTD FJ6640760	22.00	12,882.89	22,002.58	0.03	9,119.69
1,815.000 NISSHIN SEIFUN GROUP INC FJ6640968	9.76	19,611.80	17,711.75	0.03	-1,900.05
2,500.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	51.80	105,272.35	129,509.15	0.18	24,236.80
2,000.000 NSK LTD FJ6641545	12.03	15,906.64	24,054.38	0.03	8,147.74

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	18.35	14,192.47	18,349.39	0.03	4,156.92
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	48.13	16,662.57	24,062.72	0.03	7,400.15
1,200.000 NITTO DENKO CORP FJ6641800	56.49	48,912.48	67,789.31	0.10	18,876.83
4,000.000 NIPPON EXPRESS CO LTD FJ6642121	5.12	17,503.69	20,484.59	0.03	2,980.90
2,000.000 NIKON CORP FJ6642329	13.38	44,787.38	26,756.74	0.04	-18,030.64
1,500.000 YAMAHA CORP FJ6642386	14.97	19,691.64	22,457.15	0.03	2,765.51
3,000.000 MINEBEA CO LTD FJ6642402	15.05	18,493.86	45,139.49	0.06	26,645.63
36,760.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	2.51	122,754.95	92,256.42	0.13	-30,498.53
15,300.000 NISSAN MOTOR CO LTD FJ6642865	8.82	137,464.00	134,885.52	0.19	-2,578.48
23,300.000 NOMURA HOLDINGS INC FJ6643103	5.76	163,526.10	134,131.19	0.19	-29,394.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 NIPPON YUSEN KK FJ6643962	2.85	27,873.88	19,967.47	0.03	-7,906.41
500.000 NITORI HOLDINGS CO LTD FJ6644804	54.05	18,898.45	27,023.64	0.04	8,125.19
200.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	231.45	13,841.12	46,290.50	0.07	32,449.38
4,000.000 NTN CORP FJ6651189	4.49	18,099.93	17,949.04	0.03	-150.89
7,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	8.94	58,892.57	62,588.10	0.09	3,695.53
4,000.000 OBAYASHI CORP FJ6656402	6.53	17,674.04	26,122.86	0.04	8,448.82
4,000.000 OJI HOLDINGS CORP FJ6657707	3.61	17,674.04	14,445.97	0.02	-3,228.07
1,000.000 OLYMPUS CORP FJ6658804	35.61	32,473.40	35,614.49	0.05	3,141.09
1,000.000 OMRON CORP FJ6659422	45.46	23,072.07	45,456.44	0.06	22,384.37
400.000 ONO PHARMACEUTICAL CO LTD FJ6660107	89.49	17,503.69	35,797.99	0.05	18,294.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 TAIHEIYO CEMENT CORP FJ6660206	3.16	20,268.47	28,449.89	0.04	8,181.42
9,400.000 ORIX CORP FJ6661147	12.71	107,290.72	119,445.34	0.17	12,154.62
9,000.000 OSAKA GAS CO LTD FJ6661766	3.76	31,909.10	33,854.62	0.05	1,945.52
9,000.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	2.04	19,739.56	18,316.03	0.03	-1,423.53
20.000 UNITED URBAN INVESTMENT CORP FJ6723830	1,575.55	30,554.62	31,510.90	0.04	956.28
8,000.000 SHINSEI BANK LTD FJ6730934	1.76	17,183.69	14,078.99	0.02	-3,104.70
3,000.000 RICOH CO LTD FJ6738226	10.25	48,199.03	30,751.91	0.04	-17,447.12
300.000 RINNAI CORP FJ6740586	67.81	21,724.06	20,342.80	0.03	-1,381.26
1,500.000 JAPAN EXCHANGE GROUP INC FJ6743887	23.65	34,673.28	35,481.04	0.05	807.76
2,000.000 GS YUASA CORP FJ6744257	4.30	13,308.77	8,590.85	0.01	-4,717.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,800.000 T&D HOLDINGS INC FJ6744299	12.16	33,090.92	34,049.79	0.05	958.87
400.000 ROHM CO LTD FJ6747201	61.39	29,769.06	24,554.82	0.04	-5,214.24
400.000 SMC CORP/JAPAN FJ6763968	266.65	73,267.72	106,659.99	0.15	33,392.27
5,300.000 SOFTBANK CORP FJ6770625	60.14	173,436.85	318,720.53	0.45	145,283.68
400.000 SANKYO CO LTD FJ6775434	34.61	19,313.68	13,845.45	0.02	-5,468.23
500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	53.96	21,057.94	26,981.94	0.04	5,924.00
1,000.000 SECOM CO LTD FJ6791597	57.93	44,078.64	57,925.68	0.08	13,847.04
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	12.14	13,670.77	24,271.24	0.03	10,600.47
4,000.000 SEKISUI HOUSE LTD FJ6793908	13.24	47,944.81	52,946.33	0.08	5,001.52
200.000 SHIMAMURA CO LTD FJ6804036	86.74	21,468.14	17,348.51	0.02	-4,119.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 SHIMIZU CORP FJ6804408	6.86	16,694.52	27,457.36	0.04	10,762.84
2,500.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	65.61	146,016.96	164,018.51	0.23	18,001.55
1,000.000 SHIONOGI & CO LTD FJ6804689	26.06	19,058.15	26,064.47	0.04	7,006.32
400.000 SHIMANO INC FJ6804820	130.53	17,801.81	52,212.35	0.07	34,410.54
2,700.000 SHISEIDO CO LTD FJ6805264	14.12	51,809.04	38,125.86	0.05	-13,683.18
1,700.000 HULIC CO LTD FJ6805314	10.10	28,565.09	17,170.86	0.02	-11,394.23
5,000.000 SHIZUOKA BANK LTD/THE FJ6805322	9.23	45,897.76	46,165.39	0.07	267.63
8,000.000 SHOWA DENKO KK FJ6805462	1.24	18,057.33	9,942.03	0.01	-8,115.30
6,300.000 SONY CORP FJ6821501	20.62	214,085.94	129,919.92	0.19	-84,166.02
1,000.000 STANLEY ELECTRIC CO LTD FJ6841103	21.85	19,239.15	21,852.45	0.03	2,613.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.00	34,283.38	27,966.14	0.04	-6,317.24
3,700.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	12.62	46,169.71	46,691.69	0.07	521.98
3,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	5.45	18,142.52	16,339.30	0.02	-1,803.22
2,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	15.10	30,386.58	30,193.08	0.04	-193.50
2,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	34.46	42,810.47	68,918.63	0.10	26,108.16
8,600.000 SUMITOMO CORP FJ6858941	10.36	95,340.33	89,087.95	0.13	-6,252.38
2,000.000 SURUGA BANK LTD FJ6864329	18.54	17,950.87	37,082.45	0.05	19,131.58
1,700.000 SUZUKI MOTOR CORP FJ6865508	30.36	37,865.04	51,611.82	0.07	13,746.78
500.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	27.86	17,514.34	13,928.85	0.02	-3,585.49
900.000 THK CO LTD FJ6869138	24.40	19,643.74	21,964.22	0.03	2,320.48

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 FJ6869302	TDK CORP	59.72	33,538.10	29,859.46	0.04	-3,678.64
9,000.000 FJ6870102	TAISEI CORP	5.73	19,835.39	51,570.12	0.07	31,734.73
2,000.000 FJ6870409	TAKASHIMAYA CO LTD	8.07	16,843.58	16,130.78	0.02	-712.80
4,700.000 FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	41.67	212,555.53	195,867.63	0.28	-16,687.90
800.000 FJ6870490	ADVANTEST CORP	12.60	20,135.63	10,082.15	0.01	-10,053.48
1,000.000 FJ6870987	MITSUBISHI TANABE PHARMA CORP	14.76	14,181.83	14,762.92	0.02	581.09
5,000.000 FJ6880507	TEIJIN LTD	2.68	16,875.51	13,386.71	0.02	-3,488.80
800.000 FJ6883808	SYSMEX CORP	44.96	26,540.74	35,964.80	0.05	9,424.06
1,600.000 FJ6885076	TERUMO CORP	23.00	43,439.82	36,792.19	0.05	-6,647.63
3,000.000 FJ6895166	TOBU RAILWAY CO LTD	4.32	16,545.46	12,961.34	0.02	-3,584.12

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 TOHO CO LTD/TOKYO FJ6895208	22.83	19,177.40	27,393.97	0.04	8,216.57
5,000.000 TOHO GAS CO LTD FJ6895224	4.94	30,434.93	24,688.27	0.04	-5,746.66
2,100.000 TOHOKU ELECTRIC POWER CO INC FJ6895265	11.73	43,733.67	24,626.55	0.04	-19,107.12
3,000.000 TOKYO TATEMONO CO LTD FJ6895422	7.35	28,721.76	22,044.29	0.03	-6,677.47
14,000.000 TOKYO GAS CO LTD FJ6895448	5.44	65,486.63	76,144.96	0.11	10,658.33
800.000 TOKYO ELECTRON LTD FJ6895679	76.91	54,257.19	61,527.17	0.09	7,269.98
5,000.000 TOKYU CORP FJ6896545	6.25	20,761.68	31,235.66	0.04	10,473.98
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	6.56	17,823.11	13,128.15	0.02	-4,694.96
10,000.000 TORAY INDUSTRIES INC FJ6897147	8.08	60,383.28	80,753.99	0.12	20,370.71
20,000.000 TOSHIBA CORP FJ6897212	4.27	103,701.93	85,474.79	0.12	-18,227.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 TOTO LTD FJ6897469	11.74	28,117.62	23,487.22	0.03	-4,630.40
1,200.000 LIXIL GROUP CORP FJ6900214	21.30	24,581.82	25,562.37	0.04	980.55
1,100.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	12.61	19,722.52	13,872.14	0.02	-5,850.38
3,000.000 MAZDA MOTOR CORP FJ6900305	24.42	49,730.16	73,251.59	0.10	23,521.43
800.000 TOYOTA INDUSTRIES CORP FJ6900545	51.80	22,724.98	41,436.25	0.06	18,711.27
700.000 TOYODA GOSEI CO LTD FJ6900552	20.33	19,385.01	14,228.28	0.02	-5,156.73
1,200.000 TOYOTA TSUSHO CORP FJ6900586	23.55	19,049.63	28,254.72	0.04	9,205.09
15,300.000 TOYOTA MOTOR CORP FJ6900644	63.04	633,618.26	964,488.88	1.38	330,870.62
7,000.000 UBE INDUSTRIES LTD/JAPAN FJ6910700	1.50	18,259.63	10,509.20	0.02	-7,750.43
3,000.000 UNICHARM CORP FJ6911484	24.29	40,677.61	72,863.75	0.10	32,186.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
800.000 WEST JAPAN RAILWAY CO FJ6957990	47.64	27,639.65	38,113.35	0.05	10,473.70
700.000 YAKULT HONSHA CO LTD FJ6985116	53.21	18,520.48	37,249.26	0.05	18,728.78
1,300.000 YAMAHA MOTOR CO LTD FJ6985264	20.37	19,169.95	26,478.17	0.04	7,308.22
11,000.000 ASTELLAS PHARMA INC FJ6985389	14.07	79,991.02	154,731.22	0.22	74,740.20
2,300.000 YAMATO HOLDINGS CO LTD FJ6985561	19.97	42,383.21	45,934.77	0.07	3,551.56
2,000.000 YASKAWA ELECTRIC CORP FJ6986049	12.94	18,589.69	25,889.32	0.04	7,299.63
2,300.000 YOKOGAWA ELECTRIC CORP FJ6986429	11.12	32,622.92	25,571.54	0.04	-7,051.38
6,000.000 BANK OF YOKOHAMA LTD/THE FJ6986445	5.48	29,385.77	32,893.78	0.05	3,508.01
600.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	34.03	18,621.62	20,417.86	0.03	1,796.24
1,600.000 SEGA SAMMY HOLDINGS INC FJB02RK08	12.98	19,317.94	20,764.83	0.03	1,446.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,100.000 NTT URBAN DEVELOPMENT CORP FJB031SG1	10.20	29,837.96	31,621.83	0.05	1,783.87
600.000 DENA CO LTD FJB05L364	12.06	14,841.94	7,236.33	0.01	-7,605.61
3,600.000 GUNGHO ONLINE ENTERTAINMENT IN FJB064D86	3.68	29,784.61	13,241.59	0.02	-16,543.02
3,800.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.35	93,823.63	138,140.03	0.20	44,316.40
3,300.000 DAIICHI SANKYO CO LTD FJB0J7D93	14.08	61,381.10	46,460.65	0.07	-14,920.45
1,600.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	21.39	30,521.85	34,216.60	0.05	3,694.75
5,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	4.91	28,459.47	26,996.54	0.04	-1,462.93
900.000 SUMCO CORP FJB0M0C87	14.59	19,020.89	13,128.99	0.02	-5,891.90
7,200.000 INPEX CORP FJB10RB16	11.22	107,816.74	80,800.70	0.12	-27,016.04
1,100.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.33	28,192.37	19,065.01	0.03	-9,127.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.38	10,806.72	10,384.09	0.01	-422.63
10,000.000 AOZORA BANK LTD FJB1G1851	3.12	29,284.93	31,193.96	0.04	1,909.03
4,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.21	17,077.81	20,851.58	0.03	3,773.77
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	11.74	18,142.52	17,602.90	0.03	-539.62
1,200.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	14.86	19,452.09	17,835.61	0.03	-1,616.48
1,800.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	12.56	19,720.40	22,609.78	0.03	2,889.38
2,600.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	24.03	70,728.11	62,465.49	0.09	-8,262.62
300.000 TAISHO PHARMACEUTICAL HOLDINGS FJB3QX5G5	61.72	18,227.69	18,516.20	0.03	288.51
2,200.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	30.17	60,897.48	66,369.74	0.09	5,472.26
5,100.000 DAI-ICHI LIFE INSURANCE CO LTD FJB601QS7	15.36	73,489.93	78,311.02	0.11	4,821.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 MEIJI HOLDINGS CO LTD FJB60DQV4	91.83	19,510.65	45,915.17	0.07	26,404.52
12,265.000 JX HOLDINGS INC FJB627LW8	3.92	69,133.50	48,059.52	0.07	-21,073.98
2,100.000 SOMPO JAPAN NIPPONKOA HOLDINGS FJB62G7K0	25.45	56,680.99	53,439.26	0.08	-3,241.73
800.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	14.48	12,446.92	11,583.47	0.02	-863.45
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	30.03	24,419.12	30,026.27	0.04	5,607.15
10.000 NIPPON PROLOGIS REIT INC FJB98BC64	2,173.57	20,028.43	21,735.68	0.03	1,707.25
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	34.78	27,237.03	27,824.35	0.04	587.32
4,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	7.01	35,349.32	28,057.88	0.04	-7,291.44
1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	28.69	28,731.79	28,691.77	0.04	-40.02
TOTAL EQUITY JAPANESE YEN		**12,998,317.52**	**14,826,360.66**	**21.16**	**1,828,043.14**
TOTAL ASSETS JAPANESE YEN		**12,998,496.00**	**14,826,537.61**	**21.16**	**1,828,041.61**

NEW ZEALAND DOLLAR

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		55.76	55.20	0.00	-0.56
EQUITY					
4,988.000 FLETCHER BUILDING LTD AN6341605	6.49	29,421.68	32,358.55	0.05	2,936.87
13,044.000 SPARK NEW ZEALAND LTD AN6881436	2.43	15,274.71	31,758.02	0.05	16,483.31
2,608.000 CHORUS LTD ANB4P0G70	2.08	4,652.19	5,422.18	0.01	769.99
7,651.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	3.31	21,039.75	25,295.49	0.04	4,255.74
TOTAL EQUITY NEW ZEALAND DOLLAR		**70,388.33**	**94,834.24**	**0.14**	**24,445.91**
TOTAL ASSETS NEW ZEALAND DOLLAR		**70,444.09**	**94,889.44**	**0.14**	**24,445.35**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		48.04	47.64	0.00	-0.40
EQUITY					
6,100.000 DNB ASA SN4263307	14.76	80,773.88	90,065.42	0.13	9,291.54
4,000.000 TELENOR ASA SN4732491	20.21	65,018.01	80,826.40	0.12	15,808.39

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,664.000 STATOIL ASA SN7133606	17.50	156,842.85	116,613.67	0.17	-40,229.18
900.000 YARA INTERNATIONAL ASA SN7751258	44.52	36,270.39	40,069.09	0.06	3,798.70
5,450.000 NORSK HYDRO ASA SNB11HK30	5.66	30,877.34	30,849.81	0.04	-27.53
1,350.000 AKASTOR ASA SNB1VLVW2	2.88	4,561.68	3,889.27	0.01	-672.41
2,600.000 ORKLA ASA SNB1VQF41	6.82	24,390.85	17,737.79	0.03	-6,653.06
1,834.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	16.27	25,861.87	29,842.82	0.04	3,980.95
1,350.000 KVAERNER ASA SNB5VFQ02	1.19	2,490.12	1,600.72	0.00	-889.40
181.000 REC SOLAR ASA SNBFDTGG6	13.60	611.76	2,462.40	0.00	1,850.64
1,350.000 AKER SOLUTIONS ASA SNBQN1C50	5.54	12,726.89	7,481.44	0.01	-5,245.45
TOTAL EQUITY NORWEGIAN KRONE		**440,425.64**	**421,438.83**	**0.60**	**-18,986.81**
TOTAL ASSETS NORWEGIAN KRONE		**440,473.68**	**421,486.47**	**0.60**	**-18,987.21**

POUND STERLING

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		16,306.51	16,267.28	0.02	-39.23
EQUITY					
5,003.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	6.74	20,424.76	33,715.62	0.05	13,290.86
3,952.000 AMEC FOSTER WHEELER PLC EX0028269	13.30	49,155.14	52,563.19	0.08	3,408.05
1,961.000 ANTOFAGASTA PLC EX0045610	11.73	32,395.38	23,009.12	0.03	-9,386.26
2,616.000 ASHTEAD GROUP PLC EX0053671	17.96	45,799.99	46,990.06	0.07	1,190.07
13,332.000 BHP BILLITON PLC EX0056658	21.65	446,238.08	288,640.28	0.41	-157,597.80
8,485.000 ARM HOLDINGS PLC EX0059587	15.51	66,181.27	131,640.85	0.19	65,459.58
4,478.000 BALFOUR BEATTY PLC EX0096167	3.31	20,349.08	14,802.52	0.02	-5,546.56
4,296.000 BRITISH LAND CO PLC/THE EX0136708	12.12	32,163.90	52,047.64	0.07	19,883.74

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,666.000 SKY PLC EX0141195	14.02	53,330.00	79,424.05	0.11	26,094.05
17,968.000 AVIVA PLC EX0216237	7.55	111,303.76	135,740.45	0.19	24,436.69
658.000 CRODA INTERNATIONAL PLC EX0233521	41.51	23,015.27	27,311.76	0.04	4,296.49
14,104.000 DIAGEO PLC EX0237407	28.82	267,747.74	406,515.87	0.58	138,768.13
937.000 SCHRODERS PLC EX0240542	41.88	20,605.71	39,242.92	0.06	18,637.21
17,605.000 BAE SYSTEMS PLC EX0263494	7.36	101,124.96	129,566.81	0.18	28,441.85
10,911.000 BRITISH AMERICAN TOBACCO PLC EX0287584	54.57	402,511.94	595,454.19	0.85	192,942.25
3,368.000 HAMMERSON PLC EX0406507	9.43	20,444.58	31,771.90	0.05	11,327.32
13,397.000 STANDARD CHARTERED PLC EX0408289	15.02	360,935.40	201,163.69	0.29	-159,771.71
5,856.000 IMPERIAL TOBACCO GROUP PLC EX0454499	44.22	186,122.96	258,954.25	0.37	72,831.29

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,355.000 SABMILLER PLC EX0483548	52.41	176,726.89	280,636.23	0.40	103,909.34
107,550.000 HSBC HOLDINGS PLC EX0540529	9.49	1,115,377.22	1,020,606.00	1.46	-94,771.22
29,150.000 LEGAL & GENERAL GROUP PLC EX0560394	3.88	39,755.78	112,994.01	0.16	73,238.23
3,833.000 MEGGITT PLC EX0575806	8.09	22,799.63	31,018.58	0.04	8,218.95
17,117.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.87	78,131.76	49,162.39	0.07	-28,969.37
1,772.000 ASSOCIATED BRITISH FOODS PLC EX0673122	49.16	26,740.94	87,117.11	0.12	60,376.17
4,032.000 PEARSON PLC EX0677602	18.56	64,685.63	74,814.06	0.11	10,128.43
1,329.000 PERSIMMON PLC EX0682537	24.60	29,999.89	32,700.00	0.05	2,700.11
2,617.000 INTU PROPERTIES PLC EX0683436	5.21	20,530.93	13,629.06	0.02	-6,901.87
14,046.000 PRUDENTIAL PLC EX0709959	23.26	139,803.09	326,766.28	0.47	186,963.19

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,623.000 RIO TINTO PLC EX0718877	46.78	465,331.51	356,584.88	0.51	-108,746.63
1,023.000 TRAVIS PERKINS PLC EX0773963	28.96	29,702.69	29,621.24	0.04	-81.45
5,895.000 SSE PLC EX0790876	25.29	108,280.57	149,090.65	0.21	40,810.08
105,735.000 BP PLC EX0798051	6.41	991,798.65	677,604.60	0.97	-314,194.05
326,075.000 LLOYDS BANKING GROUP PLC EX0870611	1.18	352,551.38	385,493.49	0.55	32,942.11
1,831.000 TATE & LYLE PLC EX0875412	9.40	20,089.93	17,215.57	0.02	-2,874.36
18,954.000 BG GROUP PLC EX0876287	13.49	344,447.54	255,642.31	0.36	-88,805.23
19,539.000 TESCO PLC EX0884703	2.95	127,729.40	57,581.09	0.08	-70,148.31
4,405.000 SMITH & NEPHEW PLC EX0922321	18.52	44,135.19	81,597.74	0.12	37,462.55
27,430.000 GLAXOSMITHKLINE PLC EX0925282	21.46	541,263.30	588,518.33	0.84	47,255.03

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,147.000 WEIR GROUP PLC/THE EX0946585	28.86	58,936.40	61,966.11	0.09	3,029.71
1,787.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	16.50	23,418.62	29,479.90	0.04	6,061.28
7,210.000 ASTRAZENECA PLC EX0989528	71.03	326,397.27	512,138.08	0.73	185,740.81
7,196.000 GKN PLC EX3064659	5.36	19,812.66	38,598.05	0.06	18,785.39
43,667.000 BT GROUP PLC EX3091355	6.26	103,952.01	273,372.40	0.39	169,420.39
337.000 ASOS PLC EX3092726	40.17	28,749.39	13,536.04	0.02	-15,213.35
831.000 CARNIVAL PLC EX3121525	45.51	34,696.54	37,822.56	0.05	3,126.02
7,856.000 MARKS & SPENCER GROUP PLC EX3127480	7.47	44,897.16	58,650.46	0.08	13,753.30
92,589.000 BARCLAYS PLC EX3134866	3.80	470,300.44	351,539.49	0.50	-118,760.95
1,582.000 INTERTEK GROUP PLC EX3163832	36.39	53,999.85	57,573.56	0.08	3,573.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,393.000 WILLIAM HILL PLC EX3169888	5.65	30,814.68	24,830.48	0.04	-5,984.20
2,749.000 BURBERRY GROUP PLC EX3174300	25.51	40,583.00	70,125.15	0.10	29,542.15
3,760.000 LAND SECURITIES GROUP PLC EX3180943	18.04	39,175.18	67,832.36	0.10	28,657.18
981.000 NEXT PLC EX3208983	106.34	32,909.37	104,320.37	0.15	71,411.00
11,741.000 KINGFISHER PLC EX3319525	5.31	39,134.34	62,335.87	0.09	23,201.53
3,509.000 ICAP PLC EX3387217	7.05	20,362.17	24,752.66	0.04	4,390.49
20,801.000 ITV PLC EX3398644	3.36	53,455.90	69,797.88	0.10	16,341.98
14,423.000 J SAINSBURY PLC EXB019KW9	3.85	60,665.49	55,480.52	0.08	-5,184.97
885.000 RANDGOLD RESOURCES LTD EXB01C3S0	68.30	63,536.95	60,441.21	0.09	-3,095.74
12,404.000 G4S PLC EXB01FLG9	4.33	51,306.55	53,748.47	0.08	2,441.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,785.000 ADMIRAL GROUP PLC EXB02J636	20.61	40,651.18	36,794.71	0.05	-3,856.47
30,712.000 CENTRICA PLC EXB033F22	4.35	146,804.31	133,606.64	0.19	-13,197.67
22,003.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	33.58	677,122.26	738,826.62	1.05	61,704.36
14,750.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	34.82	425,726.15	513,566.27	0.73	87,840.12
1,816.000 BUNZL PLC EXB0744B8	27.51	20,651.71	49,949.39	0.07	29,297.68
5,131.000 COBHAM PLC EXB07KD30	5.05	20,935.09	25,913.66	0.04	4,978.57
21,872.000 NATIONAL GRID PLC EXB08SNH0	14.32	220,386.25	313,108.05	0.45	92,721.80
1,759.000 INMARSAT PLC EXB09LSH9	12.47	20,544.15	21,928.06	0.03	1,383.91
3,597.000 PETROFAC LTD EXB0H2K56	10.96	47,775.34	39,428.61	0.06	-8,346.73
1,249.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	34.63	19,634.52	43,254.05	0.06	23,619.53

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,148.000 UNILEVER PLC EXB10RZP7	40.98	224,999.35	292,904.24	0.42	67,904.89
11,120.000 STANDARD LIFE PLC EXB16KPT9	6.24	34,689.37	69,372.78	0.10	34,683.41
2,447.000 INVESTEC PLC EXB17BBQ9	8.44	20,287.80	20,660.86	0.03	373.06
4,869.000 HOME RETAIL GROUP PLC EXB19NKB4	3.24	20,472.20	15,753.38	0.02	-4,718.82
5,103.000 EXPERIAN PLC EXB19NLV9	16.96	50,874.22	86,570.56	0.12	35,696.34
2,156.000 SEVERN TRENT PLC EXB1FH8J7	31.28	52,106.54	67,436.56	0.10	15,330.02
899.000 WHITBREAD PLC EXB1KJJ48	74.38	20,681.88	66,864.23	0.10	46,182.35
2,447.000 SPORTS DIRECT INTERNATIONAL PL EXB1QH8P1	11.09	29,881.31	27,128.10	0.04	-2,753.21
4,940.000 THOMAS COOK GROUP PLC EXB1VYCH1	1.99	17,837.19	9,851.75	0.01	-7,985.44
1,665.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	15.78	24,657.67	26,273.05	0.04	1,615.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,938.000 SMITHS GROUP PLC EXB1WY232	17.12	34,129.84	33,179.65	0.05	-950.19
4,035.000 ANGLO AMERICAN PLC EXB1XZS89	18.72	157,220.57	75,530.35	0.11	-81,690.22
4,824.000 3I GROUP PLC EXB1YW440	7.02	21,750.77	33,863.25	0.05	12,112.48
3,003.000 CAPITA PLC EXB23K0M2	16.86	35,764.50	50,617.04	0.07	14,852.54
3,707.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.24	211,357.08	301,145.28	0.43	89,788.20
6,030.000 REED ELSEVIER PLC EXB2B0DG6	17.15	48,740.86	103,425.05	0.15	54,684.19
3,382.000 SHIRE PLC EXB2QKY08	70.68	90,983.07	239,042.47	0.34	148,059.40
1,572.000 FRESNILLO PLC EXB2QPKJ1	11.94	20,969.12	18,775.74	0.03	-2,193.38
3,389.000 UNITED UTILITIES GROUP PLC EXB39J2M5	14.28	29,529.34	48,404.17	0.07	18,874.83
59,086.000 GLENCORE PLC EXB4T3BW4	4.66	328,725.42	275,283.98	0.39	-53,441.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,072.000 DIXONS CARPHONE PLC EXB4Y7R10	7.21	29,396.68	36,568.98	0.05	7,172.30
4,025.000 SEGRO PLC EXB5ZN1N1	5.77	19,669.96	23,239.97	0.03	3,570.01
2,617.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	5.69	4,040.03	14,877.71	0.02	10,837.68
6,463.000 FRIENDS LIFE GROUP LTD EXB62W238	5.71	31,500.32	36,903.56	0.05	5,403.24
10,800.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	13.57	116,271.28	146,507.13	0.21	30,235.85
1,019.000 JOHNSON MATTHEY PLC EXB70FPS5	52.97	29,312.43	53,974.11	0.08	24,661.68
22,965.000 OLD MUTUAL PLC EXB77J081	2.97	49,850.72	68,214.58	0.10	18,363.86
12,555.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	6.15	79,202.31	77,209.26	0.11	-1,993.05
8,510.000 MAN GROUP PLC EXB83VD90	2.50	31,961.56	21,297.09	0.03	-10,664.47
8,397.000 DIRECT LINE INSURANCE GROUP PL EXB89W0M7	4.54	30,468.89	38,139.97	0.05	7,671.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,208.000 SAGE GROUP PLC/THE EXB8C3BL7	7.26	24,218.14	45,078.95	0.06	20,860.81
7,822.000 WPP PLC EXB8KF9B6	20.97	96,096.94	164,042.30	0.23	67,945.36
1,734.000 COCA-COLA HBC AG EXB9895B6	19.15	41,822.89	33,201.92	0.05	-8,620.97
3,112.000 ROYAL MAIL PLC EXBDVZYZ8	6.70	30,016.04	20,860.41	0.03	-9,155.63
1,305.000 WOLSELEY PLC EXBFNWV41	57.47	34,584.64	75,003.51	0.11	40,418.87
1,348.000 IMI PLC EXBGLP8L4	19.69	21,021.35	26,546.61	0.04	5,525.26
147,852.000 VODAFONE GROUP PLC EXBH4HKS0	3.47	662,937.28	513,293.37	0.73	-149,643.91
5,123.000 MELROSE INDUSTRIES PLC EXBHY3ZD5	4.16	20,943.91	21,312.08	0.03	368.17
841.000 AGGREKO PLC EXBK1PTB6	23.45	23,091.40	19,722.39	0.03	-3,369.01
7,243.000 RSA INSURANCE GROUP PLC EXBKKMKR6	6.78	62,777.86	49,127.37	0.07	-13,650.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,681.000 COMPASS GROUP PLC EXBLNN3L1	17.17	75,333.34	149,029.70	0.21	73,696.36
3,584.000 REXAM PLC EXBMHTPY1	7.08	20,429.23	25,359.94	0.04	4,930.71
1,104.000 INTERCONTINENTAL HOTELS GROUP EXBN33FD8	40.46	20,587.94	44,670.64	0.06	24,082.70
972,000.000 ROLLS ROYCE HLDGS C SHS EXBQ1JYL9 ENTITLEMENT (JAN 2015	0.00	1,558.36	1,515.59	0.00	-42.77
3,707.000 INDIVIOR PLC EXBRS65X2	2.33	4,808.12	8,635.53	0.01	3,827.41
1,735.000 TUI AG EXBSS7HQ0	16.08	20,542.85	27,891.63	0.04	7,348.78
TOTAL EQUITY POUND STERLING		**13,295,169.34**	**14,725,973.26**	**21.02**	**1,430,803.92**
TOTAL ASSETS POUND STERLING		**13,311,475.85**	**14,742,240.54**	**21.04**	**1,430,764.69**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		741.14	739.91	0.00	-1.23
EQUITY					
9,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.57	21,016.54	23,092.60	0.03	2,076.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 DBS GROUP HOLDINGS LTD FM6175208	15.55	93,865.27	139,913.97	0.20	46,048.70
3,000.000 CITY DEVELOPMENTS LTD FM6197921	7.75	23,337.39	23,251.08	0.03	-86.31
7,000.000 SEMBCORP MARINE LTD FM6205138	2.46	21,510.80	17,221.34	0.02	-4,289.46
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	32.15	22,406.17	32,148.52	0.05	9,742.35
5,000.000 SINGAPORE EXCHANGE LTD FM6303867	5.89	27,685.38	29,469.47	0.04	1,784.09
13,000.000 CAPITALAND LTD FM6309302	2.50	37,620.60	32,473.02	0.05	-5,147.58
44,000.000 GENTING SINGAPORE PLC FM6366799	0.82	42,332.79	35,861.44	0.05	-6,471.35
16,000.000 CAPITAMALL TRUST FM6420125	1.54	20,607.34	24,632.10	0.04	4,024.76
15,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.80	20,779.81	26,941.36	0.04	6,161.55
18,000.000 COMFORTDELGRO CORP LTD FM6603738	1.96	20,113.99	35,318.09	0.05	15,204.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 SINGAPORE AIRLINES LTD FM6811737	8.75	56,316.87	43,770.28	0.06	-12,546.59
12,000.000 KEPPEL LAND LTD FM6853465	2.58	30,544.85	30,971.25	0.04	426.40
7,000.000 UNITED OVERSEAS BANK LTD FM6916783	18.51	101,265.82	129,582.67	0.18	28,316.85
7,000.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	3.18	19,154.14	22,239.83	0.03	3,085.69
13,909.000 NOBLE GROUP LTD FMB01CLC8	0.86	19,727.18	11,966.09	0.02	-7,761.09
39,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.94	89,116.13	114,783.79	0.16	25,667.66
6,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	3.36	18,394.84	20,149.42	0.03	1,754.58
14,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	7.89	92,502.96	110,512.41	0.16	18,009.45
1,848.000 KEPPEL REIT FMB12RQH6	0.92	1,989.25	1,701.43	0.00	-287.82
16,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.45	57,532.58	39,121.58	0.06	-18,411.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,000.000 STARHUB LTD FMB1CNDB1	3.13	23,320.92	21,922.87	0.03	-1,398.05
10,600.000 KEPPEL CORP LTD FMB1VQ5C0	6.68	75,744.14	70,794.66	0.10	-4,949.48
12,742.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.87	25,879.81	23,847.38	0.03	-2,032.43
1,200.000 KEPPEL INFRASTRUCTURE TRUST FMB66J4M2	0.80	780.57	964.46	0.00	183.89
TOTAL EQUITY SINGAPORE DOLLAR		**963,546.14**	**1,062,651.11**	**1.52**	**99,104.97**
TOTAL ASSETS SINGAPORE DOLLAR		**964,287.28**	**1,063,391.02**	**1.52**	**99,103.74**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		0.11	0.10	0.00	-0.01
EQUITY					
7,600.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	12.72	49,380.49	96,647.40	0.14	47,266.91
5,200.000 SWEDBANK AB SS4846522	24.97	68,785.74	129,863.00	0.19	61,077.26
1,400.000 SWEDISH MATCH AB SS5048565	31.27	33,672.32	43,779.90	0.06	10,107.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,200.000 NORDEA BANK AB SS5380034	11.61	166,019.16	188,111.01	0.27	22,091.85
2,000.000 SECURITAS AB SS5554042	12.07	21,514.03	24,130.55	0.03	2,616.52
3,179.000 INVESTOR AB SS5679591	36.37	76,811.40	115,614.77	0.17	38,803.37
5,772.000 HENNES & MAURITZ AB SS5687438	41.59	199,499.90	240,074.50	0.34	40,574.60
1,600.000 ASSA ABLOY AB SS5698781	52.99	31,611.54	84,780.12	0.12	53,168.58
2,500.000 SVENSKA HANDELSBANKEN AB SS5703664	46.83	74,420.70	117,075.97	0.17	42,655.27
17,394.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	12.05	189,691.56	209,641.22	0.30	19,949.66
17,607.000 TELIASONERA AB SS5978381	6.44	135,997.26	113,357.75	0.16	-22,639.51
1,800.000 SKANSKA AB SS7142093	21.45	33,329.32	38,606.33	0.06	5,277.01
1,200.000 LUNDIN PETROLEUM AB SS7187627	14.36	30,539.62	17,229.90	0.02	-13,309.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500.000 ALFA LAVAL AB SS7332686	18.94	22,545.81	28,416.31	0.04	5,870.50
800.000 GETINGE AB SS7698359	22.71	19,207.86	18,170.09	0.03	-1,037.77
1,889.000 INVESTMENT AB KINNEVIK SSB00GC17	32.61	47,967.60	61,605.30	0.09	13,637.70
375.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	74.41	34,090.61	27,903.75	0.04	-6,186.86
1,692.000 ELEKTA AB SSB0M42T0	10.18	19,675.57	17,226.38	0.02	-2,449.19
2,800.000 HUSQVARNA AB SSB12PJ24	7.38	20,398.59	20,655.96	0.03	257.37
1,100.000 ELECTROLUX AB SSB1KKBX5	29.23	28,167.45	32,150.23	0.05	3,982.78
1,800.000 SKF AB SSB1Q3J35	21.06	32,501.10	37,916.52	0.05	5,415.42
4,194.000 ATLAS COPCO AB SSB1QGR45	27.90	77,703.50	117,008.22	0.17	39,304.72
1,800.000 ATLAS COPCO AB SSB1QGR78	25.66	25,016.42	46,194.23	0.07	21,177.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,575.000 VOLVO AB SSB1QH836	10.82	97,866.16	92,779.68	0.13	-5,086.48
7,098.000 SANDVIK AB SSB1VQ251	9.76	95,041.07	69,273.11	0.10	-25,767.96
2,800.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	21.58	39,508.85	60,411.97	0.09	20,903.12
3,000.000 BOLIDEN AB SSB1XCBX9	16.03	52,918.99	48,095.04	0.07	-4,823.95
1,966.000 HEXAGON AB SSB1XFTL9	30.91	49,816.34	60,776.29	0.09	10,959.95
502.000 ETRION CORP SSB5TZGM3	0.30	279.38	151.34	0.00	-128.04
1,500.000 TELE2 AB SSB97C732	12.13	19,070.36	18,193.72	0.03	-876.64
TOTAL EQUITY SWEDISH KRONA		**1,793,048.70**	**2,175,840.56**	**3.11**	**382,791.86**
TOTAL ASSETS SWEDISH KRONA		**1,793,048.81**	**2,175,840.66**	**3.11**	**382,791.85**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		266.53	264.12	0.00	-2.41
EQUITY					

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
545.000 SYNGENTA AG ES4356642	322.04	162,674.15	175,514.52	0.25	12,840.37
10.000 SIKA AG ES4808089	2,954.76	21,131.92	29,547.63	0.04	8,415.71
28.000 SGS SA ES4824771	2,058.07	39,605.21	57,625.92	0.08	18,020.71
292.000 SULZER AG ES4854711	106.68	29,581.72	31,149.80	0.04	1,568.08
116.000 SWISSCOM AG ES5533975	525.84	42,793.52	60,997.33	0.09	18,203.81
1.000 CHOCOLADEFABRIKEN LINDT & SPRU ES5962307	57,525.29	27,285.93	57,525.29	0.08	30,239.36
39.000 GIVAUDAN SA ES5980614	1,804.46	34,626.85	70,373.87	0.10	35,747.02
842.000 ZURICH INSURANCE GROUP AG ES5983816	313.69	211,187.70	264,128.62	0.38	52,940.92
12,809.000 NOVARTIS AG ES7103066	92.94	730,803.62	1,190,470.64	1.70	459,667.02
12,133.000 ABB LTD ES7108891	21.28	269,156.00	258,130.75	0.37	-11,025.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,912.000 ROCHE HOLDING AG ES7110384	271.62	687,661.69	1,062,596.29	1.52	374,934.60
783.000 ADECCO SA ES7110723	69.29	44,280.86	54,254.06	0.08	9,973.20
1,219.000 HOLCIM LTD ES7110756	71.81	92,852.73	87,531.47	0.12	-5,321.26
18,491.000 NESTLE SA ES7123874	73.42	1,001,307.85	1,357,538.82	1.94	356,230.97
248.000 BALOISE HOLDING AG ES7124591	128.62	22,445.75	31,896.95	0.05	9,451.20
228.000 SONOVA HOLDING AG ES7156031	147.84	28,545.57	33,707.24	0.05	5,161.67
142.000 STRAUMANN HOLDING AG ES7156833	252.35	37,497.53	35,834.05	0.05	-1,663.48
9,920.000 CREDIT SUISSE GROUP AG ES7171584	25.24	399,420.96	250,383.54	0.36	-149,037.42
153.000 SWATCH GROUP AG/THE ES7184728	447.04	49,424.33	68,396.92	0.10	18,972.59
264.000 SWATCH GROUP AG/THE ES7184736	86.55	29,592.20	22,849.09	0.03	-6,743.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
248.000 LONZA GROUP AG ES7333374	112.92	20,371.84	28,003.42	0.04	7,631.58
155.000 SWISS LIFE HOLDING AG ES7437803	237.91	20,381.60	36,876.16	0.05	16,494.56
55.000 BANQUE CANTONALE VAUDOISE ES7520798	542.44	29,831.67	29,834.45	0.04	2.78
273.000 SWISS PRIME SITE AG ESB083BH9	73.47	19,979.10	20,056.36	0.03	77.26
88.000 PARTNERS GROUP HOLDING AG ESB119QG7	291.35	22,346.93	25,638.81	0.04	3,291.88
230.000 SCHINDLER HOLDING AG ESB11TCY9	144.92	20,772.67	33,331.66	0.05	12,558.99
201.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	136.16	20,689.23	27,369.09	0.04	6,679.86
1,236.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	13.54	20,601.44	16,730.44	0.02	-3,871.00
193.000 GEBERIT AG ESB1WGG94	340.56	35,323.09	65,728.58	0.09	30,405.49
1,647.000 GAM HOLDING AG ESB1WHVV6	18.12	20,525.98	29,835.46	0.04	9,309.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
507.000 ACTELION LTD ESB1YD5Q3	116.04	23,379.64	58,830.67	0.08	35,451.03
481.000 ARYZTA AG ESB39VJC3	77.44	20,617.31	37,249.48	0.05	16,632.17
1,027.000 JULIUS BAER GROUP LTD ESB4R2R51	46.10	38,112.77	47,347.53	0.07	9,234.76
2,387.000 SWISS RE AG ESB545MG7	84.18	124,531.94	200,948.57	0.29	76,416.63
1,515.000 TRANSOCEAN LTD ESB5W3ND7	18.48	105,799.85	27,993.16	0.04	-77,806.69
2,917.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	89.37	132,854.65	260,684.95	0.37	127,830.30
20,241.000 UBS GROUP AG ESBRJL171	17.20	350,925.34	348,129.31	0.50	-2,796.03
TOTAL EQUITY SWISS FRANC		**4,988,921.14**	**6,495,040.90**	**9.27**	**1,506,119.76**
TOTAL ASSETS SWISS FRANC		**4,989,187.67**	**6,495,305.02**	**9.27**	**1,506,117.35**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
106,190.160 FIDELITY INSTL MM PRIME 690 996199196	100.00	106,190.16	106,190.16	0.15	0.00
EQUITY					

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,810.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	57.51	256,271.36	276,623.10	0.39	20,351.74
159.000 LIBERTY GLOBAL PLC G5480U104	50.21	7,193.16	7,982.60	0.01	789.44
393.000 LIBERTY GLOBAL PLC G5480U120	48.31	17,366.67	18,985.83	0.03	1,619.16
66.000 PROTHENA CORP PLC G72800108	20.76	386.40	1,370.16	0.00	983.76
208.000 PERRIGO CO PLC G97822103	167.16	32,354.40	34,769.28	0.05	2,414.88
3,803.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	11.58	50,349.92	44,038.74	0.06	-6,311.18
TOTAL EQUITY U.S. DOLLAR		**363,921.91**	**383,769.71**	**0.55**	**19,847.80**
TOTAL ASSETS U.S. DOLLAR		**470,112.07**	**489,959.87**	**0.70**	**19,847.80**
TOTAL ASSETS		**62,881,638.48**	**70,055,354.28**	**100.00**	**7,173,715.80**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
967,750.390 CITIC CAPITAL CHINA 999180086	0.58	561,637.06	561,048.45	0.87	-588.61
7,500,000.000 UBS TRUMBULL PROPERTY FUND 999F99382	1.13	6,908,318.96	8,462,145.00	13.08	1,553,826.04
1,726,281.928 TTG BRPTP FUND LP 999G39667	1.05	164,954.27	1,809,291.92	2.80	1,644,337.65
763.587 PRIME PROPERTY FUND LLC 99VVAE6C7	16,111.84	7,824,402.93	12,302,788.00	19.02	4,478,385.07
2,039,173.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP	0.71	1,051,857.00	1,454,811.27	2.25	402,954.27
1,152,587.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.81	1,133,324.45	937,553.45	1.45	-195,771.00
1,828,783.230 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.45	529,872.80	820,203.79	1.27	290,330.99
2,111,937.257 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.91	1,208,530.55	1,923,966.39	2.97	715,435.84
1,839,324.020 DIVCOWEST FUND III 99VVALSA1	0.73	236,239.02	1,349,618.71	2.09	1,113,379.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,797,500.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	1.08	1,409,947.00	1,933,209.45	2.99	523,262.45
9,375,000.000 HEITMAN AMERICA RE TRUST 99VVAR7A1	1.15	8,561,327.00	10,810,340.63	16.71	2,249,013.63
3,750,000.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.55	3,750,000.00	5,822,475.00	9.00	2,072,475.00
600,676.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.81	422,605.17	484,763.55	0.75	62,158.38
1,050,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.12	1,050,000.00	1,172,056.20	1.81	122,056.20
8,250,000.000 PRISA REAL ESTATE LP 99VVAWA08	1.09	8,250,000.00	9,022,752.75	13.95	772,752.75
4,961,381.570 USAA EAGLE REAL ESTATE LP 99VVAWAW8	1.15	4,794,750.10	5,704,651.10	8.82	909,901.00
141,288.820 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	0.85	141,288.82	119,621.19	0.18	-21,667.63
TOTAL REAL ESTATE U.S. DOLLAR		**47,999,055.13**	**64,691,296.85**	**100.00**	**16,692,241.72**
TOTAL ASSETS U.S. DOLLAR		**47,999,055.13**	**64,691,296.85**	**100.00**	**16,692,241.72**
TOTAL ASSETS		**47,999,055.13**	**64,691,296.85**	**100.00**	**16,692,241.72**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
34,410,168.110 GRESHAM A+ FUND LLC 99VVARZ28	0.70	35,988,766.11	23,987,786.00	100.00	-12,000,980.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
3,076,838.516 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.28	30,337,571.17	31,629,899.94	100.00	1,292,328.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
32,546,796.090 STEPSTONE XL OPP FUND LP 99VVAKD50	1.17	27,806,529.22	38,074,055.74	100.00	10,267,526.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
18,179,435.990 GRESHAM COMMODITY FUND CL A1 99VVAUEZ1	0.80	18,179,435.99	14,558,327.82	100.00	-3,621,108.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
499,826.110 FIDELITY INSTL MM PRIME 690 996199196	100.00	499,826.11	499,826.11	0.88	0.00
FIXED INCOME SECURITIES					
550,000.000 ALABAMA ST PUBLIC SCH & CLG AU 010609AW5 5.000% 01/01/2027 DD 07/10/14	121.59	647,246.82	668,745.00	1.18	21,498.18
240,000.000 ALASKA ST HSG FIN CORP 011839AT4 5.000% 12/01/2027 DD 05/30/13	116.13	259,266.98	278,709.60	0.49	19,442.62
775,000.000 ARIZONA BRD OF RGTS UNIV ARIZO 040484KA4 5.000% 08/01/2029 DD 05/30/13	117.01	847,029.55	906,850.75	1.60	59,821.20
800,000.000 ARIZONA ST LOTTERY REVENUE 040624BA5 5.000% 07/01/2028 DD 06/15/10	113.39	849,723.34	907,136.00	1.60	57,412.66
730,000.000 ARIZONA ST TRANSPRTN BRD HIGHW 040654VT9 5.000% 07/01/2035 DD 01/29/13	114.94	787,945.84	839,032.80	1.48	51,086.96
110,000.000 CALIFORNIA ST 13062RJA7 5.050% 12/01/2036 DD 04/01/05	101.19	110,529.58	111,313.40	0.20	783.82
435,000.000 CHICAGO IL TRANSIT AUTH SALES 16772PAZ9 5.250% 12/01/2029 DD 11/04/11	114.63	500,902.03	498,640.50	0.88	-2,261.53
200,000.000 CLACKAMAS CNTY OR SCH DIST #12 179093GB9 5.000% 06/15/2027 DD 12/18/14	121.47	240,225.31	242,948.00	0.43	2,722.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
540,000.000 CONNECTICUT ST HSG FIN AUTH HS 20775BN77 4.100% 11/15/2028 DD 10/30/13	107.81	540,000.00	582,147.00	1.03	42,147.00
55,000.000 DETROIT MI CITY SCH DIST 2511294Z2 5.636% 05/01/2016 DD 12/30/09	106.37	57,567.01	58,505.15	0.10	938.14
70,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	113.86	76,303.92	79,704.80	0.14	3,400.88
90,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	120.27	94,719.88	108,242.10	0.19	13,522.22
1,574,422.990 FNMA POOL #0AO4103 3138LURZ0 3.500% 06/01/2042 DD 06/01/12	104.39	1,601,644.07	1,643,492.93	2.91	41,848.86
1,762,393.940 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	104.39	1,792,866.67	1,839,727.79	3.25	46,861.12
1,181,370.280 FNMA POOL #0AO9179 3138M1FV5 3.500% 07/01/2042 DD 06/01/12	104.36	1,197,785.02	1,232,901.65	2.18	35,116.63
1,648,363.510 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	104.40	1,676,864.59	1,720,842.05	3.04	43,977.46
1,234,146.090 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	107.85	1,297,477.92	1,331,014.22	2.35	33,536.30
1,252,688.020 FNMA POOL #0AR4445 3138W15F0 3.000% 03/01/2043 DD 03/01/13	101.15	1,215,171.59	1,267,081.41	2.24	51,909.82

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
585,000.000 FLORIDA ST HSG FIN CORP REVENU 34074MKA8 4.000% 07/01/2027 DD 12/23/13	107.34	585,000.00	627,927.30	1.11	42,927.30
385,000.000 GEORGIA ST HSG & FIN AUTH REVE 373539W27 3.000% 06/01/2024 DD 10/29/14	100.18	385,000.00	385,700.70	0.68	700.70
100,000.000 HOUSTON TX 442331VV3 5.000% 03/01/2025 DD 05/22/12	118.69	111,129.11	118,689.00	0.21	7,559.89
189,190.360 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	103.76	189,190.36	196,305.81	0.35	7,115.45
900,000.000 KANSAS ST DEPT OF TRANSPRTN HI 485424PP4 5.000% 09/01/2026 DD 07/31/14	124.16	1,081,383.59	1,117,449.00	1.98	36,065.41
370,000.000 LOS ANGELES CNTY CA MET TRANSP 5447125U2 5.000% 07/01/2024 DD 12/18/13	123.30	427,906.40	456,213.70	0.81	28,307.30
375,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5F1 2.700% 11/15/2023 DD 02/21/13	98.51	375,000.00	369,420.00	0.65	-5,580.00
180,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	101.45	178,521.56	182,602.80	0.32	4,081.24
180,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	106.03	180,000.00	190,846.80	0.34	10,846.80
400,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6W3 4.950% 11/15/2028 DD 09/26/13	109.32	400,000.00	437,288.00	0.77	37,288.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
550,000.000 MASSACHUSETTS ST HSG FIN AGY H 57586P4V5 3.750% 12/01/2028 DD 03/21/13	101.02	550,000.00	555,626.50	0.98	5,626.50
180,000.000 MET GOVT NASHVILLE & DAVIDSONC 592030ZN3 5.000% 05/15/2027 DD 06/27/13	119.79	204,880.40	215,625.60	0.38	10,745.20
125,000.000 MICHIGAN ST 594612BR3 5.000% 12/01/2028 DD 07/01/14	120.39	146,015.42	150,486.25	0.27	4,470.83
365,000.000 MINNESOTA ST 604129L20 5.000% 08/01/2025 DD 08/15/13	122.89	409,865.09	448,541.20	0.79	38,676.11
865,000.000 MINNESOTA ST HSG FIN AGY 60415NG63 4.875% 07/01/2037 DD 10/26/06	100.96	862,045.48	873,278.05	1.54	11,232.57
80,000.000 MINNESOTA ST RETMNT SYS BLDG R 60415VBR4 4.000% 06/01/2023 DD 08/09/12	113.07	84,827.33	90,452.00	0.16	5,624.67
332,255.430 MINNESOTA ST HSG FIN AGY HOMEO 60416QFV1 2.350% 03/01/2043 DD 02/28/13	93.66	332,255.43	311,187.11	0.55	-21,068.32
334,237.110 MINNESOTA ST HSG FIN AGY HOMEO 60416QFX7 3.000% 09/01/2043 DD 07/25/13	99.74	334,237.11	333,351.38	0.59	-885.73
1,577,768.510 MINNESOTA ST HSG FIN AGY HOMEO 60416QFY5 3.000% 07/01/2044 DD 06/19/14	101.78	1,577,768.51	1,605,852.79	2.84	28,084.28
245,000.000 MINNESOTA ST HSG FIN AGY 60416SCQ1 2.550% 07/01/2022 DD 06/20/13	102.66	245,000.00	251,504.75	0.44	6,504.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.84	150,000.00	154,261.50	0.27	4,261.50
550,000.000 MISSOURI ST ENVRNMNTL IMPT & E 60636P4F4 5.000% 07/01/2025 DD 11/26/13	122.56	631,054.22	674,058.00	1.19	43,003.78
150,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.32	150,000.00	150,480.00	0.27	480.00
645,000.000 MONTANA ST BRD OF HSG 61212R3S3 3.550% 12/01/2033 DD 05/30/13	102.92	645,000.00	663,853.35	1.17	18,853.35
115,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	110.00	115,000.00	126,502.30	0.22	11,502.30
735,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MET2 3.600% 03/01/2031 DD 05/30/13	101.34	735,000.00	744,819.60	1.32	9,819.60
125,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	105.92	125,000.00	132,396.25	0.23	7,396.25
395,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PU9 3.625% 12/01/2025 DD 06/20/13	100.94	371,976.22	398,713.00	0.71	26,736.78
550,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PV7 3.750% 12/01/2026 DD 06/20/13	101.35	540,651.57	557,403.00	0.99	16,751.43
805,000.000 NEW MEXICO ST EDUCTNL ASSISTAN 647110FL4 3.875% 04/01/2034 DD 05/08/13	102.10	770,616.91	821,864.75	1.45	51,247.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
550,000.000 NEW YORK CITY NY MUNI WTR FINA 64972GCG7 5.000% 06/15/2035 DD 06/27/13	116.13	597,865.80	638,737.00	1.13	40,871.20
255,000.000 NEW YORK ST ENVRNMNTL FACS COR 64986AU90 5.000% 06/15/2024 DD 05/31/12	120.90	289,824.45	308,292.45	0.55	18,468.00
365,000.000 NEW YORK ST HSG FIN AGY ST PER 649870KF8 5.000% 03/15/2034 DD 06/19/08	109.52	370,079.86	399,758.95	0.71	29,679.09
140,000.000 NEW YORK ST MTGE AGY REVENUE 64988RES7 3.950% 04/01/2021 DD 03/31/11	106.18	144,861.80	148,647.80	0.26	3,786.00
305,000.000 NEW YORK ST MTGE AGY REVENUE 64988RGD8 3.150% 10/01/2027 DD 04/25/13	99.40	305,000.00	303,166.95	0.54	-1,833.05
165,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028UF8 5.000% 03/15/2027 DD 09/06/12	117.26	184,100.75	193,472.40	0.34	9,371.65
900,000.000 OHIO ST WTR DEV AUTH WTR POLLC 67766WVQ2 5.000% 12/01/2023 DD 05/01/14	124.29	1,088,275.71	1,118,646.00	1.98	30,370.29
540,373.000 OKLAHOMA ST HSG FIN AGY SF MTG 67886MPU7 3.350% 09/01/2035 DD 10/30/13	99.82	540,373.00	539,421.94	0.95	-951.06
620,000.000 OMAHA NE 681712KB0 6.500% 12/01/2030 DD 12/01/00	144.67	830,809.42	896,978.80	1.59	66,169.38
145,000.000 OREGON ST DEPT OF ADMIN SVCS L 68607VC78 5.000% 04/01/2026 DD 04/16/13	120.60	158,302.13	174,867.10	0.31	16,564.97

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
705,000.000 OREGON ST HSG & CMNTY SVCS DEP 686087MY0 3.500% 07/01/2028 DD 06/12/13	102.32	705,000.00	721,327.80	1.28	16,327.80
550,000.000 PENNSYLVANIA ST HSG FIN AGY SF 708796K97 3.350% 10/01/2023 DD 05/01/13	101.93	550,000.00	560,626.00	0.99	10,626.00
115,000.000 PENNSYLVANIA ST HGR EDUCTNL FA 70917RYX7 5.000% 05/15/2031 DD 03/24/10	111.37	126,834.86	128,080.10	0.23	1,245.24
100,000.000 PORT OF SEATTLE WA 735371ND4 5.750% 12/01/2025 DD 02/23/11	123.06	119,019.73	123,064.00	0.22	4,044.27
495,000.000 PUERTO RICO PUBLIC FIN CORP 745291SX3 5.500% 08/01/2027 DD 01/16/02	125.05	569,889.19	618,972.75	1.09	49,083.56
965,000.000 PUERTO RICO PUBLIC FIN CORP 745291TM6 6.000% 08/01/2026 DD 01/16/02	128.91	1,193,826.35	1,243,933.25	2.20	50,106.90
565,000.000 REGL TRANSPRTN DIST CO SALES T 759136RY2 5.000% 11/01/2029 DD 05/16/13	125.30	637,866.09	707,967.60	1.25	70,101.51
275,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	132.69	294,012.00	364,892.00	0.65	70,880.00
1,315,234.580 SLM STUDENT LOAN TRUST 200 4 B 78442GDY9 VAR RT 12/15/2023 DD 07/09/02	98.59	1,281,499.49	1,296,650.32	2.29	15,150.83
1,130,000.000 SLM STUDENT LOAN TRUST 200 3 B 78442GGC4 VAR RT 12/15/2024 DD 03/26/03	98.13	1,092,834.43	1,108,902.90	1.96	16,068.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,110,000.000 SLM STUDENT LOAN TRUST 200 4 B 78442GLR5 VAR RT 01/27/2025 DD 05/05/04	97.00	1,062,983.85	1,076,677.80	1.90	13,693.95
825,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CDW2 3.550% 11/01/2033 DD 05/30/13	98.76	825,000.00	814,753.50	1.44	-10,246.50
400,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CFB6 4.100% 11/01/2028 DD 11/25/13	106.91	400,000.00	427,648.00	0.76	27,648.00
150,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	103.53	150,000.00	155,287.50	0.27	5,287.50
280,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AS7 3.000% 07/01/2025 DD 05/30/13	100.82	280,000.00	282,290.40	0.50	2,290.40
505,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BE7 4.000% 07/01/2043 DD 05/30/13	102.62	509,363.40	518,225.95	0.92	8,862.55
240,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BF4 3.125% 01/01/2026 DD 05/30/13	102.39	240,000.00	245,728.80	0.43	5,728.80
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	130.19	194,033.24	195,283.50	0.35	1,250.26
2,937,088.350 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06	114.59	3,750,236.84	3,365,727.02	5.95	-384,509.82
2,136,796.450 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	129.63	2,959,401.74	2,769,822.40	4.90	-189,579.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,833,956.000 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	97.16	4,816,443.45	4,696,865.01	8.31	-119,578.44
220,000.000 UNIV OF WASHINGTON WA UNIV REV 91523NMB9 5.000% 07/01/2030 DD 09/05/13	118.62	231,036.43	260,957.40	0.46	29,920.97
390,000.000 VERMONT ST STUDENT ASSISTANCEC 92428CHQ0 3.900% 06/15/2022 DD 07/02/13	101.74	390,000.00	396,797.70	0.70	6,797.70
815,000.000 VIRGINIA ST HSG DEV AUTH CMWLT 92812UK49 3.875% 01/01/2038 DD 04/11/13	102.52	815,277.35	835,554.30	1.48	20,276.95
500,000.000 VIRGINIA ST HSG DEV AUTH CMWLT 92812UN46 3.700% 10/01/2025 DD 10/30/13	106.50	500,000.00	532,485.00	0.94	32,485.00
500,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TPB9 3.300% 06/01/2024 DD 03/27/13	102.61	500,000.00	513,070.00	0.91	13,070.00
190,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TQP7 4.500% 06/01/2028 DD 01/28/14	107.61	190,000.00	204,460.90	0.36	14,460.90
275,000.000 WEST VIRGINIA ST WTR DEV AUTHI 956724AM0 5.000% 07/01/2026 DD 10/16/14	121.12	327,361.15	333,077.25	0.59	5,716.10
90,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	40.87	37,068.14	36,780.30	0.07	-287.84
275,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QER4 3.150% 12/01/2022 DD 04/11/13	100.69	275,000.00	276,883.75	0.49	1,883.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
-3,750,000.000 IRS R US0003M P 6.75% 99QACLUT7 2034 JAN 29 **4996857B**	26.79	0.00	-1,004,588.00	-1.78	-1,004,588.00
3,750,000.000 IRS_R US0003M P 6.75% 99QACLUX8 2034 JAN 27 **4996857B**	27.90	99,375.00	1,046,212.00	1.85	946,837.00
-3,567,640.000 IRS R US0003M P 0% 99QACSRV1 2042 FEB 15 **SL4Q3295**	5.20	0.00	-185,695.00	-0.33	-185,695.00
3,567,640.000 IRS R US0003M P 0% 99QACSRW9 2042 FEB 15 **SL4Q3295**	0.00	0.00	0.00	0.00	0.00
-1,181,784.000 IRS R US0003M P 0% 99QACSWF0 2040 FEB 15 **SLQF0BBK**	3.34	0.00	-39,424.00	-0.07	-39,424.00
1,181,784.000 IRS_R US0003M P 0% 99QACSWG8 2040 FEB 15 **SLQF0BBK**	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 **SWPNDT00001**	16.60	0.00	-303,864.00	-0.54	-303,864.00
1,830,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 **SWPNDT00001**	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 **SWPNDT00002**	14.29	0.00	-261,436.00	-0.46	-261,436.00
1,830,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 **SWPNDT00002**	0.00	0.00	0.00	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
-1,830,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 **SWPNDT00003**	12.89	0.00	-235,884.00	-0.42	-235,884.00
1,830,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 **SWPNDT00003**	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 **SWPNDT00004**	10.21	0.00	-186,859.00	-0.33	-186,859.00
1,830,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 **SWPNDT00004**	0.00	0.00	0.00	0.00	0.00
-1,830,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	38.56	0.00	-705,560.00	-1.25	-705,560.00
1,830,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	39.70	59,109.00	726,485.00	1.28	667,376.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**56,379,559.48**	**56,043,905.23**	**99.12**	**-335,654.25**
TOTAL ASSETS U.S. DOLLAR		**56,879,385.59**	**56,543,731.34**	**100.00**	**-335,654.25**
TOTAL ASSETS		**56,879,385.59**	**56,543,731.34**	**100.00**	**-335,654.25**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
30,168,259.000 TITAN FUND LP 99VVAVXJ4	1.05	30,168,259.00	31,605,999.00	100.00	1,437,740.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
115.970 MAGNITUDE US PARTNERS 071414 99VVA1AX4 SERIES Y	1,026.74	115,970.16	119,071.00	0.36	3,100.84
10,711.860 MAGNITUDE US PARTNERS 99VVAWBE7	1,102.07	10,711,860.28	11,805,240.00	35.70	1,093,379.72
9,521.000 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,103.43	9,850,233.59	10,505,787.00	31.77	655,553.41
9,604.650 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,107.77	9,880,203.80	10,639,784.00	32.17	759,580.20
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		**30,558,267.83**	**33,069,882.00**	**100.00**	**2,511,614.17**
TOTAL ASSETS U.S. DOLLAR		**30,558,267.83**	**33,069,882.00**	**100.00**	**2,511,614.17**
TOTAL ASSETS		**30,558,267.83**	**33,069,882.00**	**100.00**	**2,511,614.17**

Attachment B.2

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Prairie Island Unit 1

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,173,204.810 FIDELITY INSTL MM PRIME 690 996199196	100.00	3,173,204.81	3,173,204.81	100.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
199,838.800 FIDELITY INSTL MM PRIME 690 996199196	100.00	199,838.80	199,838.80	0.17	0.00
CASH		41.53	41.53	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**199,880.33**	**199,880.33**	**0.17**	**0.00**
EQUITY					
316.000 ABM INDUSTRIES INC 000957100	28.65	7,223.76	9,053.40	0.01	1,829.64
1,244.000 ADT CORP/THE 00101J106	36.23	30,356.17	45,070.12	0.04	14,713.95
2,960.000 AFLAC INC 001055102	61.09	136,027.09	180,826.40	0.16	44,799.31
589.000 AGCO CORP 001084102	45.20	26,884.93	26,622.80	0.02	-262.13
830.000 AGL RESOURCES INC 001204106	54.51	32,721.92	45,243.30	0.04	12,521.38
1,053.000 AH BELO CORP 001282102	10.38	5,201.61	10,930.14	0.01	5,728.53

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,006.000 AES CORP/VA 00130H105	13.77	38,172.61	41,392.62	0.04	3,220.01
1,438.000 AK STEEL HOLDING CORP 001547108	5.94	7,995.28	8,541.72	0.01	546.44
299.000 AMAG PHARMACEUTICALS INC 00163U106	42.62	5,142.80	12,743.38	0.01	7,600.58
137.000 AOL INC 00184X105	46.17	5,115.58	6,325.29	0.01	1,209.71
24,661.000 AT&T INC 00206R102	33.59	789,673.94	828,362.99	0.72	38,689.05
841.000 AVX CORP 002444107	14.00	10,024.72	11,774.00	0.01	1,749.28
477.000 AARON'S INC 002535300	30.57	12,883.77	14,581.89	0.01	1,698.12
8,024.000 ABBOTT LABORATORIES 002824100	45.02	187,952.44	361,240.48	0.31	173,288.04
9,467.000 ABBVIE INC 00287Y109	65.44	258,471.63	619,520.48	0.54	361,048.85
1,520.000 ABRAXAS PETROLEUM CORP 003830106	2.94	4,924.80	4,468.80	0.00	-456.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
244.000 ACADIA REALTY TRUST 004239109	32.03	4,926.36	7,815.32	0.01	2,888.96
2,191.000 ACCURIDE CORP 00439T206	4.34	6,923.56	9,508.94	0.01	2,585.38
492.000 ACI WORLDWIDE INC 004498101	20.17	5,180.76	9,923.64	0.01	4,742.88
2,302.000 ACTIVISION BLIZZARD INC 00507V109	20.15	30,588.24	46,385.30	0.04	15,797.06
409.000 ACTUANT CORP 00508X203	27.24	10,548.11	11,141.16	0.01	593.05
258.000 ACUITY BRANDS INC 00508Y102	140.07	14,107.44	36,138.06	0.03	22,030.62
1,265.000 ACXIOM CORP 005125109	20.27	16,031.23	25,641.55	0.02	9,610.32
2,875.000 ADOBE SYSTEMS INC 00724F101	72.70	109,521.11	209,012.50	0.18	99,491.39
539.000 ADVANCE AUTO PARTS INC 00751Y106	159.28	33,342.65	85,851.92	0.07	52,509.27
1,727.000 AECOM 00766T100	30.37	37,093.97	52,448.99	0.05	15,355.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,592.000 AEGERION PHARMACEUTICALS INC 00767E102	20.94	50,206.82	33,336.48	0.03	-16,870.34
592.000 AEGION CORP 00770F104	18.61	10,290.00	11,017.12	0.01	727.12
2,256.000 AETNA INC 00817Y108	88.83	88,492.72	200,400.48	0.17	111,907.76
309.000 AFFILIATED MANAGERS GROUP INC 008252108	212.24	29,620.74	65,582.16	0.06	35,961.42
2,375.000 AGILENT TECHNOLOGIES INC 00846U101	40.94	53,797.96	97,232.50	0.08	43,434.54
333.000 AGREE REALTY CORP 008492100	31.09	9,813.51	10,352.97	0.01	539.46
195.000 AIR LEASE CORP 00912X302	34.31	4,655.27	6,690.45	0.01	2,035.18
1,382.000 AIR PRODUCTS & CHEMICALS INC 009158106	144.23	93,332.67	199,325.86	0.17	105,993.19
378.000 AIRGAS INC 009363102	115.18	19,216.05	43,538.04	0.04	24,321.99
1,096.000 AKAMAI TECHNOLOGIES INC 00971T101	62.96	36,166.27	69,004.16	0.06	32,837.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
146.000 ALAMO GROUP INC 011311107	48.44	4,950.86	7,072.24	0.01	2,121.38
856.000 ALASKA AIR GROUP INC 011659109	59.76	14,338.00	51,154.56	0.04	36,816.56
197.000 ALBANY INTERNATIONAL CORP 012348108	37.99	4,873.78	7,484.03	0.01	2,610.25
5,202.000 ALCOA INC 013817101	15.79	45,936.61	82,139.58	0.07	36,202.97
571.000 ALEXANDER & BALDWIN INC 014491104	39.26	8,493.22	22,417.46	0.02	13,924.24
392.000 ALERE INC 01449J105	38.00	10,043.04	14,896.00	0.01	4,852.96
47.000 ALEXANDER'S INC 014752109	437.18	15,356.77	20,547.46	0.02	5,190.69
357.000 ALEXANDRIA REAL ESTATE EQUITIE 015271109	88.74	25,139.94	31,680.18	0.03	6,540.24
999.000 ALEXION PHARMACEUTICALS INC 015351109	185.03	79,414.61	184,844.97	0.16	105,430.36
365.000 ALIGN TECHNOLOGY INC 016255101	55.91	8,066.50	20,407.15	0.02	12,340.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
98.000 ALLEGHANY CORP 017175100	463.50	28,633.04	45,423.00	0.04	16,789.96
318.000 ALLEGHENY TECHNOLOGIES INC 01741R102	34.77	9,822.14	11,056.86	0.01	1,234.72
107.000 ALLEGIANT TRAVEL CO 01748X102	150.33	4,872.78	16,085.31	0.01	11,212.53
1,924.000 ALLERGAN INC/UNITED STATES 018490102	212.59	109,226.54	409,023.16	0.36	299,796.62
107.000 ALLETE INC 018522300	55.14	5,077.15	5,899.98	0.01	822.83
288.000 ALLIANCE DATA SYSTEMS CORP 018581108	286.05	44,856.17	82,382.40	0.07	37,526.23
670.000 ALLIANT ENERGY CORP 018802108	66.42	30,649.35	44,501.40	0.04	13,852.05
78.000 ALLIANT TECHSYSTEMS INC 018804104	116.25	5,066.88	9,067.50	0.01	4,000.62
393.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	12.77	4,943.94	5,018.61	0.00	74.67
2,400.000 ALLSTATE CORP/THE 020002101	70.25	92,470.66	168,600.00	0.15	76,129.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
354.000 ALMOST FAMILY INC 020409108	28.95	5,200.26	10,248.30	0.01	5,048.04
341.000 ALNYLAM PHARMACEUTICALS INC 02043Q107	97.00	10,315.25	33,077.00	0.03	22,761.75
587.000 ALON USA ENERGY INC 020520102	12.67	5,165.60	7,437.29	0.01	2,271.69
16,486.000 ALPHA NATURAL RESOURCES INC 02076X102	1.67	61,492.78	27,531.62	0.02	-33,961.16
1,244.000 ALTERA CORP 021441100	36.94	23,901.42	45,953.36	0.04	22,051.94
11,116.000 ALTRIA GROUP INC 02209S103	49.27	189,729.51	547,685.32	0.48	357,955.81
1,723.000 AMAZON.COM INC 023135106	310.35	99,364.61	534,733.05	0.46	435,368.44
53.000 AMERCO 023586100	284.26	5,074.22	15,065.78	0.01	9,991.56
1,085.000 AMEREN CORP 023608102	46.13	33,801.46	50,051.05	0.04	16,249.59
1,816.000 AMERICAN AIRLINES GROUP INC 02376R102	53.63	90,763.68	97,392.08	0.08	6,628.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
227.000 AMERICAN ASSETS TRUST INC 024013104	39.81	5,077.99	9,036.87	0.01	3,958.88
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	22.59	10,248.04	23,222.52	0.02	12,974.48
405.000 AMERICAN CAMPUS COMMUNITIES IN 024835100	41.36	14,021.10	16,750.80	0.01	2,729.70
458.000 AMERICAN CAPITAL AGENCY CORP 02503X105	21.83	9,361.52	9,998.14	0.01	636.62
2,111.000 AMERICAN CAPITAL LTD 02503Y103	14.61	19,315.65	30,841.71	0.03	11,526.06
2,728.000 AMERICAN ELECTRIC POWER CO INC 025537101	60.72	100,427.23	165,644.16	0.14	65,216.93
401.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.19	4,944.33	11,705.19	0.01	6,760.86
5,683.000 AMERICAN EXPRESS CO 025816109	93.04	316,363.52	528,746.32	0.46	212,382.80
144.000 AMERICAN FINANCIAL GROUP INC/O 025932104	60.72	4,982.40	8,743.68	0.01	3,761.28
7,450.000 AMERICAN INTERNATIONAL GROUP I 026874784	56.01	263,625.72	417,274.50	0.36	153,648.78

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,592.000 AMERICAN REALTY CAPITAL PROPER 02917T104	9.05	14,328.00	14,407.60	0.01	79.60
164.000 AMERICAN SCIENCE & ENGINEERING 029429107	51.90	9,994.16	8,511.60	0.01	-1,482.56
604.000 AMERICAN SOFTWARE INC/GA 029683109	9.11	5,031.32	5,502.44	0.00	471.12
2,286.000 AMERICAN TOWER CORP 03027X100	98.85	101,514.18	225,971.10	0.20	124,456.92
1,132.000 AMERICAN WATER WORKS CO INC 030420103	53.30	28,899.96	60,335.60	0.05	31,435.64
1,128.000 AMERISOURCEBERGEN CORP 03073E105	90.16	37,000.21	101,700.48	0.09	64,700.27
1,601.000 AMERIPRISE FINANCIAL INC 03076C106	132.25	74,763.02	211,732.25	0.18	136,969.23
572.000 AMERIS BANCORP 03076K108	25.64	5,119.40	14,666.08	0.01	9,546.68
1,432.000 AMETEK INC 031100100	52.63	40,601.97	75,366.16	0.07	34,764.19
4,375.000 AMGEN INC 031162100	159.29	241,930.67	696,893.75	0.61	454,963.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,906.000 AMPHENOL CORP 032095101	53.81	31,153.95	102,561.86	0.09	71,407.91
194.000 AMSURG CORP 03232P405	54.73	4,974.16	10,617.62	0.01	5,643.46
138.000 AMTRUST FINANCIAL SERVICES INC 032359309	56.25	2,515.93	7,762.50	0.01	5,246.57
3,389.000 AMYRIS INC 03236M101	2.06	9,989.42	6,981.34	0.01	-3,008.08
3,025.000 ANADARKO PETROLEUM CORP 032511107	82.50	133,976.38	249,562.50	0.22	115,586.12
1,426.000 ANALOG DEVICES INC 032654105	55.52	53,599.85	79,171.52	0.07	25,571.67
187.000 ANDERSONS INC/THE 034164103	53.14	4,965.47	9,937.18	0.01	4,971.71
173.000 ANIXTER INTERNATIONAL INC 035290105	88.46	10,578.95	15,303.58	0.01	4,724.63
522.000 ANN INC 035623107	36.48	14,871.24	19,042.56	0.02	4,171.32
547.000 ANSYS INC 03662Q105	82.00	29,023.82	44,854.00	0.04	15,830.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,049.000 ANTHEM INC 036752103	125.67	74,649.18	131,827.83	0.11	57,178.65
1,780.000 APACHE CORP 037411105	62.67	118,272.71	111,552.60	0.10	-6,720.11
759.000 APARTMENT INVESTMENT & MANAGEM 03748R101	37.15	18,982.59	28,196.85	0.02	9,214.26
3,394.000 APOLLO COMMERCIAL REAL ESTATE 03762U105	16.36	55,584.48	55,525.84	0.05	-58.64
32,480.000 APPLE INC 037833100	110.38	372,200.39	3,585,142.40	3.12	3,212,942.01
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	45.59	4,991.74	6,656.14	0.01	1,664.40
5,581.000 APPLIED MATERIALS INC 038222105	24.92	74,267.78	139,078.52	0.12	64,810.74
604.000 APPLIED MICRO CIRCUITS CORP 03822W406	6.52	5,176.28	3,938.08	0.00	-1,238.20
384.000 APTARGROUP INC 038336103	66.84	20,115.83	25,666.56	0.02	5,550.73
1,028.000 AQUA AMERICA INC 03836W103	26.70	17,632.26	27,447.60	0.02	9,815.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,793.000 ARCHER-DANIELS-MIDLAND CO 039483102	52.00	118,389.01	197,236.00	0.17	78,846.99
1,681.000 ARENA PHARMACEUTICALS INC 040047102	3.47	9,800.23	5,833.07	0.01	-3,967.16
1,015.000 ARES CAPITAL CORP 04010L103	15.61	14,849.45	15,839.08	0.01	989.63
7,350.000 ARIAD PHARMACEUTICALS INC 04033A100	6.87	46,893.00	50,494.50	0.04	3,601.50
10.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	51.12	440.10	511.20	0.00	71.10
737.000 ARRIS GROUP INC 04270V106	30.19	8,077.52	22,250.03	0.02	14,172.51
789.000 ARROW ELECTRONICS INC 042735100	57.89	26,447.28	45,675.21	0.04	19,227.93
226.000 ARROW FINANCIAL CORP 042744102	27.49	5,005.70	6,212.74	0.01	1,207.04
1,687.000 ARROWHEAD RESEARCH CORP 042797209	7.38	9,733.99	12,450.06	0.01	2,716.07
224.000 ARTESIAN RESOURCES CORP 043113208	22.59	5,028.80	5,060.16	0.00	31.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	75.92	5,092.08	22,320.48	0.02	17,228.40
748.000 ASCENA RETAIL GROUP INC 04351G101	12.56	12,428.02	9,394.88	0.01	-3,033.14
917.000 ASHFORD HOSPITALITY TRUST INC 044103109	10.48	10,563.84	9,610.16	0.01	-953.68
10.000 ASHFORD INC 044104107	94.00	560.01	940.00	0.00	379.99
579.000 ASHLAND INC 044209104	119.76	31,885.53	69,341.04	0.06	37,455.51
504.000 ASPEN TECHNOLOGY INC 045327103	35.02	7,791.84	17,650.08	0.02	9,858.24
2,277.000 ASSOCIATED BANC-CORP 045487105	18.63	24,295.59	42,420.51	0.04	18,124.92
2,992.000 ASSOCIATED ESTATES REALTY CORP 045604105	23.21	54,125.28	69,444.32	0.06	15,319.04
342.000 ASSURANT INC 04621X108	68.43	10,105.19	23,403.06	0.02	13,297.87
142.000 ASTEC INDUSTRIES INC 046224101	39.31	4,979.94	5,582.02	0.00	602.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
133.000 ASTERIAS BIOTHERAPEUTICS INC 04624N107	3.24	478.79	430.39	0.00	-48.40
208.000 ATHENAHEALTH INC 04685W103	145.70	8,540.48	30,305.60	0.03	21,765.12
5,454.000 ATLANTIC POWER CORP 04878Q863	2.71	16,580.71	14,780.34	0.01	-1,800.37
767.000 ATMEL CORP 049513104	8.40	4,839.77	6,438.97	0.01	1,599.20
538.000 ATMOS ENERGY CORP 049560105	55.74	17,382.78	29,988.12	0.03	12,605.34
14.000 ATRION CORP 049904105	340.01	3,289.44	4,760.14	0.00	1,470.70
244.000 ATWOOD OCEANICS INC 050095108	28.37	10,183.78	6,922.28	0.01	-3,261.50
1,560.000 AUTODESK INC 052769106	60.06	53,912.82	93,693.60	0.08	39,780.78
364.000 AUTOLIV INC 052800109	106.12	19,003.99	38,627.68	0.03	19,623.69
2,789.000 AUTOMATIC DATA PROCESSING INC 053015103	83.37	105,255.76	232,518.93	0.20	127,263.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
529.000 AUTONATION INC 05329W102	60.41	11,207.50	31,956.89	0.03	20,749.39
76.000 AUTOZONE INC 053332102	619.11	24,203.44	47,052.36	0.04	22,848.92
2,607.000 AUXILIUM PHARMACEUTICALS INC 05334D107	34.39	54,907.33	89,641.70	0.08	34,734.37
657.000 AVALONBAY COMMUNITIES INC 053484101	163.39	83,487.35	107,347.23	0.09	23,859.88
640.000 AVERY DENNISON CORP 053611109	51.88	18,284.80	33,203.20	0.03	14,918.40
708.000 AVIS BUDGET GROUP INC 053774105	66.33	15,452.38	46,961.64	0.04	31,509.26
365.000 AVISTA CORP 05379B107	35.35	9,993.70	12,902.75	0.01	2,909.05
647.000 AVNET INC 053807103	43.02	22,749.55	27,833.94	0.02	5,084.39
167.000 AXIALL CORP 05463D100	42.47	3,976.27	7,092.49	0.01	3,116.22
3,239.000 BB&T CORP 054937107	38.89	97,078.13	125,964.71	0.11	28,886.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
88.000 B&G FOODS INC 05508R106	29.90	1,826.88	2,631.20	0.00	804.32
3,137.000 BGC PARTNERS INC 05541T101	9.15	10,728.54	28,703.55	0.02	17,975.01
192.000 BOK FINANCIAL CORP 05561Q201	60.04	10,043.52	11,527.68	0.01	1,484.16
630.000 BABCOCK & WILCOX CO/THE 05615F102	30.30	16,288.71	19,089.00	0.02	2,800.29
552.000 BAKER HUGHES INC 057224107	56.07	24,512.64	30,950.64	0.03	6,438.00
122.000 BALCHEM CORP 057665200	66.64	5,055.68	8,130.08	0.01	3,074.40
852.000 BALL CORP 058498106	68.17	38,305.92	58,080.84	0.05	19,774.92
132.000 BANCFIRST CORP 05945F103	63.39	5,043.72	8,367.48	0.01	3,323.76
42,832.000 BANK OF AMERICA CORP 060505104	17.89	521,325.27	766,264.48	0.67	244,939.21
324.000 BANK OF HAWAII CORP 062540109	59.31	14,878.08	19,216.44	0.02	4,338.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,382.000 BANK MUTUAL CORP 063750103	6.86	4,906.10	9,480.52	0.01	4,574.42
42.000 BANK OF THE OZARKS INC 063904106	37.92	527.10	1,592.64	0.00	1,065.54
2,798.000 BANK OF NEW YORK MELLON CORP/T 064058100	40.57	75,633.12	113,514.86	0.10	37,881.74
766.000 CR BARD INC 067383109	166.62	57,514.19	127,630.92	0.11	70,116.73
271.000 BARNES & NOBLE INC 067774109	23.22	4,680.17	6,292.62	0.01	1,612.45
209.000 BARNES GROUP INC 067806109	37.01	4,903.14	7,735.09	0.01	2,831.95
492.000 BASIC ENERGY SERVICES INC 06985P100	7.01	4,683.84	3,448.92	0.00	-1,234.92
3,403.000 BAXTER INTERNATIONAL INC 071813109	73.29	154,072.52	249,405.87	0.22	95,333.35
1,335.000 BBCN BANCORP INC 073295107	14.38	10,325.32	19,197.30	0.02	8,871.98
975.000 B/E AEROSPACE INC 073302101	58.02	21,518.04	56,569.50	0.05	35,051.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
274.000 BEACON ROOFING SUPPLY INC 073685109	27.80	6,088.28	7,617.20	0.01	1,528.92
585.000 BEAZER HOMES USA INC 07556Q881	19.36	10,032.75	11,325.60	0.01	1,292.85
5,989.000 BEBE STORES INC 075571109	2.19	15,934.33	13,115.91	0.01	-2,818.42
1,428.000 BECTON DICKINSON AND CO 075887109	139.16	99,915.30	198,720.48	0.17	98,805.18
1,565.000 BED BATH & BEYOND INC 075896100	76.17	60,487.87	119,206.05	0.10	58,718.18
282.000 BELDEN INC 077454106	78.81	9,145.26	22,224.42	0.02	13,079.16
872.000 BEMIS CO INC 081437105	45.21	28,838.69	39,423.12	0.03	10,584.43
703.000 BENCHMARK ELECTRONICS INC 08160H101	25.44	10,258.48	17,884.32	0.02	7,625.84
614.000 BENEFICIAL MUTUAL BANCORP INC 08173R104	12.27	5,004.10	7,533.78	0.01	2,529.68
782.000 WR BERKLEY CORP 084423102	51.26	21,364.24	40,085.32	0.03	18,721.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,976.000 BERKSHIRE HATHAWAY INC 084670702	150.15	727,062.55	1,347,746.40	1.17	620,683.85
233.000 BERKSHIRE HILLS BANCORP INC 084680107	26.66	5,063.09	6,211.78	0.01	1,148.69
954.000 BERRY PLASTICS GROUP INC 08579W103	31.55	15,006.42	30,098.70	0.03	15,092.28
1,450.000 BEST BUY CO INC 086516101	38.98	17,574.00	56,521.00	0.05	38,947.00
517.000 BIG LOTS INC 089302103	40.02	10,407.37	20,690.34	0.02	10,282.97
1,228.000 BIOMARIN PHARMACEUTICAL INC 09061G101	90.40	30,086.00	111,011.20	0.10	80,925.20
799.000 BIOGEN IDEC INC 09062X103	339.45	42,569.42	271,220.55	0.24	228,651.13
781.000 BIOMED REALTY TRUST INC 09063H107	21.54	14,643.75	16,822.74	0.01	2,178.99
163.000 BIOTIME INC WTS PUR COM 09066L162 EXPIRING 10/01/2018	1.05	292.94	171.15	0.00	-121.79
203.000 BIO-TECHNE CORP 09073M104	92.40	14,837.10	18,757.20	0.02	3,920.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
166.000 BLACK HILLS CORP 092113109	53.04	4,968.38	8,804.64	0.01	3,836.26
188.000 BLACKBAUD INC 09227Q100	43.26	4,998.92	8,132.88	0.01	3,133.96
229.000 BLACKHAWK NETWORK HOLDINGS INC 09238E203	37.69	5,415.84	8,631.01	0.01	3,215.17
773.000 BLACKROCK INC 09247X101	357.56	151,995.39	276,393.88	0.24	124,398.49
1,502.000 H&R BLOCK INC 093671105	33.68	22,412.96	50,587.36	0.04	28,174.40
846.000 BLOOMIN' BRANDS INC 094235108	24.76	13,375.26	20,946.96	0.02	7,571.70
4,188.000 BOEING CO/THE 097023105	129.98	329,614.11	544,356.24	0.47	214,742.13
1,633.000 BORGWARNER INC 099724106	54.95	59,852.80	89,733.35	0.08	29,880.55
58.000 BOSTON BEER CO INC/THE 100557107	289.54	5,150.40	16,793.32	0.01	11,642.92
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	13.47	4,701.48	10,398.84	0.01	5,697.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
901.000 BOSTON PROPERTIES INC 101121101	128.69	92,418.45	115,949.69	0.10	23,531.24
7,377.000 BOSTON SCIENTIFIC CORP 101137107	13.25	53,585.00	97,745.25	0.08	44,160.25
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.28	5,080.32	5,460.48	0.00	380.16
1,128.000 BOYD GAMING CORP 103304101	12.78	7,185.36	14,415.84	0.01	7,230.48
2,159.000 BRANDYWINE REALTY TRUST 105368203	15.98	21,629.15	34,500.82	0.03	12,871.67
711.000 BRINKER INTERNATIONAL INC 109641100	58.69	14,994.99	41,728.59	0.04	26,733.60
9,844.000 BRISTOL-MYERS SQUIBB CO 110122108	59.03	251,898.47	581,091.32	0.51	329,192.85
197.000 BRISTOW GROUP INC 110394103	65.79	10,050.23	12,960.63	0.01	2,910.40
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	46.18	14,727.50	31,633.30	0.03	16,905.80
3,818.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	11.84	20,708.78	45,205.12	0.04	24,496.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
402.000 BROOKDALE SENIOR LIVING INC 112463104	36.67	8,450.04	14,741.34	0.01	6,291.30
548.000 BROOKLINE BANCORP INC 11373M107	10.03	5,025.16	5,496.44	0.00	471.28
691.000 BROWN & BROWN INC 115236101	32.91	17,406.29	22,740.81	0.02	5,334.52
527.000 BROWN-FORMAN CORP 115637209	87.84	21,093.97	46,291.68	0.04	25,197.71
488.000 BROWN SHOE CO INC 115736100	32.15	5,016.64	15,689.20	0.01	10,672.56
50.000 BRUNOS INC NEW 116881202	10.00	500.00	500.00	0.00	0.00
903.000 BRUNSWICK CORP/DE 117043109	51.26	20,341.83	46,287.78	0.04	25,945.95
248.000 BRYN MAWR BANK CORP 117665109	31.30	4,915.36	7,762.40	0.01	2,847.04
121.000 BUCKLE INC/THE 118440106	52.52	5,028.76	6,354.92	0.01	1,326.16
272.000 BUFFALO WILD WINGS INC 119848109	180.38	18,822.40	49,063.36	0.04	30,240.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
214.000 C&J ENERGY SERVICES INC 12467B304	13.21	4,857.80	2,826.94	0.00	-2,030.86
1,542.000 CBL & ASSOCIATES PROPERTIES IN 124830100	19.42	25,641.16	29,945.64	0.03	4,304.48
3,605.000 CBS CORP 124857202	55.34	101,575.88	199,500.70	0.17	97,924.82
314.000 CBOE HOLDINGS INC 12503M108	63.42	7,570.54	19,913.88	0.02	12,343.34
1,423.000 CBRE GROUP INC 12504L109	34.25	32,425.28	48,737.75	0.04	16,312.47
929.000 CDK GLOBAL INC 12508E101	40.76	14,738.35	37,866.04	0.03	23,127.69
387.000 CF INDUSTRIES HOLDINGS INC 125269100	272.54	68,729.77	105,472.98	0.09	36,743.21
1,820.000 CIGNA CORP 125509109	102.91	69,943.43	187,296.20	0.16	117,352.77
1,488.000 CIT GROUP INC 125581801	47.83	52,677.93	71,171.04	0.06	18,493.11
1,753.000 CME GROUP INC/IL 12572Q105	88.65	103,678.37	155,403.45	0.14	51,725.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,589.000 CMS ENERGY CORP 125896100	34.75	30,429.35	55,217.75	0.05	24,788.40
209.000 CSS INDUSTRIES INC 125906107	27.64	5,032.72	5,776.76	0.01	744.04
556.000 CNA FINANCIAL CORP 126117100	38.71	15,050.92	21,522.76	0.02	6,471.84
2,691.000 CNO FINANCIAL GROUP INC 12621E103	17.22	17,478.63	46,339.02	0.04	28,860.39
6,933.000 CSX CORP 126408103	36.23	74,784.19	251,182.59	0.22	176,398.40
86.000 CSR PLC 12640Y205 ADR	52.66	1,262.45	4,528.76	0.00	3,266.31
192.000 CST BRANDS INC 12646R105	43.61	3,402.48	8,373.12	0.01	4,970.64
554.000 CVB FINANCIAL CORP 126600105	16.02	4,875.20	8,875.08	0.01	3,999.88
7,051.000 CVS HEALTH CORP 126650100	96.31	234,551.31	679,081.81	0.59	444,530.50
2,789.000 CA INC 12673P105	30.45	66,001.41	84,925.05	0.07	18,923.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
258.000 CABELA'S INC 126804301	52.71	6,764.76	13,599.18	0.01	6,834.42
391.000 CABOT CORP 127055101	43.86	15,030.04	17,149.26	0.01	2,119.22
2,485.000 CABOT OIL & GAS CORP 127097103	29.61	38,182.03	73,580.85	0.06	35,398.82
1,601.000 CADENCE DESIGN SYSTEMS INC 127387108	18.97	16,346.21	30,370.97	0.03	14,024.76
290.000 CALGON CARBON CORP 129603106	20.78	5,060.50	6,026.20	0.01	965.70
1,869.000 CALIFORNIA RESOURCES CORP 13057Q107	5.51	7,867.75	10,298.19	0.01	2,430.44
279.000 CALIFORNIA WATER SERVICE GROUP 130788102	24.61	5,091.75	6,866.19	0.01	1,774.44
781.000 CALLAWAY GOLF CO 131193104	7.70	4,810.96	6,013.70	0.01	1,202.74
2,682.000 CALPINE CORP 131347304	22.13	34,981.41	59,352.66	0.05	24,371.25
428.000 CAMDEN PROPERTY TRUST 133131102	73.84	22,136.16	31,603.52	0.03	9,467.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,579.000 CAMERON INTERNATIONAL CORP 13342B105	49.95	65,236.39	78,871.05	0.07	13,634.66
441.000 CAMPBELL SOUP CO 134429109	44.00	14,893.76	19,404.00	0.02	4,510.24
2,057.000 CAPITAL ONE FINANCIAL CORP 14040H105	82.55	107,744.99	169,805.35	0.15	62,060.36
997.000 CAPITOL FEDERAL FINANCIAL INC 14057J101	12.78	11,764.60	12,741.66	0.01	977.06
461.000 CARDINAL FINANCIAL CORP 14149F109	19.83	4,868.16	9,141.63	0.01	4,273.47
2,234.000 CARDINAL HEALTH INC 14149Y108	80.73	105,930.77	180,350.82	0.16	74,420.05
227.000 CARDTRONICS INC 14161H108	38.58	4,955.41	8,757.66	0.01	3,802.25
1,378.000 CAREFUSION CORP 14170T101	59.34	36,073.36	81,770.52	0.07	45,697.16
181.000 CARLISLE COS INC 142339100	90.24	9,945.69	16,333.44	0.01	6,387.75
1,537.000 CARMAX INC 143130102	66.58	40,100.33	102,333.46	0.09	62,233.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
794.000 CARNIVAL CORP 143658300	45.33	26,972.18	35,992.02	0.03	9,019.84
262.000 CARPENTER TECHNOLOGY CORP 144285103	49.25	13,956.74	12,903.50	0.01	-1,053.24
542.000 CARTER'S INC 146229109	87.31	22,250.67	47,322.02	0.04	25,071.35
113.000 CASEY'S GENERAL STORES INC 147528103	90.32	4,901.94	10,206.16	0.01	5,304.22
3,909.000 CATERPILLAR INC 149123101	91.53	248,394.04	357,790.77	0.31	109,396.73
471.000 CATHAY GENERAL BANCORP 149150104	25.59	6,579.87	12,052.89	0.01	5,473.02
467.000 CAVIUM INC 14964U108	61.82	13,954.43	28,869.94	0.03	14,915.51
1,122.000 CELANESE CORP 150870103	59.96	36,431.34	67,275.12	0.06	30,843.78
5,273.000 CELGENE CORP 151020104	111.86	143,276.50	589,837.78	0.51	446,561.28
691.000 CELLDEX THERAPEUTICS INC 15117B103	18.25	10,427.19	12,610.75	0.01	2,183.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
298.000 CENTENE CORP 15135B101	103.85	10,090.28	30,947.30	0.03	20,857.02
3,850.000 CENTERPOINT ENERGY INC 15189T107	23.43	55,009.40	90,205.50	0.08	35,196.10
794.000 CENTERSTATE BANKS INC 15201P109	11.91	5,065.72	9,456.54	0.01	4,390.82
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	21.50	4,889.59	7,976.50	0.01	3,086.91
659.000 CENTURY ALUMINUM CO 156431108	24.40	4,751.39	16,079.60	0.01	11,328.21
2,247.000 CENTURYLINK INC 156700106	39.58	83,533.92	88,936.26	0.08	5,402.34
368.000 CEPHEID 15670R107	54.14	11,879.04	19,923.52	0.02	8,044.48
1,633.000 CERNER CORP 156782104	64.66	45,747.40	105,589.78	0.09	59,842.38
175.000 CHART INDUSTRIES INC 16115Q308	34.20	8,734.25	5,985.00	0.01	-2,749.25
345.000 CHARTER COMMUNICATIONS INC 16117M305	166.62	18,803.12	57,483.90	0.05	38,680.78

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
608.000 CHATHAM LODGING TRUST 16208T102	28.97	10,019.84	17,613.76	0.02	7,593.92
166.000 CHEESECAKE FACTORY INC/THE 163072101	50.31	5,132.72	8,351.46	0.01	3,218.74
272.000 CHEMICAL FINANCIAL CORP 163731102	30.64	4,972.16	8,334.08	0.01	3,361.92
244.000 CHEMTURA CORP 163893209	24.73	5,043.48	6,034.12	0.01	990.64
966.000 CHENIERE ENERGY INC 16411R208	70.40	22,907.61	68,006.40	0.06	45,098.79
490.000 CHESAPEAKE ENERGY CORP 165167107	19.57	9,426.53	9,589.30	0.01	162.77
366.000 CHESAPEAKE UTILITIES CORP 165303108	49.66	13,240.44	18,175.56	0.02	4,935.12
10,093.000 CHEVRON CORP 166764100	112.18	653,547.59	1,132,232.74	0.98	478,685.15
698.000 CHICAGO BRIDGE & IRON CO NV 167250109	41.98	26,147.13	29,302.04	0.03	3,154.91
1,205.000 CHICO'S FAS INC 168615102	16.21	14,508.20	19,533.05	0.02	5,024.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
113.000 CHILDREN'S PLACE INC/THE 168905107	57.00	4,993.47	6,441.00	0.01	1,447.53
12,183.000 CHIMERA INVESTMENT CORP 16934Q109	3.18	32,894.10	38,741.94	0.03	5,847.84
214.000 CHIPOTLE MEXICAN GRILL INC 169656105	684.51	58,373.12	146,485.14	0.13	88,112.02
1,397.000 CHUBB CORP/THE 171232101	103.47	72,751.29	144,547.59	0.13	71,796.30
836.000 CHURCH & DWIGHT CO INC 171340102	78.81	41,186.43	65,885.16	0.06	24,698.73
115.000 CHURCHILL DOWNS INC 171484108	95.30	4,940.40	10,959.50	0.01	6,019.10
1,186.000 CIENA CORP 171779309	19.41	14,504.78	23,020.26	0.02	8,515.48
608.000 CIMAREX ENERGY CO 171798101	106.00	36,698.88	64,448.00	0.06	27,749.12
1,640.000 CINCINNATI BELL INC 171871106	3.19	5,100.40	5,231.60	0.00	131.20
607.000 CINCINNATI FINANCIAL CORP 172062101	51.83	17,080.98	31,460.81	0.03	14,379.83

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,024.000 CINEDIGM CORP 172406100	1.62	10,090.20	9,758.88	0.01	-331.32
553.000 CINEMARK HOLDINGS INC 17243V102	35.58	11,082.12	19,675.74	0.02	8,593.62
266.000 CIRRUS LOGIC INC 172755100	23.57	3,777.20	6,269.62	0.01	2,492.42
19,367.000 CISCO SYSTEMS INC 17275R102	27.82	445,957.21	538,693.11	0.47	92,735.90
753.000 CINTAS CORP 172908105	78.44	26,575.77	59,065.32	0.05	32,489.55
12,000.000 CITIGROUP INC 172967424	54.11	489,821.82	649,320.00	0.56	159,498.18
1,336.000 CITRIX SYSTEMS INC 177376100	63.80	49,327.26	85,236.80	0.07	35,909.54
156.000 CITY HOLDING CO 177835105	46.53	4,907.76	7,258.68	0.01	2,350.92
279.000 CITY NATIONAL CORP/CA 178566105	80.81	11,938.41	22,545.99	0.02	10,607.58
482.000 CIVEO CORP 178787107	4.11	7,503.46	1,981.02	0.00	-5,522.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
111.000 CLARCOR INC 179895107	66.64	5,038.29	7,397.04	0.01	2,358.75
146.000 CLEARWATER PAPER CORP 18538R103	68.55	5,212.20	10,008.30	0.01	4,796.10
1,068.000 CLOROX CO/THE 189054109	104.21	68,030.53	111,296.28	0.10	43,265.75
182.000 CLOVIS ONCOLOGY INC 189464100	56.00	10,039.12	10,192.00	0.01	152.88
362.000 COBALT INTERNATIONAL ENERGY IN 19075F106	8.89	4,774.78	3,218.18	0.00	-1,556.60
795.000 COBIZ FINANCIAL INC 190897108	13.13	4,984.65	10,438.35	0.01	5,453.70
158.000 COCA-COLA BOTTLING CO CONSOLID 191098102	88.03	9,996.66	13,908.74	0.01	3,912.08
20,889.000 COCA-COLA CO/THE 191216100	42.22	505,451.25	881,933.58	0.77	376,482.33
2,333.000 COCA-COLA ENTERPRISES INC 19122T109	44.22	56,901.87	103,165.26	0.09	46,263.39
6,609.000 COEUR MINING INC 192108504	5.11	59,348.82	33,771.99	0.03	-25,576.83

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	35.39	5,049.60	11,324.80	0.01	6,275.20
300.000 COGNEX CORP 192422103	41.33	5,055.00	12,399.00	0.01	7,344.00
3,947.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	52.66	80,491.66	207,849.02	0.18	127,357.36
97.000 COHERENT INC 192479103	60.72	5,028.48	5,889.84	0.01	861.36
631.000 COLFAX CORP 194014106	51.57	24,691.03	32,540.67	0.03	7,849.64
5,123.000 COLGATE-PALMOLIVE CO 194162103	69.19	160,496.40	354,460.37	0.31	193,963.97
529.000 COLUMBIA BANKING SYSTEM INC 197236102	27.61	9,517.21	14,605.69	0.01	5,088.48
13,608.000 COMCAST CORP 20030N101	58.01	333,302.56	789,400.08	0.69	456,097.52
426.000 COMERICA INC 200340107	46.84	14,809.16	19,953.84	0.02	5,144.68
937.650 COMMERCE BANCSHARES INC/MO 200525103	43.49	28,858.31	40,778.40	0.04	11,920.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,375.000 COMMERCIAL METALS CO 201723103	16.29	19,717.50	22,398.75	0.02	2,681.25
219.000 COMMUNITY BANK SYSTEM INC 203607106	38.13	5,315.13	8,350.47	0.01	3,035.34
924.000 COMMUNITY HEALTH SYSTEMS INC 203668108	53.92	16,280.88	49,822.08	0.04	33,541.20
205.000 COMMUNITY TRUST BANCORP INC 204149108	36.61	5,029.95	7,505.05	0.01	2,475.10
263.000 COMMVAULT SYSTEMS INC 204166102	51.69	10,846.12	13,594.47	0.01	2,748.35
67.000 COMPASS MINERALS INTERNATIONAL 20451N101	86.83	4,975.42	5,817.61	0.01	842.19
832.000 COMPUTER SCIENCES CORP 205363104	63.05	40,508.73	52,457.60	0.05	11,948.87
421.000 COMSCORE INC 20564W105	46.43	9,855.61	19,547.03	0.02	9,691.42
361.000 COMSTOCK RESOURCES INC 205768203	6.81	8,043.08	2,458.41	0.00	-5,584.67
412.000 COMTECH TELECOMMUNICATIONS COR 205826209	31.52	9,912.72	12,986.24	0.01	3,073.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,257.000 CONAGRA FOODS INC 205887102	36.28	55,307.34	81,883.96	0.07	26,576.62
697.000 CONCHO RESOURCES INC 20605P101	99.75	36,369.46	69,525.75	0.06	33,156.29
170.000 CONNECTICUT WATER SERVICE INC 207797101	36.29	5,026.90	6,169.30	0.01	1,142.40
6,956.000 CONOCOPHILLIPS 20825C104	69.06	316,863.19	480,381.36	0.42	163,518.17
306.000 CONSOLIDATED COMMUNICATIONS HO 209034107	27.83	5,055.12	8,515.98	0.01	3,460.86
1,590.000 CONSOLIDATED EDISON INC 209115104	66.01	75,558.16	104,955.90	0.09	29,397.74
658.000 CONSTELLATION BRANDS INC 21036P108	98.17	14,105.64	64,595.86	0.06	50,490.22
132.000 CONTANGO OIL & GAS CO 21075N204	29.24	4,843.08	3,859.68	0.00	-983.40
514.000 CONTINENTAL RESOURCES INC/OK 212015101	38.36	20,103.78	19,717.04	0.02	-386.74
1,136.000 CONVERGYS CORP 212485106	20.37	14,972.48	23,140.32	0.02	8,167.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
92.000 COOPER COS INC/THE 216648402	162.09	6,992.92	14,912.28	0.01	7,919.36
364.000 COOPER TIRE & RUBBER CO 216831107	34.65	6,329.96	12,612.60	0.01	6,282.64
220.000 COPART INC 217204106	36.49	4,946.70	8,027.80	0.01	3,081.10
192.000 CORELOGIC INC/UNITED STATES 21871D103	31.59	5,018.88	6,065.28	0.01	1,046.40
4,480.000 CORNING INC 219350105	22.93	55,819.66	102,726.40	0.09	46,906.74
122.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102	72.53	5,004.44	8,848.66	0.01	3,844.22
1,028.000 CORPORATE OFFICE PROPERTIES TR 22002T108	28.37	22,338.44	29,164.36	0.03	6,825.92
544.000 CORRECTIONS CORP OF AMERICA 22025Y407	36.34	11,880.96	19,768.96	0.02	7,888.00
2,572.000 COSTCO WHOLESALE CORP 22160K105	141.75	128,783.64	364,581.00	0.32	235,797.36
88.000 COSTAR GROUP INC 22160N109	183.63	4,916.56	16,159.44	0.01	11,242.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
465.000 COURIER CORP 222660102	14.92	4,915.05	6,937.80	0.01	2,022.75
291.000 COVANCE INC 222816100	103.84	15,001.05	30,217.44	0.03	15,216.39
429.000 COVANTA HOLDING CORP 22282E102	22.01	6,902.61	9,442.29	0.01	2,539.68
395.000 COVISINT CORP 22357R103	2.65	1,066.50	1,046.75	0.00	-19.75
104.000 CRANE CO 224399105	58.70	4,877.60	6,104.80	0.01	1,227.20
442.000 CREE INC 225447101	32.22	16,050.22	14,241.24	0.01	-1,808.98
1,740.000 CROWN CASTLE INTERNATIONAL COR 22822V101	78.70	66,781.20	136,938.00	0.12	70,156.80
531.000 CROWN HOLDINGS INC 228368106	50.90	18,044.86	27,027.90	0.02	8,983.04
591.000 CUBESMART 229663109	22.07	6,081.39	13,043.37	0.01	6,961.98
357.000 CUBIST PHARMACEUTICALS INC 229678107	100.65	12,752.04	35,932.05	0.03	23,180.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
397.000 CUBIST PHARMACEUTIC CVR W I 229678123	0.04	853.55	15.88	0.00	-837.67
799.000 CUMMINS INC 231021106	144.17	60,570.26	115,191.83	0.10	54,621.57
158.000 CURTISS-WRIGHT CORP 231561101	70.59	4,942.24	11,153.22	0.01	6,210.98
2,715.000 CYAN INC 23247W104	2.50	10,778.55	6,787.50	0.01	-3,991.05
159.000 CYBERONICS INC 23251P102	55.68	5,156.37	8,853.12	0.01	3,696.75
568.000 CYTEC INDUSTRIES INC 232820100	46.17	15,057.68	26,224.56	0.02	11,166.88
365.000 DCT INDUSTRIAL TRUST INC 233153204	35.66	7,475.20	13,015.90	0.01	5,540.70
1,732.000 DDR CORP 23317H102	18.36	22,621.30	31,799.52	0.03	9,178.22
1,729.000 DR HORTON INC 23331A109	25.29	24,185.23	43,726.41	0.04	19,541.18
97.000 DST SYSTEMS INC 233326107	94.15	4,959.61	9,132.55	0.01	4,172.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,473.000 DTE ENERGY CO 233331107	86.37	61,570.23	127,223.01	0.11	65,652.78
204.000 DSW INC 23334L102	37.30	5,049.00	7,609.20	0.01	2,560.20
933.000 DANA HOLDING CORP 235825205	21.74	11,447.91	20,283.42	0.02	8,835.51
3,426.000 DANAHER CORP 235851102	85.71	118,709.55	293,642.46	0.26	174,932.91
480.000 DARDEN RESTAURANTS INC 237194105	58.63	20,680.85	28,142.40	0.02	7,461.55
298.000 DARLING INGREDIENTS INC 237266101	18.16	4,928.92	5,411.68	0.00	482.76
1,197.000 DAVITA HEALTHCARE PARTNERS INC 23918K108	75.74	38,569.30	90,660.78	0.08	52,091.48
245.000 DEALERTRACK TECHNOLOGIES INC 242309102	44.31	5,230.75	10,855.95	0.01	5,625.20
545.000 DEAN FOODS CO 242370203	19.38	6,202.92	10,562.10	0.01	4,359.18
108.000 DECKERS OUTDOOR CORP 243537107	91.04	5,114.88	9,832.32	0.01	4,717.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,281.000 DEERE & CO 244199105	88.47	54,291.54	113,330.07	0.10	59,038.53
5,690.000 DELTA AIR LINES INC 247361702	49.19	74,803.06	279,891.10	0.24	205,088.04
2,832.000 DENBURY RESOURCES INC 247916208	8.13	48,762.51	23,024.16	0.02	-25,738.35
306.000 DELUXE CORP 248019101	62.25	7,203.24	19,048.50	0.02	11,845.26
1,279.000 DENNY'S CORP 24869P104	10.31	4,898.57	13,186.49	0.01	8,287.92
830.000 DENTSPLY INTERNATIONAL INC 249030107	53.27	24,724.01	44,214.10	0.04	19,490.09
1,071.000 DEVON ENERGY CORP 25179M103	61.21	66,640.73	65,555.91	0.06	-1,084.82
66.000 DIAMOND HILL INVESTMENT GROUP 25264R207	138.04	5,039.10	9,110.64	0.01	4,071.54
1,551.000 DIAMONDROCK HOSPITALITY CO 252784301	14.87	15,154.80	23,063.37	0.02	7,908.57
561.000 DICK'S SPORTING GOODS INC 253393102	49.65	20,863.59	27,853.65	0.02	6,990.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
566.000 DIGITAL REALTY TRUST INC 253868103	66.30	27,467.98	37,525.80	0.03	10,057.82
1,038.000 DIGITALGLOBE INC 25389M877	30.97	16,555.03	32,146.86	0.03	15,591.83
280.000 DILLARD'S INC 254067101	125.18	16,599.17	35,050.40	0.03	18,451.23
7,362.000 WALT DISNEY CO/THE 254687106	94.19	226,167.38	693,426.78	0.60	467,259.40
3,192.000 DISCOVER FINANCIAL SERVICES 254709108	65.49	76,838.66	209,044.08	0.18	132,205.42
241.000 DISCOVERY COMMUNICATIONS INC 25470F104	34.45	5,015.51	8,302.45	0.01	3,286.94
241.000 DISCOVERY COMMUNICATIONS INC 25470F302	33.72	4,831.36	8,126.52	0.01	3,295.16
1,495.000 DISH NETWORK CORP 25470M109	72.89	37,576.96	108,970.55	0.09	71,393.59
3,121.000 DIRECTV 25490A309	86.70	97,876.67	270,590.70	0.24	172,714.03
297.000 DOLBY LABORATORIES INC 25659T107	43.12	9,771.30	12,806.64	0.01	3,035.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,308.000 DOLLAR GENERAL CORP 256677105	70.70	54,784.20	92,475.60	0.08	37,691.40
894.000 DOLLAR TREE INC 256746108	70.38	26,904.15	62,919.72	0.05	36,015.57
3,181.000 DOMINION RESOURCES INC/VA 25746U109	76.90	122,925.93	244,618.90	0.21	121,692.97
368.000 DOMINO'S PIZZA INC 25754A201	94.17	9,126.40	34,654.56	0.03	25,528.16
548.000 DOMTAR CORP 257559203	40.22	20,974.70	22,040.56	0.02	1,065.86
678.000 DONALDSON CO INC 257651109	38.63	19,695.90	26,191.14	0.02	6,495.24
941.000 DOUGLAS EMMETT INC 25960P109	28.40	15,272.43	26,724.40	0.02	11,451.97
352.000 DOUGLAS DYNAMICS INC 25960R105	21.43	5,047.68	7,543.36	0.01	2,495.68
1,328.000 DOVER CORP 260003108	71.72	52,825.09	95,244.16	0.08	42,419.07
6,171.000 DOW CHEMICAL CO/THE 260543103	45.61	225,454.82	281,459.31	0.24	56,004.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,281.000 DR PEPPER SNAPPLE GROUP INC 26138E109	71.68	31,429.72	91,822.08	0.08	60,392.36
425.000 DREAMWORKS ANIMATION SKG INC 26153C103	22.33	8,912.25	9,490.25	0.01	578.00
113.000 DRESSER-RAND GROUP INC 261608103	81.80	5,674.86	9,243.40	0.01	3,568.54
201.000 DRIL-QUIP INC 262037104	76.73	15,041.95	15,422.73	0.01	380.78
5,360.000 EI DU PONT DE NEMOURS & CO 263534109	73.94	232,244.57	396,318.40	0.34	164,073.83
2,075.000 DUKE REALTY CORP 264411505	20.20	24,341.05	41,915.00	0.04	17,573.95
3,365.000 DUKE ENERGY CORP 26441C204	83.54	178,374.92	281,112.10	0.24	102,737.18
491.000 DUN & BRADSTREET CORP/THE 26483E100	120.96	37,710.62	59,391.36	0.05	21,680.74
851.000 DUNKIN' BRANDS GROUP INC 265504100	42.65	27,538.36	36,295.15	0.03	8,756.79
350.000 DUPONT FABROS TECHNOLOGY INC 26613Q106	33.24	8,708.00	11,634.00	0.01	2,926.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
321.000 DYCOM INDUSTRIES INC 267475101	35.09	4,798.95	11,263.89	0.01	6,464.94
343.000 DYNEGY INC 26817R108	30.35	9,806.37	10,410.05	0.01	603.68
12,527.000 EMC CORP/MA 268648102	29.74	201,612.08	372,552.98	0.32	170,940.90
3,281.000 EOG RESOURCES INC 26875P101	92.07	136,245.91	302,081.67	0.26	165,835.76
799.000 EQT CORP 26884L109	75.70	40,195.51	60,484.30	0.05	20,288.79
278.000 EPR PROPERTIES 26884U109	57.63	12,782.44	16,021.14	0.01	3,238.70
315.000 ERA GROUP INC 26885G109	21.15	5,876.06	6,662.25	0.01	786.19
166.000 EAGLE BANCORP INC 268948106	35.52	1,933.15	5,896.32	0.01	3,963.17
1,013.000 E*TRADE FINANCIAL CORP 269246401	24.26	9,035.96	24,570.32	0.02	15,534.36
227.000 EAGLE MATERIALS INC 26969P108	76.03	14,862.68	17,258.81	0.02	2,396.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
952.000 EAST WEST BANCORP INC 27579R104	38.71	17,678.64	36,851.92	0.03	19,173.28
260.000 EASTGROUP PROPERTIES INC 277276101	63.32	14,975.68	16,463.20	0.01	1,487.52
776.000 EASTMAN CHEMICAL CO 277432100	75.86	52,263.44	58,867.36	0.05	6,603.92
6,217.000 EBAY INC 278642103	56.12	185,626.64	348,898.04	0.30	163,271.40
541.000 ECHOSTAR CORP 278768106	52.50	10,898.07	28,402.50	0.02	17,504.43
1,513.000 ECOLAB INC 278865100	104.52	68,501.50	158,138.76	0.14	89,637.26
2,402.000 EDISON INTERNATIONAL 281020107	65.48	99,825.54	157,282.96	0.14	57,457.42
199.000 EDUCATION REALTY TRUST INC 28140H203	36.59	4,955.10	7,281.41	0.01	2,326.31
248.000 EL PASO ELECTRIC CO 283677854	40.06	8,052.56	9,934.88	0.01	1,882.32
1,799.000 ELECTRONIC ARTS INC 285512109	47.02	32,481.90	84,579.99	0.07	52,098.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
309.000 ELECTRONICS FOR IMAGING INC 286082102	42.83	5,101.59	13,234.47	0.01	8,132.88
358.000 PERRY ELLIS INTERNATIONAL INC 288853104	25.93	5,083.60	9,282.94	0.01	4,199.34
398.000 EMCOR GROUP INC 29084Q100	44.49	11,311.16	17,707.02	0.02	6,395.86
4,381.000 EMERSON ELECTRIC CO 291011104	61.73	184,451.92	270,439.13	0.24	85,987.21
262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	29.74	4,878.44	7,791.88	0.01	2,913.44
315.000 EMPLOYERS HOLDINGS INC 292218104	23.51	5,021.10	7,405.65	0.01	2,384.55
220.000 ENCORE WIRE CORP 292562105	37.33	5,108.40	8,212.60	0.01	3,104.20
417.000 ENERGEN CORP 29265N108	63.76	19,623.06	26,587.92	0.02	6,964.86
198.000 ENERGIZER HOLDINGS INC 29266R108	128.56	15,243.60	25,454.88	0.02	10,211.28
202.000 ENERSYS 29275Y102	61.72	5,369.16	12,467.44	0.01	7,098.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
138.000 ENGILITY HOLDINGS INC 29285W104	42.80	2,514.21	5,906.40	0.01	3,392.19
399.000 ENLINK MIDSTREAM LLC 29336T100	35.56	5,159.07	14,188.44	0.01	9,029.37
800.000 ENTEGRIS INC 29362U104	13.21	7,832.00	10,568.00	0.01	2,736.00
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	19.73	5,190.90	7,694.70	0.01	2,503.80
576.000 EQUIFAX INC 294429105	80.87	21,032.64	46,581.12	0.04	25,548.48
262.000 EQUINIX INC 29444U502	226.73	26,667.77	59,403.26	0.05	32,735.49
657.000 EQUITY COMMONWEALTH 294628102	25.67	15,200.43	16,865.19	0.01	1,664.76
292.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	51.55	9,962.80	15,052.60	0.01	5,089.80
2,034.000 EQUITY RESIDENTIAL 29476L107	71.84	102,719.72	146,122.56	0.13	43,402.84
322.000 ESSEX PROPERTY TRUST INC 297178105	206.60	49,314.16	66,525.20	0.06	17,211.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
133.000 ESTERLINE TECHNOLOGIES CORP 297425100	109.68	9,975.00	14,587.44	0.01	4,612.44
242.000 ETHAN ALLEN INTERIORS INC 297602104	30.97	5,055.38	7,494.74	0.01	2,439.36
321.000 EURONET WORLDWIDE INC 298736109	54.90	4,827.84	17,622.90	0.02	12,795.06
623.000 EVERCORE PARTNERS INC 29977A105	52.37	16,135.62	32,626.51	0.03	16,490.89
202.000 EVERBANK FINANCIAL CORP 29977G102	19.06	3,276.44	3,850.12	0.00	573.68
1,440.000 EVINE LIVE INC 300487105	6.59	3,067.20	9,489.60	0.01	6,422.40
1,031.000 EXACT SCIENCES CORP 30063P105	27.44	10,907.98	28,290.64	0.02	17,382.66
4,463.000 EXCEL TRUST INC 30068C109	13.39	58,286.86	59,759.57	0.05	1,472.71
2,673.000 EXELON CORP 30161N101	37.08	82,630.22	99,114.84	0.09	16,484.62
1,669.000 EXELIS INC 30162A108	17.53	17,216.74	29,257.57	0.03	12,040.83

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
655.000 EXPEDIA INC 30212P303	85.36	22,254.40	55,910.80	0.05	33,656.40
186.000 EXPONENT INC 30214U102	82.50	9,830.10	15,345.00	0.01	5,514.90
4,837.000 EXPRESS SCRIPTS HOLDING CO 30219G108	84.67	183,555.47	409,548.79	0.36	225,993.32
559.000 EXTRA SPACE STORAGE INC 30225T102	58.64	11,453.91	32,779.76	0.03	21,325.85
1,588.000 EXTREME NETWORKS INC 30226D106	3.53	4,859.28	5,605.64	0.00	746.36
20,446.000 EXXON MOBIL CORP 30231G102	92.45	1,342,263.54	1,890,232.70	1.64	547,969.16
231.000 FEI CO 30241L109	90.35	8,401.47	20,870.85	0.02	12,469.38
770.000 FLIR SYSTEMS INC 302445101	32.31	19,265.00	24,878.70	0.02	5,613.70
1,619.000 FMC TECHNOLOGIES INC 30249U101	46.84	34,729.58	75,833.96	0.07	41,104.38
756.000 FNB CORP/PA 302520101	13.32	7,643.16	10,069.92	0.01	2,426.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
528.000 FXCM INC 302693106	16.57	5,169.12	8,748.96	0.01	3,579.84
165.000 FTD COS INC 30281V108	34.82	3,787.68	5,745.30	0.00	1,957.62
9,506.000 FACEBOOK INC 30303M102	78.02	226,700.60	741,658.12	0.64	514,957.52
238.000 FAIR ISAAC CORP 303250104	72.30	6,899.62	17,207.40	0.01	10,307.78
2,284.000 FAIRPOINT COMMUNICATIONS INC 305560302	14.21	31,224.79	32,455.64	0.03	1,230.85
1,523.000 FAIRWAY GROUP HOLDINGS CORP 30603D109	3.15	10,310.71	4,797.45	0.00	-5,513.26
233.000 FAMILY DOLLAR STORES INC 307000109	79.21	11,461.27	18,455.93	0.02	6,994.66
123.000 FARO TECHNOLOGIES INC 311642102	62.68	5,098.35	7,709.64	0.01	2,611.29
398.000 FASTENAL CO 311900104	47.56	10,660.93	18,928.88	0.02	8,267.95
396.000 FEDERAL REALTY INVESTMENT TRUS 313747206	133.46	40,703.41	52,850.16	0.05	12,146.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,803.000 FEDEX CORP 31428X106	173.66	194,332.46	313,108.98	0.27	118,776.52
3,634.000 FELCOR LODGING TRUST INC 31430F101	10.82	16,825.42	39,319.88	0.03	22,494.46
2,111.000 FEMALE HEALTH CO/THE 314462102	3.92	9,678.73	8,275.12	0.01	-1,403.61
511.000 F5 NETWORKS INC 315616102	130.47	43,737.58	66,667.62	0.06	22,930.04
1,973.000 FIDELITY NATIONAL INFORMATION 31620M106	62.20	47,244.14	122,720.60	0.11	75,476.46
1,493.000 FNF GROUP 31620R303	34.45	17,087.75	51,433.85	0.04	34,346.10
497.000 FNFV GROUP 31620R402	15.74	3,511.29	7,822.78	0.01	4,311.49
4,197.000 FIFTH THIRD BANCORP 316773100	20.38	61,639.71	85,513.88	0.07	23,874.17
724.000 FINANCIAL ENGINES INC 317485100	36.55	15,001.28	26,462.20	0.02	11,460.92
311.000 FINANCIAL INSTITUTIONS INC 317585404	25.15	5,010.21	7,821.65	0.01	2,811.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
86.000 FINISAR CORP 31787A507	19.41	1,382.02	1,669.26	0.00	287.24
432.000 FIREEYE INC 31816Q101	31.58	12,584.16	13,642.56	0.01	1,058.40
626.000 FIRST AMERICAN FINANCIAL CORP 31847R102	33.90	9,615.36	21,221.40	0.02	11,606.04
966.000 FIRST BUSEY CORP 319383105	6.51	5,119.80	6,288.66	0.01	1,168.86
187.000 FIRST CASH FINANCIAL SERVICES 31942D107	55.67	7,278.04	10,410.29	0.01	3,132.25
77.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	252.79	15,462.06	19,464.83	0.02	4,002.77
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	9.22	5,217.63	9,837.74	0.01	4,620.11
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	34.06	5,223.11	12,465.96	0.01	7,242.85
349.000 FIRST FINANCIAL BANCORP 320209109	18.59	5,772.46	6,487.91	0.01	715.45
376.000 FIRST FINANCIAL BANKSHARES INC 32020R109	29.88	6,282.96	11,234.88	0.01	4,951.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
557.000 FIRST HORIZON NATIONAL CORP 320517105	13.58	5,590.54	7,564.06	0.01	1,973.52
465.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	20.56	4,998.75	9,560.40	0.01	4,561.65
284.000 FIRST OF LONG ISLAND CORP/THE 320734106	28.37	5,097.33	8,057.08	0.01	2,959.75
974.000 FIRST MIDWEST BANCORP INC/IL 320867104	17.11	10,412.72	16,665.14	0.01	6,252.42
440.000 FIRST REPUBLIC BANK/CA 33616C100	52.12	12,878.80	22,932.80	0.02	10,054.00
225.000 FIRST SOLAR INC 336433107	44.60	10,152.00	10,033.88	0.01	-118.12
245.000 1ST SOURCE CORP 336901103	34.31	4,922.05	8,405.95	0.01	3,483.90
2,219.000 FISERV INC 337738108	70.97	52,357.75	157,482.43	0.14	105,124.68
1,587.000 FIRSTMERIT CORP 337915102	18.89	23,011.50	29,978.43	0.03	6,966.93
346.000 FIRSTENERGY CORP 337932107	38.99	11,241.54	13,490.54	0.01	2,249.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,887.000 FIVE STAR QUALITY CARE INC 33832D106	4.15	5,211.33	7,831.05	0.01	2,619.72
11.000 FLEETCOR TECHNOLOGIES INC 339041105	148.71	783.09	1,635.81	0.00	852.72
527.000 FLOTEK INDUSTRIES INC 343389102	18.73	4,774.62	9,870.71	0.01	5,096.09
946.000 FLUOR CORP 343412102	60.63	39,817.50	57,355.98	0.05	17,538.48
264.000 FLOWERS FOODS INC 343498101	19.19	4,996.64	5,066.16	0.00	69.52
516.000 FLOWSERVE CORP 34354P105	59.83	27,554.00	30,872.28	0.03	3,318.28
921.000 FOOT LOCKER INC 344849104	56.18	22,334.25	51,741.78	0.04	29,407.53
21,764.000 FORD MOTOR CO 345370860	15.50	204,370.64	337,342.00	0.29	132,971.36
521.000 FOREST CITY ENTERPRISES INC 345550107	21.30	8,268.27	11,097.30	0.01	2,829.03
305.000 FORESTAR GROUP INC 346233109	15.40	4,901.35	4,697.00	0.00	-204.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,350.000 FORTUNE BRANDS HOME & SECURITY 34964C106	45.27	30,829.20	61,114.50	0.05	30,285.30
153.000 FORWARD AIR CORP 349853101	50.37	4,974.03	7,706.61	0.01	2,732.58
230.000 FRANKLIN ELECTRIC CO INC 353514102	37.53	5,146.25	8,631.90	0.01	3,485.65
2,232.000 FRANKLIN RESOURCES INC 354613101	55.37	76,905.83	123,585.84	0.11	46,680.01
421.000 FRANKLIN STREET PROPERTIES COR 35471R106	12.27	5,195.14	5,165.67	0.00	-29.47
3,749.000 FREEPORT-MCMORAN INC 35671D857	23.36	116,663.30	87,576.64	0.08	-29,086.66
5,528.000 FRONTIER COMMUNICATIONS CORP 35906A108	6.67	25,573.92	36,871.76	0.03	11,297.84
228.000 HB FULLER CO 359694106	44.53	5,344.32	10,152.84	0.01	4,808.52
2,206.000 FULTON FINANCIAL CORP 360271100	12.36	22,721.80	27,266.16	0.02	4,544.36
157.000 G&K SERVICES INC 361268105	70.85	4,879.56	11,123.45	0.01	6,243.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
109.000 GAMCO INVESTORS INC 361438104	88.94	4,884.29	9,694.46	0.01	4,810.17
135.000 GATX CORP 361448103	57.54	4,895.10	7,767.90	0.01	2,872.80
146.000 GEO GROUP INC/THE 36162J106	40.36	5,066.20	5,892.56	0.01	826.36
1,810.000 GAIAM INC 36268Q103	7.13	13,955.10	12,905.30	0.01	-1,049.80
658.000 ARTHUR J GALLAGHER & CO 363576109	47.08	18,443.74	30,978.64	0.03	12,534.90
345.000 GAMING AND LEISURE PROPERTIES 36467J108	29.34	10,640.39	10,122.30	0.01	-518.09
841.000 GAMESTOP CORP 36467W109	33.80	21,975.33	28,425.80	0.02	6,450.47
2,000.000 GANNETT CO INC 364730101	31.93	26,700.00	63,860.00	0.06	37,160.00
1,933.000 GAP INC/THE 364760108	42.11	44,676.83	81,398.63	0.07	36,721.80
821.000 GARTNER INC 366651107	84.21	33,753.91	69,136.41	0.06	35,382.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
781.000 GENCORP INC 368682100	18.30	4,904.68	14,292.30	0.01	9,387.62
269.000 GENERAC HOLDINGS INC 368736104	46.76	5,054.51	12,578.44	0.01	7,523.93
1,877.000 GENERAL DYNAMICS CORP 369550108	137.62	135,135.17	258,312.74	0.22	123,177.57
44,521.000 GENERAL ELECTRIC CO 369604103	25.27	1,154,612.89	1,125,045.67	0.98	-29,567.22
2,618.000 GENERAL GROWTH PROPERTIES INC 370023103	28.13	30,873.47	73,644.34	0.06	42,770.87
4,189.000 GENERAL MILLS INC 370334104	53.33	119,272.77	223,399.37	0.19	104,126.60
4,472.000 GENERAL MOTORS CO 37045V100	34.91	123,786.46	156,117.52	0.14	32,331.06
111.000 GENESCO INC 371532102	76.62	5,663.22	8,504.82	0.01	2,841.60
437.000 GENESEE & WYOMING INC 371559105	89.92	31,195.21	39,295.04	0.03	8,099.83
447.000 GENUINE PARTS CO 372460105	106.57	24,532.52	47,636.79	0.04	23,104.27

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,094.000 GENWORTH FINANCIAL INC 37247D106	8.50	21,206.92	34,799.00	0.03	13,592.08
3,206.000 GERON CORP 374163103	3.25	5,129.60	10,419.50	0.01	5,289.90
457.000 GIBRALTAR INDUSTRIES INC 374689107	16.26	4,958.45	7,430.82	0.01	2,472.37
7,855.000 GILEAD SCIENCES INC 375558103	94.26	181,492.88	740,412.30	0.64	558,919.42
857.000 GLACIER BANCORP INC 37637Q105	27.77	10,690.57	23,798.89	0.02	13,108.32
267.000 GLADSTONE COMMERCIAL CORP 376536108	17.17	4,528.32	4,584.39	0.00	56.07
331.000 PH GLATFELTER CO 377316104	25.57	4,981.55	8,463.67	0.01	3,482.12
595.000 GLIMCHER REALTY TRUST 379302102	13.74	5,509.70	8,175.30	0.01	2,665.60
833.000 GLOBAL PAYMENTS INC 37940X102	80.73	36,183.25	67,248.09	0.06	31,064.84
3,146.000 GOLD RESOURCE CORP 38068T105	3.38	14,777.08	10,633.48	0.01	-4,143.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,288.000 GOLDMAN SACHS GROUP INC/THE 38141G104	193.83	190,939.31	249,653.04	0.22	58,713.73
346.000 GOLUB CAPITAL BDC INC 38173M102	17.93	5,241.90	6,203.78	0.01	961.88
1,825.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	28.57	26,715.63	52,140.25	0.05	25,424.62
1,250.000 GOOGLE INC 38259P508	530.66	258,800.05	663,325.00	0.58	404,524.95
1,466.000 GOOGLE INC 38259P706	526.40	330,432.98	771,702.40	0.67	441,269.42
556.000 WR GRACE & CO 38388F108	95.39	26,668.87	53,036.84	0.05	26,367.97
729.000 GRACO INC 384109104	80.18	23,524.83	58,451.22	0.05	34,926.39
12.000 GRAHAM HOLDINGS CO 384637104	863.71	4,801.68	10,364.52	0.01	5,562.84
2,258.000 GRAMERCY PROPERTY TRUST INC 38489R100	6.90	10,048.10	15,580.20	0.01	5,532.10
377.000 GRAND CANYON EDUCATION INC 38526M106	46.66	5,108.35	17,590.82	0.02	12,482.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
230.000 GRANITE CONSTRUCTION INC 387328107	38.02	5,621.20	8,744.60	0.01	3,123.40
2,181.000 GRAPHIC PACKAGING HOLDING CO 388689101	13.62	10,425.85	29,705.22	0.03	19,279.37
923.000 GREAT LAKES DREDGE & DOCK CORP 390607109	8.56	4,827.29	7,900.88	0.01	3,073.59
269.000 GREAT SOUTHERN BANCORP INC 390905107	39.67	4,898.49	10,671.23	0.01	5,772.74
881.000 GREAT PLAINS ENERGY INC 391164100	28.41	17,144.26	25,029.21	0.02	7,884.95
567.000 GREEN DOT CORP 39304D102	20.49	7,189.56	11,617.83	0.01	4,428.27
485.000 GREEN PLAINS INC 393222104	24.78	4,951.85	12,018.30	0.01	7,066.45
249.000 GREENBRIER COS INC/THE 393657101	53.73	4,932.69	13,378.77	0.01	8,446.08
519.000 GREENHILL & CO INC 395259104	43.60	20,666.58	22,628.40	0.02	1,961.82
98.000 GREIF INC 397624107	47.23	5,065.62	4,628.54	0.00	-437.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
511.000 GRIFFON CORP 398433102	13.30	4,997.58	6,796.30	0.01	1,798.72
131.000 GROUP 1 AUTOMOTIVE INC 398905109	89.62	5,148.30	11,740.22	0.01	6,591.92
1,700.000 GROUPON INC 399473107	8.26	7,514.00	14,042.00	0.01	6,528.00
355.000 GULF COAST ULTRA DEEP ROYALTY 40222T104	1.26	621.25	447.30	0.00	-173.95
123.000 GULFMARK OFFSHORE INC 402629208	24.42	5,034.39	3,003.66	0.00	-2,030.73
532.000 GULFPORT ENERGY CORP 402635304	41.74	19,895.66	22,205.68	0.02	2,310.02
379.000 H&E EQUIPMENT SERVICES INC 404030108	28.09	4,839.83	10,646.11	0.01	5,806.28
286.000 HCC INSURANCE HOLDINGS INC 404132102	53.52	9,962.58	15,306.72	0.01	5,344.14
2,915.000 HCP INC 40414L109	44.03	95,699.45	128,347.45	0.11	32,648.00
350.000 HFF INC 40418F108	35.92	4,802.00	12,572.00	0.01	7,770.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
267.000 HNI CORP 404251100	51.06	6,442.71	13,633.02	0.01	7,190.31
163.000 HSN INC 404303109	76.00	4,995.95	12,388.00	0.01	7,392.05
184.000 HAIN CELESTIAL GROUP INC/THE 405217100	58.29	5,118.88	10,725.36	0.01	5,606.48
5,616.000 HALLIBURTON CO 406216101	39.33	169,349.42	220,877.28	0.19	51,527.86
758.000 HALOZYME THERAPEUTICS INC 40637H109	9.65	4,972.48	7,314.70	0.01	2,342.22
244.000 HALYARD HEALTH INC 40650V100	45.47	5,303.86	11,094.68	0.01	5,790.82
599.000 HANCOCK HOLDING CO 410120109	30.70	19,111.17	18,389.30	0.02	-721.87
860.000 HANESBRANDS INC 410345102	111.62	25,923.08	95,993.20	0.08	70,070.12
136.000 HANOVER INSURANCE GROUP INC/TH 410867105	71.32	4,955.84	9,699.52	0.01	4,743.68
932.000 HARLEY-DAVIDSON INC 412822108	65.91	48,540.93	61,428.12	0.05	12,887.19

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
343.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	106.71	15,012.35	36,601.53	0.03	21,589.18
999.000 HARRIS CORP 413875105	71.82	38,806.55	71,748.18	0.06	32,941.63
213.000 HARSCO CORP 415864107	18.89	4,990.59	4,023.57	0.00	-967.02
2,153.000 HARTFORD FINANCIAL SERVICES GR 416515104	41.69	52,917.27	89,758.57	0.08	36,841.30
335.000 HASBRO INC 418056107	54.99	12,317.95	18,421.65	0.02	6,103.70
879.000 HAWAIIAN HOLDINGS INC 419879101	26.05	5,054.25	22,897.95	0.02	17,843.70
290.000 HAWAIIAN TELCOM HOLDCO INC 420031106	27.57	5,744.90	7,995.30	0.01	2,250.40
380.000 HEALTHSOUTH CORP 421924309	38.46	10,028.20	14,614.80	0.01	4,586.60
238.000 HEALTHCARE REALTY TRUST INC 421946104	27.32	4,874.24	6,502.16	0.01	1,627.92
1,110.000 HEADWATERS INC 42210P102	14.99	10,134.30	16,638.90	0.01	6,504.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,088.000 HEALTH CARE REIT INC 42217K106	75.67	43,013.30	82,328.96	0.07	39,315.66
565.000 HEALTH NET INC/CA 42222G108	53.53	15,040.30	30,244.45	0.03	15,204.15
820.000 HEALTHWAYS INC 422245100	19.88	5,584.20	16,301.60	0.01	10,717.40
456.000 HEALTHCARE TRUST OF AMERICA IN 42225P501	26.94	10,177.92	12,284.64	0.01	2,106.72
255.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108	53.95	5,212.20	13,757.25	0.01	8,545.05
157.000 HEICO CORP 422806109	60.40	5,350.56	9,482.80	0.01	4,132.24
941.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107	21.70	15,328.58	20,419.70	0.02	5,091.12
853.000 HELMERICH & PAYNE INC 423452101	67.42	34,565.69	57,509.26	0.05	22,943.57
514.000 JACK HENRY & ASSOCIATES INC 426281101	62.14	15,060.20	31,939.96	0.03	16,879.76
985.000 HERITAGE COMMERCE CORP 426927109	8.83	4,869.25	8,697.55	0.01	3,828.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,585.000 HERCULES OFFSHORE INC 427093109		5,452.40	1,585.00	0.00	-3,867.40
492.000 HERCULES TECHNOLOGY GROWTH CAP 427096508	14.88	5,072.52	7,320.96	0.01	2,248.44
1,099.000 HERITAGE FINANCIAL CORP/WA 42722X106	17.55	16,066.78	19,287.45	0.02	3,220.67
918.000 HERSHA HOSPITALITY TRUST 427825104	7.03	4,993.92	6,453.54	0.01	1,459.62
612.000 HERSHEY CO/THE 427866108	103.93	33,932.30	63,605.16	0.06	29,672.86
1,568.000 HERTZ GLOBAL HOLDINGS INC 42805T105	24.94	26,598.74	39,105.92	0.03	12,507.18
1,732.000 HESS CORP 42809H107	73.82	83,349.57	127,856.24	0.11	44,506.67
5,015.000 HEWLETT-PACKARD CO 428236103	40.13	95,660.57	201,251.95	0.17	105,591.38
238.000 HEXCEL CORP 428291108	41.49	4,990.86	9,874.62	0.01	4,883.76
130.000 HIBBETT SPORTS INC 428567101	48.43	5,092.10	6,295.90	0.01	1,203.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,778.000 HIGHER ONE HOLDINGS INC 42983D104	4.21	10,417.50	11,695.38	0.01	1,277.88
151.000 HIGHWOODS PROPERTIES INC 431284108	44.28	4,898.44	6,686.28	0.01	1,787.84
149.000 HILL-ROM HOLDINGS INC 431475102	45.62	5,264.17	6,797.38	0.01	1,533.21
215.000 HILLENBRAND INC 431571108	34.50	4,882.65	7,417.50	0.01	2,534.85
1,984.000 HOLOGIC INC 436440101	26.74	36,485.40	53,052.16	0.05	16,566.76
418.000 HOME BANCSHARES INC/AR 436893200	32.16	4,932.40	13,442.88	0.01	8,510.48
7,155.000 HOME DEPOT INC/THE 437076102	104.97	261,661.93	751,060.35	0.65	489,398.42
149.000 HOME PROPERTIES INC 437306103	65.60	8,835.70	9,774.40	0.01	938.70
313.000 HOMEAWAY INC 43739Q100	29.78	10,138.07	9,321.14	0.01	-816.93
4,599.000 HONEYWELL INTERNATIONAL INC 438516106	99.92	190,264.57	459,532.08	0.40	269,267.51

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
331.000 HORACE MANN EDUCATORS CORP 440327104	33.18	4,951.76	10,982.58	0.01	6,030.82
371.000 HORMEL FOODS CORP 440452100	52.10	10,843.61	19,329.10	0.02	8,485.49
120.000 HORNBECK OFFSHORE SERVICES INC 440543106	24.97	4,995.60	2,996.40	0.00	-1,999.20
184.000 HOSPIRA INC 441060100	61.25	5,166.72	11,270.00	0.01	6,103.28
1,240.000 HOSPITALITY PROPERTIES TRUST 44106M102	31.00	28,796.72	38,440.00	0.03	9,643.28
3,222.000 HOST HOTELS & RESORTS INC 44107P104	23.77	53,611.81	76,586.94	0.07	22,975.13
185.000 HOWARD HUGHES CORP/THE 44267D107	130.42	15,117.50	24,127.70	0.02	9,010.20
136.000 HUB GROUP INC 443320106	38.08	4,920.48	5,178.88	0.00	258.40
109.000 HUBBELL INC 443510201	106.83	10,076.58	11,644.47	0.01	1,567.89
583.000 HUDSON CITY BANCORP INC 443683107	10.12	5,037.12	5,899.96	0.01	862.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
568.000 HUDSON PACIFIC PROPERTIES INC 444097109	30.06	8,792.64	17,074.08	0.01	8,281.44
278.000 HUDSON VALLEY HOLDING CORP 444172100	27.16	4,920.60	7,550.48	0.01	2,629.88
1,046.000 HUMANA INC 444859102	143.63	66,756.45	150,236.98	0.13	83,480.53
544.000 JB HUNT TRANSPORT SERVICES INC 445658107	84.25	24,871.68	45,832.00	0.04	20,960.32
7,363.000 HUNTINGTON BANCSHARES INC/OH 446150104	10.52	38,803.01	77,458.76	0.07	38,655.75
371.000 HUNTINGTON INGALLS INDUSTRIES 446413106	112.46	13,890.61	41,722.66	0.04	27,832.05
825.000 HUNTSMAN CORP 447011107	22.78	15,050.88	18,793.50	0.02	3,742.62
165.000 HURON CONSULTING GROUP INC 447462102	68.39	4,851.00	11,284.35	0.01	6,433.35
263.000 HYATT HOTELS CORP 448579102	60.21	10,325.38	15,835.23	0.01	5,509.85
29.000 HYSTER-YALE MATERIALS HANDLING 449172105	73.20	903.94	2,122.80	0.00	1,218.86

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
437.000 IAC/INTERACTIVECORP 44919P508	60.79	15,950.50	26,565.23	0.02	10,614.73
198.000 ICF INTERNATIONAL INC 44925C103	40.98	4,950.00	8,114.04	0.01	3,164.04
2,377.000 ISTAR FINANCIAL INC 45031U101	13.65	15,359.36	32,446.05	0.03	17,086.69
809.000 ITT CORP 450911201	40.46	15,859.06	32,732.14	0.03	16,873.08
315.000 IDACORP INC 451107106	66.19	15,032.32	20,849.85	0.02	5,817.53
287.000 IDEX CORP 45167R104	77.84	14,860.69	22,340.08	0.02	7,479.39
342.000 IDEXX LABORATORIES INC 45168D104	148.27	25,571.34	50,708.34	0.04	25,137.00
283.000 IHS INC 451734107	113.88	27,100.08	32,228.04	0.03	5,127.96
2,697.000 ILLINOIS TOOL WORKS INC 452308109	94.70	121,557.84	255,405.90	0.22	133,848.06
752.000 ILLUMINA INC 452327109	184.58	29,561.12	138,804.16	0.12	109,243.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
447.000 IMMUNOGEN INC 45253H101	6.10	5,207.55	2,726.70	0.00	-2,480.85
389.000 IMPAX LABORATORIES INC 45256B101	31.68	7,865.58	12,323.52	0.01	4,457.94
1,978.000 INCONTACT INC 45336E109	8.79	16,021.80	17,386.62	0.02	1,364.82
1,021.000 INCYTE CORP 45337C102	73.11	16,407.47	74,645.31	0.06	58,237.84
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	42.81	4,932.40	8,133.90	0.01	3,201.50
291.000 INFORMATICA CORP 45666Q102	38.14	9,789.24	11,097.29	0.01	1,308.05
784.000 INFINERA CORP 45667G103	14.72	5,166.56	11,540.48	0.01	6,373.92
301.000 INGLES MARKETS INC 457030104	37.09	4,809.98	11,164.09	0.01	6,354.11
268.000 INGRAM MICRO INC 457153104	27.64	5,006.24	7,407.52	0.01	2,401.28
455.000 INGREDION INC 457187102	84.84	24,374.35	38,602.20	0.03	14,227.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
305.000 INSIGHT ENTERPRISES INC 45765U103	25.89	5,072.15	7,896.45	0.01	2,824.30
156.000 INNOSPEC INC 45768S105	42.70	4,873.11	6,661.20	0.01	1,788.09
1,491.000 INNERWORKINGS INC 45773Y105	7.79	10,362.45	11,614.89	0.01	1,252.44
245.000 INSULET CORP 45784P101	46.06	5,049.45	11,284.70	0.01	6,235.25
2,154.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	19.60	13,311.72	42,218.40	0.04	28,906.68
567.000 INTEGRATED SILICON SOLUTION IN 45812P107	16.57	5,165.37	9,395.19	0.01	4,229.82
27,481.000 INTEL CORP 458140100	36.29	574,175.63	997,285.49	0.87	423,109.86
629.000 INTER PARFUMS INC 458334109	27.45	10,258.99	17,266.05	0.02	7,007.06
1,474.000 INTERACTIVE BROKERS GROUP INC 45841N107	29.16	24,203.52	42,981.84	0.04	18,778.32
402.000 INTERCONTINENTAL EXCHANGE INC 45866F104	219.29	61,592.52	88,154.58	0.08	26,562.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,103.000 INTERNATIONAL BANCSHARES CORP 459044103	26.54	17,780.36	29,273.62	0.03	11,493.26
5,175.000 INTERNATIONAL BUSINESS MACHINE 459200101	160.44	424,959.10	830,277.00	0.72	405,317.90
762.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	101.36	30,228.77	77,236.32	0.07	47,007.55
2,394.000 INTERNATIONAL PAPER CO 460146103	53.58	83,070.19	128,270.52	0.11	45,200.33
472.000 INTERNATIONAL RECTIFIER CORP 460254105	39.90	9,628.80	18,832.80	0.02	9,204.00
590.000 INTERNATIONAL SPEEDWAY CORP 460335201	31.65	14,974.20	18,673.50	0.02	3,699.30
3,469.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.77	34,237.99	72,051.13	0.06	37,813.14
650.000 INTERSIL CORP 46069S109	14.47	5,408.00	9,405.50	0.01	3,997.50
377.000 INTERVAL LEISURE GROUP INC 46113M108	20.89	5,051.80	7,875.53	0.01	2,823.73
2,106.000 INTUIT INC 461202103	92.19	68,708.46	194,152.14	0.17	125,443.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
228.000 INTUITIVE SURGICAL INC 46120E602	528.94	62,985.48	120,598.32	0.10	57,612.84
872.000 INVENSENSE INC 46123D205	16.26	9,321.68	14,178.72	0.01	4,857.04
611.000 INVESCO MORTGAGE CAPITAL INC 46131B100	15.46	9,691.26	9,446.06	0.01	-245.20
925.000 INVESTORS BANCORP INC 46146L101	11.23	5,045.78	10,383.13	0.01	5,337.35
4,789.000 IRIDIUM COMMUNICATIONS INC 46269C102	9.75	38,654.72	46,692.75	0.04	8,038.03
1,421.000 IRON MOUNTAIN INC 462846106	38.66	36,523.03	54,935.86	0.05	18,412.83
502.000 ISIS PHARMACEUTICALS INC 464330109	61.74	14,096.16	30,993.48	0.03	16,897.32
813.000 ITC HOLDINGS CORP 465685105	40.43	21,861.82	32,869.59	0.03	11,007.77
524.000 ITRON INC 465741106	42.29	19,209.84	22,159.96	0.02	2,950.12
4,575.000 JG WENTWORTH CO 46618D108	10.66	51,743.25	48,769.50	0.04	-2,973.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22,211.000 JPMORGAN CHASE & CO 46625H100	62.58	913,308.28	1,389,964.38	1.21	476,656.10
970.000 JMP GROUP LLC 46629U107	7.62	5,984.90	7,391.40	0.01	1,406.50
1,169.000 JABIL CIRCUIT INC 466313103	21.83	20,656.23	25,519.27	0.02	4,863.04
225.000 JACK IN THE BOX INC 466367109	79.96	5,033.25	17,991.00	0.02	12,957.75
670.000 JACOBS ENGINEERING GROUP INC 469814107	44.69	27,365.06	29,942.30	0.03	2,577.24
2,397.000 JANUS CAPITAL GROUP INC 47102X105	16.13	17,881.62	38,663.61	0.03	20,781.99
1,347.000 JARDEN CORP 471109108	47.88	19,037.60	64,494.36	0.06	45,456.76
852.000 JETBLUE AIRWAYS CORP 477143101	15.86	4,311.12	13,512.72	0.01	9,201.60
12,157.000 JOHNSON & JOHNSON 478160104	104.57	784,713.95	1,271,257.49	1.10	486,543.54
4,258.000 JOHNSON CONTROLS INC 478366107	48.34	105,164.73	205,831.72	0.18	100,666.99

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
441.000 JONES LANG LASALLE INC 48020Q107	149.93	32,828.04	66,119.13	0.06	33,291.09
624.000 JOY GLOBAL INC 481165108	46.52	36,522.72	29,028.48	0.03	-7,494.24
180.000 J2 GLOBAL INC 48123V102	62.00	4,905.00	11,160.00	0.01	6,255.00
3,407.000 JUNIPER NETWORKS INC 48203R104	22.32	58,902.87	76,044.24	0.07	17,141.37
1,101.000 KLA-TENCOR CORP 482480100	70.32	51,130.34	77,422.32	0.07	26,291.98
487.500 KLX INC 482539103	41.25	8,073.21	20,109.38	0.02	12,036.17
97.000 KAISER ALUMINUM CORP 483007704	71.43	5,134.21	6,928.71	0.01	1,794.50
230.000 KANSAS CITY SOUTHERN 485170302	122.03	12,788.00	28,066.90	0.02	15,278.90
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	29.31	5,151.85	18,934.26	0.02	13,782.41
530.000 KATE SPADE & CO 485865109	32.01	9,778.50	16,965.30	0.01	7,186.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,511.000 KB HOME 48666K109	16.55	12,254.21	25,007.05	0.02	12,752.84
1,638.000 KELLOGG CO 487836108	65.44	81,673.46	107,190.72	0.09	25,517.26
320.000 KELLY SERVICES INC 488152208	17.02	5,027.20	5,446.40	0.00	419.20
329.000 KEMPER CORP 488401100	36.11	9,298.36	11,880.19	0.01	2,581.83
325.000 KENNAMETAL INC 489170100	35.79	12,970.75	11,631.75	0.01	-1,339.00
687.000 KEURIG GREEN MOUNTAIN INC 49271M100	132.40	18,979.50	90,955.37	0.08	71,975.87
1,603.000 KEY ENERGY SERVICES INC 492914106	1.67	9,714.18	2,677.01	0.00	-7,037.17
6,524.000 KEYCORP 493267108	13.90	48,212.36	90,683.60	0.08	42,471.24
1,187.000 KEYSIGHT TECHNOLOGIES INC 49338L103	33.77	20,815.68	40,084.99	0.03	19,269.31
667.000 KEYW HOLDING CORP/THE 493723100	10.38	4,970.82	6,923.46	0.01	1,952.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
380.000 KFORCE INC 493732101	24.13	4,913.40	9,169.40	0.01	4,256.00
348.000 KILROY REALTY CORP 49427F108	69.07	13,241.40	24,036.36	0.02	10,794.96
1,959.000 KIMBERLY-CLARK CORP 494368103	115.54	122,849.74	226,342.86	0.20	103,493.12
2,422.000 KIMCO REALTY CORP 49446R109	25.14	43,813.98	60,889.08	0.05	17,075.10
1,499.000 KINDER MORGAN INC/DE 49456B101	42.31	44,300.51	63,422.69	0.06	19,122.18
320.000 KIRBY CORP 497266106	80.74	17,798.40	25,836.80	0.02	8,038.40
267.000 KITE REALTY GROUP TRUST 49803T300	28.74	4,891.44	7,673.58	0.01	2,782.14
306.000 KNIGHT TRANSPORTATION INC 499064103	33.66	4,938.84	10,299.96	0.01	5,361.12
665.000 KNOWLES CORP 49926D109	23.55	10,420.51	15,660.75	0.01	5,240.24
139.000 KOPPERS HOLDINGS INC 50060P106	25.98	5,005.39	3,611.22	0.00	-1,394.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,176.000 KRAFT FOODS GROUP INC 50076Q106	62.66	94,272.39	199,008.16	0.17	104,735.77
847.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	5.02	5,082.00	4,251.94	0.00	-830.06
3,775.000 KROGER CO/THE 501044101	64.21	86,141.74	242,392.75	0.21	156,251.01
465.000 KULICKE & SOFFA INDUSTRIES INC 501242101	14.46	5,124.30	6,723.90	0.01	1,599.60
1,782.000 L BRANDS INC 501797104	86.55	48,353.87	154,232.10	0.13	105,878.23
391.000 LHC GROUP INC 50187A107	31.18	5,106.46	12,191.38	0.01	7,084.92
244.000 LKQ CORP 501889208	28.12	5,043.48	6,861.28	0.01	1,817.80
450.000 LPL FINANCIAL HOLDINGS INC 50212V100	44.55	15,174.00	20,047.50	0.02	4,873.50
132.000 LTC PROPERTIES INC 502175102	43.17	4,909.08	5,698.44	0.00	789.36
514.000 LA-Z-BOY INC 505336107	26.84	4,821.32	13,795.76	0.01	8,974.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
591.000 LABORATORY CORP OF AMERICA HOL 50540R409	107.90	39,547.24	63,768.90	0.06	24,221.66
121.000 LACLEDE GROUP INC/THE 505597104	53.20	4,974.31	6,437.20	0.01	1,462.89
306.000 LAKELAND BANCORP INC 511637100	11.70	2,728.33	3,580.20	0.00	851.87
231.000 LAKELAND FINANCIAL CORP 511656100	43.47	5,109.72	10,041.57	0.01	4,931.85
1,072.000 LAM RESEARCH CORP 512807108	79.34	26,299.73	85,052.48	0.07	58,752.75
725.000 LAMAR ADVERTISING CO 512816109	53.64	17,624.75	38,889.00	0.03	21,264.25
68.000 LANCASTER COLONY CORP 513847103	93.64	4,872.20	6,367.52	0.01	1,495.32
110.000 LANDSTAR SYSTEM INC 515098101	72.53	4,950.00	7,978.30	0.01	3,028.30
1,430.000 LAS VEGAS SANDS CORP 517834107	58.16	53,721.35	83,168.80	0.07	29,447.45
723.000 LASALLE HOTEL PROPERTIES 517942108	40.47	17,967.86	29,259.81	0.03	11,291.95

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
769.000 LEAR CORP 521865204	98.08	35,204.07	75,423.52	0.07	40,219.45
1,086.000 LEAP WIRELESS INTL CONTRA 521CNT998	0.00	0.00	0.00	0.00	0.00
645.000 LEGGETT & PLATT INC 524660107	42.61	14,847.90	27,483.45	0.02	12,635.55
637.000 LEGG MASON INC 524901105	53.37	18,066.78	33,996.69	0.03	15,929.91
288.000 LEIDOS HOLDINGS INC 525327102	43.52	10,287.31	12,533.76	0.01	2,246.45
1,244.000 LENNAR CORP 526057104	44.81	47,296.88	55,743.64	0.05	8,446.76
507.000 LENNOX INTERNATIONAL INC 526107107	95.07	22,782.20	48,200.49	0.04	25,418.29
1,579.000 LEUCADIA NATIONAL CORP 527288104	22.42	26,409.32	35,401.18	0.03	8,991.86
1,167.000 LEVEL 3 COMMUNICATIONS INC 52729N308	49.38	26,213.23	57,626.46	0.05	31,413.23
1,405.000 LEXINGTON REALTY TRUST 529043101	10.98	11,522.34	15,426.90	0.01	3,904.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
471.000 LEXMARK INTERNATIONAL INC 529771107	41.27	12,938.37	19,438.17	0.02	6,499.80
3,710.000 LIBERTY INTERACTIVE CORP 53071M104	29.42	43,774.05	109,148.20	0.09	65,374.15
919.000 LIBERTY VENTURES 53071M880	37.72	10,934.60	34,664.68	0.03	23,730.08
735.000 LIBERTY PROPERTY TRUST 531172104	37.63	22,785.00	27,658.05	0.02	4,873.05
392.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	26.90	3,586.72	10,544.80	0.01	6,958.08
251.000 LIFE TIME FITNESS INC 53217R207	56.62	9,502.86	14,211.62	0.01	4,708.76
312.000 LIFEPOINT HOSPITALS INC 53219L109	71.91	11,821.68	22,435.92	0.02	10,614.24
2,365.000 ELI LILLY & CO 532457108	68.99	121,034.00	163,161.35	0.14	42,127.35
421.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	69.09	14,010.88	29,086.89	0.03	15,076.01
1,252.000 LINCOLN NATIONAL CORP 534187109	57.67	37,987.69	72,202.84	0.06	34,215.15

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
80.000 LINDSAY CORP 535555106	85.74	4,973.60	6,859.20	0.01	1,885.60
1,825.000 LINEAR TECHNOLOGY CORP 535678106	45.60	57,845.56	83,220.00	0.07	25,374.44
450.000 LINKEDIN CORP 53578A108	229.71	48,382.66	103,369.50	0.09	54,986.84
894.000 LIONS GATE ENTERTAINMENT CORP 535919203	32.02	14,080.50	28,625.88	0.02	14,545.38
89.000 LITTELFUSE INC 537008104	96.67	4,903.90	8,603.63	0.01	3,699.73
238.000 LIVE NATION ENTERTAINMENT INC 538034109	26.11	2,606.10	6,214.18	0.01	3,608.08
293.000 LOCKHEED MARTIN CORP 539830109	192.57	25,181.71	56,423.01	0.05	31,241.30
2,186.000 LOEWS CORP 540424108	42.02	82,925.91	91,855.72	0.08	8,929.81
2,865.000 LORILLARD INC 544147101	62.94	67,712.85	180,323.10	0.16	112,610.25
6,472.000 LOWE'S COS INC 548661107	68.80	185,574.89	445,273.60	0.39	259,698.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	66.31	15,402.00	19,893.00	0.02	4,491.00
448.000 M&T BANK CORP 55261F104	125.62	41,798.97	56,277.76	0.05	14,478.79
323.000 MB FINANCIAL INC 55264U108	32.86	6,137.00	10,613.78	0.01	4,476.78
1,123.000 MDU RESOURCES GROUP INC 552690109	23.50	24,762.15	26,390.50	0.02	1,628.35
2,118.000 MFA FINANCIAL INC 55272X102	7.99	17,049.90	16,922.82	0.01	-127.08
550.000 MGE ENERGY INC 55277P104	45.61	16,324.79	25,085.50	0.02	8,760.71
1,967.000 MGIC INVESTMENT CORP 552848103	9.32	11,861.01	18,332.44	0.02	6,471.43
2,953.000 MGM RESORTS INTERNATIONAL 552953101	21.38	32,134.93	63,135.14	0.05	31,000.21
310.000 MKS INSTRUMENTS INC 55306N104	36.60	7,777.90	11,346.00	0.01	3,568.10
138.000 MSA SAFETY INC 553498106	53.09	4,854.84	7,326.42	0.01	2,471.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
76.000 MSC INDUSTRIAL DIRECT CO INC 553530106	81.25	4,953.68	6,175.00	0.01	1,221.32
592.000 MSCI INC 55354G100	47.44	19,662.02	28,084.48	0.02	8,422.46
171.000 MTS SYSTEMS CORP 553777103	75.03	9,876.96	12,830.13	0.01	2,953.17
43.000 MWI VETERINARY SUPPLY INC 55402X105	169.91	5,339.74	7,306.13	0.01	1,966.39
832.000 MACERICH CO/THE 554382101	83.41	36,059.04	69,397.12	0.06	33,338.08
2,177.000 MACY'S INC 55616P104	65.75	81,325.15	143,137.75	0.12	61,812.60
324.000 STEVEN MADDEN LTD 556269108	31.83	7,583.76	10,312.92	0.01	2,729.16
93.000 MAGELLAN HEALTH INC 559079207	60.03	4,841.58	5,582.79	0.00	741.21
371.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016	0.00	0.00	0.00	0.00	0.00
109.000 MAIN STREET CAPITAL CORP 56035L104	29.24	2,012.14	3,187.16	0.00	1,175.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	20.92	5,750.14	13,577.08	0.01	7,826.94
112.000 MANHATTAN ASSOCIATES INC 562750109	40.72	2,021.04	4,560.64	0.00	2,539.60
1,365.000 MANITOWOC CO INC/THE 563571108	22.10	17,359.29	30,166.50	0.03	12,807.21
747.000 MANPOWERGROUP INC 56418H100	68.17	27,982.62	50,922.99	0.04	22,940.37
4,383.000 MARATHON OIL CORP 565849106	28.29	101,759.09	123,995.07	0.11	22,235.98
1,423.000 MARATHON PETROLEUM CORP 56585A102	90.26	76,133.26	128,439.98	0.11	52,306.72
398.000 MARCUS CORP/THE 566330106	18.51	5,034.70	7,366.98	0.01	2,332.28
103.000 MARKEL CORP 570535104	682.84	38,804.94	70,332.52	0.06	31,527.58
208.000 MARKETAXESS HOLDINGS INC 57060D108	71.71	5,002.40	14,915.68	0.01	9,913.28
358.000 MARKETO INC 57063L107	32.72	10,625.44	11,713.76	0.01	1,088.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
228.000 MARRIOTT VACATIONS WORLDWIDE C 57164Y107	74.54	8,796.24	16,995.12	0.01	8,198.88
3,194.000 MARSH & MCLENNAN COS INC 571748102	57.24	93,046.70	182,824.56	0.16	89,777.86
1,725.000 MARRIOTT INTERNATIONAL INC/MD 571903202	78.03	62,575.75	134,601.75	0.12	72,026.00
744.000 MARTEN TRANSPORT LTD 573075108	21.86	9,869.66	16,263.84	0.01	6,394.18
263.000 MARTIN MARIETTA MATERIALS INC 573284106	110.32	24,547.70	29,014.16	0.03	4,466.46
2,790.000 MASCO CORP 574599106	25.20	39,052.04	70,308.00	0.06	31,255.96
336.000 MASTEC INC 576323109	22.61	6,132.00	7,596.96	0.01	1,464.96
6,247.000 MASTERCARD INC 57636Q104	86.16	215,469.18	538,241.52	0.47	322,772.34
571.000 MATSON INC 57686G105	34.52	10,212.74	19,710.92	0.02	9,498.18
2,518.000 MATTEL INC 577081102	30.95	50,365.79	77,919.51	0.07	27,553.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
151.000 MATTHEWS INTERNATIONAL CORP 577128101	48.67	5,013.20	7,349.17	0.01	2,335.97
1,328.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	31.87	31,553.28	42,323.36	0.04	10,770.08
248.000 MAXIMUS INC 577933104	54.84	4,969.30	13,600.32	0.01	8,631.02
770.000 MCCORMICK & CO INC/MD 579780206	74.30	38,243.12	57,211.00	0.05	18,967.88
4,457.000 MCDONALD'S CORP 580135101	93.70	177,119.85	417,620.90	0.36	240,501.05
186.000 MCGRATH RENTCORP 580589109	35.86	5,025.72	6,669.96	0.01	1,644.24
588.000 MCGRAW HILL FINANCIAL INC 580645109	88.98	28,242.44	52,320.24	0.05	24,077.80
1,566.000 MCKESSON CORP 58155Q103	207.58	83,676.54	325,070.28	0.28	241,393.74
1,403.000 MEAD JOHNSON NUTRITION CO 582839106	100.54	60,018.74	141,057.62	0.12	81,038.88
940.000 MEADWESTVACO CORP 583334107	44.39	22,578.97	41,726.60	0.04	19,147.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
526.000 MEDALLION FINANCIAL CORP 583928106	10.01	5,207.40	5,265.26	0.00	57.86
431.000 MEDICAL PROPERTIES TRUST INC 58463J304	13.78	4,896.16	5,939.18	0.01	1,043.02
295.000 MEDICINES CO/THE 584688105	27.67	4,838.00	8,162.65	0.01	3,324.65
601.000 MEDIVATION INC 58501N101	99.61	30,122.12	59,865.61	0.05	29,743.49
476.000 MEDNAX INC 58502B106	66.11	19,747.21	31,468.36	0.03	11,721.15
3,703.000 MEDTRONIC INC 585055106	72.20	173,194.24	267,356.60	0.23	94,162.36
306.000 MEN'S WEARHOUSE INC/THE 587118100	44.15	9,948.06	13,509.90	0.01	3,561.84
572.000 MENTOR GRAPHICS CORP 587200106	21.92	7,041.32	12,538.24	0.01	5,496.92
17,745.000 MERCK & CO INC 58933Y105	56.79	748,469.41	1,007,738.55	0.88	259,269.14
160.000 MEREDITH CORP 589433101	54.32	4,865.60	8,691.20	0.01	3,825.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
221.000 MERITAGE HOMES CORP 59001A102	35.99	5,049.85	7,953.79	0.01	2,903.94
828.000 MERITOR INC 59001K100	15.15	4,148.28	12,544.20	0.01	8,395.92
1,807.000 MERRIMACK PHARMACEUTICALS INC 590328100	11.30	11,022.70	20,419.10	0.02	9,396.40
94.000 MESA LABORATORIES INC 59064R109	77.31	5,018.66	7,267.14	0.01	2,248.48
2,214.000 METLIFE INC 59156R108	54.09	78,290.24	119,755.26	0.10	41,465.02
191.000 METTLER-TOLEDO INTERNATIONAL I 592688105	302.46	30,401.47	57,769.86	0.05	27,368.39
41,620.000 MICROSOFT CORP 594918104	46.45	1,138,565.80	1,933,249.00	1.68	794,683.20
1,133.000 MICROCHIP TECHNOLOGY INC 595017104	45.11	40,635.05	51,109.63	0.04	10,474.58
5,321.000 MICRON TECHNOLOGY INC 595112103	35.01	45,059.45	186,288.21	0.16	141,228.76
514.000 MICROSEMI CORP 595137100	28.38	10,141.22	14,587.32	0.01	4,446.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
335.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	74.68	20,370.95	25,017.80	0.02	4,646.85
462.000 MIDDLEBY CORP/THE 596278101	99.10	15,559.41	45,784.20	0.04	30,224.79
233.000 MIDDLESEX WATER CO 596680108	23.06	4,499.23	5,372.98	0.00	873.75
274.000 MINERALS TECHNOLOGIES INC 603158106	69.45	8,787.18	19,029.30	0.02	10,242.12
250.000 MOBILE MINI INC 60740F105	40.51	5,067.50	10,127.50	0.01	5,060.00
748.000 MODINE MANUFACTURING CO 607828100	13.60	5,071.44	10,172.80	0.01	5,101.36
339.000 MOHAWK INDUSTRIES INC 608190104	155.36	19,329.78	52,667.04	0.05	33,337.26
831.000 MOLSON COORS BREWING CO 60871R209	74.52	43,216.13	61,926.12	0.05	18,709.99
9,882.000 MONDELEZ INTERNATIONAL INC 609207105	36.33	185,251.81	358,963.65	0.31	173,711.84
584.000 MONMOUTH REAL ESTATE INVESTMEN 609720107	11.07	4,905.60	6,464.88	0.01	1,559.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	49.74	5,226.75	17,160.30	0.01	11,933.55
148.000 MONRO MUFFLER BRAKE INC 610236101	57.80	5,046.80	8,554.40	0.01	3,507.60
3,043.000 MONSANTO CO 61166W101	119.47	149,827.18	363,547.21	0.32	213,720.03
542.000 MONSTER BEVERAGE CORP 611740101	108.35	21,154.26	58,725.70	0.05	37,571.44
1,393.000 MOODY'S CORP 615369105	95.81	45,467.52	133,463.33	0.12	87,995.81
270.000 MOOG INC 615394202	74.03	11,134.80	19,988.10	0.02	8,853.30
6,241.000 MORGAN STANLEY 617446448	38.80	126,518.60	242,150.80	0.21	115,632.20
294.000 MOVADO GROUP INC 624580106	28.37	4,933.32	8,340.78	0.01	3,407.46
450.000 MUELLER INDUSTRIES INC 624756102	34.14	8,181.00	15,363.00	0.01	7,182.00
1,227.000 MURPHY OIL CORP 626717102	50.52	54,852.15	61,988.04	0.05	7,135.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
307.000 MURPHY USA INC 626755102	68.86	8,906.37	21,140.02	0.02	12,233.65
2,790.000 MYLAN INC/PA 628530107	56.37	58,113.27	157,272.30	0.14	99,159.03
231.000 NBT BANCORP INC 628778102	26.27	5,058.90	6,068.37	0.01	1,009.47
449.000 NCI BUILDING SYSTEMS INC 628852204	18.52	4,992.88	8,315.48	0.01	3,322.60
1,436.000 NCR CORP 62886E108	29.14	29,771.82	41,845.04	0.04	12,073.22
685.000 NPS PHARMACEUTICALS INC 62936P103	35.77	10,480.50	24,502.45	0.02	14,021.95
2,798.000 NRG ENERGY INC 629377508	26.95	61,299.61	75,406.10	0.07	14,106.49
222.000 NRG YIELD INC 62942X108	47.14	9,814.62	10,465.08	0.01	650.46
25.000 NVR INC 62944T105	1,275.33	18,348.40	31,883.25	0.03	13,534.85
55.000 NACCO INDUSTRIES INC 629579103	59.36	1,640.63	3,264.80	0.00	1,624.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
790.000 NASDAQ OMX GROUP INC/THE 631103108	47.96	26,129.25	37,888.40	0.03	11,759.15
211.000 NATIONAL HEALTHCARE CORP 635906100	62.84	9,881.13	13,259.24	0.01	3,378.11
405.000 NATIONAL FUEL GAS CO 636180101	69.53	24,523.40	28,159.65	0.02	3,636.25
1,299.000 NATIONAL OILWELL VARCO INC 637071101	65.53	52,284.43	85,123.47	0.07	32,839.04
736.000 NATIONAL PENN BANCSHARES INC 637138108	10.53	5,623.04	7,746.40	0.01	2,123.36
346.000 NATIONAL RETAIL PROPERTIES INC 637417106	39.37	9,935.06	13,622.02	0.01	3,686.96
283.000 NATURAL GAS SERVICES GROUP INC 63886Q109	23.04	4,944.01	6,520.32	0.01	1,576.31
289.000 NAVISTAR INTERNATIONAL CORP 63934E108	33.48	9,658.38	9,675.72	0.01	17.34
507.000 NAVIGANT CONSULTING INC 63935N107	15.37	5,070.00	7,792.59	0.01	2,722.59
3,525.000 NAVIENT CORP 63938C108	21.61	36,799.07	76,175.25	0.07	39,376.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
233.000 NELNET INC 64031N108	46.33	5,039.79	10,794.89	0.01	5,755.10
309.000 NETFLIX INC 64110L106	341.61	17,285.46	105,557.49	0.09	88,272.03
244.000 NETSCOUT SYSTEMS INC 64115T104	36.54	4,862.92	8,915.76	0.01	4,052.84
348.000 NETSUITE INC 64118Q107	109.17	19,133.98	37,991.16	0.03	18,857.18
110.000 NEW JERSEY RESOURCES CORP 646025106	61.20	4,907.10	6,732.00	0.01	1,824.90
2,617.000 NEW YORK COMMUNITY BANCORP INC 649445103	16.00	31,508.68	41,872.00	0.04	10,363.32
7,164.000 NEW YORK MORTGAGE TRUST INC 649604501	7.71	56,237.40	55,234.44	0.05	-1,002.96
1,492.000 NEW YORK TIMES CO/THE 650111107	13.22	11,785.88	19,724.24	0.02	7,938.36
815.000 NEWELL RUBBERMAID INC 651229106	38.09	19,101.70	31,043.35	0.03	11,941.65
920.000 NEWFIELD EXPLORATION CO 651290108	27.12	22,194.32	24,950.40	0.02	2,756.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
28.000 NEWMARKET CORP 651587107	403.53	6,298.54	11,298.84	0.01	5,000.30
564.000 NEWPARK RESOURCES INC 651718504	9.54	4,980.12	5,380.56	0.00	400.44
2,841.000 NEWS CORP 65249B109	15.69	25,202.85	44,575.29	0.04	19,372.44
496.000 NEWSTAR FINANCIAL INC 65251F105	12.80	4,786.40	6,348.80	0.01	1,562.40
2,655.000 NEXTERA ENERGY INC 65339F101	106.29	122,289.36	282,199.95	0.25	159,910.59
2,470.000 NIKE INC 654106103	96.15	55,773.43	237,490.50	0.21	181,717.07
1,797.000 NISOURCE INC 65473P105	42.42	38,880.51	76,228.74	0.07	37,348.23
2,391.000 NOBLE ENERGY INC 655044105	47.43	85,781.00	113,405.13	0.10	27,624.13
1,083.000 NORDSTROM INC 655664100	79.39	46,697.13	85,979.37	0.07	39,282.24
2,212.000 NORFOLK SOUTHERN CORP 655844108	109.61	95,264.87	242,457.32	0.21	147,192.45

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,700.000 NORTHEAST UTILITIES 664397106	53.52	57,489.19	90,984.00	0.08	33,494.81
506.000 NORTHFIELD BANCORP INC 66611T108	14.80	5,089.21	7,488.80	0.01	2,399.59
1,620.000 NORTHROP GRUMMAN CORP 666807102	147.39	99,427.41	238,771.80	0.21	139,344.39
636.000 NORTHSTAR REALTY FINANCE CORP 66704R704	17.58	2,376.05	11,180.88	0.01	8,804.83
636.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	22.57	2,508.43	14,354.52	0.01	11,846.09
631.000 NORTHWEST BANCSHARES INC 667340103	12.53	7,666.65	7,906.43	0.01	239.78
199.000 NORTHWEST PIPE CO 667746101	30.12	4,736.20	5,993.88	0.01	1,257.68
127.000 NORTHWESTERN CORP 668074305	56.58	4,991.10	7,185.66	0.01	2,194.56
250.000 NOVARTIS AG 66987V109 ADR	92.66	13,859.99	23,165.00	0.02	9,305.01
324.000 NOW INC 67011P100	25.73	5,806.76	8,336.52	0.01	2,529.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
173.000 NU SKIN ENTERPRISES INC 67018T105	43.70	6,248.76	7,560.10	0.01	1,311.34
428.000 NUCOR CORP 670346105	49.05	19,298.76	20,993.40	0.02	1,694.64
1,043.000 NVIDIA CORP 67066G104	20.05	14,935.76	20,912.15	0.02	5,976.39
730.000 OGE ENERGY CORP 670837103	35.48	19,800.98	25,900.40	0.02	6,099.42
1,695.000 NUVERRA ENVIRONMENTAL SOLUTION 67091K203	5.55	23,799.99	9,407.25	0.01	-14,392.74
260.000 O'REILLY AUTOMOTIVE INC 67103H107	192.62	24,086.40	50,081.20	0.04	25,994.80
420.000 OFG BANCORP 67103X102	16.65	4,863.60	6,993.00	0.01	2,129.40
321.000 OASIS PETROLEUM INC 674215108	16.54	9,866.14	5,309.34	0.00	-4,556.80
4,674.000 OCCIDENTAL PETROLEUM CORP 674599105	80.61	215,913.61	376,771.14	0.33	160,857.53
256.000 OCEANEERING INTERNATIONAL INC 675232102	58.81	10,759.38	15,055.36	0.01	4,295.98

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
384.000 OCEANFIRST FINANCIAL CORP 675234108	17.14	4,995.84	6,581.76	0.01	1,585.92
4,141.000 OFFICE DEPOT INC 676220106	8.58	9,603.60	35,509.08	0.03	25,905.48
241.000 OIL STATES INTERNATIONAL INC 678026105	48.90	9,971.45	11,784.90	0.01	1,813.45
207.000 OLD DOMINION FREIGHT LINE INC 679580100	77.64	4,987.32	16,071.48	0.01	11,084.16
563.000 OLD NATIONAL BANCORP/IN 680033107	14.88	5,804.53	8,377.44	0.01	2,572.91
2,881.000 OLD REPUBLIC INTERNATIONAL COR 680223104	14.63	26,706.87	42,149.03	0.04	15,442.16
474.000 OLIN CORP 680665205	22.77	10,314.24	10,792.98	0.01	478.74
780.000 OMNICARE INC 681904108	72.93	18,720.00	56,885.40	0.05	38,165.40
1,616.000 OMNICOM GROUP INC 681919106	77.47	75,605.60	125,191.52	0.11	49,585.92
604.000 OMEGA HEALTHCARE INVESTORS INC 681936100	39.07	12,321.60	23,598.28	0.02	11,276.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
962.000 OMEGA PROTEIN CORP 68210P107	10.57	6,195.28	10,168.34	0.01	3,973.06
339.000 OMNIVISION TECHNOLOGIES INC 682128103	26.00	4,749.39	8,814.00	0.01	4,064.61
1,997.000 ON SEMICONDUCTOR CORP 682189105	10.13	16,013.97	20,229.61	0.02	4,215.64
391.000 ONE GAS INC 68235P108	41.22	4,511.97	16,117.02	0.01	11,605.05
316.000 ONE LIBERTY PROPERTIES INC 682406103	23.67	4,964.36	7,479.72	0.01	2,515.36
2,485.000 1-800-FLOWERS.COM INC 68243Q106	8.24	14,288.75	20,476.40	0.02	6,187.65
1,562.000 ONEOK INC 682680103	49.79	31,937.21	77,771.98	0.07	45,834.77
2,508.000 OPKO HEALTH INC 68375N103	9.99	9,954.42	25,054.92	0.02	15,100.50
20,664.000 ORACLE CORP 68389X105	44.97	369,211.95	929,260.08	0.81	560,048.13
356.000 ORBITAL SCIENCES CORP 685564106	26.89	5,211.84	9,572.84	0.01	4,361.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,105.000 OREXIGEN THERAPEUTICS INC 686164104	6.06	60,427.90	61,236.30	0.05	808.40
853.000 ORION MARINE GROUP INC 68628V308	11.05	5,263.01	9,425.65	0.01	4,162.64
394.000 ORITANI FINANCIAL CORP 68633D103	15.40	4,988.04	6,067.60	0.01	1,079.56
502.000 ORMAT TECHNOLOGIES INC 686688102	27.18	9,957.56	13,644.36	0.01	3,686.80
216.000 OSHKOSH CORP 688239201	48.65	8,340.48	10,508.40	0.01	2,167.92
187.000 OUTERWALL INC 690070107	75.22	9,466.88	14,066.14	0.01	4,599.26
164.000 OWENS & MINOR INC 690732102	35.11	4,995.44	5,758.04	0.01	762.60
922.000 OWENS CORNING 690742101	35.81	27,927.17	33,016.82	0.03	5,089.65
1,197.000 OWENS-ILLINOIS INC 690768403	26.99	31,163.44	32,307.03	0.03	1,143.59
166.000 PDC ENERGY INC 69327R101	41.27	4,926.88	6,850.82	0.01	1,923.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,696.000 PDL BIOPHARMA INC 69329Y104	7.71	15,602.88	20,786.16	0.02	5,183.28
1,909.000 PG&E CORP 69331C108	53.24	80,287.38	101,635.16	0.09	21,347.78
813.000 PHH CORP 693320202	23.96	13,605.15	19,479.48	0.02	5,874.33
1,396.000 PMC-SIERRA INC 69344F106	9.16	7,524.44	12,787.36	0.01	5,262.92
1,791.000 PNC FINANCIAL SERVICES GROUP I 693475105	91.23	130,583.06	163,392.93	0.14	32,809.87
1,383.000 PNM RESOURCES INC 69349H107	29.63	25,490.37	40,978.29	0.04	15,487.92
750.000 PPG INDUSTRIES INC 693506107	231.15	50,790.90	173,362.50	0.15	122,571.60
1,688.000 PPL CORP 69351T106	36.33	51,989.21	61,325.04	0.05	9,335.83
123.000 PRA GROUP INC 69354N106	57.93	4,940.09	7,125.39	0.01	2,185.30
135.000 PS BUSINESS PARKS INC 69360J107	79.54	9,931.53	10,737.90	0.01	806.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
497.000 PVH CORP 693656100	128.17	38,153.27	63,700.49	0.06	25,547.22
708.000 PTC INC 69370C100	36.65	16,156.56	25,948.20	0.02	9,791.64
2,393.000 PACCAR INC 693718108	68.01	90,780.85	162,747.93	0.14	71,967.08
4,329.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100	2.18	10,346.31	9,437.22	0.01	-909.09
303.000 PACKAGING CORP OF AMERICA 695156109	78.05	10,062.45	23,649.15	0.02	13,586.70
873.000 PACWEST BANCORP 695263103	45.46	18,662.17	39,686.58	0.03	21,024.41
834.000 PALL CORP 696429307	101.21	25,822.64	84,409.14	0.07	58,586.50
329.000 PALO ALTO NETWORKS INC 697435105	122.57	17,535.70	40,325.53	0.04	22,789.83
479.000 PANDORA MEDIA INC 698354107	17.83	4,746.89	8,540.57	0.01	3,793.68
11.000 PANERA BREAD CO 69840W108	174.80	1,382.37	1,922.80	0.00	540.43

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350.000 PAREXEL INTERNATIONAL CORP 699462107	55.56	7,808.50	19,446.00	0.02	11,637.50
394.000 PARK ELECTROCHEMICAL CORP 700416209	24.93	9,680.58	9,822.42	0.01	141.84
253.000 PARK-OHIO HOLDINGS CORP 700666100	63.03	5,039.76	15,946.59	0.01	10,906.83
841.000 PARKER DRILLING CO 701081101	3.07	4,734.83	2,581.87	0.00	-2,152.96
1,007.000 PARKER-HANNIFIN CORP 701094104	128.95	52,493.70	129,852.65	0.11	77,358.95
914.000 PATTERN ENERGY GROUP INC 70338P100	24.66	21,707.50	22,539.24	0.02	831.74
304.000 PATTERSON COS INC 703395103	48.10	9,228.30	14,622.40	0.01	5,394.10
670.000 PATTERSON-UTI ENERGY INC 703481101	16.59	14,862.67	11,115.30	0.01	-3,747.37
1,787.000 PAYCHEX INC 704326107	46.17	56,823.68	82,505.79	0.07	25,682.11
248.000 PEBBLEBROOK HOTEL TRUST 70509V100	45.63	4,816.16	11,316.24	0.01	6,500.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
403.000 PENN NATIONAL GAMING INC 707569109	13.73	3,428.84	5,533.19	0.00	2,104.35
1,011.000 JC PENNEY CO INC 708160106	6.48	8,532.84	6,551.28	0.01	-1,981.56
302.000 PENNS WOODS BANCORP INC 708430103	49.26	12,360.86	14,876.52	0.01	2,515.66
976.000 PENNSYLVANIA REAL ESTATE INVES 709102107	23.46	13,459.04	22,896.96	0.02	9,437.92
301.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103	21.09	4,894.26	6,348.09	0.01	1,453.83
265.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	49.07	5,708.10	13,003.55	0.01	7,295.45
1,450.000 PEPCO HOLDINGS INC 713291102	26.93	26,593.00	39,048.50	0.03	12,455.50
7,129.000 PEPSICO INC 713448108	94.56	465,559.35	674,118.24	0.59	208,558.89
441.000 PERKINELMER INC 714046109	43.73	14,886.81	19,284.93	0.02	4,398.12
320.000 PETSMART INC 716768106	81.30	15,325.20	26,014.40	0.02	10,689.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
436.000 PHARMACYCLICS INC 716933106	122.26	25,475.48	53,305.36	0.05	27,829.88
26,926.000 PFIZER INC 717081103	31.15	749,873.57	838,744.90	0.73	88,871.33
7,970.000 PHILIP MORRIS INTERNATIONAL IN 718172109	81.45	328,767.21	649,156.50	0.56	320,389.29
3,803.000 PHILLIPS 66 718546104	71.70	103,310.27	272,675.10	0.24	169,364.83
170.000 PIEDMONT NATURAL GAS CO INC 720186105	39.41	4,996.30	6,699.70	0.01	1,703.40
366.000 PIER 1 IMPORTS INC 720279108	15.40	4,172.40	5,636.40	0.00	1,464.00
1,117.000 PILGRIM'S PRIDE CORP 72147K108	32.79	5,683.25	36,626.43	0.03	30,943.18
538.000 PINNACLE ENTERTAINMENT INC 723456109	22.25	10,200.48	11,970.50	0.01	1,770.02
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	39.54	4,842.88	12,731.88	0.01	7,889.00
454.000 PINNACLE WEST CAPITAL CORP 723484101	68.31	19,893.33	31,012.74	0.03	11,119.41

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
599.000 PIONEER NATURAL RESOURCES CO 723787107	148.85	69,922.42	89,161.15	0.08	19,238.73
142.000 PLANTRONICS INC 727493108	53.02	4,955.80	7,528.84	0.01	2,573.04
158.000 PLEXUS CORP 729132100	41.21	5,040.20	6,511.18	0.01	1,470.98
1,160.000 PLUM CREEK TIMBER CO INC 729251108	42.79	41,275.91	49,636.40	0.04	8,360.49
517.000 POLARIS INDUSTRIES INC 731068102	151.24	31,479.88	78,191.08	0.07	46,711.20
541.000 POLYCOM INC 73172K104	13.50	5,042.12	7,303.50	0.01	2,261.38
409.000 POLYONE CORP 73179P106	37.91	9,742.38	15,505.19	0.01	5,762.81
286.000 POOL CORP 73278L105	63.44	8,196.76	18,143.84	0.02	9,947.08
599.000 POPULAR INC 733174700	34.05	9,326.43	20,395.95	0.02	11,069.52
197.000 PORTLAND GENERAL ELECTRIC CO 736508847	37.83	4,934.85	7,452.51	0.01	2,517.66

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
158.000 POST HOLDINGS INC 737446104	41.89	3,763.91	6,618.62	0.01	2,854.71
296.000 POST PROPERTIES INC 737464107	58.77	11,644.64	17,395.92	0.02	5,751.28
123.000 POTLATCH CORP 737630103	41.87	4,292.70	5,150.01	0.00	857.31
171.000 POWER INTEGRATIONS INC 739276103	51.74	6,279.12	8,847.54	0.01	2,568.42
1,315.000 POZEN INC 73941U102	8.00	2,948.10	10,520.00	0.01	7,571.90
1,884.000 PRAXAIR INC 74005P104	129.56	112,074.06	244,091.04	0.21	132,016.98
911.000 PRECISION CASTPARTS CORP 740189105	240.88	108,923.71	219,441.68	0.19	110,517.97
1,884.000 T ROWE PRICE GROUP INC 74144T108	85.86	89,739.25	161,760.24	0.14	72,020.99
255.000 PRICELINE GROUP INC/THE 741503403	1,140.21	95,568.68	290,753.55	0.25	195,184.87
1,342.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	51.94	40,511.83	69,703.48	0.06	29,191.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30.000 PROASSURANCE CORP 74267C106	45.15	1,044.15	1,354.50	0.00	310.35
14,127.000 PROCTER & GAMBLE CO/THE 742718109	91.09	882,715.72	1,286,828.43	1.12	404,112.71
1,146.000 PRIVATEBANCORP INC 742962103	33.40	11,356.86	38,276.40	0.03	26,919.54
3,053.000 PROGRESSIVE CORP/THE 743315103	26.99	60,113.57	82,400.47	0.07	22,286.90
2,702.000 PROLOGIS INC 74340W103	43.03	75,744.25	116,267.06	0.10	40,522.81
579.000 PROSPECT CAPITAL CORP 74348T102	8.26	5,853.69	4,782.54	0.00	-1,071.15
278.000 PROSPERITY BANCSHARES INC 743606105	55.36	11,801.10	15,390.08	0.01	3,588.98
931.000 PROTECTIVE LIFE CORP 743674103	69.65	20,845.09	64,844.15	0.06	43,999.06
359.000 PROVIDENT FINANCIAL SERVICES I 74386T105	18.06	4,957.79	6,483.54	0.01	1,525.75
2,011.000 PRUDENTIAL FINANCIAL INC 744320102	90.46	146,099.05	181,915.06	0.16	35,816.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,279.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	41.41	100,870.89	135,783.39	0.12	34,912.50
560.000 PUBLIC STORAGE 74460D109	184.85	48,321.50	103,516.00	0.09	55,194.50
525.000 PULTEGROUP INC 745867101	21.46	9,996.00	11,266.50	0.01	1,270.50
2,042.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	9.46	17,635.28	19,317.32	0.02	1,682.04
1,319.000 QEP RESOURCES INC 74733V100	20.22	37,913.24	26,670.18	0.02	-11,243.06
1,804.000 QTS REALTY TRUST INC 74736A103	33.84	51,594.40	61,047.36	0.05	9,452.96
9,341.000 QUALCOMM INC 747525103	74.33	353,796.40	694,316.53	0.60	340,520.13
311.000 QUANEX BUILDING PRODUCTS CORP 747619104	18.78	4,948.01	5,840.58	0.01	892.57
1,366.000 QUANTA SERVICES INC 74762E102	28.39	31,598.99	38,780.74	0.03	7,181.75
254.000 QUEST DIAGNOSTICS INC 74834L100	67.06	14,278.45	17,033.24	0.01	2,754.79

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,239.000 QUESTAR CORP 748356102	25.28	17,824.35	31,321.92	0.03	13,497.57
6,801.000 RAIT FINANCIAL TRUST 749227609	7.67	52,146.20	52,163.67	0.05	17.47
281.000 RLJ LODGING TRUST 74965L101	33.53	4,804.00	9,421.93	0.01	4,617.93
44.000 RPC INC 749660106	13.04	661.47	573.76	0.00	-87.71
859.000 RPM INTERNATIONAL INC 749685103	50.71	24,731.52	43,559.89	0.04	18,828.37
224.000 RTI INTERNATIONAL METALS INC 74973W107	25.26	4,948.16	5,658.24	0.00	710.08
933.000 RADIAN GROUP INC 750236101	16.72	9,665.88	15,599.76	0.01	5,933.88
366.000 RALPH LAUREN CORP 751212101	185.16	30,625.05	67,768.56	0.06	37,143.51
680.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	18.74	10,145.60	12,743.20	0.01	2,597.60
845.000 RANGE RESOURCES CORP 75281A109	53.45	43,701.89	45,165.25	0.04	1,463.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
186.000 RAVEN INDUSTRIES INC 754212108	25.00	4,954.11	4,650.00	0.00	-304.11
609.000 RAYMOND JAMES FINANCIAL INC 754730109	57.29	18,702.39	34,889.61	0.03	16,187.22
51.000 RAYONIER INC 754907103	27.94	1,577.76	1,424.94	0.00	-152.82
17.000 RAYONIER ADVANCED MATERIALS IN 75508B104	22.30	564.92	379.10	0.00	-185.82
1,787.000 RAYTHEON CO 755111507	108.17	85,851.23	193,299.79	0.17	107,448.56
394.000 REALTY INCOME CORP 756109104	47.71	14,896.48	18,797.74	0.02	3,901.26
148.000 REGAL-BELOIT CORP 758750103	75.20	9,713.24	11,129.60	0.01	1,416.36
418.000 REGAL ENTERTAINMENT GROUP 758766109	21.36	4,928.22	8,928.48	0.01	4,000.26
531.000 REGENCY CENTERS CORP 758849103	63.78	21,824.10	33,867.18	0.03	12,043.08
91.000 REGENERON PHARMACEUTICALS INC 75886F107	410.25	37,896.95	37,332.75	0.03	-564.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,917.000 REGIONS FINANCIAL CORP 7591EP100	10.56	37,739.59	62,483.52	0.05	24,743.93
345.000 REINSURANCE GROUP OF AMERICA I 759351604	87.62	18,554.10	30,228.90	0.03	11,674.80
447.000 RELIANCE STEEL & ALUMINUM CO 759509102	61.27	22,028.16	27,387.69	0.02	5,359.53
345.000 RENASANT CORP 75970E107	28.93	4,988.70	9,980.85	0.01	4,992.15
2,131.000 RENTECH INC 760112102	1.26	3,324.36	2,685.06	0.00	-639.30
1,866.000 REPUBLIC SERVICES INC 760759100	40.25	46,899.63	75,106.50	0.07	28,206.87
915.000 RESMED INC 761152107	56.06	23,601.94	51,294.90	0.04	27,692.96
1,736.000 RESOURCE CAPITAL CORP 76120W302	5.04	9,773.68	8,749.44	0.01	-1,024.24
418.000 RESOURCES CONNECTION INC 76122Q105	16.45	5,082.88	6,876.10	0.01	1,793.22
384.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101	16.79	5,026.56	6,447.36	0.01	1,420.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
579.000 REXNORD CORP 76169B102	28.21	12,280.59	16,333.59	0.01	4,053.00
1,122.000 REYNOLDS AMERICAN INC 761713106	64.27	34,880.68	72,110.94	0.06	37,230.26
3,125.000 RIGEL PHARMACEUTICALS INC 766559603	2.27	9,750.00	7,093.75	0.01	-2,656.25
227.000 RIGNET INC 766582100	41.03	4,939.52	9,313.81	0.01	4,374.29
1,228.000 RINGCENTRAL INC 76680R206	14.92	16,504.32	18,321.76	0.02	1,817.44
670.000 RIVERBED TECHNOLOGY INC 768573107	20.41	9,942.80	13,674.70	0.01	3,731.90
873.000 ROBERT HALF INTERNATIONAL INC 770323103	58.38	25,047.88	50,965.74	0.04	25,917.86
824.000 ROCK-TENN CO 772739207	60.98	26,466.88	50,247.52	0.04	23,780.64
1,001.000 ROCKWELL AUTOMATION INC 773903109	111.20	57,419.76	111,311.20	0.10	53,891.44
458.000 ROCKWELL COLLINS INC 774341101	84.48	24,355.28	38,691.84	0.03	14,336.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
298.000 ROCKWOOD HOLDINGS INC 774415103	78.80	18,335.72	23,482.40	0.02	5,146.68
110.000 ROGERS CORP 775133101	81.44	4,951.10	8,958.40	0.01	4,007.30
708.000 ROSETTA STONE INC 777780107	9.76	5,210.88	6,910.08	0.01	1,699.20
139.000 ROUSE PROPERTIES INC 779287101	18.52	1,533.17	2,574.28	0.00	1,041.11
280.000 ROVI CORP 779376102	22.59	5,056.80	6,325.20	0.01	1,268.40
259.000 ROYAL GOLD INC 780287108	62.70	12,589.99	16,239.30	0.01	3,649.31
344.000 RYDER SYSTEM INC 783549108	92.85	17,888.72	31,940.40	0.03	14,051.68
488.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	52.74	13,519.13	25,737.12	0.02	12,217.99
281.000 S&T BANCORP INC 783859101	29.81	4,979.32	8,376.61	0.01	3,397.29
577.000 SBA COMMUNICATIONS CORP 78388J106	110.76	21,135.51	63,908.52	0.06	42,773.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
872.000 SEI INVESTMENTS CO 784117103	40.04	14,640.88	34,914.88	0.03	20,274.00
214.000 SJW CORP 784305104	32.12	4,962.66	6,873.68	0.01	1,911.02
686.000 SL GREEN REALTY CORP 78440X101	119.02	39,657.66	81,647.72	0.07	41,990.06
3,528.000 SLM CORP 78442P106	10.19	20,584.41	35,950.32	0.03	15,365.91
378.000 SM ENERGY CO 78454L100	38.58	24,717.42	14,583.24	0.01	-10,134.18
226.000 SPX CORP 784635104	85.92	17,678.66	19,417.92	0.02	1,739.26
483.000 SP PLUS CORP 78469C103	25.23	10,007.76	12,186.09	0.01	2,178.33
255.000 SVB FINANCIAL GROUP 78486Q101	116.07	14,614.05	29,597.85	0.03	14,983.80
865.000 SWS GROUP INC 78503N107	6.91	4,887.25	5,977.15	0.01	1,089.90
264.000 SAFEGUARD SCIENTIFICS INC 786449207	19.82	4,823.28	5,232.48	0.00	409.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
695.000 SAFEWAY INC 786514208	35.12	15,109.30	24,408.40	0.02	9,299.10
352.000 ST JOE CO/THE 790148100	18.39	5,079.36	6,473.28	0.01	1,393.92
2,129.000 ST JUDE MEDICAL INC 790849103	65.03	75,393.42	138,448.87	0.12	63,055.45
3,185.000 SALESFORCE.COM INC 79466L302	59.31	101,075.20	188,902.35	0.16	87,827.15
347.000 SALIX PHARMACEUTICALS LTD 795435106	114.94	13,220.70	39,884.18	0.03	26,663.48
1,458.000 SALLY BEAUTY HOLDINGS INC 79546E104	30.74	32,274.04	44,818.92	0.04	12,544.88
109.000 SANDERSON FARMS INC 800013104	84.03	5,261.43	9,158.73	0.01	3,897.30
1,302.000 SANDISK CORP 80004C101	97.98	40,530.22	127,569.96	0.11	87,039.74
2,318.000 SANDRIDGE ENERGY INC 80007P307	1.82	15,831.94	4,218.76	0.00	-11,613.18
276.000 SANDY SPRING BANCORP INC 800363103	26.08	4,832.76	7,198.08	0.01	2,365.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,333.000 SANMINA CORP 801056102	23.53	12,210.93	31,365.49	0.03	19,154.56
130.000 SAUL CENTERS INC 804395101	57.19	4,982.90	7,434.70	0.01	2,451.80
753.000 SCANA CORP 80589M102	60.40	27,245.81	45,481.20	0.04	18,235.39
515.000 HENRY SCHEIN INC 806407102	136.15	40,663.39	70,117.25	0.06	29,453.86
7,721.000 SCHLUMBERGER LTD 806857108	85.41	470,466.63	659,450.61	0.57	188,983.98
194.000 SCHOLASTIC CORP 807066105	36.42	4,834.48	7,065.48	0.01	2,231.00
6,043.000 CHARLES SCHWAB CORP/THE 808513105	30.19	106,767.19	182,438.17	0.16	75,670.98
190.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	42.30	5,102.45	8,037.00	0.01	2,934.55
165.000 SCIENCE APPLICATIONS INTERNATI 808625107	49.53	4,839.30	8,172.45	0.01	3,333.15
515.000 SCIENTIFIC GAMES CORP 80874P109	12.73	5,000.65	6,555.95	0.01	1,555.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
98.000 SCOTTS MIRACLE-GRO CO/THE 810186106	62.32	5,049.94	6,107.36	0.01	1,057.42
1,023.000 EW SCRIPPS CO/THE 811054402	22.35	8,646.51	22,864.05	0.02	14,217.54
711.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	75.27	37,400.17	53,516.97	0.05	16,116.80
621.000 SEACOAST BANKING CORP OF FLORI 811707801	13.75	4,685.76	8,538.75	0.01	3,852.99
315.000 SEACOR HOLDINGS INC 811904101	73.81	20,001.19	23,250.15	0.02	3,248.96
899.000 SEALED AIR CORP 81211K100	42.43	19,824.16	38,144.57	0.03	18,320.41
47.000 SEARS CANADA INC 81234D109	9.62	510.80	452.14	0.00	-58.66
311.000 SEARS HOLDINGS CORP 812350106	32.98	10,048.41	10,256.78	0.01	208.37
886.000 SEATTLE GENETICS INC 812578102	32.13	19,069.78	28,467.18	0.02	9,397.40
297.000 SELECT COMFORT CORP 81616X103	27.03	4,814.37	8,027.91	0.01	3,213.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	14.40	5,106.00	8,640.00	0.01	3,534.00
321.000 SELECTIVE INSURANCE GROUP INC 816300107	27.17	5,091.06	8,721.57	0.01	3,630.51
190.000 SEMGROUP CORP 81663A105	68.39	4,866.93	12,994.10	0.01	8,127.17
1,416.000 SEMPRA ENERGY 816851109	111.36	75,155.45	157,685.76	0.14	82,530.31
844.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	22.11	19,825.56	18,660.84	0.02	-1,164.72
136.000 SENSIENT TECHNOLOGIES CORP 81725T100	60.34	4,944.96	8,206.24	0.01	3,261.28
1,420.000 SERVICE CORP INTERNATIONAL/US 817565104	22.70	15,804.60	32,234.00	0.03	16,429.40
581.000 SERVICENOW INC 81762P102	67.85	17,406.76	39,420.85	0.03	22,014.09
2,457.000 SERVICESOURCE INTERNATIONAL IN 81763U100	4.68	9,926.28	11,498.76	0.01	1,572.48
35.000 SEVENTY SEVEN ENERGY INC 818097107	5.41	549.87	189.35	0.00	-360.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
22.000 SHERWIN-WILLIAMS CO/THE 824348106	263.04	1,217.34	5,786.88	0.01	4,569.54
458.000 SHUTTERFLY INC 82568P304	41.70	13,593.44	19,096.31	0.02	5,502.87
1,058.000 SIGMA-ALDRICH CORP 826552101	137.27	39,920.72	145,231.66	0.13	105,310.94
246.000 SIGNATURE BANK/NEW YORK NY 82669G104	125.96	13,731.72	30,986.16	0.03	17,254.44
2,717.000 SIGA TECHNOLOGIES INC 826917106	1.44	6,629.48	3,912.48	0.00	-2,717.00
248.000 SILICON LABORATORIES INC 826919102	47.62	9,936.20	11,809.76	0.01	1,873.56
294.000 SILGAN HOLDINGS INC 827048109	53.60	11,780.58	15,758.40	0.01	3,977.82
202.000 SIMMONS FIRST NATIONAL CORP 828730200	40.65	4,930.82	8,211.30	0.01	3,280.48
1,380.000 SIMON PROPERTY GROUP INC 828806109	182.11	117,345.95	251,311.80	0.22	133,965.85
338.000 SIMPLICITY BANCORP INC 828867101	17.15	4,912.76	5,796.70	0.01	883.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
168.000 SIMPSON MANUFACTURING CO INC 829073105	34.60	4,935.84	5,812.80	0.01	876.96
331.000 SIRONA DENTAL SYSTEMS INC 82966C103	87.37	17,245.10	28,919.47	0.03	11,674.37
22,006.000 SIRIUS XM HOLDINGS INC 82968B103	3.50	43,119.42	77,021.00	0.07	33,901.58
148.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	43.15	4,997.96	6,386.20	0.01	1,388.24
351.000 SKECHERS U.S.A. INC 830566105	55.25	4,794.66	19,392.75	0.02	14,598.09
4,709.000 SKILLED HEALTHCARE GROUP INC 83066R107	8.57	28,750.43	40,356.13	0.04	11,605.70
1,709.000 SKYWORKS SOLUTIONS INC 83088M102	72.71	27,531.54	124,261.39	0.11	96,729.85
912.000 AO SMITH CORP 831865209	56.41	28,189.92	51,445.92	0.04	23,256.00
312.000 JM SMUCKER CO/THE 832696405	100.98	27,727.44	31,505.76	0.03	3,778.32
159.000 SNAP-ON INC 833034101	136.74	9,926.66	21,741.66	0.02	11,815.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
229.000 SNYDER'S-LANCE INC 833551104	30.55	4,813.58	6,995.95	0.01	2,182.37
934.000 SOLAZYME INC 83415T101	2.58	10,264.66	2,409.72	0.00	-7,854.94
10.000 SOLARWINDS INC 83416B109	49.83	248.10	498.30	0.00	250.20
350.000 SOLERA HOLDINGS INC 83421A104	51.18	19,767.66	17,913.00	0.02	-1,854.66
375.000 SONIC AUTOMOTIVE INC 83545G102	27.04	5,231.25	10,140.00	0.01	4,908.75
679.000 SONOCO PRODUCTS CO 835495102	43.70	22,353.55	29,672.30	0.03	7,318.75
174.000 SOUTH STATE CORP 840441109	67.08	4,840.68	11,671.92	0.01	6,831.24
4,610.000 SOUTHERN CO/THE 842587107	49.11	162,400.39	226,397.10	0.20	63,996.71
304.892 SOUTHSIDE BANCSHARES INC 84470P109	28.91	5,063.82	8,814.43	0.01	3,750.61
3,990.000 SOUTHWEST AIRLINES CO 844741108	42.32	45,283.11	168,856.80	0.15	123,573.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
272.000 SOUTHWEST GAS CORP 844895102	61.81	10,194.56	16,812.32	0.01	6,617.76
1,484.000 SOUTHWESTERN ENERGY CO 845467109	27.29	50,408.39	40,498.36	0.04	-9,910.03
125.000 SOVRAN SELF STORAGE INC 84610H108	87.22	4,940.00	10,902.50	0.01	5,962.50
4,054.000 SPECTRA ENERGY CORP 847560109	36.30	101,840.39	147,160.20	0.13	45,319.81
363.000 SPEEDWAY MOTORSPORTS INC 847788106	21.87	5,027.55	7,938.81	0.01	2,911.26
1,117.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	43.04	22,330.82	48,075.68	0.04	25,744.86
415.000 SPIRIT AIRLINES INC 848577102	75.58	4,988.47	31,365.70	0.03	26,377.23
1,138.000 SPIRIT REALTY CAPITAL INC 84860W102	11.89	9,616.10	13,530.82	0.01	3,914.72
511.000 SPLUNK INC 848637104	58.95	23,506.00	30,123.45	0.03	6,617.45
7,545.000 SPRINT CORP 85207U105	4.15	39,156.10	31,311.75	0.03	-7,844.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,231.000 STANDARD PACIFIC CORP 85375C101	7.29	10,057.27	8,973.99	0.01	-1,083.28
1,186.000 STANLEY BLACK & DECKER INC 854502101	96.08	68,473.54	113,950.88	0.10	45,477.34
4,370.000 STARBUCKS CORP 855244109	82.05	149,663.32	358,558.50	0.31	208,895.18
554.000 STARWOOD PROPERTY TRUST INC 85571B105	23.24	11,102.16	12,874.96	0.01	1,772.80
1,042.000 STARWOOD HOTELS & RESORTS WORL 85590A401	81.07	60,007.63	84,474.94	0.07	24,467.31
1,636.000 STATE STREET CORP 857477103	78.50	97,842.15	128,426.00	0.11	30,583.85
1,291.000 STEEL DYNAMICS INC 858119100	19.74	19,704.08	25,484.34	0.02	5,780.26
617.000 STEMLINE THERAPEUTICS INC 85858C107	17.06	10,189.51	10,526.02	0.01	336.51
605.000 STERICYCLE INC 858912108	131.08	38,965.96	79,303.40	0.07	40,337.44
319.000 STERIS CORP 859152100	64.85	10,119.91	20,687.15	0.02	10,567.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
669.000 STERLING BANCORP/DE 85917A100	14.38	4,890.99	9,620.22	0.01	4,729.23
827.000 STIFEL FINANCIAL CORP 860630102	51.02	32,320.81	42,193.54	0.04	9,872.73
2,165.000 STILLWATER MINING CO 86074Q102	14.74	18,683.95	31,912.10	0.03	13,228.15
218.000 STOCK YARDS BANCORP INC 861025104	33.34	4,907.18	7,268.12	0.01	2,360.94
485.000 STONE ENERGY CORP 861642106	16.88	13,342.35	8,186.80	0.01	-5,155.55
686.000 STONEGATE BANK 861811107	29.62	17,499.86	20,319.32	0.02	2,819.46
1,240.000 STRATEGIC HOTELS & RESORTS INC 86272T106	13.23	7,576.40	16,405.20	0.01	8,828.80
2,020.000 STRYKER CORP 863667101	94.33	100,430.20	190,546.60	0.17	90,116.40
79.000 STURM RUGER & CO INC 864159108	34.63	2,193.04	2,735.77	0.00	542.73
570.000 SUFFOLK BANCORP 864739107	22.71	5,163.35	12,944.70	0.01	7,781.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
431.000 SUN BANCORP INC/NJ 86663B201	19.40	5,348.71	8,361.40	0.01	3,012.69
131.000 SUN COMMUNITIES INC 866674104	60.46	4,816.87	7,920.26	0.01	3,103.39
216.000 SUNCOKE ENERGY INC 86722A103	19.34	2,608.06	4,177.44	0.00	1,569.38
2,467.000 SUNEDISON INC 86732Y109	19.51	5,304.05	48,131.17	0.04	42,827.12
527.000 SUNPOWER CORP 867652406	25.83	10,698.10	13,612.41	0.01	2,914.31
1,376.000 SUNSTONE HOTEL INVESTORS INC 867892101	16.51	11,248.26	22,717.76	0.02	11,469.50
2,689.000 SUNTRUST BANKS INC 867914103	41.90	68,076.91	112,669.10	0.10	44,592.19
835.000 SUPERIOR ENERGY SERVICES INC 868157108	20.15	20,926.86	16,825.25	0.01	-4,101.61
2,458.000 SUSQUEHANNA BANCSHARES INC 869099101	13.43	19,416.24	33,010.94	0.03	13,594.70
633.000 SWIFT TRANSPORTATION CO 87074U101	28.63	9,944.43	18,122.79	0.02	8,178.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,825.000 SYMETRA FINANCIAL CORP 87151Q106	23.05	17,209.75	42,066.25	0.04	24,856.50
194.000 SYNAPTICS INC 87157D109	68.84	4,855.82	13,354.96	0.01	8,499.14
342.000 SYNOPSYS INC 871607107	43.47	9,919.68	14,866.74	0.01	4,947.06
1,368.000 SYNOVUS FINANCIAL CORP 87161C501	27.09	17,524.08	37,059.12	0.03	19,535.04
130.000 SYNNEX CORP 87162W100	78.16	4,956.90	10,160.80	0.01	5,203.90
1,037.000 SYNUTRA INTERNATIONAL INC 87164C102	6.08	4,979.47	6,304.96	0.01	1,325.49
1,052.000 SYSCO CORP 871829107	39.69	32,864.48	41,753.88	0.04	8,889.40
2,163.000 TCF FINANCIAL CORP 872275102	15.89	22,062.60	34,370.07	0.03	12,307.47
1,514.000 TD AMERITRADE HOLDING CORP 87236Y108	35.78	28,160.40	54,170.92	0.05	26,010.52
829.000 THL CREDIT INC 872438106	11.76	10,660.94	9,749.04	0.01	-911.90

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,255.000 872540109	TJX COS INC/THE	68.58	32,159.68	154,647.90	0.13	122,488.22
2,525.000 872590104	T-MOBILE US INC	26.94	55,914.29	68,023.50	0.06	12,109.21
468.000 87264S106	TRW AUTOMOTIVE HOLDINGS CORP	102.85	24,565.32	48,133.80	0.04	23,568.48
437.000 874054109	TAKE-TWO INTERACTIVE SOFTWARE	28.03	6,471.97	12,249.11	0.01	5,777.14
183.000 875465106	TANGER FACTORY OUTLET CENTERS	36.96	4,884.27	6,763.68	0.01	1,879.41
2,698.000 87612E106	TARGET CORP	75.91	151,033.77	204,805.18	0.18	53,771.41
82.000 87612G101	TARGA RESOURCES CORP	106.05	4,948.70	8,696.10	0.01	3,747.40
186.000 876664103	TAUBMAN CENTERS INC	76.42	7,456.74	14,214.12	0.01	6,757.38
223.000 878155100	TEAM INC	40.46	4,995.20	9,022.58	0.01	4,027.38
231.000 87817A107	TEAM HEALTH HOLDINGS INC	57.53	5,128.20	13,289.43	0.01	8,161.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
277.000 TECH DATA CORP 878237106	63.23	12,772.47	17,514.71	0.02	4,742.24
102.000 TELEDYNE TECHNOLOGIES INC 879360105	102.74	4,876.62	10,479.48	0.01	5,602.86
144.000 TELEFLEX INC 879369106	114.82	9,796.02	16,534.08	0.01	6,738.06
1,497.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.25	35,129.75	37,799.25	0.03	2,669.50
388.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	54.91	15,357.04	21,305.08	0.02	5,948.04
816.000 TENET HEALTHCARE CORP 88033G407	50.67	17,538.47	41,346.72	0.04	23,808.25
106.000 TENNANT CO 880345103	72.17	4,983.06	7,650.02	0.01	2,666.96
671.000 TENNECO INC 880349105	56.61	18,150.55	37,985.31	0.03	19,834.76
1,170.000 TERADYNE INC 880770102	19.79	16,169.40	23,154.30	0.02	6,984.90
556.000 TEREX CORP 880779103	27.88	14,190.44	15,501.28	0.01	1,310.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,392.000 TERRENO REALTY CORP 88146M101	20.63	42,955.92	49,346.96	0.04	6,391.04
267.000 TESARO INC 881569107	37.19	9,972.45	9,929.73	0.01	-42.72
437.000 TESORO CORP 881609101	74.35	9,526.60	32,490.95	0.03	22,964.35
529.000 TESLA MOTORS INC 88160R101	222.41	12,985.40	117,654.89	0.10	104,669.49
370.000 TETRA TECH INC 88162G103	26.70	8,376.80	9,879.00	0.01	1,502.20
265.000 TESSERA TECHNOLOGIES INC 88164L100	35.76	4,285.05	9,476.40	0.01	5,191.35
6,700.000 TEXAS INSTRUMENTS INC 882508104	53.47	224,685.83	358,215.50	0.31	133,529.67
1,348.000 TEXTRON INC 883203101	42.11	37,364.20	56,764.28	0.05	19,400.08
410.000 THERAVANCE INC 88338T104	14.15	8,712.50	5,801.50	0.01	-2,911.00
2,460.000 THERMO FISHER SCIENTIFIC INC 883556102	125.29	96,752.51	308,213.40	0.27	211,460.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,138.000 THOMSON REUTERS CORP 884903105	40.34	62,914.67	86,246.92	0.07	23,332.25
264.000 THOR INDUSTRIES INC 885160101	55.87	6,293.76	14,749.68	0.01	8,455.92
527.000 THORATEC CORP 885175307	32.46	14,861.40	17,106.42	0.01	2,245.02
457.000 3D SYSTEMS CORP 88554D205	32.87	15,519.99	15,021.59	0.01	-498.40
3,881.000 3M CO 88579Y101	164.32	290,438.30	637,725.92	0.55	347,287.62
203.000 TIDEWATER INC 886423102	32.41	9,728.49	6,579.23	0.01	-3,149.26
906.000 TIFFANY & CO 886547108	106.86	30,337.41	96,815.16	0.08	66,477.75
3,883.000 TILLY'S INC 886885102	9.69	31,266.30	37,626.27	0.03	6,359.97
697.000 TIME INC 887228104	24.61	8,393.70	17,153.17	0.01	8,759.47
5,580.000 TIME WARNER INC 887317303	85.42	203,652.12	476,643.60	0.41	272,991.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,675.000 TIME WARNER CABLE INC 88732J207	152.06	92,670.02	254,700.50	0.22	162,030.48
388.000 TIMKEN CO/THE 887389104	42.68	12,873.94	16,559.84	0.01	3,685.90
194.000 TIMKENSTEEL CORP 887399103	37.03	5,358.18	7,183.82	0.01	1,825.64
1,484.000 TIVO INC 888706108	11.84	18,342.24	17,570.56	0.02	-771.68
1,241.000 TOLL BROTHERS INC 889478103	34.27	27,612.41	42,529.07	0.04	14,916.66
130.000 TOMPKINS FINANCIAL CORP 890110109	55.30	5,062.20	7,189.00	0.01	2,126.80
819.000 TORCHMARK CORP 891027104	54.17	22,753.64	44,365.23	0.04	21,611.59
368.000 TORO CO/THE 891092108	63.81	10,992.16	23,482.08	0.02	12,489.92
341.000 TOWERS WATSON & CO 891894107	113.17	21,500.05	38,590.97	0.03	17,090.92
891.000 TOTAL SYSTEM SERVICES INC 891906109	33.96	19,795.33	30,258.36	0.03	10,463.03

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
249.000 TOWNE BANK/PORTSMOUTH VA 89214P109	15.12	3,215.24	3,764.88	0.00	549.64
466.000 TRACTOR SUPPLY CO 892356106	78.82	15,126.36	36,730.12	0.03	21,603.76
57.000 TRANSDIGM GROUP INC 893641100	196.35	4,891.17	11,191.95	0.01	6,300.78
2,086.000 TRAVELERS COS INC/THE 89417E109	105.85	96,978.76	220,803.10	0.19	123,824.34
85.000 TREEHOUSE FOODS INC 89469A104	85.53	4,606.15	7,270.05	0.01	2,663.90
3,717.000 TREMOR VIDEO INC 89484Q100	2.87	10,048.91	10,667.79	0.01	618.88
2.000 TREX CO INC 89531P105	42.58	25.86	85.16	0.00	59.30
273.000 TRIANGLE CAPITAL CORP 895848109	20.29	5,121.48	5,539.17	0.00	417.69
2,570.000 TRIANGLE PETROLEUM CORP 89600B201	4.78	22,836.51	12,284.60	0.01	-10,551.91
422.000 TRICO BANCSHARES 896095106	24.70	6,055.70	10,423.40	0.01	4,367.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,458.000 TRIMBLE NAVIGATION LTD 896239100	26.54	27,024.03	38,695.32	0.03	11,671.29
1,299.000 TRINITY INDUSTRIES INC 896522109	28.01	20,398.01	36,384.99	0.03	15,986.98
2,368.000 TRIQUINT SEMICONDUCTOR INC 89674K103	27.55	11,295.36	65,238.40	0.06	53,943.04
102.000 TRIUMPH GROUP INC 896818101	67.22	4,904.16	6,856.44	0.01	1,952.28
735.000 TRIPADVISOR INC 896945201	74.66	26,729.35	54,875.10	0.05	28,145.75
2,872.000 TRUECAR INC 89785L107	22.90	38,197.60	65,768.80	0.06	27,571.20
345.000 TRUEBLUE INC 89785X101	22.25	5,023.20	7,676.25	0.01	2,653.05
326.000 TRULIA INC 897888103	46.03	10,011.46	15,005.78	0.01	4,994.32
150.000 TRUSTMARK CORP 898402102	24.54	3,406.50	3,681.00	0.00	274.50
634.000 TUMI HOLDINGS INC 89969Q104	23.73	12,768.76	15,044.82	0.01	2,276.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
314.000 TUPPERWARE BRANDS CORP 899896104	63.00	14,974.66	19,782.00	0.02	4,807.34
11,508.000 TWENTY-FIRST CENTURY FOX INC 90130A101	38.41	197,578.78	441,964.74	0.38	244,385.96
1,632.000 TWITTER INC 90184L102	35.87	60,563.52	58,539.84	0.05	-2,023.68
775.000 TWO HARBORS INVESTMENT CORP 90187B101	10.02	8,052.25	7,765.50	0.01	-286.75
86.000 TYLER TECHNOLOGIES INC 902252105	109.44	4,999.18	9,411.84	0.01	4,412.66
2,338.000 TYSON FOODS INC 902494103	40.09	38,339.08	93,730.42	0.08	55,391.34
1,181.000 UDR INC 902653104	30.82	26,938.61	36,398.42	0.03	9,459.81
286.000 UGI CORP 902681105	37.98	5,960.24	10,862.28	0.01	4,902.04
190.000 UMB FINANCIAL CORP 902788108	56.89	7,607.60	10,809.10	0.01	3,201.50
4,906.000 US BANCORP/MN 902973304	44.95	147,589.55	220,524.70	0.19	72,935.15

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
183.000 USANA HEALTH SCIENCES INC 90328M107	102.59	14,231.91	18,773.97	0.02	4,542.06
378.000 USG CORP 903293405	27.99	9,869.58	10,580.22	0.01	710.64
412.000 US SILICA HOLDINGS INC 90346E103	25.69	4,865.72	10,584.28	0.01	5,718.56
269.000 ULTA SALON COSMETICS & FRAGRAN 90384S303	127.84	16,901.27	34,388.96	0.03	17,487.69
269.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	146.82	23,379.35	39,493.24	0.03	16,113.89
580.000 ULTRA PETROLEUM CORP 903914109	13.16	9,816.35	7,632.80	0.01	-2,183.55
2,104.000 UMPQUA HOLDINGS CORP 904214103	17.01	22,409.37	35,789.04	0.03	13,379.67
1,439.000 UNDER ARMOUR INC 904311107	67.90	29,768.33	97,708.10	0.08	67,939.77
97.000 UNIFIRST CORP/MA 904708104	121.45	4,938.27	11,780.65	0.01	6,842.38
802.000 UNION BANKSHARES CORP 90539J109	24.08	9,587.27	19,312.16	0.02	9,724.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,830.000 UNION PACIFIC CORP 907818108	119.13	83,603.92	456,267.90	0.40	372,663.98
100.000 UNIT CORP 909218109	34.10	4,463.00	3,410.00	0.00	-1,053.00
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	18.94	5,094.07	14,640.62	0.01	9,546.55
259.000 UNITED BANKSHARES INC/WV 909907107	37.45	6,081.32	9,699.55	0.01	3,618.23
1,783.000 UNITED CONTINENTAL HOLDINGS IN 910047109	66.89	43,817.39	119,264.87	0.10	75,447.48
942.000 UNITED FINANCIAL BANCORP INC 910304104	14.36	9,977.00	13,527.12	0.01	3,550.12
277.000 UNITED FIRE GROUP INC 910340108	29.73	4,855.81	8,235.21	0.01	3,379.40
322.000 UNITED NATURAL FOODS INC 911163103	77.33	14,770.35	24,898.65	0.02	10,128.30
118.000 UNITED ONLINE INC 911268209	14.55	1,015.05	1,716.90	0.00	701.85
3,798.000 UNITED PARCEL SERVICE INC 911312106	111.17	278,142.89	422,223.66	0.37	144,080.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
789.000 UNITED RENTALS INC 911363109	102.01	27,392.69	80,485.89	0.07	53,093.20
469.000 UNITED STATES STEEL CORP 912909108	26.74	9,824.69	12,541.06	0.01	2,716.37
194.000 UNITED STATIONERS INC 913004107	42.16	6,613.46	8,179.04	0.01	1,565.58
5,059.000 UNITED TECHNOLOGIES CORP 913017109	115.00	322,158.63	581,785.00	0.51	259,626.37
548.000 UNITED THERAPEUTICS CORP 91307C102	129.49	24,908.59	70,960.52	0.06	46,051.93
5,552.000 UNITEDHEALTH GROUP INC 91324P102	101.09	275,245.28	561,251.68	0.49	286,006.40
537.000 UNITIL CORP 913259107	36.67	14,936.01	19,691.79	0.02	4,755.78
184.000 UNIVERSAL FOREST PRODUCTS INC 913543104	53.20	4,852.08	9,788.80	0.01	4,936.72
410.000 UNIVERSAL HEALTH SERVICES INC 913903100	111.26	24,507.64	45,616.60	0.04	21,108.96
2,183.000 UNUM GROUP 91529Y106	34.88	42,731.57	76,143.04	0.07	33,411.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
477.000 URBAN OUTFITTERS INC 917047102	35.13	14,707.10	16,757.01	0.01	2,049.91
228.000 VCA INC 918194101	48.77	5,002.32	11,119.56	0.01	6,117.24
1,653.000 VF CORP 918204108	74.90	62,918.13	123,809.70	0.11	60,891.57
185.000 VSE CORP 918284100	65.90	4,713.80	12,191.50	0.01	7,477.70
684.000 VOXX INTERNATIONAL CORP 91829F104	8.76	5,034.24	5,991.84	0.01	957.60
208.000 VAIL RESORTS INC 91879Q109	91.13	9,195.68	18,955.04	0.02	9,759.36
2,657.000 VALERO ENERGY CORP 91913Y100	49.50	76,545.87	131,521.50	0.11	54,975.63
237.000 VALMONT INDUSTRIES INC 920253101	127.00	25,810.98	30,099.00	0.03	4,288.02
140.000 VALSPAR CORP/THE 920355104	86.48	5,037.20	12,107.20	0.01	7,070.00
370.000 VANTIV INC 92210H105	33.92	10,019.60	12,550.40	0.01	2,530.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
998.000 VARIAN MEDICAL SYSTEMS INC 92220P105	86.51	48,407.99	86,336.98	0.08	37,928.99
92.000 VECTRUS INC 92242T101	27.40	1,180.67	2,520.80	0.00	1,340.13
479.000 VENTAS INC 92276F100	71.70	18,353.09	34,344.30	0.03	15,991.21
1,225.000 VERISIGN INC 92343E102	57.00	28,840.42	69,825.00	0.06	40,984.58
17,740.000 VERIZON COMMUNICATIONS INC 92343V104	46.78	626,770.29	829,877.20	0.72	203,106.91
145.000 VERINT SYSTEMS INC 92343X100	58.28	5,067.75	8,450.60	0.01	3,382.85
45.000 VERITIV CORP 923454102	51.87	1,140.41	2,334.15	0.00	1,193.74
740.000 VERISK ANALYTICS INC 92345Y106	64.05	36,444.00	47,397.00	0.04	10,953.00
1,450.000 VERTEX PHARMACEUTICALS INC 92532F100	118.80	59,787.33	172,260.00	0.15	112,472.67
117.000 VIASAT INC 92552V100	63.03	4,891.77	7,374.51	0.01	2,482.74

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,184.000 VIACOM INC 92553P201	75.25	118,909.35	239,596.00	0.21	120,686.65
367.000 VIEWPOINT FINANCIAL GROUP INC 92672A101	23.85	4,965.51	8,752.95	0.01	3,787.44
2,125.000 VISA INC 92826C839	262.20	189,018.75	557,175.00	0.48	368,156.25
1,523.000 VISHAY INTERTECHNOLOGY INC 928298108	14.15	14,377.12	21,550.45	0.02	7,173.33
85.000 VISTEON CORP 92839U206	106.86	4,961.45	9,083.10	0.01	4,121.65
304.000 VLASIC FOODS INTL INC COM 928559103	10.56	3,211.50	3,211.50	0.00	0.00
170.000 VMWARE INC 928563402	82.52	15,084.55	14,028.40	0.01	-1,056.15
5,930.000 VONAGE HOLDINGS CORP 92886T201	3.81	11,207.70	22,593.30	0.02	11,385.60
333.000 VORNADO REALTY TRUST 929042109	117.71	27,618.09	39,197.43	0.03	11,579.34
3,344.000 VRINGO INC 92911N104	0.55	10,032.00	1,839.20	0.00	-8,192.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
664.000 VULCAN MATERIALS CO 929160109	65.73	36,410.98	43,644.72	0.04	7,233.74
90.000 WD-40 CO 929236107	85.08	4,888.80	7,657.20	0.01	2,768.40
132.000 WGL HOLDINGS INC 92924F106	54.62	4,971.12	7,209.84	0.01	2,238.72
213.000 WABCO HOLDINGS INC 92927K102	104.78	14,611.56	22,318.14	0.02	7,706.58
128.000 WSFS FINANCIAL CORP 929328102	76.89	4,825.60	9,841.92	0.01	5,016.32
1,221.000 WABASH NATIONAL CORP 929566107	12.36	10,036.73	15,091.56	0.01	5,054.83
102.000 WABTEC CORP/DE 929740108	86.89	5,002.59	8,862.78	0.01	3,860.19
122.000 WADDELL & REED FINANCIAL INC 930059100	49.82	4,976.38	6,078.04	0.01	1,101.66
8,270.000 WAL-MART STORES INC 931142103	85.88	410,513.69	710,227.60	0.62	299,713.91
5,156.000 WALGREENS BOOTS ALLIANCE INC 931427108	76.20	231,071.61	392,887.20	0.34	161,815.59

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,708.000 WALTER INVESTMENT MANAGEMENT C 93317W102	16.51	50,437.24	28,199.08	0.02	-22,238.16
664.000 WASHINGTON FEDERAL INC 938824109	22.15	13,638.56	14,707.60	0.01	1,069.04
691.000 WASHINGTON PRIME GROUP INC 939647103	17.22	7,332.12	11,899.02	0.01	4,566.90
218.000 WASHINGTON TRUST BANCORP INC 940610108	40.18	4,848.32	8,759.24	0.01	3,910.92
675.000 WASTE CONNECTIONS INC 941053100	43.99	21,100.50	29,693.25	0.03	8,592.75
816.000 WASTE MANAGEMENT INC 94106L109	51.32	29,318.88	41,877.12	0.04	12,558.24
95.000 WATERS CORP 941848103	112.72	8,628.85	10,708.40	0.01	2,079.55
70.000 WATSCO INC 942622200	107.00	5,804.40	7,490.00	0.01	1,685.60
149.000 WATTS WATER TECHNOLOGIES INC 942749102	63.44	4,936.37	9,452.56	0.01	4,516.19
784.000 WAUSAU PAPER CORP 943315101	11.37	5,080.32	8,914.08	0.01	3,833.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
427.000 WEB.COM GROUP INC 94733A104	18.99	10,410.26	8,108.73	0.01	-2,301.53
696.000 WEBSTER FINANCIAL CORP 947890109	32.53	13,671.32	22,640.88	0.02	8,969.56
780.000 WEINGARTEN REALTY INVESTORS 948741103	34.92	18,166.20	27,237.60	0.02	9,071.40
130.000 WEIS MARKETS INC 948849104	47.82	4,803.50	6,216.60	0.01	1,413.10
253.000 WELLCARE HEALTH PLANS INC 94946T106	82.06	12,419.77	20,761.18	0.02	8,341.41
27,537.000 WELLS FARGO & CO 949746101	54.82	962,861.16	1,509,578.34	1.31	546,717.18
3,177.000 WENDY'S CO/THE 95058W100	9.03	14,804.82	28,688.31	0.02	13,883.49
261.000 WESBANCO INC 950810101	34.80	4,909.41	9,082.80	0.01	4,173.39
551.000 WESCO INTERNATIONAL INC 95082P105	76.21	19,494.38	41,991.71	0.04	22,497.33
164.000 WEST PHARMACEUTICAL SERVICES I 955306105	53.24	4,991.34	8,731.36	0.01	3,740.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
73.000 WESTAMERICA BANCORPORATION 957090103	49.02	3,513.49	3,578.46	0.00	64.97
648.000 WESTAR ENERGY INC 95709T100	41.24	19,968.29	26,723.52	0.02	6,755.23
729.000 WESTERN ALLIANCE BANCORP 957638109	27.80	4,891.59	20,266.20	0.02	15,374.61
3,722.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105	14.70	52,852.40	54,713.40	0.05	1,861.00
1,442.000 WESTERN DIGITAL CORP 958102105	110.70	39,410.75	159,629.40	0.14	120,218.65
313.000 WESTERN REFINING INC 959319104	37.78	5,086.25	11,825.14	0.01	6,738.89
472.000 WESTLAKE CHEMICAL CORP 960413102	61.09	18,799.76	28,834.48	0.03	10,034.72
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	61.82	4,885.65	8,345.70	0.01	3,460.05
229.000 WEX INC 96208T104	98.92	11,216.42	22,652.68	0.02	11,436.26
3,380.000 WEYERHAEUSER CO 962166104	35.89	52,540.63	121,308.20	0.11	68,767.57

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
453.000 WHIRLPOOL CORP 963320106	193.74	38,455.39	87,764.22	0.08	49,308.83
390.000 WHITESTONE REIT 966084204	15.11	4,952.06	5,892.90	0.01	940.84
674.000 WHITEWAVE FOODS CO/THE 966244105	34.99	6,877.98	23,583.26	0.02	16,705.28
1,043.000 WHITING PETROLEUM CORP 966387102	33.00	45,708.96	34,419.00	0.03	-11,289.96
1,188.000 WHOLE FOODS MARKET INC 966837106	50.42	36,596.57	59,898.96	0.05	23,302.39
1,425.000 WILLBROS GROUP INC 969203108	6.27	5,157.93	8,934.75	0.01	3,776.82
3,711.000 WILLIAMS COS INC/THE 969457100	44.94	72,216.83	166,772.34	0.14	94,555.51
553.000 WILLIAMS-SONOMA INC 969904101	75.68	19,887.91	41,851.04	0.04	21,963.13
393.000 WINTHROP REALTY TRUST 976391300	15.59	4,995.03	6,126.87	0.01	1,131.84
390.000 WINTRUST FINANCIAL CORP 97650W108	46.76	11,633.70	18,236.40	0.02	6,602.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,104.000 WISCONSIN ENERGY CORP 976657106	52.74	46,908.39	110,964.96	0.10	64,056.57
248.000 WOLVERINE WORLD WIDE INC 978097103	29.47	5,023.24	7,308.56	0.01	2,285.32
365.000 WOODWARD INC 980745103	49.23	11,815.05	17,968.95	0.02	6,153.90
195.000 WORKDAY INC 98138H101	81.61	15,910.05	15,913.95	0.01	3.90
94.000 WORLD ACCEPTANCE CORP 981419104	79.45	5,884.40	7,468.30	0.01	1,583.90
227.000 WORLD FUEL SERVICES CORP 981475106	46.93	7,792.91	10,653.11	0.01	2,860.20
342.000 WORTHINGTON INDUSTRIES INC 981811102	30.09	6,730.56	10,290.78	0.01	3,560.22
1,286.000 WPX ENERGY INC 98212B103	11.63	16,859.82	14,956.18	0.01	-1,903.64
341.000 WRIGHT MEDICAL GROUP INC 98235T107	26.87	4,934.27	9,162.67	0.01	4,228.40
1,042.000 WYNDHAM WORLDWIDE CORP 98310W108	85.76	37,453.86	89,361.92	0.08	51,908.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
295.000 WYNN RESORTS LTD 983134107	148.76	33,810.89	43,884.20	0.04	10,073.31
1,678.000 XILINX INC 983919101	43.29	42,099.64	72,640.62	0.06	30,540.98
6,441.000 XEROX CORP 984121103	13.86	52,222.05	89,272.26	0.08	37,050.21
1,230.000 XYLEM INC/NY 98419M100	38.07	33,095.58	46,826.10	0.04	13,730.52
2,312.000 XOOM CORP 98419Q101	17.51	60,320.08	40,483.12	0.04	-19,836.96
1,702.000 YRC WORLDWIDE INC 984249607	22.49	47,894.28	38,277.98	0.03	-9,616.30
4,234.000 YAHOO! INC 984332106	50.51	94,320.50	213,859.34	0.19	119,538.84
322.000 YELP INC 985817105	54.73	11,231.36	17,623.06	0.02	6,391.70
503.000 YORK WATER CO/THE 987184108	23.21	8,910.09	11,674.63	0.01	2,764.54
1,359.000 YUM! BRANDS INC 988498101	72.85	35,769.35	99,003.15	0.09	63,233.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,927.000 YUME INC 98872B104	5.04	40,730.76	34,912.08	0.03	-5,818.68
745.000 ZEBRA TECHNOLOGIES CORP 989207105	77.41	22,305.30	57,670.45	0.05	35,365.15
178.000 ZILLOW INC 98954A107	105.89	9,994.70	18,848.42	0.02	8,853.72
1,270.000 ZIMMER HOLDINGS INC 98956P102	113.42	82,266.71	144,043.40	0.13	61,776.69
1,713.000 ZIONS BANCORPORATION 989701107	28.51	26,568.63	48,837.63	0.04	22,269.00
1,465.000 ZULILY INC 989774104	23.40	56,688.03	34,281.00	0.03	-22,407.03
2,994.000 ZOGENIX INC 98978L105	1.37	5,080.22	4,101.78	0.00	-978.44
3,400.000 ZYNGA INC 98986T108	2.66	8,364.00	9,044.00	0.01	680.00
730.000 GYRODYNE CO OF AMERICA INC 99VVAYVN1 2	10.88	7,945.67	7,945.67	0.01	0.00
67.000 GYRODYNE SPECIAL DIST LLC 99VVAZQP9	20.70	1,386.90	1,386.90	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
618.000 ACTAVIS PLC G0083B108	257.41	102,375.63	159,079.38	0.14	56,703.75
401.000 AIRCASTLE LTD G0129K104	21.37	4,896.21	8,569.37	0.01	3,673.16
978.000 ALKERMES PLC G01767105	58.56	17,198.90	57,271.68	0.05	40,072.78
726.000 ALLEGION PLC G0176J109	55.46	15,000.95	40,263.96	0.03	25,263.01
985.000 AMDOCS LTD G02602103	46.66	29,981.22	45,955.18	0.04	15,973.96
1,851.000 AON PLC G0408V102	94.83	90,717.51	175,530.33	0.15	84,812.82
1,403.000 ARCH CAPITAL GROUP LTD G0450A105	59.10	35,251.56	82,917.30	0.07	47,665.74
189.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	55.47	4,881.35	10,483.83	0.01	5,602.48
286.000 ASPEN INSURANCE HOLDINGS LTD G05384105	43.77	7,107.10	12,518.22	0.01	5,411.12
1,919.000 ASSURED GUARANTY LTD G0585R106	25.99	26,139.79	49,874.81	0.04	23,735.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
770.000 AXIS CAPITAL HOLDINGS LTD G0692U109	51.09	23,669.80	39,339.30	0.03	15,669.50
190.000 ENERGY XXI LTD G10082140	3.26	4,007.10	619.40	0.00	-3,387.70
3,646.000 ACCENTURE PLC G1151C101	89.31	155,693.76	325,624.26	0.28	169,930.50
1,750.000 BELMOND LTD G1154H107	12.37	14,284.86	21,647.50	0.02	7,362.64
933.000 BUNGE LTD G16962105	90.91	57,873.99	84,819.03	0.07	26,945.04
551.000 CONSOLIDATED WATER CO LTD G23773107	10.68	5,052.67	5,884.68	0.01	832.01
3,156.000 COVIDIEN PLC G2554F113	102.28	123,219.65	322,795.68	0.28	199,576.03
1,495.000 DELPHI AUTOMOTIVE PLC G27823106	72.72	52,199.52	108,716.40	0.09	56,516.88
2,412.000 EATON CORP PLC G29183103	67.96	124,169.75	163,919.52	0.14	39,749.77
696.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	59.84	25,598.88	41,648.64	0.04	16,049.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
653.000 ENDO INTERNATIONAL PLC G30401106	72.12	20,087.07	47,094.36	0.04	27,007.29
50.000 ENSTAR GROUP LTD G3075P101	152.89	5,024.00	7,644.50	0.01	2,620.50
268.000 EVEREST RE GROUP LTD G3223R108	170.30	24,972.24	45,640.40	0.04	20,668.16
2,546.000 FRUIT OF THE LOOM INC CL A G3682L105	8.49	21,603.27	21,603.27	0.02	0.00
183.000 HELEN OF TROY LTD G4388N106	65.06	5,927.37	11,905.98	0.01	5,978.61
653.000 HERBALIFE LTD G4412G101	37.70	24,980.22	24,618.10	0.02	-362.12
2,177.000 INGERSOLL-RAND PLC G47791101	63.39	59,317.31	138,000.03	0.12	78,682.72
938.000 WEATHERFORD INTERNATIONAL PLC G48833100	11.45	13,492.38	10,740.10	0.01	-2,752.28
3,034.000 INVESCO LTD G491BT108	39.52	75,689.72	119,903.68	0.10	44,213.96
454.000 JAZZ PHARMACEUTICALS PLC G50871105	163.73	22,974.96	74,333.42	0.06	51,358.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
306.000 LIBERTY GLOBAL PLC G5480U104	50.21	4,556.03	15,362.73	0.01	10,806.70
395.000 LIBERTY GLOBAL PLC G5480U120	48.31	6,915.01	19,082.45	0.02	12,167.44
529.000 MALLINCKRODT PLC G5785G107	99.03	21,815.07	52,386.87	0.05	30,571.80
2,368.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	14.50	23,621.38	34,336.00	0.03	10,714.62
1,172.000 MICHAEL KORS HOLDINGS LTD G60754101	75.10	62,911.35	88,017.20	0.08	25,105.85
371.000 MONTPELIER RE HOLDINGS LTD G62185106	35.82	6,396.04	13,289.22	0.01	6,893.18
1,215.000 NABORS INDUSTRIES LTD G6359F103	12.98	19,331.46	15,770.70	0.01	-3,560.76
1,541.000 NORDIC AMERICAN TANKERS LTD G65773106	10.07	12,882.76	15,517.87	0.01	2,635.11
248.000 PARTNERRE LTD G6852T105	114.13	16,369.58	28,304.24	0.02	11,934.66
152.000 PLATINUM UNDERWRITERS HOLDINGS G7127P100	73.42	4,892.88	11,159.84	0.01	6,266.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
71.000 RENAISSANCERE HOLDINGS LTD G7496G103	97.22	4,891.19	6,902.62	0.01	2,011.43
1,399.000 PENTAIR PLC G7S00T104	66.42	52,545.31	92,921.58	0.08	40,376.27
1,284.000 SHIP FINANCE INTERNATIONAL LTD G81075106	14.12	13,969.92	18,130.08	0.02	4,160.16
806.000 SIGNET JEWELERS LTD G81276100	131.57	25,872.60	106,045.42	0.09	80,172.82
117.000 THERAVANCE BIOPHARMA INC G8807B106	14.92	2,294.37	1,745.64	0.00	-548.73
875.000 TYCO INTERNATIONAL PLC G91442106	43.86	16,096.31	38,377.50	0.03	22,281.19
294.000 VALIDUS HOLDINGS LTD G9319H102	41.56	8,822.94	12,218.64	0.01	3,395.70
5,494.000 VANTAGE DRILLING CO G93205113	0.49	10,273.78	2,686.57	0.00	-7,587.21
217.000 GOLAR LNG LTD G9456A100	36.47	6,989.57	7,913.99	0.01	924.42
12.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	630.11	4,836.12	7,561.32	0.01	2,725.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,082.000 XL GROUP PLC G98290102	34.37	43,966.30	71,558.34	0.06	27,592.04
1,179.000 ACE LTD H0023R105	114.88	64,271.22	135,443.52	0.12	71,172.30
15.000 GARMIN LTD H2906T109	52.83	471.00	792.45	0.00	321.45
77.000 STRATASYS LTD M85548101	83.11	5,299.91	6,399.47	0.01	1,099.56
209.000 ASML HOLDING NV N07059210	107.83	8,663.83	22,536.47	0.02	13,872.64
150.000 CIMPRESS NV N20146101	74.84	5,083.50	11,226.00	0.01	6,142.50
1,497.000 LYONDELLBASELL INDUSTRIES NV N53745100	79.39	68,057.05	118,846.83	0.10	50,789.78
758.000 NIELSEN NV N63218106	44.73	24,234.23	33,905.34	0.03	9,671.11
806.000 BANCO LATINOAMERICANO DE COMER P16994132	30.10	13,677.82	24,260.60	0.02	10,582.78
273.000 COPA HOLDINGS SA P31076105	103.64	20,491.32	28,293.72	0.02	7,802.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
919.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	82.43	24,280.67	75,753.17	0.07	51,472.50
1,413.000 AVAGO TECHNOLOGIES LTD Y0486S104	100.59	50,153.85	142,133.67	0.12	91,979.82
13.000 NORDIC AMERICAN OFFSHORE LTD Y6366T112	12.28	259.73	159.64	0.00	-100.09
1,000.000 SCORPIO TANKERS INC Y7542C106	8.69	4,960.00	8,690.00	0.01	3,730.00
159.000 TEEKAY CORP Y8564W103	50.89	4,824.06	8,091.51	0.01	3,267.45
1,748.000 TEEKAY TANKERS LTD Y8565N102	5.06	5,611.08	8,844.88	0.01	3,233.80
TOTAL EQUITY U.S. DOLLAR		**62,517,212.92**	**114,850,310.65**	**99.83**	**52,333,097.73**
FIXED INCOME SECURITIES					
14.000 GYRODYNE CO OF AMERICA 999K25527 5.000% 06/30/2017 DD 06/16/14	1,064.71	149.06	149.06	0.00	0.00
TOTAL ASSETS U.S. DOLLAR		**62,717,242.31**	**115,050,340.04**	**100.00**	**52,333,097.73**
TOTAL ASSETS		**62,717,242.31**	**115,050,340.04**	**100.00**	**52,333,097.73**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,361,735.180 FIDELITY INSTL MM PRIME 690 996199196	100.00	1,361,735.18	1,361,735.18	4.43	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	104.65	100,000.00	104,650.00	0.34	4,650.00
150,000.000 ADS WASTE HOLDINGS INC 00101NAB3 8.250% 10/01/2020 DD 10/01/13	100.00	154,168.74	150,000.00	0.49	-4,168.74
150,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	99.25	152,595.82	148,875.00	0.48	-3,720.82
200,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13	107.75	218,478.66	215,500.00	0.70	-2,978.66
100,000.000 AFFINIA GROUP INC 00828BAL9 7.750% 05/01/2021 DD 11/01/13	103.00	102,175.76	103,000.00	0.34	824.24
90,000.000 AIR MEDICAL GROUP HOLDINGS INC 009127AB7 9.250% 11/01/2018 DD 10/22/10	104.25	90,000.00	93,825.00	0.31	3,825.00
175,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12	102.25	175,985.48	178,937.50	0.58	2,952.02
100,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	103.00	103,236.84	103,000.00	0.34	-236.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
141,000.000 ALLISON TRANSMISSION INC 144A 019736AC1 7.125% 05/15/2019 DD 05/06/11	104.63	146,301.76	147,521.25	0.48	1,219.49
150,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13	84.75	153,700.46	127,125.00	0.41	-26,575.46
100,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13	105.00	105,274.81	105,000.00	0.34	-274.81
150,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	100.50	150,485.28	150,750.00	0.49	264.72
250,000.000 PINNACLE ENTERTAINMENT INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11	104.25	254,754.17	260,622.50	0.85	5,868.33
125,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	103.50	125,000.00	129,375.00	0.42	4,375.00
250,000.000 ANCESTRY.COM INC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13	98.00	256,237.03	245,000.00	0.80	-11,237.03
275,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11	104.00	285,525.42	286,000.00	0.93	474.58
149,250.000 ATKORE 4/14 COV-LITE TL 04765BAD4	97.88	148,578.49	146,078.44	0.48	-2,500.05
150,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12	91.00	155,082.95	136,500.00	0.44	-18,582.95

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 BERRY PETROLEUM CO LLC 085789AE5 6.750% 11/01/2020 DD 11/01/10	80.00	158,837.29	120,000.00	0.39	-38,837.29
100,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13	75.00	99,854.45	75,000.00	0.24	-24,854.45
150,000.000 BIOMET INC 090613AH3 6.500% 10/01/2020 DD 04/01/13	105.50	151,946.08	158,250.00	0.51	6,303.92
125,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.00	125,000.00	127,500.00	0.41	2,500.00
150,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	90.00	150,000.00	135,000.00	0.44	-15,000.00
100,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11	105.00	105,341.19	105,000.00	0.34	-341.19
125,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAX1 6.625% 01/31/2022 DD 01/26/12	106.25	125,245.89	132,812.50	0.43	7,566.61
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12	97.75	50,000.00	48,875.00	0.16	-1,125.00
300,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14	100.50	300,000.00	301,500.00	0.98	1,500.00
60,000.000 CDW LLC / CDW FINANCE CORP 12513GAX7 8.500% 04/01/2019 DD 10/01/11	105.38	63,143.15	63,225.00	0.21	81.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12	106.75	157,673.64	160,125.00	0.52	2,451.36
100,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	103.50	103,287.99	103,500.00	0.34	212.01
100,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	110.00	100,278.77	110,000.00	0.36	9,721.23
225,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	101.25	225,000.00	227,812.50	0.74	2,812.50
200,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	101.00	203,226.68	202,000.00	0.66	-1,226.68
100,000.000 CASCADES INC 146900AL9 7.875% 01/15/2020 DD 12/23/09	104.00	100,816.14	104,000.00	0.34	3,183.86
200,000.000 CCOH SAFARI LLC 14987EAA5 5.500% 12/01/2022 DD 11/05/14	101.50	197,261.30	203,000.00	0.66	5,738.70
275,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	103.75	281,753.35	285,312.50	0.93	3,559.15
175,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.50	179,082.55	181,125.00	0.59	2,042.45
150,000.000 CHEMTURA CORP 163893AD2 5.750% 07/15/2021 DD 07/23/13	97.50	153,372.16	146,250.00	0.48	-7,122.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
48,000.000 CINCINNATI BELL INC 171871AM8 8.750% 03/15/2018 DD 03/15/10	102.75	48,419.25	49,320.00	0.16	900.75
100,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	109.50	107,493.13	109,500.00	0.36	2,006.87
100,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	100.50	100,027.48	100,500.00	0.33	472.52
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	99.75	250,152.05	249,375.00	0.81	-777.05
150,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	105.25	156,027.83	157,875.00	0.51	1,847.17
100,000.000 COMMSCOPE HOLDING CO INC 144A 20337XAA7 6.625% 06/01/2020 DD 05/28/13	103.00	100,000.00	103,000.00	0.34	3,000.00
84,000.000 CGG SA 204386AK2 7.750% 05/15/2017 DD 02/09/07	86.00	83,962.92	72,240.00	0.24	-11,722.92
200,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	101.75	204,769.68	203,500.00	0.66	-1,269.68
200,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12	102.00	207,471.40	204,000.00	0.66	-3,471.40
175,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	106.75	176,079.15	186,812.50	0.61	10,733.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 DANA HOLDING CORP 235825AE6 5.500% 12/15/2024 DD 12/09/14	101.00	200,000.00	202,000.00	0.66	2,000.00
175,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAM0 6.625% 11/01/2020 DD 10/20/10	105.00	175,209.42	183,750.00	0.60	8,540.58
125,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	106.00	127,632.16	132,500.00	0.43	4,867.84
100,000.000 DIAMONDBACK ENERGY INC 25278XAB5 7.625% 10/01/2021 DD 10/01/14	97.63	100,000.00	97,625.00	0.32	-2,375.00
200,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	113.50	201,709.84	227,000.00	0.74	25,290.16
75,000.000 DISH DBS CORP 25470XAE5 6.750% 06/01/2021 DD 05/05/11	107.50	77,267.08	80,625.00	0.26	3,357.92
100,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12	96.75	101,771.78	96,750.00	0.31	-5,021.78
150,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	99.75	150,639.91	149,625.00	0.49	-1,014.91
300,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13	107.25	313,753.07	321,750.00	1.05	7,996.93
100,000.000 DUPONT FABROS TECHNOLOGY LP 26613TAE0 5.875% 09/15/2021 DD 09/24/13	101.88	104,429.38	101,875.00	0.33	-2,554.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	95.00	98,521.84	95,000.00	0.31	-3,521.84
150,000.000 DYNEGY FINANCE I/II INC 144A 26818AAA2 6.750% 11/01/2019 DD 10/27/14	101.75	150,000.00	152,625.00	0.50	2,625.00
150,000.000 EAGLE SPINCO INC 269871AB5 4.625% 02/15/2021 DD 02/15/14	94.75	146,943.63	142,125.00	0.46	-4,818.63
150,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAA8 7.000% 08/15/2021 DD 08/09/13	88.50	159,921.13	132,750.00	0.43	-27,171.13
150,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13	100.00	150,000.00	150,000.00	0.49	0.00
150,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAB0 7.000% 07/15/2019 DD 05/06/14	104.38	161,631.44	156,562.50	0.51	-5,068.94
150,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	101.50	152,854.16	152,250.00	0.50	-604.16
150,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	101.25	150,000.00	151,875.00	0.49	1,875.00
150,000.000 EQUINIX INC 29444UAP1 5.750% 01/01/2025 DD 11/20/14	100.88	150,000.00	151,312.50	0.49	1,312.50
175,000.000 EXTERRAN HOLDINGS INC 30225XAC7 7.250% 12/01/2018 DD 12/01/11	98.00	175,000.00	171,500.00	0.56	-3,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11	91.00	106,108.22	91,000.00	0.30	-15,108.22
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	102.25	150,000.00	153,375.00	0.50	3,375.00
175,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	99.00	175,000.00	173,250.00	0.56	-1,750.00
150,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	91.50	150,000.00	137,250.00	0.45	-12,750.00
100,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12	108.50	100,000.00	108,500.00	0.35	8,500.00
150,000.000 FRESENIUS MED CARE II 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.50	150,000.00	150,750.00	0.49	750.00
150,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	111.50	154,824.70	167,250.00	0.54	12,425.30
175,000.000 GEO GROUP INC/THE 36159RAE3 6.625% 02/15/2021 DD 08/15/11	104.75	175,000.00	183,312.50	0.60	8,312.50
200,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	99.00	205,160.48	198,000.00	0.64	-7,160.48
150,000.000 GATES GLOBAL LLC / GATES 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14	95.77	150,000.00	143,655.00	0.47	-6,345.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	99.75	172,736.69	174,562.50	0.57	1,825.81
100,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BB6 8.250% 08/15/2020 DD 08/13/10	106.00	108,269.00	106,000.00	0.34	-2,269.00
175,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BD2 6.500% 03/01/2021 DD 02/25/13	106.00	175,973.24	185,500.00	0.60	9,526.76
150,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12	103.00	157,025.43	154,500.00	0.50	-2,525.43
200,000.000 GROUP 1 AUTOMOTIVE INC 144A 398905AH2 5.000% 06/01/2022 DD 06/02/14	97.75	200,000.00	195,500.00	0.64	-4,500.00
125,000.000 GULFMARK OFFSHORE INC 402629AG4 6.375% 03/15/2022 DD 09/15/12	74.50	125,696.54	93,125.00	0.30	-32,571.54
100,000.000 HCA INC 404119AP4 6.375% 01/15/2015 DD 11/19/04	100.00	99,995.21	100,000.00	0.33	4.79
100,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11	114.25	100,000.00	114,250.00	0.37	14,250.00
100,000.000 HCA HOLDINGS INC 40412CAB7 7.750% 05/15/2021 DD 11/15/11	106.50	102,149.82	106,500.00	0.35	4,350.18
200,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13	104.75	213,058.77	209,500.00	0.68	-3,558.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 HILLMAN GROUP INC 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	96.00	200,000.00	192,000.00	0.62	-8,000.00
150,000.000 HALYARD HEALTH INC 144A 40650VAA8 6.250% 10/15/2022 DD 10/17/14	101.50	150,000.00	152,250.00	0.50	2,250.00
100,000.000 HANESBRANDS INC 410345AG7 6.375% 12/15/2020 DD 11/09/10	106.00	100,000.00	106,000.00	0.34	6,000.00
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	100.75	307,903.28	302,250.00	0.98	-5,653.28
100,000.000 HOLOGIC INC 436440AF8 6.250% 08/01/2020 DD 02/01/13	104.00	100,000.00	104,000.00	0.34	4,000.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	110.00	127,812.36	137,500.00	0.45	9,687.64
135,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAX0 8.625% 03/15/2021 DD 03/15/11	107.25	148,568.63	144,787.50	0.47	-3,781.13
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14	94.75	204,460.98	189,500.00	0.62	-14,960.98
250,000.000 INMARSAT FINANCE PLC 45763PAE6 4.875% 05/15/2022 DD 06/04/14	99.00	242,284.31	247,500.00	0.81	5,215.69
100,000.000 INTELSAT LUXEMBOURG SA 458204AP9 7.750% 06/01/2021 DD 04/05/13	100.25	104,822.79	100,250.00	0.33	-4,572.79

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10	105.63	105,445.58	105,625.00	0.34	179.42
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	107.00	101,754.04	107,000.00	0.35	5,245.96
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	104.00	154,334.98	156,000.00	0.51	1,665.02
125,000.000 ISLE OF CAPRI CASINOS INC 464592AL8 7.750% 03/15/2019 DD 03/07/11	103.50	126,902.71	129,375.00	0.42	2,472.29
300,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	104.00	317,785.03	312,000.00	1.02	-5,785.03
200,000.000 JAGUAR HOLDING CO I 144A 47009RAA0 9.375% 10/15/2017 DD 10/15/12	102.20	202,590.50	204,400.00	0.67	1,809.50
100,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	75.25	95,910.84	75,250.00	0.24	-20,660.84
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	101.00	100,000.00	101,000.00	0.33	1,000.00
135,000.000 LEAR CORP 521865AS4 8.125% 03/15/2020 DD 03/26/10	105.25	136,452.88	142,087.50	0.46	5,634.62
150,000.000 LEAR CORP 521865AV7 5.375% 03/15/2024 DD 03/14/14	102.25	150,000.00	153,375.00	0.50	3,375.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12	106.25	213,234.50	212,500.00	0.69	-734.50
125,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12	105.38	125,000.00	131,718.75	0.43	6,718.75
100,000.000 LEVEL 3 FINANCING INC 527298AY9 6.125% 01/15/2021 DD 10/15/14	103.50	100,000.00	103,500.00	0.34	3,500.00
100,000.000 LEVEL 3 COMMUNICATIONS 144A 52729NBW9 5.750% 12/01/2022 DD 12/01/14	100.63	100,000.00	100,625.00	0.33	625.00
250,000.000 LEVI STRAUSS & CO 52736RBB7 7.625% 05/15/2020 DD 05/06/10	105.00	250,000.00	262,500.00	0.85	12,500.00
175,000.000 LINN ENERGY LLC / LINN ENERGY 536022AF3 7.750% 02/01/2021 DD 09/13/10	84.25	178,730.65	147,437.50	0.48	-31,293.15
100,000.000 LIVE NATION ENTERTAINMENT 144A 538034AF6 7.000% 09/01/2020 DD 08/20/12	105.50	105,213.25	105,500.00	0.34	286.75
300,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13	103.00	311,030.91	309,000.00	1.01	-2,030.91
75,000.000 MGM RESORTS INTERNATIONAL 552953BX8 7.750% 03/15/2022 DD 03/22/12	110.75	75,000.00	83,062.50	0.27	8,062.50
100,000.000 MSCI INC 144A 55354GAA8 5.250% 11/15/2024 DD 11/20/14	103.50	100,000.00	103,500.00	0.34	3,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 MEDASSETS INC 584045AC2 8.000% 11/15/2018 DD 05/15/11	104.00	126,213.70	130,000.00	0.42	3,786.30
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	100.50	150,000.00	150,750.00	0.49	750.00
150,000.000 MEMORIAL PRODUCTION PARTN 144A 586049AD0 6.875% 08/01/2022 DD 07/17/14	76.00	147,827.96	114,000.00	0.37	-33,827.96
75,000.000 MULTI-COLOR CORP 144A 625383AA2 6.125% 12/01/2022 DD 11/21/14	100.00	75,187.50	75,000.00	0.24	-187.50
200,000.000 MURRAY ENERGY CORP 144A 62704PAE3 9.500% 12/05/2020 DD 05/08/14	100.00	221,538.35	200,000.00	0.65	-21,538.35
125,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	97.00	125,307.58	121,250.00	0.39	-4,057.58
100,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	104.00	100,000.00	104,000.00	0.34	4,000.00
250,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14	101.75	250,000.00	254,375.00	0.83	4,375.00
200,000.000 NORTH ATLANTIC DRILLING L 144A 663742AA2 6.250% 02/01/2019 DD 01/31/14	65.50	200,000.00	131,000.00	0.43	-69,000.00
96,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14	81.00	96,000.00	77,760.00	0.25	-18,240.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	100.25	181,806.90	175,437.50	0.57	-6,369.40
400,000.000 NUMERICABLE-SFR SAS 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	100.55	412,161.04	402,200.00	1.31	-9,961.04
100,000.000 OASIS PETROLEUM INC 674215AC2 7.250% 02/01/2019 DD 08/01/11	95.50	101,022.96	95,500.00	0.31	-5,522.96
125,000.000 OMEGA HEALTHCARE INVESTORS INC 681936AX8 6.750% 10/15/2022 DD 04/15/11	106.00	129,104.95	132,500.00	0.43	3,395.05
150,000.000 1011778 BC ULC / NEW RED 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14	102.50	150,000.00	153,750.00	0.50	3,750.00
125,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12	103.50	130,825.37	129,375.00	0.42	-1,450.37
100,000.000 PAR PHARMACEUTICAL COS INC 69888PAB2 7.375% 10/15/2020 DD 04/15/13	104.50	104,870.64	104,500.00	0.34	-370.64
100,000.000 POLYMER GROUP INC 144A 731745AM7 6.875% 06/01/2019 DD 06/11/14	96.00	100,452.67	96,000.00	0.31	-4,452.67
200,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14	93.75	201,917.12	187,500.00	0.61	-14,417.12
150,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	84.75	153,755.57	127,125.00	0.41	-26,630.57

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 PRESTIGE BRANDS INC 74112BAH8 8.125% 02/01/2020 DD 08/01/12	106.50	163,034.20	159,750.00	0.52	-3,284.20
200,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	102.25	200,000.00	204,500.00	0.67	4,500.00
150,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	96.00	150,000.00	144,000.00	0.47	-6,000.00
175,000.000 UNITED RENTALS NORTH AMERICA I 78108AAE4 8.250% 02/01/2021 DD 01/19/11	109.00	179,493.40	190,750.00	0.62	11,256.60
150,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13	102.25	154,064.07	153,375.00	0.50	-689.07
175,000.000 SAFWAY GROUP HOLDING LLC 144A 78659QAA0 7.000% 05/15/2018 DD 05/14/13	95.00	177,167.80	166,250.00	0.54	-10,917.80
150,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12	104.75	150,000.00	157,125.00	0.51	7,125.00
200,000.000 SEADRILL LTD 144A 811727AA4 VAR RT 09/15/2017 DD 09/14/12	88.50	200,000.00	177,000.00	0.58	-23,000.00
200,000.000 SEALED AIR CORP 144A 81211KAW0 5.125% 12/01/2024 DD 11/24/14	101.00	200,000.00	202,000.00	0.66	2,000.00
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	111.54	101,014.63	111,540.00	0.36	10,525.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 SERVICE CORP INTERNATIONAL/US 817565CB8 5.375% 05/15/2024 DD 05/12/14	102.00	150,000.00	153,000.00	0.50	3,000.00
125,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	97.50	125,000.00	121,875.00	0.40	-3,125.00
50,000.000 SINCLAIR TELEVISION GROUP INC 829259AM2 5.375% 04/01/2021 DD 04/02/13	99.25	49,603.40	49,625.00	0.16	21.60
175,000.000 SINCLAIR TELEVISION GROUP INC 829259AN0 6.125% 10/01/2022 DD 04/01/13	101.75	176,501.77	178,062.50	0.58	1,560.73
50,000.000 SINCLAIR TELEVISION GROUP 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14	96.75	49,381.87	48,375.00	0.16	-1,006.87
325,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	102.50	328,181.17	333,125.00	1.08	4,943.83
100,000.000 SPECTRUM BRANDS INC 144A 84762LAR6 6.125% 12/15/2024 DD 12/04/14	101.50	100,000.00	101,500.00	0.33	1,500.00
100,000.000 SPRINT NEXTEL CORP 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	108.00	100,000.00	108,000.00	0.35	8,000.00
150,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	98.72	150,000.00	148,080.00	0.48	-1,920.00
75,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	93.00	75,000.00	69,750.00	0.23	-5,250.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	100.75	308,493.76	302,250.00	0.98	-6,243.76
100,000.000 STEEL DYNAMICS INC 858119AV2 6.375% 08/15/2022 DD 02/15/13	106.00	107,227.53	106,000.00	0.34	-1,227.53
150,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	96.50	151,435.70	144,750.00	0.47	-6,685.70
275,000.000 SUNGARD DATA SYSTEMS INC 867363AU7 7.625% 11/15/2020 DD 11/16/10	106.00	281,194.87	291,500.00	0.95	10,305.13
150,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13	107.38	150,000.00	161,074.50	0.52	11,074.50
300,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	102.63	300,000.00	307,875.00	1.00	7,875.00
100,000.000 T-MOBILE USA INC 87264AAN5 6.375% 03/01/2025 DD 09/05/14	101.60	100,000.00	101,600.00	0.33	1,600.00
150,000.000 TELESAT CANADA / TELESAT 144A 87952VAJ5 6.000% 05/15/2017 DD 05/14/12	102.00	154,436.63	153,000.00	0.50	-1,436.63
240,000.000 TENET HEALTHCARE CORP 88033GBM1 8.000% 08/01/2020 DD 08/17/10	105.50	244,323.43	253,200.00	0.82	8,876.57
125,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	102.00	125,000.00	127,500.00	0.41	2,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12	106.50	210,492.50	213,000.00	0.69	2,507.50
175,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13	106.50	175,000.00	186,375.00	0.61	11,375.00
150,000.000 TRANSDIGM INC 893647AX5 6.500% 07/15/2024 DD 06/04/14	100.50	150,000.00	150,750.00	0.49	750.00
180,000.000 TRINSEO MATERIALS OPERATING SC 89668QAB4 8.750% 02/01/2019 DD 02/01/14	101.38	187,452.23	182,475.00	0.59	-4,977.23
100,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13	100.25	100,553.86	100,250.00	0.33	-303.86
250,000.000 UPCB FINANCE VI LTD 144A 90320XAA9 6.875% 01/15/2022 DD 02/07/12	108.75	250,000.00	271,875.00	0.88	21,875.00
100,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13	101.00	100,000.00	101,000.00	0.33	1,000.00
175,000.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	89.50	173,294.27	156,625.00	0.51	-16,669.27
125,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12	108.00	126,925.95	135,000.00	0.44	8,074.05
100,000.000 UNIVISION COMMUNICATIONS 144A 914906AM4 6.875% 05/15/2019 DD 05/09/11	104.13	105,539.98	104,125.00	0.34	-1,414.98

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
69,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12	107.00	74,541.88	73,830.00	0.24	-711.88
200,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	104.00	202,799.21	208,000.00	0.68	5,200.79
175,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	108.00	175,000.00	189,000.00	0.62	14,000.00
200,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	97.00	200,175.21	194,000.00	0.63	-6,175.21
150,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14	91.00	150,696.28	136,500.00	0.44	-14,196.28
150,000.000 WEST CORP 952355AN5 5.375% 07/15/2022 DD 07/01/14	95.75	150,000.00	143,625.00	0.47	-6,375.00
300,000.000 WIDEOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	104.13	318,489.53	312,375.00	1.02	-6,114.53
200,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	93.50	200,000.00	187,000.00	0.61	-13,000.00
325,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10	103.00	336,124.80	334,750.00	1.09	-1,374.80
125,000.000 ACADIA HEALTHCARE 11/14 BRIDGE 99AA86909	99.75	125,000.00	124,687.50	0.41	-312.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		29,667,258.59	29,368,640.44	95.57	-298,618.15
TOTAL ASSETS U.S. DOLLAR		31,028,993.77	30,730,375.62	100.00	-298,618.15
TOTAL ASSETS		31,028,993.77	30,730,375.62	100.00	-298,618.15

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00
EQUITY					
515,145.292 PARAMETRIC TAX-MAN EMG MK-IN 277907606	46.05	24,250,620.68	23,722,440.70	100.00	-528,179.98
TOTAL ASSETS U.S. DOLLAR		**24,250,620.75**	**23,722,440.77**	**100.00**	**-528,179.98**
TOTAL ASSETS		**24,250,620.75**	**23,722,440.77**	**100.00**	**-528,179.98**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		565.70	564.74	0.00	-0.96
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	46.73	30,447.59	37,662.59	0.07	7,215.00
12,295.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	26.26	294,303.86	322,877.17	0.58	28,573.31
6,034.000 AMCOR LTD/AUSTRALIA AA6066606	11.11	50,343.80	67,057.01	0.12	16,713.21
15,010.000 WESTPAC BANKING CORP AA6076142	27.14	404,028.61	407,318.65	0.73	3,290.04
3,052.000 BANK OF QUEENSLAND LTD AA6076241	9.97	29,376.02	30,420.82	0.05	1,044.80
21,625.000 TELSTRA CORP LTD AA6087289	4.89	68,399.18	105,650.01	0.19	37,250.83
1,652.000 BENDIGO & ADELAIDE BANK LTD AA6091281	10.48	15,296.14	17,318.02	0.03	2,021.88
2,244.000 COCA-COLA AMATIL LTD AA6123456	7.63	23,051.74	17,115.04	0.03	-5,936.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
689.000 ASX LTD AA6129222	30.07	21,512.80	20,715.60	0.04	-797.20
14,923.000 BHP BILLITON LTD AA6144692	24.03	595,982.51	358,673.40	0.64	-237,309.11
10,886.000 MIRVAC GROUP AA6161977	1.46	14,642.90	15,857.23	0.03	1,214.33
4,462.000 HARVEY NORMAN HOLDINGS LTD AA6173501	2.75	15,004.74	12,268.97	0.02	-2,735.77
1,778.000 COMPUTERSHARE LTD AA6180415	9.66	20,689.08	17,169.31	0.03	-3,519.77
2,252.000 CSL LTD AA6185497	70.93	75,107.43	159,744.67	0.29	84,637.24
818.000 REA GROUP LTD AA6198573	37.12	29,597.06	30,364.45	0.05	767.39
7,429.000 TRANSURBAN GROUP AA6200882	7.02	41,545.32	52,162.30	0.09	10,616.98
226.000 COCHLEAR LTD AA6211798	63.59	15,087.34	14,370.39	0.03	-716.95
3,511.000 ORIGIN ENERGY LTD AA6214867	9.55	53,825.76	33,530.56	0.06	-20,295.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,621.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	70.09	416,237.31	534,168.67	0.95	117,931.36
3,444.000 BORAL LTD AA6218678	4.34	14,861.09	14,937.51	0.03	76.42
2,442.000 RIO TINTO LTD AA6220104	47.46	158,537.46	115,907.82	0.21	-42,629.64
3,259.000 CSR LTD AA6238643	3.19	11,499.51	10,401.31	0.02	-1,098.20
5,231.000 APA GROUP AA6247305	6.10	30,146.87	31,891.88	0.06	1,745.01
8,312.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.11	30,019.09	42,513.28	0.08	12,494.19
974.000 FLIGHT CENTRE TRAVEL GROUP LTD AA6352147	26.69	29,372.61	26,000.52	0.05	-3,372.09
7,418.000 GPT GROUP/THE AA6365867	3.56	19,990.81	26,406.76	0.05	6,415.95
1,439.000 ORICA LTD AA6458001	15.51	35,663.09	22,315.63	0.04	-13,347.46
2,148.000 LEND LEASE GROUP AA6512005	13.42	17,177.50	28,828.18	0.05	11,650.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,081.000 SUNCORP GROUP LTD AA6585084	11.51	40,539.00	58,461.99	0.10	17,922.99
10,554.000 NATIONAL AUSTRALIA BANK LTD AA6624602	27.50	278,863.40	290,198.69	0.52	11,335.29
6,446.000 INCITEC PIVOT LTD AA6673047	2.61	20,666.91	16,827.52	0.03	-3,839.39
2,656.000 TOLL HOLDINGS LTD AA6693748	4.82	18,181.22	12,802.14	0.02	-5,379.08
11,205.000 AMP LTD AA6709957	4.50	61,134.02	50,432.86	0.09	-10,701.16
5,689.000 QANTAS AIRWAYS LTD AA6710344	1.96	14,885.39	11,173.42	0.02	-3,711.97
1,042.000 QBE INSURANCE GROUP LTD AA6715749	9.17	20,169.71	9,559.00	0.02	-10,610.71
1,475.000 SONIC HEALTHCARE LTD AA6821125	15.14	19,568.63	22,330.73	0.04	2,762.10
9,526.000 STOCKLAND AA6850850	3.37	34,579.03	32,117.88	0.06	-2,461.15
5,212.000 WESFARMERS LTD AA6948837	34.14	162,698.54	177,945.82	0.32	15,247.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,755.000 ALUMINA LTD AA6954983	1.47	15,862.74	14,329.50	0.03	-1,533.24
4,056.000 WOODSIDE PETROLEUM LTD AA6979725	31.11	155,286.03	126,163.84	0.23	-29,122.19
5,565.000 WOOLWORTHS LTD AA6981234	25.11	148,561.72	139,720.33	0.25	-8,841.39
3,380.000 DEXUS PROPERTY GROUP AAB033YN9	5.70	15,136.42	19,279.18	0.03	4,142.76
5,024.000 GOODMAN GROUP AAB03FYZ5	4.66	15,159.49	23,393.81	0.04	8,234.32
2,405.000 SEEK LTD AAB0767Y4	14.13	29,332.26	33,989.64	0.06	4,657.38
6,637.000 TATTS GROUP LTD AAB0CRCP5	2.83	14,981.11	18,792.61	0.03	3,811.50
5,645.000 BRAMBLES LTD AAB1FJ0C0	8.70	38,225.87	49,106.20	0.09	10,880.33
3,704.000 ASCIANO LTD AAB1YC5L9	4.95	19,041.93	18,338.57	0.03	-703.36
1,634.000 MACQUARIE GROUP LTD AAB28YTC2	47.70	63,116.65	77,944.45	0.14	14,827.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,986.000 CROWN RESORTS LTD AAB29LCJ2	10.38	14,820.75	20,624.33	0.04	5,803.58
2,429.000 ECHO ENTERTAINMENT GROUP LTD AAB3SVQF0	3.10	11,331.14	7,533.66	0.01	-3,797.48
1,439.000 DULUXGROUP LTD AAB3VL4P0	4.75	3,144.39	6,830.11	0.01	3,685.72
2,284.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	10.80	15,066.60	24,672.27	0.04	9,605.67
2,571.000 TREASURY WINE ESTATES LTD AAB61JC64	3.90	8,929.90	10,035.97	0.02	1,106.07
5,234.000 SYDNEY AIRPORT AAB70DWB3	3.85	10,743.15	20,174.08	0.04	9,430.93
15,315.000 AURIZON HOLDINGS LTD AAB87CVM3	3.78	50,004.51	57,902.60	0.10	7,898.09
932.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.52	1,369.30	1,414.81	0.00	45.51
8,411.000 FEDERATION CENTRES AAB9510B5	2.35	19,557.65	19,754.62	0.04	196.97
1,129.000 RECALL HOLDINGS LTD AABH23HT9	5.88	4,283.11	6,642.96	0.01	2,359.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,034.000 ORORA LTD AABH4TCW8	1.60	6,217.95	9,628.95	0.02	3,411.00
27,735.000 SCENTRE GROUP AABLZH0Z7	2.86	83,606.63	79,439.28	0.14	-4,167.35
9,725.000 WESTFIELD CORP AABMMVVX9	7.38	105,248.07	71,785.25	0.13	-33,462.82
18,410.000 MEDIBANK PVT LTD AABRTNNQ3	1.97	34,774.63	36,308.63	0.06	1,534.00
8,617.000 NOVION PROPERTY GROUP AABSFJ593	1.73	14,845.80	14,949.65	0.03	103.85
4,619.000 AGL ENERGY LTD AABSS7GP7	10.93	54,419.33	50,500.25	0.09	-3,919.08
TOTAL EQUITY AUSTRALIAN DOLLAR		**4,186,100.20**	**4,214,753.35**	**7.52**	**28,653.15**
TOTAL ASSETS AUSTRALIAN DOLLAR		**4,186,665.90**	**4,215,318.09**	**7.52**	**28,652.19**
DANISH KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		0.04	0.05	0.00	0.01
EQUITY					
400.000 CARLSBERG A/S SD4169217	77.81	35,641.94	31,122.49	0.06	-4,519.45

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
30.000 AP MOELLER - MAERSK A/S SD4253045	2,010.16	53,911.11	60,304.69	0.11	6,393.58
10.000 AP MOELLER - MAERSK A/S SD4253052	1,941.91	15,825.52	19,419.05	0.03	3,593.53
3,100.000 DANSKE BANK A/S SD4588820	27.20	66,362.93	84,329.07	0.15	17,966.14
6,236.000 TDC A/S SD5698792	7.67	48,952.28	47,861.27	0.09	-1,091.01
1,596.000 VESTAS WIND SYSTEMS A/S SD5964657	36.81	77,851.33	58,743.69	0.10	-19,107.64
281.000 TRYG A/S SDB0LL2W9	111.96	27,504.11	31,461.95	0.06	3,957.84
1,500.000 DSV A/S SDB1WT5G0	30.58	28,012.01	45,874.47	0.08	17,862.46
416.000 PANDORA A/S SDB44XTX3	81.98	30,445.75	34,104.73	0.06	3,658.98
1,000.000 NOVOZYMES A/S SDB798FW3	42.22	26,215.68	42,218.16	0.08	16,002.48
500.000 COLOPLAST A/S SDB8FMRX8	84.34	14,432.49	42,169.41	0.08	27,736.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,500.000 NOVO NORDISK A/S SDBHC8X98	42.30	135,253.36	359,544.99	0.64	224,291.63
TOTAL EQUITY DANISH KRONE		**560,408.51**	**857,153.97**	**1.53**	**296,745.46**
TOTAL ASSETS DANISH KRONE		**560,408.55**	**857,154.02**	**1.53**	**296,745.47**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		2,375.98	2,375.74	0.00	-0.24
EQUITY					
1,062.000 OMV AG EA4651454	26.63	43,564.92	28,284.46	0.05	-15,280.46
470.000 VOESTALPINE AG EA4943406	39.68	19,097.42	18,651.29	0.03	-446.13
1,894.000 ERSTE GROUP BANK AG EA5289833	23.28	50,647.69	44,083.44	0.08	-6,564.25
4,189.000 IMMOFINANZ AG EA5679918	2.53	13,623.91	10,604.14	0.02	-3,019.77
503.000 ANDRITZ AG EAB1WVF67	55.29	30,018.88	27,809.45	0.05	-2,209.43
2,793.000 IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0	0.00	0.00	0.00	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
209.000 BUWOG AG EABLMP1D7	19.82	3,827.64	4,142.51	0.01	314.87
422.000 UMICORE SA EB4005006	40.30	15,349.46	17,006.90	0.03	1,657.44
367.000 DELHAIZE GROUP SA EB4262110	73.12	30,182.38	26,836.26	0.05	-3,346.12
1,206.000 KBC GROEP NV EB4497740	56.26	61,950.22	67,851.10	0.12	5,900.88
3,520.000 ANHEUSER-BUSCH INBEV NV EB4755311	113.58	196,599.62	399,785.03	0.71	203,185.41
290.000 SOLVAY SA EB4821105	136.01	30,279.70	39,442.79	0.07	9,163.09
404.000 UCB SA EB5596995	76.48	17,542.86	30,895.96	0.06	13,353.10
310.000 COLRUYT SA EB5806220	46.55	15,274.96	14,430.69	0.03	-844.27
322.000 GROUPE BRUXELLES LAMBERT SA EB7097323	85.61	28,705.78	27,566.75	0.05	-1,139.03
910.000 BELGACOM SA EBB00D9P7	36.42	35,767.97	33,144.48	0.06	-2,623.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,737.000 AGEAS EBB86S2N3	35.70	59,674.89	62,015.29	0.11	2,340.40
1,036.000 ADIDAS AG ED4031974	69.72	65,806.43	72,233.11	0.13	6,426.68
1,998.000 FRESENIUS SE & CO KGAA ED4352099	52.23	57,849.16	104,347.06	0.19	46,497.90
980.000 UNITED INTERNET AG ED4354137	45.36	15,204.65	44,451.55	0.08	29,246.90
302.000 HANNOVER RUECK SE ED4511801	90.72	15,281.62	27,396.67	0.05	12,115.05
656.000 GEA GROUP AG ED4557101	44.29	15,646.56	29,052.82	0.05	13,406.26
464.000 CONTINENTAL AG ED4598584	212.42	46,835.25	98,564.86	0.18	51,729.61
4,467.000 DEUTSCHE POST AG ED4617855	32.73	99,304.66	146,186.16	0.26	46,881.50
526.000 MERCK KGAA ED4741846	94.89	31,325.87	49,913.26	0.09	18,587.39
908.000 RWE AG ED4768963	31.04	38,881.18	28,182.31	0.05	-10,698.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,177.000 SAP SE ED4846280	70.50	227,278.29	294,468.11	0.53	67,189.82
6,508.000 E.ON SE ED4942907	17.18	243,283.24	111,785.70	0.20	-131,497.54
520.000 HENKEL AG & CO KGAA ED5002461	97.34	24,485.06	50,614.94	0.09	26,129.88
3,679.000 BAYER AG ED5069213	136.74	273,768.66	503,050.46	0.90	229,281.80
4,421.000 BASF SE ED5086571	84.56	304,901.33	373,832.22	0.67	68,930.89
476.000 CELESIO AG ED5105181	32.33	15,408.50	15,390.29	0.03	-18.21
572.000 BEIERSDORF AG ED5107401	81.58	41,164.75	46,664.66	0.08	5,499.91
180.000 HOCHTIEF AG ED5108664	70.81	15,546.92	12,746.18	0.02	-2,800.74
563.000 HEIDELBERGCEMENT AG ED5120677	71.16	32,103.03	40,064.79	0.07	7,961.76
971.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.84	54,716.77	72,671.19	0.13	17,954.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,205.000 ALLIANZ SE ED5231482	166.20	296,163.41	366,471.81	0.65	70,308.40
1,251.000 DEUTSCHE LUFTHANSA AG ED5287484	16.73	21,434.01	20,935.47	0.04	-498.54
790.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	200.57	130,218.66	158,446.97	0.28	28,228.31
159.000 VOLKSWAGEN AG ED5497109	217.93	15,419.33	34,650.87	0.06	19,231.54
4,280.000 DAIMLER AG ED5529026	83.46	221,763.79	357,196.60	0.64	135,432.81
292.000 MAN SE ED5563520	111.52	24,658.97	32,563.32	0.06	7,904.35
2,414.000 THYSSENKRUPP AG ED5636920	25.73	73,595.47	62,101.75	0.11	-11,493.72
3,543.000 SIEMENS AG ED5727976	113.44	352,463.61	401,925.67	0.72	49,462.06
924.000 QIAGEN NV ED5732828	23.43	21,531.89	21,646.15	0.04	114.26
852.000 LINDE AG ED5740813	186.59	115,670.99	158,974.43	0.28	43,303.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,781.000 DEUTSCHE BANK AG ED5750358	30.23	232,665.28	144,544.45	0.26	-88,120.83
1,592.000 BAYERISCHE MOTOREN WERKE AG ED5756025	108.63	91,358.02	172,932.89	0.31	81,574.87
14,861.000 DEUTSCHE TELEKOM AG ED5842353	16.03	211,274.07	238,268.83	0.43	26,994.76
6,285.000 INFINEON TECHNOLOGIES AG ED5889503	10.70	54,946.54	67,267.68	0.12	12,321.14
779.000 DEUTSCHE BOERSE AG ED7021964	71.66	58,705.68	55,822.49	0.10	-2,883.19
954.000 LANXESS AG EDB05M8B0	46.53	53,026.72	44,391.98	0.08	-8,634.74
2,607.000 SKY DEUTSCHLAND AG EDB0662J3	8.13	23,778.11	21,198.91	0.04	-2,579.20
1,907.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	23.69	37,687.83	45,182.13	0.08	7,494.30
102.000 WACKER CHEMIE AG EDB11Y560	110.18	15,472.97	11,237.86	0.02	-4,235.11
229.000 KABEL DEUTSCHLAND HOLDING AG EDB4T92J4	136.01	30,015.85	31,146.20	0.06	1,130.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
507.000 BRENNTAG AG EDB4YVF55	56.28	19,442.18	28,533.67	0.05	9,091.49
231.000 HUGO BOSS AG EDB88MHC8	123.06	29,901.01	28,427.34	0.05	-1,473.67
3,507.000 COMMERZBANK AG EDB90LKT5	13.29	48,175.70	46,595.23	0.08	-1,580.47
354.000 OSRAM LICHT AG EDB923933	39.64	10,258.82	14,033.00	0.03	3,774.18
1,338.000 PROSIEBENSAT.1 MEDIA AG EDBCZM1B8	42.15	58,808.32	56,391.40	0.10	-2,416.92
1,182.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	19.88	18,623.59	23,499.49	0.04	4,875.90
1,786.000 BANKINTER SA EE5474007	8.11	9,732.00	14,481.87	0.03	4,749.87
25,479.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	9.50	290,929.54	242,145.61	0.43	-48,783.93
133.000 ACCIONA SA EE5579102	68.00	15,088.42	9,044.64	0.02	-6,043.78
2,176.000 GAS NATURAL SDG SA EE5650424	25.18	46,666.85	54,794.16	0.10	8,127.31

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,138.000 REPSOL SA EE5669358	18.81	99,934.59	77,836.72	0.14	-22,097.87
54,400.000 BANCO SANTANDER SA EE5705947	8.47	608,849.35	460,523.73	0.82	-148,325.62
751.000 RED ELECTRICA CORP SA EE5723775	88.59	34,763.94	66,529.41	0.12	31,765.47
18,268.000 TELEFONICA SA EE5732529	14.42	423,040.95	263,493.91	0.47	-159,547.04
715.000 ENAGAS SA EE7383073	31.69	16,051.50	22,654.89	0.04	6,603.39
1,120.000 GAMESA CORP TECNOLOGICA SA EEB01CP25	9.15	15,296.59	10,244.38	0.02	-5,052.21
566.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	35.06	26,907.85	19,841.21	0.04	-7,066.64
996.000 GRIFOLS SA EEB01SPF1	40.08	13,351.17	39,916.55	0.07	26,565.38
1,759.000 FERROVIAL SA EEB038516	19.88	17,472.80	34,960.26	0.06	17,487.46
4,114.000 MAPFRE SA EEB1G40S5	3.40	15,367.88	14,003.52	0.02	-1,364.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
13,445.000 BANCO DE SABADELL SA EEB1X8QN0	2.67	39,086.39	35,873.42	0.06	-3,212.97
8,579.000 CAIXABANK SA EEB283W91	5.28	48,825.57	45,271.62	0.08	-3,553.95
24,923.000 IBERDROLA SA EEB288C92	6.77	190,796.27	168,794.75	0.30	-22,001.52
1,158.000 AMADEUS IT HOLDING SA EEB3MSM24	40.03	23,116.04	46,359.96	0.08	23,243.92
6,260.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	7.49	23,183.77	46,888.71	0.08	23,704.94
6,634.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	6.81	38,825.94	45,170.59	0.08	6,344.65
17,273.000 BANKIA SA EEB9FLK42	1.50	30,002.65	25,875.67	0.05	-4,126.98
6,343.000 BANCO POPULAR ESPANOL SA EEBBHXPN2	5.03	37,066.18	31,929.44	0.06	-5,136.74
5,580.000 INDITEX SA EEBP9DL99	28.68	79,551.23	160,058.03	0.29	80,506.80
25,479.000 BANCO BILBAO VIZCAYA EEBTL1KV5 ARGENTARIA RTS EXP 07-JAN-2015	0.10	2,499.39	2,435.64	0.00	-63.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
896.000 BOUYGUES SA EF4002129	36.28	45,751.45	32,504.46	0.06	-13,246.99
2,420.000 AIRBUS GROUP NV EF4012250	50.04	77,719.69	121,086.07	0.22	43,366.38
957.000 L'OREAL SA EF4057800	168.56	102,359.86	161,311.89	0.29	58,952.03
255.000 CHRISTIAN DIOR SE EF4061398	172.92	28,352.15	44,093.62	0.08	15,741.47
1,239.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	160.03	168,126.07	198,276.07	0.35	30,150.00
377.000 THALES SA EF4162790	54.45	15,183.26	20,526.22	0.04	5,342.96
809.000 CAP GEMINI SA EF4163434	71.97	40,722.86	58,226.78	0.10	17,503.92
221.000 CASINO GUICHARD PERRACHON SA EF4178416	92.52	18,968.44	20,447.01	0.04	1,478.57
837.000 PUBLICIS GROUPE SA EF4380426	72.17	50,899.30	60,404.10	0.11	9,504.80
725.000 LAFARGE SA EF4502706	70.28	52,053.68	50,952.79	0.09	-1,100.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
724.000 LAGARDERE SCA EF4547214	26.14	30,418.37	18,923.25	0.03	-11,495.12
136.000 ICADE EF4554400	80.35	14,999.58	10,927.24	0.02	-4,072.34
857.000 CIE GENERALE DES ETABLISSEMENT EF4588366	91.08	73,026.75	78,055.96	0.14	5,029.21
1,044.000 PERNOD RICARD SA EF4682326	111.64	99,027.58	116,551.34	0.21	17,523.76
968.000 RENAULT SA EF4712792	73.24	59,265.85	70,900.51	0.13	11,634.66
2,554.000 SCHNEIDER ELECTRIC SE EF4834109	73.34	161,049.52	187,313.25	0.33	26,263.73
5,322.000 VIVENDI SA EF4834778	25.04	140,700.58	133,241.24	0.24	-7,459.34
451.000 TECHNIP SA EF4874162	59.79	38,165.69	26,967.38	0.05	-11,198.31
359.000 VALEO SA EF4937571	125.36	38,162.13	45,004.66	0.08	6,842.53
8,896.000 ORANGE SA EF5176179	17.12	199,082.07	152,319.16	0.27	-46,762.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
116.000 HERMES INTERNATIONAL EF5253978	356.72	31,253.01	41,379.84	0.07	10,126.83
247.000 SOCIETE BIC SA EF5298783	132.92	31,087.03	32,832.23	0.06	1,745.20
640.000 DASSAULT SYSTEMES EF5330040	61.16	19,313.04	39,139.79	0.07	19,826.75
304.000 KERING EF5505070	193.00	41,339.28	58,672.90	0.10	17,333.62
644.000 CNP ASSURANCES EF5543980	17.82	15,262.20	11,474.78	0.02	-3,787.42
183.000 NEOPOST SA EF5617099	57.05	14,804.70	10,439.75	0.02	-4,364.95
3,166.000 CARREFOUR SA EF5641560	30.61	123,577.37	96,924.76	0.17	-26,652.61
301.000 ATOS EF5654787	80.23	15,655.00	24,148.12	0.04	8,493.12
5,301.000 SANOFI EF5671732	91.55	410,351.16	485,319.18	0.87	74,968.02
586.000 ACCOR SA EF5852845	45.18	21,975.91	26,477.39	0.05	4,501.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,730.000 STMICROELECTRONICS NV EF5962339	7.50	27,731.89	20,481.31	0.04	-7,250.58
3,486.000 SOCIETE GENERALE SA EF5966512	42.34	180,491.52	147,596.02	0.26	-32,895.50
16,760.000 ALCATEL-LUCENT EF5975000	3.59	58,736.87	60,232.90	0.11	1,496.03
824.000 SOCIETE TELEVISION FRANCAISE 1 EF5997111	15.39	15,691.63	12,682.87	0.02	-3,008.76
376.000 SODEXO SA EF7062716	98.34	22,942.37	36,976.13	0.07	14,033.76
467.000 UNIBAIL-RODAMCO SE EF7076245	257.56	85,108.66	120,280.12	0.21	35,171.46
7,978.000 AXA SA EF7088422	23.24	183,071.35	185,400.82	0.33	2,329.47
3,005.000 PEUGEOT SA EF7103528	12.37	44,830.88	37,161.97	0.07	-7,668.91
803.000 ESSILOR INTERNATIONAL SA EF7212477	112.15	51,905.94	90,054.39	0.16	38,148.45
5,971.000 CREDIT AGRICOLE SA EF7262613	13.02	95,024.28	77,743.24	0.14	-17,281.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
970.000 ZODIAC AEROSPACE EF7294335	33.77	19,567.36	32,759.32	0.06	13,191.96
5,013.000 BNP PARIBAS SA EF7309687	59.61	386,174.16	298,810.21	0.53	-87,363.95
2,396.000 CIE DE SAINT-GOBAIN EF7380480	42.63	109,499.61	102,141.63	0.18	-7,357.98
332.000 WENDEL SA EF7390117	112.46	36,231.34	37,337.40	0.07	1,106.06
385.000 KLEPIERRE EF7582556	43.24	15,234.29	16,645.51	0.03	1,411.22
133.000 GECINA SA EF7742465	125.24	15,050.60	16,656.94	0.03	1,606.34
134.000 FONCIERE DES REGIONS EF7745633	92.93	14,717.28	12,452.87	0.02	-2,264.41
190.000 ILIAD SA EF7759436	240.44	34,313.61	45,683.02	0.08	11,369.41
1,919.000 SES SA EFB00ZQQ8	35.96	51,788.59	69,000.79	0.12	17,212.20
252.000 IMERYS SA EFB011GL4	73.83	15,816.57	18,603.94	0.03	2,787.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,183.000 SAFRAN SA EFB058TZ0	62.02	49,962.11	73,363.82	0.13	23,401.71
7,210.000 GDF SUEZ EFB0C2CQ3	23.51	242,659.25	169,516.27	0.30	-73,142.98
430.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	32.42	15,258.90	13,942.01	0.02	-1,316.89
630.000 ARKEMA SA EFB0Z5YZ7	66.64	48,331.29	41,981.60	0.07	-6,349.69
1,130.000 LEGRAND SA EFB11ZRK7	52.69	52,463.74	59,541.54	0.11	7,077.80
295.000 EIFFAGE SA EFB13X011	50.97	15,626.63	15,035.36	0.03	-591.27
9,185.000 TOTAL SA EFB15C551	51.45	537,536.73	472,580.43	0.84	-64,956.30
187.000 AEROPORTS DE PARIS EFB164FY4	121.31	15,622.18	22,684.50	0.04	7,062.32
3,487.000 NATIXIS SA EFB1HDJL6	6.64	17,730.49	23,143.66	0.04	5,413.17
662.000 SCOR SE EFB1LB9P7	30.49	16,982.19	20,182.53	0.04	3,200.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,174.000 REXEL SA EFB1VP0K5	17.97	28,928.53	21,095.89	0.04	-7,832.64
2,223.000 VINCI SA EFB1XH021	55.07	136,076.21	122,419.22	0.22	-13,656.99
2,595.000 DANONE SA EFB1Y9TB7	65.89	165,807.94	170,977.34	0.31	5,169.40
1,529.000 AIR LIQUIDE SA EFB1YXBJ6	124.45	152,104.90	190,289.62	0.34	38,184.72
1,628.000 BUREAU VERITAS SA EFB28DTJ8	22.16	29,434.12	36,069.99	0.06	6,635.87
1,905.000 GROUPE EUROTUNNEL SE EFB292JQ6	12.95	19,712.61	24,665.05	0.04	4,952.44
2,758.000 SUEZ ENVIRONNEMENT CO EFB3B8D01	17.47	53,326.71	48,174.18	0.09	-5,152.53
586.000 EDENRED EFB62G1B5	27.78	11,708.47	16,277.14	0.03	4,568.67
671.000 PEUGEOT SA EFBLDYX59 WTS EXP 29-APR-2017	1.70	2,088.90	1,144.03	0.00	-944.87
1,600.000 OPAP SA EH7107251	10.77	27,150.31	17,231.11	0.03	-9,919.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.26	19,470.56	13.79	0.00	-19,456.77
4,921.000 ASSICURAZIONI GENERALI SPA EI4056715	20.57	120,172.37	101,229.15	0.18	-18,943.22
47,333.000 INTESA SANPAOLO SPA EI4076838	2.93	158,140.65	138,720.77	0.25	-19,419.88
5,057.000 INTESA SANPAOLO SPA EI4076846	2.49	15,376.77	12,605.60	0.02	-2,771.17
1,894.000 MEDIOBANCA SPA EI4574816	8.19	20,650.54	15,515.72	0.03	-5,134.82
2,049.000 PIRELLI & C. SPA EI4689804	13.56	29,482.88	27,793.99	0.05	-1,688.89
946.000 LUXOTTICA GROUP SPA EI4800658	55.06	35,144.16	52,084.18	0.09	16,940.02
804.000 BENI STABILI SPA SIIQ EI5808130	0.70	583.99	564.75	0.00	-19.24
33,067.000 ENEL SPA EI7144567	4.47	178,966.60	147,887.02	0.26	-31,079.58
11,625.000 ENI SPA EI7145051	17.56	277,522.92	204,109.72	0.36	-73,413.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,098.000 SNAM SPA EI7251479	4.96	49,464.21	45,137.04	0.08	-4,327.17
3,851.000 TENARIS SA EI7538511	15.08	69,568.26	58,062.39	0.10	-11,505.87
5,102.000 UNIONE DI BANCHE ITALIANE SCPA EI7622224	7.21	48,173.65	36,795.10	0.07	-11,378.55
40,119.000 TELECOM ITALIA SPA EI7634393	1.07	58,685.30	42,817.57	0.08	-15,867.73
24,089.000 TELECOM ITALIA SPA EI7634401	0.84	27,455.45	20,214.76	0.04	-7,240.69
1,190.000 ATLANTIA SPA EI7667161	23.39	24,445.58	27,834.42	0.05	3,388.84
11,260.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.55	52,666.46	51,230.61	0.09	-1,435.85
727.000 EXOR SPA EIB06HZC7	41.19	29,454.72	29,945.20	0.05	490.48
1,617.000 FINMECCANICA SPA EIB0DJNG9	9.36	21,901.09	15,134.70	0.03	-6,766.39
1,306.000 PRYSMIAN SPA EIB1W4V62	18.33	20,667.44	23,941.93	0.04	3,274.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,767.000 ENEL GREEN POWER SPA EIB4TWTW4	2.10	20,795.30	20,493.38	0.04	-301.92
22,941.000 UNICREDIT SPA EIB5M1SM9	6.46	147,477.72	148,098.31	0.26	620.59
3,057.000 CNH INDUSTRIAL NV EIBDSV2V8	8.11	36,762.87	24,784.12	0.04	-11,978.75
1,039.000 BANCO POPOLARE SC EIBKJ9QS2	12.17	17,202.51	12,647.85	0.02	-4,554.66
2,894.000 REED ELSEVIER NV EN4148818	24.01	35,469.47	69,477.39	0.12	34,007.92
232.000 CORIO NV EUR10 EN4929282	49.16	15,523.60	11,406.12	0.02	-4,117.48
407.000 RANDSTAD HOLDING NV EN5228650	48.47	19,993.90	19,729.16	0.04	-264.74
927.000 AKZO NOBEL NV EN5458315	69.76	53,926.03	64,666.95	0.12	10,740.92
1,113.000 WOLTERS KLUWER NV EN5671511	30.67	24,519.12	34,141.02	0.06	9,621.90
639.000 KONINKLIJKE VOPAK NV EN5809426	52.14	33,702.56	33,314.27	0.06	-388.29

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,247.000 AEGON NV EN5927376	7.57	43,574.69	47,312.92	0.08	3,738.23
9,607.000 KONINKLIJKE KPN NV EN5956078	3.18	30,777.56	30,550.37	0.05	-227.19
3,888.000 KONINKLIJKE PHILIPS NV EN5986620	29.22	127,516.47	113,617.89	0.20	-13,898.58
19,203.000 ING GROEP NV EN7154185	13.10	212,093.17	251,652.27	0.45	39,559.10
979.000 HEINEKEN NV EN7792554	71.33	50,354.25	69,834.47	0.12	19,480.22
1,806.000 ARCELORMITTAL ENB03XPL5	11.00	29,099.30	19,860.47	0.04	-9,238.83
426.000 HEINEKEN HOLDING NV ENB0CCH48	62.84	19,014.57	26,768.94	0.05	7,754.37
616.000 KONINKLIJKE DSM NV ENB0HZL96	61.28	28,200.25	37,746.59	0.07	9,546.34
7,040.000 UNILEVER NV ENB12T3J2	39.50	224,226.04	278,052.07	0.50	53,826.03
632.000 BOSKALIS WESTMINSTER NV ENB1XF887	55.00	30,386.74	34,757.96	0.06	4,371.22

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,380.000 DELTA LLOYD NV ENB574ZG4	22.00	29,292.56	30,366.57	0.05	1,074.01
1,670.000 ASML HOLDING NV ENB929F49	108.30	73,546.78	180,860.12	0.32	107,313.34
371.000 GEMALTO NV ENB9MS8P6	82.20	23,187.80	30,495.72	0.05	7,307.92
647.000 OCI NV ENBD4TZK6	34.96	30,254.23	22,618.05	0.04	-7,636.18
278.000 ALTICE SA ENBJ3VXS4	78.97	19,100.05	21,953.07	0.04	2,853.02
4,398.000 KONINKLIJKE AHOLD NV ENBKWP5S3	17.85	63,893.06	78,523.16	0.14	14,630.10
3,864.000 BANCO ESPIRITO SANTO SA EP4058061	0.15	10,159.42	561.08	0.00	-9,598.34
11,598.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.89	43,835.44	45,161.92	0.08	1,326.48
868.000 GALP ENERGIA SGPS SA EPB1FW752	10.20	15,436.19	8,855.28	0.02	-6,580.91
1,446.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	10.09	14,761.22	14,584.02	0.03	-177.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,905.000 EDP RENOVAVEIS SA EPB39GNW3	6.54	15,094.07	12,457.00	0.02	-2,637.07
73.000 SCHNEIDER ELECTRIC SE EXB11BPS6	72.85	17,138.04	5,317.69	0.01	-11,820.35
57,111.000 BANK OF IRELAND EZ3070735	0.38	19,735.97	21,630.54	0.04	1,894.57
3,594.000 CRH PLC EZ4182240	24.08	91,733.03	86,543.50	0.15	-5,189.53
805.000 KERRY GROUP PLC EZ4519573	69.06	25,659.93	55,591.33	0.10	29,931.40
381.000 KESKO OYJ SF4490006	36.52	14,918.62	13,913.86	0.02	-1,004.76
672.000 WARTSILA OYJ ABP SF4525181	44.88	17,489.02	30,159.87	0.05	12,670.85
2,079.000 UPM-KYMMENE OYJ SF5051252	16.48	28,102.21	34,263.75	0.06	6,161.54
2,326.000 STORA ENSO OYJ SF5072670	9.00	17,232.67	20,926.37	0.04	3,693.70
2,302.000 SAMPO OYJ SF5226037	46.97	75,256.54	108,134.47	0.19	32,877.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,776.000 FORTUM OYJ SF5579559	21.74	44,019.96	38,618.41	0.07	-5,401.55
729.000 ELISA OYJ SF5701518	27.36	15,096.99	19,944.88	0.04	4,847.89
511.000 METSO OYJ SF5713422	30.08	13,530.68	15,371.82	0.03	1,841.14
11,292.000 NOKIA OYJ SF5902942	7.94	147,018.23	89,635.08	0.16	-57,383.15
862.000 NESTE OIL OYJ SFB06YV43	24.27	15,247.76	20,923.85	0.04	5,676.09
578.000 NOKIAN RENKAAT OYJ SFB07G375	24.55	15,030.89	14,191.01	0.03	-839.88
1,698.000 KONE OYJ SFB09M9D1	45.76	46,130.14	77,707.43	0.14	31,577.29
1,119.000 ORION OYJ SFB17NY41	31.18	30,466.09	34,893.76	0.06	4,427.67
511.000 VALMET OYJ SFBH6XZT9	12.37	3,882.86	6,319.39	0.01	2,436.53
TOTAL EQUITY EURO CURRENCY UNIT		**15,400,322.67**	**16,532,614.52**	**29.50**	**1,132,291.85**

PREFERRED SECURITIES

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
713.000 HENKEL AG & CO KGAA ED5076705	108.20	39,255.97	77,148.50	0.14	37,892.53
796.000 VOLKSWAGEN AG ED5497166	223.44	115,111.31	177,854.84	0.32	62,743.53
438.000 BAYERISCHE MOTOREN WERKE AG ED5756033	82.09	15,786.09	35,955.33	0.06	20,169.24
660.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	81.27	37,079.71	53,636.19	0.10	16,556.48
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**207,233.08**	**344,594.86**	**0.61**	**137,361.78**
TOTAL ASSETS EURO CURRENCY UNIT		**15,609,931.73**	**16,879,585.12**	**30.12**	**1,269,653.39**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,031.58	1,031.69	0.00	0.11
EQUITY					
9,000.000 HANG LUNG PROPERTIES LTD FH6030503	2.80	36,833.58	25,242.27	0.05	-11,591.31
6,000.000 BANK OF EAST ASIA LTD FH6075649	4.03	22,333.57	24,178.42	0.04	1,844.85
8,500.000 CLP HOLDINGS LTD FH6097015	8.67	61,660.43	73,711.93	0.13	12,051.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	2.18	16,985.59	17,434.25	0.03	448.66
7,000.000 CHEUNG KONG HOLDINGS LTD FH6190273	16.80	95,572.88	117,616.72	0.21	22,043.84
4,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	7.40	18,780.87	29,607.28	0.05	10,826.41
4,700.000 HONG KONG EXCHANGES AND CLEARI FH6267352	22.14	80,061.03	104,062.62	0.19	24,001.59
6,000.000 MTR CORP LTD FH6290057	4.10	22,820.12	24,603.96	0.04	1,783.84
4,000.000 HANG LUNG GROUP LTD FH6408352	4.54	21,704.61	18,156.38	0.03	-3,548.23
3,800.000 HANG SENG BANK LTD FH6408378	16.66	56,485.26	63,310.06	0.11	6,824.80
6,139.000 HENDERSON LAND DEVELOPMENT CO FH6420530	7.00	35,839.84	42,985.71	0.08	7,145.87
6,000.000 POWER ASSETS HOLDINGS LTD FH6435322	9.70	35,939.52	58,221.63	0.10	22,282.11
6,000.000 WHARF HOLDINGS LTD/THE FH6435579	7.22	34,720.99	43,327.72	0.08	8,606.73

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
34,237.000 HONG KONG & CHINA GAS CO LTD FH6436551	2.29	59,826.59	78,408.88	0.14	18,582.29
10,000.000 HUTCHISON WHAMPOA LTD FH6448069	11.51	74,082.07	115,089.27	0.21	41,007.20
10,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	5.63	18,442.23	56,287.36	0.10	37,845.13
3,000.000 KERRY PROPERTIES LTD FH6486317	3.63	16,481.74	10,889.96	0.02	-5,591.78
15,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.35	36,200.02	50,194.39	0.09	13,994.37
4,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.60	14,542.29	16,218.88	0.03	1,676.59
11,366.000 NEW WORLD DEVELOPMENT CO LTD FH6633769	1.15	22,273.44	13,073.72	0.02	-9,199.72
6,000.000 SHANGRI-LA ASIA LTD FH6771031	1.38	11,930.56	8,278.69	0.01	-3,651.87
18,600.000 SINO LAND CO LTD FH6810425	1.61	31,516.11	30,029.21	0.05	-1,486.90
7,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	15.25	101,890.59	106,784.79	0.19	4,894.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 SWIRE PACIFIC LTD FH6867748	13.02	36,741.70	39,072.32	0.07	2,330.62
4,000.000 WHEELOCK & CO LTD FH6981481	4.67	12,241.68	18,672.19	0.03	6,430.51
9,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	3.22	30,343.27	29,014.10	0.05	-1,329.17
13,360.000 LINK REIT/THE FHB0PB4M2	6.26	57,751.01	83,641.59	0.15	25,890.58
12,000.000 SJM HOLDINGS LTD FHB2NR3Y0	1.59	18,850.68	19,126.10	0.03	275.42
10,800.000 WYNN MACAU LTD FHB4JSTL9	2.82	41,156.90	30,429.99	0.05	-10,726.91
53,600.000 AIA GROUP LTD FHB4TX8S5	5.56	179,687.72	298,244.32	0.53	118,556.60
10,000.000 SANDS CHINA LTD FHB5B23W5	4.92	16,457.09	49,195.02	0.09	32,737.93
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2	2.95	3,862.12	6,201.28	0.01	2,339.16
1,500.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.59	1,567.21	2,379.16	0.00	811.95

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
20,000.000 GLOBAL BRANDS GROUP HOLDING LT FHBNN6B88	0.20	7,022.05	3,920.13	0.01	-3,101.92
TOTAL EQUITY HONG KONG DOLLAR		**1,332,605.36**	**1,707,610.30**	**3.05**	**375,004.94**
TOTAL ASSETS HONG KONG DOLLAR		**1,333,636.94**	**1,708,641.99**	**3.05**	**375,005.05**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		550.55	555.22	0.00	4.67
EQUITY					
4,983.000 BANK HAPOALIM BM FZ6075805	4.73	20,845.61	23,561.19	0.04	2,715.58
4,637.000 BANK LEUMI LE-ISRAEL BM FZ6076423	3.44	20,151.38	15,943.43	0.03	-4,207.95
8,424.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.79	18,369.36	15,044.98	0.03	-3,324.38
4,947.000 ISRAEL CHEMICALS LTD FZ6455536	7.27	51,041.58	35,950.91	0.06	-15,090.67
701.000 NICE-SYSTEMS LTD FZ6647132	50.65	20,040.18	35,505.30	0.06	15,465.12
TOTAL EQUITY ISRAELI SHEKEL		**130,448.11**	**126,005.81**	**0.22**	**-4,442.30**
TOTAL ASSETS ISRAELI SHEKEL		**130,998.66**	**126,561.03**	**0.23**	**-4,437.63**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		199.93	198.20	0.00	-1.73
EQUITY					
800.000 AISIN SEIKI CO LTD FJ6010709	36.32	23,721.54	29,058.76	0.05	5,337.22
3,000.000 AJINOMOTO CO INC FJ6010907	18.71	29,769.06	56,124.11	0.10	26,355.05
6,000.000 ANA HOLDINGS INC FJ6014909	2.50	17,184.28	14,978.11	0.03	-2,206.17
2,000.000 AMADA CO LTD FJ6022100	8.65	17,141.70	17,298.47	0.03	156.77
10,700.000 ACOM CO LTD FJ6049780	3.09	30,200.49	33,020.56	0.06	2,820.07
1,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.25	29,760.53	49,997.08	0.09	20,236.55
6,000.000 ASAHI KASEI CORP FJ6054608	9.22	32,835.39	55,323.41	0.10	22,488.02
4,000.000 HIROSHIMA BANK LTD/THE FJ6075728	4.80	16,950.05	19,216.81	0.03	2,266.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 BANK OF KYOTO LTD/THE FJ6075751	8.44	18,227.69	16,881.44	0.03	-1,346.25
12,400.000 YAHOO JAPAN CORP FJ6084845	3.63	51,872.46	44,989.36	0.08	-6,883.10
400.000 BENESSE HOLDINGS INC FJ6121928	29.90	17,099.11	11,960.46	0.02	-5,138.65
500.000 TREND MICRO INC/JAPAN FJ6125283	27.86	17,780.52	13,928.85	0.02	-3,851.67
600.000 NTT DATA CORP FJ6125630	37.66	19,803.45	22,594.77	0.04	2,791.32
8,100.000 NTT DOCOMO INC FJ6129277	14.75	124,571.42	119,444.51	0.21	-5,126.91
2,500.000 BRIDGESTONE CORP FJ6132107	35.02	41,736.30	87,555.77	0.16	45,819.47
1,300.000 BROTHER INDUSTRIES LTD FJ6146503	18.38	15,765.03	23,897.58	0.04	8,132.55
5,300.000 CANON INC FJ6172327	32.03	232,093.52	169,770.62	0.30	-62,322.90
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	151.30	53,139.24	105,909.33	0.19	52,770.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,000.000 CHIBA BANK LTD/THE FJ6190568	6.62	23,891.90	26,489.84	0.05	2,597.94
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.76	27,000.83	27,524.08	0.05	523.25
1,200.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.18	23,661.92	15,813.84	0.03	-7,848.08
900.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	24.72	17,152.34	22,249.47	0.04	5,097.13
2,900.000 RAKUTEN INC FJ6229598	14.03	20,995.91	40,696.02	0.07	19,700.11
2,400.000 KDDI CORP FJ6248994	63.70	62,221.16	152,873.76	0.27	90,652.60
1,000.000 DAIHATSU MOTOR CO LTD FJ6250305	13.17	9,443.90	13,169.86	0.02	3,725.96
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	114.27	19,398.86	45,706.66	0.08	26,307.80
1,000.000 DAIKIN INDUSTRIES LTD FJ6250727	65.14	42,055.71	65,140.33	0.12	23,084.62
3,000.000 DAI NIPPON PRINTING CO LTD FJ6250909	9.09	41,172.00	27,273.86	0.05	-13,898.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	19.13	33,953.32	57,375.20	0.10	23,421.88
7,000.000 DAIWA SECURITIES GROUP INC FJ6251444	7.90	36,742.85	55,325.07	0.10	18,582.22
400.000 LAWSON INC FJ6266913	60.80	17,099.11	24,321.28	0.04	7,222.17
4,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	4.77	15,159.21	20,037.53	0.04	4,878.32
1,700.000 EAST JAPAN RAILWAY CO FJ6298544	76.09	125,846.42	129,355.68	0.23	3,509.26
1,100.000 EISAI CO LTD FJ6307204	38.97	39,468.48	42,864.17	0.08	3,395.69
770.000 SBI HOLDINGS INC/JAPAN FJ6309465	11.06	15,166.67	8,515.95	0.02	-6,650.72
4,000.000 DENKI KAGAKU KOGYO KK FJ6309820	3.70	17,035.22	14,812.96	0.03	-2,222.26
300.000 FAST RETAILING CO LTD FJ6332434	367.32	62,195.46	110,196.42	0.20	48,000.96
59,600.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.54	316,431.11	330,324.02	0.59	13,892.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	35.86	15,395.58	107,594.14	0.19	92,198.56
1,900.000 FUJIFILM HOLDINGS CORP FJ6356524	30.87	66,453.33	58,650.48	0.10	-7,802.85
500.000 MIRACA HOLDINGS INC FJ6356615	43.45	18,947.95	21,727.34	0.04	2,779.39
900.000 FANUC CORP FJ6356938	166.35	113,924.48	149,718.50	0.27	35,794.02
8,000.000 FUJITSU LTD FJ6356946	5.37	52,468.49	42,990.95	0.08	-9,477.54
2,000.000 TONENGENERAL SEKIYU KK FJ6366002	8.58	16,886.17	17,165.02	0.03	278.85
700.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.90	15,949.23	21,631.43	0.04	5,682.20
6.000 NIPPON BUILDING FUND INC FJ6396801	5,037.74	25,552.84	30,226.45	0.05	4,673.61
4.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,837.57	16,758.41	19,350.26	0.03	2,591.85
3,000.000 GUNMA BANK LTD/THE FJ6398088	6.55	16,769.05	19,642.19	0.04	2,873.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 HACHIJUNI BANK LTD/THE FJ6400629	6.50	16,960.69	19,492.05	0.03	2,531.36
700.000 HAMAMATSU PHOTONICS KK FJ6405875	48.21	31,350.22	33,746.19	0.06	2,395.97
5,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	5.41	23,104.03	27,065.35	0.05	3,961.32
700.000 DENTSU INC FJ6416286	42.45	18,595.01	29,717.67	0.05	11,122.66
9,000.000 RESONA HOLDINGS INC FJ6421559	5.10	45,879.59	45,932.69	0.08	53.10
200.000 HIROSE ELECTRIC CO LTD FJ6428729	117.44	23,444.73	23,487.22	0.04	42.49
400.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	31.61	15,012.29	12,644.40	0.02	-2,367.89
23,000.000 HITACHI LTD FJ6429107	7.51	104,981.69	172,785.35	0.31	67,803.66
2,000.000 HITACHI METALS LTD FJ6429206	17.20	33,261.27	34,396.76	0.06	1,135.49
700.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	21.42	16,590.18	14,993.12	0.03	-1,597.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
17,450.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	3.86	74,516.10	67,415.99	0.12	-7,100.11
800.000 HOKURIKU ELECTRIC POWER CO FJ6433125	12.84	17,333.34	10,275.66	0.02	-7,057.68
7,300.000 HONDA MOTOR CO LTD FJ6435146	29.41	260,170.20	214,686.17	0.38	-45,484.03
1,700.000 HOYA CORP FJ6441508	34.24	46,372.00	58,205.09	0.10	11,833.09
9,000.000 IHI CORP FJ6466984	5.15	16,385.75	46,315.52	0.08	29,929.77
3,000.000 ISUZU MOTORS LTD FJ6467107	12.36	16,353.81	37,069.93	0.07	20,716.12
7,000.000 ITOCHU CORP FJ6467800	10.78	62,082.74	75,432.67	0.13	13,349.93
2,000.000 IYO BANK LTD/THE FJ6468287	10.93	18,972.98	21,869.13	0.04	2,896.15
800.000 JSR CORP FJ6470986	17.32	16,677.48	13,852.12	0.02	-2,825.36
1,000.000 JGC CORP FJ6473469	20.78	17,833.75	20,784.85	0.04	2,951.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,200.000 JAPAN TOBACCO INC FJ6474533	27.76	119,227.13	144,339.62	0.26	25,112.49
4,000.000 JOYO BANK LTD/THE FJ6479763	5.00	17,674.04	20,017.51	0.04	2,343.47
2,600.000 AEON CO LTD FJ6480043	10.12	30,173.64	26,315.52	0.05	-3,858.12
7,000.000 KAJIMA CORP FJ6481322	4.16	17,290.75	29,133.82	0.05	11,843.07
4,000.000 KAMIGUMI CO LTD FJ6482668	8.97	35,019.04	35,898.08	0.06	879.04
4,000.000 KANEKA CORP FJ6483369	5.40	23,423.87	21,618.92	0.04	-1,804.95
3,000.000 KAO CORP FJ6483807	39.68	83,734.73	119,029.15	0.21	35,294.42
6,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	4.61	16,481.58	27,674.21	0.05	11,192.63
4,000.000 KAWASAKI KISEN KAISHA LTD FJ6484680	2.71	16,268.64	10,842.82	0.02	-5,425.82
2,000.000 KEIKYU CORP FJ6487303	7.46	16,375.11	14,929.73	0.03	-1,445.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 KEIO CORP FJ6487360	7.28	19,995.09	21,844.11	0.04	1,849.02
2,000.000 KIKKOMAN CORP FJ6490802	24.74	23,529.90	49,476.62	0.09	25,946.72
220.000 KEYENCE CORP FJ6490992	448.81	48,358.74	98,738.06	0.18	50,379.32
7,000.000 KINTETSU CORP FJ6492964	3.31	21,687.96	23,178.61	0.04	1,490.65
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	12.49	59,325.17	49,943.70	0.09	-9,381.47
15,000.000 KOBE STEEL LTD FJ6496023	1.74	32,100.75	26,147.88	0.05	-5,952.87
4,500.000 KOMATSU LTD FJ6496585	22.39	97,768.67	100,738.14	0.18	2,969.47
800.000 KONAMI CORP FJ6496684	18.52	15,527.61	14,812.96	0.03	-714.65
2,000.000 KONICA MINOLTA INC FJ6496700	11.05	23,572.49	22,102.67	0.04	-1,469.82
1,300.000 JTEKT CORP FJ6497088	17.13	15,875.76	22,271.15	0.04	6,395.39

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 KUBOTA CORP FJ6497500	14.69	46,048.34	73,439.26	0.13	27,390.92
1,500.000 KURARAY CO LTD FJ6497666	11.49	20,170.77	17,240.08	0.03	-2,930.69
600.000 KURITA WATER INDUSTRIES LTD FJ6497963	21.04	16,896.81	12,626.05	0.02	-4,270.76
1,400.000 KYOCERA CORP FJ6499266	46.34	69,982.82	64,876.76	0.12	-5,106.06
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	9.47	21,017.20	18,949.91	0.03	-2,067.29
2,900.000 TOKIO MARINE HOLDINGS INC FJ6513124	32.81	80,865.14	95,142.83	0.17	14,277.69
15.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,118.52	30,564.87	31,777.80	0.06	1,212.93
990.000 AEON MALL CO LTD FJ6534203	17.88	20,089.28	17,703.49	0.03	-2,385.79
400.000 JFE HOLDINGS INC FJ6543790	22.49	16,140.87	8,994.54	0.02	-7,146.33
500.000 MAKITA CORP FJ6555802	45.71	16,981.98	22,853.33	0.04	5,871.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,900.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	36.49	204,666.52	215,292.54	0.38	10,626.02
7,000.000 MARUBENI CORP FJ6569464	6.04	43,972.18	42,311.19	0.08	-1,660.99
2,100.000 MARUI GROUP CO LTD FJ6569522	9.12	15,628.74	19,161.77	0.03	3,533.03
11,100.000 PANASONIC CORP FJ6572708	11.90	151,528.63	132,113.09	0.24	-19,415.54
107,500.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.69	204,478.36	181,565.11	0.32	-22,913.25
1,000.000 CREDIT SAISON CO LTD FJ6591807	18.84	15,129.41	18,841.49	0.03	3,712.08
7,900.000 SOJITZ CORP FJ6594140	1.41	15,308.27	11,135.58	0.02	-4,172.69
6,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	21.31	110,691.53	127,886.90	0.23	17,195.37
6,600.000 MITSUBISHI CORP FJ6596780	18.49	165,593.03	122,041.78	0.22	-43,551.25
3,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	5.06	18,270.28	15,188.29	0.03	-3,081.99

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	12.06	73,251.46	96,484.42	0.17	23,232.96
13,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	5.59	54,672.42	72,625.21	0.13	17,952.79
6,000.000 MITSUBISHI MATERIALS CORP FJ6597085	3.35	17,312.04	20,117.60	0.04	2,805.56
9,100.000 MITSUI & CO LTD FJ6597309	13.52	149,663.17	123,071.43	0.22	-26,591.74
5,000.000 MITSUI CHEMICALS INC FJ6597366	2.87	15,384.93	14,345.89	0.03	-1,039.04
4,000.000 MITSUI FUDOSAN CO LTD FJ6597606	27.15	68,694.54	108,595.02	0.19	39,900.48
1,500.000 MITSUBISHI MOTORS CORP FJ6598448	9.26	20,282.56	13,887.15	0.02	-6,395.41
900.000 MURATA MANUFACTURING CO LTD FJ6610409	110.51	50,690.44	99,462.02	0.18	48,771.58
1,000.000 SEIKO EPSON CORP FJ6616505	42.45	15,832.11	42,453.81	0.08	26,621.70
2,000.000 NGK INSULATORS LTD FJ6619509	20.80	40,267.01	41,603.07	0.07	1,336.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	30.65	22,704.78	30,651.82	0.05	7,947.04
600.000 NINTENDO CO LTD FJ6639556	105.13	73,591.25	63,080.19	0.11	-10,511.06
5,000.000 NISHI-NIPPON CITY BANK LTD/THE FJ6639721	2.92	14,479.94	14,596.10	0.03	116.16
1,900.000 DENSO CORP FJ6640380	47.14	56,338.67	89,568.37	0.16	33,229.70
800.000 NIDEC CORP FJ6640687	65.48	42,375.12	52,385.84	0.09	10,010.72
1,000.000 NH FOODS LTD FJ6640760	22.00	12,882.89	22,002.58	0.04	9,119.69
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	9.76	13,074.53	11,807.83	0.02	-1,266.70
2,000.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	51.80	84,217.89	103,607.32	0.18	19,389.43
1,000.000 NSK LTD FJ6641545	12.03	7,953.32	12,027.19	0.02	4,073.87
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	18.35	14,192.47	18,349.39	0.03	4,156.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	48.13	13,330.06	19,250.18	0.03	5,920.12
600.000 NITTO DENKO CORP FJ6641800	56.49	23,380.84	33,894.66	0.06	10,513.82
3,000.000 NIPPON EXPRESS CO LTD FJ6642121	5.12	13,127.77	15,363.44	0.03	2,235.67
1,000.000 NIKON CORP FJ6642329	13.38	22,326.78	13,378.37	0.02	-8,948.41
1,100.000 YAMAHA CORP FJ6642386	14.97	14,440.55	16,468.58	0.03	2,028.03
2,000.000 MINEBEA CO LTD FJ6642402	15.05	12,329.24	30,093.00	0.05	17,763.76
45,555.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	2.51	143,207.98	114,329.20	0.20	-28,878.78
12,900.000 NISSAN MOTOR CO LTD FJ6642865	8.82	116,689.54	113,727.01	0.20	-2,962.53
18,000.000 NOMURA HOLDINGS INC FJ6643103	5.76	135,247.19	103,620.66	0.18	-31,626.53
6,000.000 NIPPON YUSEN KK FJ6643962	2.85	23,891.90	17,114.97	0.03	-6,776.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 NITORI HOLDINGS CO LTD FJ6644804	54.05	11,339.06	16,214.19	0.03	4,875.13
200.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	231.45	13,841.12	46,290.50	0.08	32,449.38
3,000.000 NTN CORP FJ6651189	4.49	13,574.94	13,461.78	0.02	-113.16
2,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	8.94	16,524.17	17,882.31	0.03	1,358.14
3,000.000 OBAYASHI CORP FJ6656402	6.53	13,255.53	19,592.14	0.03	6,336.61
4,000.000 OJI HOLDINGS CORP FJ6657707	3.61	17,674.04	14,445.97	0.03	-3,228.07
1,000.000 OLYMPUS CORP FJ6658804	35.61	25,292.87	35,614.49	0.06	10,321.62
800.000 OMRON CORP FJ6659422	45.46	18,457.66	36,365.15	0.06	17,907.49
300.000 ONO PHARMACEUTICAL CO LTD FJ6660107	89.49	13,127.77	26,848.49	0.05	13,720.72
6,000.000 TAIHEIYO CEMENT CORP FJ6660206	3.16	25,926.38	18,966.59	0.03	-6,959.79

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,200.000 ORIX CORP FJ6661147	12.71	95,856.92	104,197.00	0.19	8,340.08
7,000.000 OSAKA GAS CO LTD FJ6661766	3.76	24,818.19	26,331.37	0.05	1,513.18
6,000.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	2.04	13,159.71	12,210.68	0.02	-949.03
1,200.000 ALFRESA HOLDINGS CORP FJ6687217	12.18	13,095.82	14,612.79	0.03	1,516.97
8,000.000 SHINSEI BANK LTD FJ6730934	1.76	19,198.48	14,078.99	0.03	-5,119.49
2,000.000 RICOH CO LTD FJ6738226	10.25	32,132.69	20,501.27	0.04	-11,631.42
300.000 RINNAI CORP FJ6740586	67.81	23,192.44	20,342.80	0.04	-2,849.64
1,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	23.65	23,115.52	23,654.03	0.04	538.51
2,000.000 GS YUASA CORP FJ6744257	4.30	13,308.77	8,590.85	0.02	-4,717.92
2,900.000 T&D HOLDINGS INC FJ6744299	12.16	34,272.73	35,265.86	0.06	993.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 ROHM CO LTD FJ6747201	61.39	22,326.78	18,416.11	0.03	-3,910.67
200.000 SMC CORP/JAPAN FJ6763968	266.65	27,128.60	53,329.99	0.10	26,201.39
4,600.000 SOFTBANK CORP FJ6770625	60.14	169,370.87	276,625.37	0.49	107,254.50
300.000 SANKYO CO LTD FJ6775434	34.61	14,485.26	10,384.09	0.02	-4,101.17
400.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	53.96	12,031.12	21,585.55	0.04	9,554.43
800.000 SECOM CO LTD FJ6791597	57.93	35,262.91	46,340.55	0.08	11,077.64
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	12.14	13,670.77	24,271.24	0.04	10,600.47
2,000.000 SEKISUI HOUSE LTD FJ6793908	13.24	19,888.62	26,473.16	0.05	6,584.54
2,000.000 SHARP CORP/JAPAN FJ6800604	2.24	6,431.99	4,470.58	0.01	-1,961.41
200.000 SHIMAMURA CO LTD FJ6804036	86.74	22,096.80	17,348.51	0.03	-4,748.29

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 SHIMADZU CORP FJ6804366	10.28	8,070.43	10,275.66	0.02	2,205.23
3,000.000 SHIMIZU CORP FJ6804408	6.86	12,520.89	20,593.02	0.04	8,072.13
2,100.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	65.61	122,465.76	137,775.55	0.25	15,309.79
1,000.000 SHIONOGI & CO LTD FJ6804689	26.06	19,058.15	26,064.47	0.05	7,006.32
300.000 SHIMANO INC FJ6804820	130.53	13,351.35	39,159.26	0.07	25,807.91
1,000.000 SHISEIDO CO LTD FJ6805264	14.12	21,677.32	14,120.69	0.03	-7,556.63
2,000.000 SHIZUOKA BANK LTD/THE FJ6805322	9.23	17,375.92	18,466.16	0.03	1,090.24
6,000.000 SHOWA DENKO KK FJ6805462	1.24	13,543.00	7,456.52	0.01	-6,086.48
2,900.000 SHOWA SHELL SEKIYU KK FJ6805546	9.93	19,797.65	28,807.71	0.05	9,010.06
2,500.000 SONY CORP FJ6821501	20.62	95,024.61	51,555.53	0.09	-43,469.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 STANLEY ELECTRIC CO LTD FJ6841103	21.85	13,467.41	15,296.72	0.03	1,829.31
6,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.00	29,385.77	23,970.97	0.04	-5,414.80
3,000.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	12.62	37,434.91	37,858.12	0.07	423.21
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	5.45	12,095.00	10,892.86	0.02	-1,202.14
4,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	15.10	58,163.75	60,386.17	0.11	2,222.42
1,820.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	34.46	41,408.61	62,715.96	0.11	21,307.35
4,400.000 SUMITOMO CORP FJ6858941	10.36	51,437.85	45,579.88	0.08	-5,857.97
2,100.000 SUMITOMO RUBBER INDUSTRIES LTD FJ6858990	15.01	22,012.72	31,527.59	0.06	9,514.87
1,000.000 SURUGA BANK LTD FJ6864329	18.54	8,975.43	18,541.22	0.03	9,565.79
1,400.000 SUZUKI MOTOR CORP FJ6865508	30.36	31,182.97	42,503.86	0.08	11,320.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	27.86	14,011.47	11,143.08	0.02	-2,868.39
600.000 THK CO LTD FJ6869138	24.40	13,095.82	14,642.81	0.03	1,546.99
400.000 TDK CORP FJ6869302	59.72	26,830.48	23,887.57	0.04	-2,942.91
6,000.000 TAISEI CORP FJ6870102	5.73	13,223.59	34,380.08	0.06	21,156.49
1,000.000 TAKASHIMAYA CO LTD FJ6870409	8.07	8,421.78	8,065.39	0.01	-356.39
3,500.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.67	152,763.33	145,858.87	0.26	-6,904.46
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	14.76	14,181.83	14,762.92	0.03	581.09
4,000.000 TEIJIN LTD FJ6880507	2.68	13,500.42	10,709.37	0.02	-2,791.05
800.000 SYSMEX CORP FJ6883808	44.96	26,540.74	35,964.80	0.06	9,424.06
1,200.000 TERUMO CORP FJ6885076	23.00	32,579.86	27,594.14	0.05	-4,985.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 TOBU RAILWAY CO LTD FJ6895166	4.32	16,545.46	12,961.34	0.02	-3,584.12
900.000 TOHO CO LTD/TOKYO FJ6895208	22.83	14,383.04	20,545.48	0.04	6,162.44
6,000.000 TOHO GAS CO LTD FJ6895224	4.94	29,762.75	29,625.92	0.05	-136.83
8,700.000 TOKYO ELECTRIC POWER CO INC FJ6895406	4.10	29,343.63	35,701.24	0.06	6,357.61
3,000.000 TOKYO TATEMONO CO LTD FJ6895422	7.35	28,721.76	22,044.29	0.04	-6,677.47
9,000.000 TOKYO GAS CO LTD FJ6895448	5.44	39,670.78	48,950.33	0.09	9,279.55
600.000 TOKYO ELECTRON LTD FJ6895679	76.91	40,692.89	46,145.38	0.08	5,452.49
7,926.000 TOKYU CORP FJ6896545	6.25	36,585.38	49,514.77	0.09	12,929.39
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	6.56	17,823.11	13,128.15	0.02	-4,694.96
9,000.000 TORAY INDUSTRIES INC FJ6897147	8.08	54,538.06	72,678.59	0.13	18,140.53

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,000.000 TOSHIBA CORP FJ6897212	4.27	82,961.54	68,379.83	0.12	-14,581.71
2,000.000 TOTO LTD FJ6897469	11.74	13,670.77	23,487.22	0.04	9,816.45
1,000.000 LIXIL GROUP CORP FJ6900214	21.30	20,484.86	21,301.97	0.04	817.11
800.000 TOYO SEIKAN GROUP HOLDINGS LTD FJ6900263	12.61	14,343.65	10,088.83	0.02	-4,254.82
2,000.000 MAZDA MOTOR CORP FJ6900305	24.42	34,500.56	48,834.39	0.09	14,333.83
700.000 TOYOTA INDUSTRIES CORP FJ6900545	51.80	19,884.36	36,256.72	0.06	16,372.36
500.000 TOYODA GOSEI CO LTD FJ6900552	20.33	13,846.44	10,163.06	0.02	-3,683.38
900.000 TOYOTA TSUSHO CORP FJ6900586	23.55	14,287.22	21,191.04	0.04	6,903.82
12,200.000 TOYOTA MOTOR CORP FJ6900644	63.04	501,624.24	769,069.57	1.37	267,445.33
5,000.000 UBE INDUSTRIES LTD/JAPAN FJ6910700	1.50	13,042.59	7,506.57	0.01	-5,536.02

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,100.000 UNICHARM CORP FJ6911484	24.29	36,046.02	51,004.63	0.09	14,958.61
600.000 WEST JAPAN RAILWAY CO FJ6957990	47.64	20,729.73	28,585.01	0.05	7,855.28
500.000 YAKULT HONSHA CO LTD FJ6985116	53.21	13,228.91	26,606.61	0.05	13,377.70
900.000 YAMAHA MOTOR CO LTD FJ6985264	20.37	13,271.50	18,331.04	0.03	5,059.54
9,000.000 ASTELLAS PHARMA INC FJ6985389	14.07	65,447.20	126,598.27	0.23	61,151.07
1,000.000 YAMATO HOLDINGS CO LTD FJ6985561	19.97	14,096.64	19,971.64	0.04	5,875.00
1,000.000 YASKAWA ELECTRIC CORP FJ6986049	12.94	9,294.84	12,944.66	0.02	3,649.82
1,700.000 YOKOGAWA ELECTRIC CORP FJ6986429	11.12	15,004.83	18,900.70	0.03	3,895.87
5,000.000 BANK OF YOKOHAMA LTD/THE FJ6986445	5.48	24,488.14	27,411.48	0.05	2,923.34
500.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	34.03	15,518.02	17,014.89	0.03	1,496.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 SEGA SAMMY HOLDINGS INC FJB02RK08	12.98	14,488.46	15,573.63	0.03	1,085.17
3,000.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.35	74,071.28	109,057.92	0.19	34,986.64
2,600.000 DAIICHI SANKYO CO LTD FJB0J7D93	14.08	48,360.87	36,605.36	0.07	-11,755.51
1,500.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	21.39	28,614.24	32,078.07	0.06	3,463.83
4,500.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	4.91	23,285.01	22,088.08	0.04	-1,196.93
700.000 SUMCO CORP FJB0M0C87	14.59	14,794.02	10,211.43	0.02	-4,582.59
5,600.000 INPEX CORP FJB10RB16	11.22	74,469.08	62,844.99	0.11	-11,624.09
1,700.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.33	28,832.35	29,464.11	0.05	631.76
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.38	10,806.72	10,384.09	0.02	-422.63
10,000.000 AOZORA BANK LTD FJB1G1851	3.12	22,321.02	31,193.96	0.06	8,872.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.21	12,808.36	15,638.68	0.03	2,830.32
1,000.000 J FRONT RETAILING CO LTD FJB23TC16	11.74	12,095.00	11,735.27	0.02	-359.73
800.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	14.86	12,968.06	11,890.40	0.02	-1,077.66
1,400.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	12.56	15,338.08	17,585.39	0.03	2,247.31
2,100.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	24.03	57,126.55	50,452.89	0.09	-6,673.66
2,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	30.17	65,923.65	69,386.54	0.12	3,462.89
4,100.000 DAI-ICHI LIFE INSURANCE CO LTD FJB601QS7	15.36	51,379.85	62,955.92	0.11	11,576.07
300.000 MEIJI HOLDINGS CO LTD FJB60DQV4	91.83	11,706.38	27,549.10	0.05	15,842.72
11,523.000 JX HOLDINGS INC FJB627LW8	3.92	63,836.94	45,152.05	0.08	-18,684.89
1,000.000 SOMPO JAPAN NIPPONKOA HOLDINGS FJB62G7K0	25.45	28,568.36	25,447.27	0.05	-3,121.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
600.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	14.48	9,335.19	8,687.60	0.02	-647.59
800.000 JAPAN AIRLINES CO LTD FJB8BRV41	30.03	20,027.27	24,021.02	0.04	3,993.75
900.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	34.78	30,641.65	31,302.39	0.06	660.74
5,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	7.01	37,022.84	35,072.35	0.06	-1,950.49
1,000.000 RECRUIT HOLDINGS CO LTD FJBQRRZ08	28.69	28,731.79	28,691.77	0.05	-40.02
TOTAL EQUITY JAPANESE YEN		**10,202,845.92**	**11,842,321.33**	**21.13**	**1,639,475.41**
TOTAL ASSETS JAPANESE YEN		**10,203,045.85**	**11,842,519.53**	**21.13**	**1,639,473.68**
NEW ZEALAND DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		56.67	56.07	0.00	-0.60
EQUITY					
3,618.000 FLETCHER BUILDING LTD AN6341605	6.49	21,340.76	23,470.98	0.04	2,130.22
9,783.000 SPARK NEW ZEALAND LTD AN6881436	2.43	11,456.03	23,818.52	0.04	12,362.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,956.000 CHORUS LTD ANB4P0G70	2.08	3,489.14	4,066.63	0.01	577.49
8,141.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	3.31	29,464.50	26,915.51	0.05	-2,548.99
TOTAL EQUITY NEW ZEALAND DOLLAR		**65,750.43**	**78,271.64**	**0.14**	**12,521.21**
TOTAL ASSETS NEW ZEALAND DOLLAR		**65,807.10**	**78,327.71**	**0.14**	**12,520.61**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		0.13	0.12	0.00	-0.01
EQUITY					
3,900.000 DNB ASA SN4263307	14.76	50,032.97	57,582.81	0.10	7,549.84
2,900.000 TELENOR ASA SN4732491	20.21	47,138.07	58,599.14	0.10	11,461.07
5,265.000 STATOIL ASA SN7133606	17.50	125,754.76	92,132.50	0.16	-33,622.26
700.000 YARA INTERNATIONAL ASA SN7751258	44.52	32,290.67	31,164.85	0.06	-1,125.82
8,945.000 NORSK HYDRO ASA SNB11HK30	5.66	48,799.50	50,633.31	0.09	1,833.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,350.000 AKASTOR ASA SNB1VLVW2	2.88	4,561.68	3,889.27	0.01	-672.41
5,783.000 ORKLA ASA SNB1VQF41	6.82	49,832.98	39,452.95	0.07	-10,380.03
1,597.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	16.27	29,962.70	25,986.36	0.05	-3,976.34
1,350.000 KVAERNER ASA SNB5VFQ02	1.19	2,490.12	1,600.72	0.00	-889.40
1,350.000 AKER SOLUTIONS ASA SNBQN1C50	5.54	12,726.89	7,481.44	0.01	-5,245.45
TOTAL EQUITY NORWEGIAN KRONE		**403,590.34**	**368,523.35**	**0.66**	**-35,066.99**
TOTAL ASSETS NORWEGIAN KRONE		**403,590.47**	**368,523.47**	**0.66**	**-35,067.00**
POUND STERLING					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		13,219.48	13,187.59	0.02	-31.89
EQUITY					
5,496.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	6.74	20,667.78	37,037.97	0.07	16,370.19
3,603.000 AMEC FOSTER WHEELER PLC EX0028269	13.30	44,795.07	47,921.35	0.09	3,126.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,576.000 ANTOFAGASTA PLC EX0045610	11.73	26,035.54	18,491.77	0.03	-7,543.77
2,263.000 ASHTEAD GROUP PLC EX0053671	17.96	39,620.01	40,649.27	0.07	1,029.26
9,775.000 BHP BILLITON PLC EX0056658	21.65	341,996.04	211,630.58	0.38	-130,365.46
6,048.000 ARM HOLDINGS PLC EX0059587	15.51	40,201.87	93,831.92	0.17	53,630.05
3,358.000 BALFOUR BEATTY PLC EX0096167	3.31	15,258.39	11,100.24	0.02	-4,158.15
3,453.000 BRITISH LAND CO PLC/THE EX0136708	12.12	25,852.71	41,834.38	0.07	15,981.67
4,555.000 SKY PLC EX0141195	14.02	42,873.27	63,850.43	0.11	20,977.16
15,271.000 AVIVA PLC EX0216237	7.55	95,318.98	115,365.79	0.21	20,046.81
599.000 CRODA INTERNATIONAL PLC EX0233521	41.51	20,951.73	24,862.83	0.04	3,911.10
11,167.000 DIAGEO PLC EX0237407	28.82	210,906.45	321,863.50	0.57	110,957.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
703.000 SCHRODERS PLC EX0240542	41.88	15,460.18	29,442.66	0.05	13,982.48
14,153.000 BAE SYSTEMS PLC EX0263494	7.36	81,296.60	104,161.27	0.19	22,864.67
8,533.000 BRITISH AMERICAN TOBACCO PLC EX0287584	54.57	310,249.25	465,677.81	0.83	155,428.56
2,808.000 HAMMERSON PLC EX0406507	9.43	17,045.50	26,489.16	0.05	9,443.66
8,015.000 STANDARD CHARTERED PLC EX0408289	15.02	212,289.08	120,349.85	0.21	-91,939.23
4,865.000 IMPERIAL TOBACCO GROUP PLC EX0454499	44.22	155,605.53	215,131.91	0.38	59,526.38
4,350.000 SABMILLER PLC EX0483548	52.41	144,467.09	227,967.81	0.41	83,500.72
85,798.000 HSBC HOLDINGS PLC EX0540529	9.49	891,840.82	814,188.32	1.45	-77,652.50
23,434.000 LEGAL & GENERAL GROUP PLC EX0560394	3.88	31,960.39	90,837.10	0.16	58,876.71
3,215.000 MEGGITT PLC EX0575806	8.09	20,208.46	26,017.41	0.05	5,808.95

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,411.000 WM MORRISON SUPERMARKETS PLC EX0604317	2.87	67,322.15	55,751.08	0.10	-11,571.07
1,425.000 ASSOCIATED BRITISH FOODS PLC EX0673122	49.16	21,504.73	70,057.49	0.13	48,552.76
3,241.000 PEARSON PLC EX0677602	18.56	51,995.87	60,137.00	0.11	8,141.13
1,329.000 PERSIMMON PLC EX0682537	24.60	29,999.89	32,700.00	0.06	2,700.11
5,722.000 INTU PROPERTIES PLC EX0683436	5.21	36,174.99	29,799.58	0.05	-6,375.41
11,578.000 PRUDENTIAL PLC EX0709959	23.26	118,242.92	269,350.71	0.48	151,107.79
6,179.000 RIO TINTO PLC EX0718877	46.78	366,163.56	289,038.17	0.52	-77,125.39
1,091.000 TRAVIS PERKINS PLC EX0773963	28.96	31,676.93	31,590.20	0.06	-86.73
4,995.000 SSE PLC EX0790876	25.29	93,026.19	126,328.72	0.23	33,302.53
84,462.000 BP PLC EX0798051	6.41	787,473.90	541,276.21	0.97	-246,197.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
251,596.000 LLOYDS BANKING GROUP PLC EX0870611	1.18	266,334.33	297,442.67	0.53	31,108.34
2,992.000 TATE & LYLE PLC EX0875412	9.40	30,952.59	28,131.61	0.05	-2,820.98
15,141.000 BG GROUP PLC EX0876287	13.49	274,972.08	204,214.43	0.36	-70,757.65
19,806.000 TESCO PLC EX0884703	2.95	129,887.93	58,367.94	0.10	-71,519.99
3,541.000 SMITH & NEPHEW PLC EX0922321	18.52	35,478.79	65,593.09	0.12	30,114.30
22,040.000 GLAXOSMITHKLINE PLC EX0925282	21.46	436,999.80	472,874.37	0.84	35,874.57
1,089.000 WEIR GROUP PLC/THE EX0946585	28.86	30,616.68	31,430.41	0.06	813.73
1,480.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	16.50	29,960.09	24,415.36	0.04	-5,544.73
5,886.000 ASTRAZENECA PLC EX0989528	71.03	271,225.81	418,092.20	0.75	146,866.39
7,326.000 GKN PLC EX3064659	5.36	20,170.55	39,295.35	0.07	19,124.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
36,108.000 BT GROUP PLC EX3091355	6.26	89,455.76	226,050.12	0.40	136,594.36
668.000 CARNIVAL PLC EX3121525	45.51	27,891.15	30,403.69	0.05	2,512.54
6,315.000 MARKS & SPENCER GROUP PLC EX3127480	7.47	36,090.63	47,145.83	0.08	11,055.20
78,346.000 BARCLAYS PLC EX3134866	3.80	378,579.49	297,462.04	0.53	-81,117.45
680.000 INTERTEK GROUP PLC EX3163832	36.39	19,764.86	24,747.17	0.04	4,982.31
3,040.000 WILLIAM HILL PLC EX3169888	5.65	20,061.83	17,182.94	0.03	-2,878.89
1,734.000 BURBERRY GROUP PLC EX3174300	25.51	19,319.59	44,233.18	0.08	24,913.59
3,023.000 LAND SECURITIES GROUP PLC EX3180943	18.04	31,496.72	54,536.50	0.10	23,039.78
788.000 NEXT PLC EX3208983	106.34	26,435.13	83,796.59	0.15	57,361.46
9,439.000 KINGFISHER PLC EX3319525	5.31	31,461.78	50,113.98	0.09	18,652.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,632.000 ICAP PLC EX3387217	7.05	15,271.95	18,566.25	0.03	3,294.30
22,151.000 ITV PLC EX3398644	3.36	20,171.78	74,327.81	0.13	54,156.03
13,250.000 J SAINSBURY PLC EXB019KW9	3.85	54,729.53	50,968.37	0.09	-3,761.16
360.000 RANDGOLD RESOURCES LTD EXB01C3S0	68.30	28,734.77	24,586.25	0.04	-4,148.52
5,067.000 G4S PLC EXB01FLG9	4.33	20,697.34	21,956.10	0.04	1,258.76
754.000 ADMIRAL GROUP PLC EXB02J636	20.61	15,434.59	15,542.42	0.03	107.83
27,473.000 CENTRICA PLC EXB033F22	4.35	122,419.77	119,516.00	0.21	-2,903.77
18,049.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	33.58	556,636.45	606,057.43	1.08	49,420.98
11,613.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	34.82	333,351.83	404,342.04	0.72	70,990.21
1,362.000 BUNZL PLC EXB0744B8	27.51	15,489.17	37,462.04	0.07	21,972.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,576.000 COBHAM PLC EXB07KD30	5.05	18,670.79	23,110.67	0.04	4,439.88
15,564.000 NATIONAL GRID PLC EXB08SNH0	14.32	149,133.37	222,806.03	0.40	73,672.66
1,745.000 INMARSAT PLC EXB09LSH9	12.47	20,380.65	21,753.53	0.04	1,372.88
236.000 KAZ MINERALS PLC EXB0HZPV1	4.02	961.13	948.66	0.00	-12.47
920.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	34.63	30,261.69	31,860.47	0.06	1,598.78
5,871.000 UNILEVER PLC EXB10RZP7	40.98	185,970.11	240,576.50	0.43	54,606.39
8,939.000 STANDARD LIFE PLC EXB16KPT9	6.24	27,885.93	55,766.48	0.10	27,880.55
1,835.000 INVESTEC PLC EXB17BBQ9	8.44	15,212.63	15,493.53	0.03	280.90
3,651.000 HOME RETAIL GROUP PLC EXB19NKB4	3.24	15,349.87	11,812.61	0.02	-3,537.26
4,101.000 EXPERIAN PLC EXB19NLV9	16.96	40,885.10	69,571.99	0.12	28,686.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,943.000 SEVERN TRENT PLC EXB1FH8J7	31.28	47,521.63	60,774.23	0.11	13,252.60
700.000 WHITBREAD PLC EXB1KJJ48	74.38	16,104.15	52,063.36	0.09	35,959.21
1,393.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	15.78	20,629.75	21,981.00	0.04	1,351.25
1,558.000 SMITHS GROUP PLC EXB1WY232	17.12	27,438.02	26,673.84	0.05	-764.18
3,837.000 ANGLO AMERICAN PLC EXB1XZS89	18.72	138,067.56	71,824.03	0.13	-66,243.53
3,878.000 3I GROUP PLC EXB1YW440	7.02	17,485.67	27,222.57	0.05	9,736.90
2,490.000 CAPITA PLC EXB23K0M2	16.86	29,655.14	41,970.18	0.07	12,315.04
2,980.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.24	162,486.31	242,086.04	0.43	79,599.73
14.000 IGAS ENERGY PLC EXB29PWM0	0.55	17.30	7.70	0.00	-9.60
4,848.000 REED ELSEVIER PLC EXB2B0DG6	17.15	39,186.98	83,151.68	0.15	43,964.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,651.000 SHIRE PLC EXB2QKY08	70.68	83,801.13	187,374.81	0.33	103,573.68
1,180.000 FRESNILLO PLC EXB2QPKJ1	11.94	15,740.56	14,093.75	0.03	-1,646.81
4,916.000 UNITED UTILITIES GROUP PLC EXB39J2M5	14.28	54,569.53	70,213.90	0.13	15,644.37
48,040.000 GLENCORE PLC EXB4T3BW4	4.66	262,296.99	223,820.23	0.40	-38,476.76
7,271.000 DIXONS CARPHONE PLC EXB4Y7R10	7.21	42,141.11	52,423.70	0.09	10,282.59
3,020.000 SEGRO PLC EXB5ZN1N1	5.77	14,757.43	17,437.19	0.03	2,679.76
1,989.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	5.69	3,070.55	11,307.51	0.02	8,236.96
4,504.000 FRIENDS LIFE GROUP LTD EXB62W238	5.71	21,955.20	25,717.72	0.05	3,762.52
7,413.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	13.57	69,601.92	100,560.87	0.18	30,958.95
819.000 JOHNSON MATTHEY PLC EXB70FPS5	52.97	23,576.49	43,380.56	0.08	19,804.07

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
27,563.000 OLD MUTUAL PLC EXB77J081	2.97	70,310.19	81,872.35	0.15	11,562.16
1,286.000 EASYJET PLC EXB7KR2P8	26.06	30,465.81	33,506.82	0.06	3,041.01
10,679.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	6.15	66,698.23	65,672.46	0.12	-1,025.77
6,841.000 MAN GROUP PLC EXB83VD90	2.50	25,693.49	17,120.27	0.03	-8,573.22
7,467.000 DIRECT LINE INSURANCE GROUP PL EXB89W0M7	4.54	30,167.33	33,915.82	0.06	3,748.49
4,990.000 SAGE GROUP PLC/THE EXB8C3BL7	7.26	19,468.25	36,234.52	0.06	16,766.27
5,012.000 WPP PLC EXB8KF9B6	20.97	52,955.76	105,111.23	0.19	52,155.47
1,678.000 COCA-COLA HBC AG EXB9895B6	19.15	40,438.60	32,129.66	0.06	-8,308.94
2,917.000 ROYAL MAIL PLC EXBDVZYZ8	6.70	24,592.10	19,553.28	0.03	-5,038.82
1,050.000 WOLSELEY PLC EXBFNWV41	57.47	27,819.99	60,347.65	0.11	32,527.66

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,663.000 IMI PLC EXBGLP8L4	19.69	25,931.87	32,750.00	0.06	6,818.13
111,892.000 VODAFONE GROUP PLC EXBH4HKS0	3.47	481,349.76	388,452.12	0.69	-92,897.64
4,962.000 MELROSE INDUSTRIES PLC EXBHY3ZD5	4.16	29,814.93	20,642.32	0.04	-9,172.61
944.000 AGGREKO PLC EXBK1PTB6	23.45	25,912.31	22,137.86	0.04	-3,774.45
2,728.000 RSA INSURANCE GROUP PLC EXBKKMKR6	6.78	27,001.95	18,503.31	0.03	-8,498.64
6,978.000 COMPASS GROUP PLC EXBLNN3L1	17.17	60,555.09	119,793.72	0.21	59,238.63
2,804.000 REXAM PLC EXBMHTPY1	7.08	15,980.90	19,840.75	0.04	3,859.85
888.000 INTERCONTINENTAL HOTELS GROUP EXBN33FD8	40.46	16,557.39	35,930.73	0.06	19,373.34
667,170.000 ROLLS ROYCE HLDGS C SHS EXBQ1JYL9 ENTITLEMENT (JAN 2015	0.00	1,069.64	1,040.28	0.00	-29.36
2,980.000 INDIVIOR PLC EXBRS65X2	2.33	3,696.37	6,941.97	0.01	3,245.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,301.000 TUI AG EXBSS7HQ0	16.08	15,409.88	20,914.70	0.04	5,504.82
TOTAL EQUITY POUND STERLING		**10,485,279.17**	**11,783,783.83**	**21.03**	**1,298,504.66**
TOTAL ASSETS POUND STERLING		**10,498,498.65**	**11,796,971.42**	**21.05**	**1,298,472.77**
SINGAPORE DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,013.44	1,006.60	0.00	-6.84
EQUITY					
7,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.57	16,346.20	17,960.91	0.03	1,614.71
8,000.000 DBS GROUP HOLDINGS LTD FM6175208	15.55	83,435.79	124,367.97	0.22	40,932.18
2,000.000 CITY DEVELOPMENTS LTD FM6197921	7.75	15,558.25	15,500.72	0.03	-57.53
5,000.000 SEMBCORP MARINE LTD FM6205138	2.46	15,364.85	12,300.96	0.02	-3,063.89
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	32.15	22,406.17	32,148.52	0.06	9,742.35
6,000.000 SINGAPORE EXCHANGE LTD FM6303867	5.89	33,222.47	35,363.37	0.06	2,140.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11,000.000 CAPITALAND LTD FM6309302	2.50	31,832.81	27,477.17	0.05	-4,355.64
23,000.000 GENTING SINGAPORE PLC FM6366799	0.82	14,662.87	18,745.76	0.03	4,082.89
12,000.000 CAPITAMALL TRUST FM6420125	1.54	15,455.50	18,474.08	0.03	3,018.58
11,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.80	15,238.53	19,757.00	0.04	4,518.47
20,000.000 COMFORTDELGRO CORP LTD FM6603738	1.96	30,872.78	39,242.32	0.07	8,369.54
2,000.000 SINGAPORE AIRLINES LTD FM6811737	8.75	22,234.27	17,508.11	0.03	-4,726.16
5,000.000 UNITED OVERSEAS BANK LTD FM6916783	18.51	73,100.51	92,559.05	0.17	19,458.54
6,000.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	3.18	16,417.82	19,062.71	0.03	2,644.89
10,818.000 NOBLE GROUP LTD FMB01CLC8	0.86	15,343.35	9,306.86	0.02	-6,036.49
41,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.94	101,062.13	120,670.14	0.22	19,608.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	3.36	15,329.04	16,791.19	0.03	1,462.15
10,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	7.89	63,536.70	78,937.44	0.14	15,400.74
1,540.000 KEPPEL REIT FMB12RQH6	0.92	1,657.70	1,417.86	0.00	-239.84
11,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.45	30,217.05	26,896.08	0.05	-3,320.97
5,500.000 KEPPEL CORP LTD FMB1VQ5C0	6.68	33,809.83	36,733.08	0.07	2,923.25
11,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.87	18,696.79	20,587.13	0.04	1,890.34
51,000.000 KEPPEL INFRASTRUCTURE TRUST FMB66J4M2	0.80	42,640.80	40,989.36	0.07	-1,651.44
TOTAL EQUITY SINGAPORE DOLLAR		**728,442.21**	**842,797.79**	**1.50**	**114,355.58**
TOTAL ASSETS SINGAPORE DOLLAR		**729,455.65**	**843,804.39**	**1.51**	**114,348.74**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		46.89	45.94	0.00	-0.95
EQUITY					

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,200.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	12.72	40,284.08	78,843.93	0.14	38,559.85
3,854.000 SWEDBANK AB SS4846522	24.97	62,240.38	96,248.46	0.17	34,008.08
1,200.000 SWEDISH MATCH AB SS5048565	31.27	28,861.98	37,525.63	0.07	8,663.65
13,000.000 NORDEA BANK AB SS5380034	11.61	133,225.25	150,953.28	0.27	17,728.03
1,600.000 SECURITAS AB SS5554042	12.07	17,211.22	19,304.44	0.03	2,093.22
2,000.000 INVESTOR AB SS5679591	36.37	39,124.02	72,736.56	0.13	33,612.54
4,793.000 HENNES & MAURITZ AB SS5687438	41.59	166,018.59	199,355.00	0.36	33,336.41
1,400.000 ASSA ABLOY AB SS5698781	52.99	27,660.10	74,182.61	0.13	46,522.51
2,611.000 SVENSKA HANDELSBANKEN AB SS5703664	46.83	86,207.89	122,274.15	0.22	36,066.26
14,394.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	12.05	157,927.36	173,483.72	0.31	15,556.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,000.000 TELIASONERA AB SS5978381	6.44	65,566.90	57,943.98	0.10	-7,622.92
1,600.000 SKANSKA AB SS7142093	21.45	29,626.06	34,316.74	0.06	4,690.68
2,714.000 LUNDIN PETROLEUM AB SS7187627	14.36	27,580.20	38,968.30	0.07	11,388.10
1,300.000 ALFA LAVAL AB SS7332686	18.94	19,539.70	24,627.47	0.04	5,087.77
800.000 GETINGE AB SS7698359	22.71	19,207.86	18,170.09	0.03	-1,037.77
1,480.000 INVESTMENT AB KINNEVIK SSB00GC17	32.61	37,383.49	48,266.73	0.09	10,883.24
300.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	74.41	27,272.48	22,323.00	0.04	-4,949.48
1,899.000 ELEKTA AB SSB0M42T0	10.18	29,475.87	19,333.86	0.03	-10,142.01
2,100.000 HUSQVARNA AB SSB12PJ24	7.38	15,298.95	15,491.97	0.03	193.02
900.000 ELECTROLUX AB SSB1KKBX5	29.23	20,630.04	26,304.73	0.05	5,674.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,400.000 SKF AB SSB1Q3J35	21.06	25,278.63	29,490.63	0.05	4,212.00
2,600.000 ATLAS COPCO AB SSB1QGR45	27.90	40,128.43	72,537.28	0.13	32,408.85
1,400.000 ATLAS COPCO AB SSB1QGR78	25.66	19,457.22	35,928.85	0.06	16,471.63
6,732.000 VOLVO AB SSB1QH836	10.82	76,649.39	72,838.81	0.13	-3,810.58
6,097.000 SANDVIK AB SSB1VQ251	9.76	81,885.82	59,503.82	0.11	-22,382.00
2,200.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	21.58	31,042.66	47,466.55	0.08	16,423.89
1,300.000 BOLIDEN AB SSB1XCBX9	16.03	20,046.99	20,841.18	0.04	794.19
1,159.000 HEXAGON AB SSB1XFTL9	30.91	19,908.24	35,828.95	0.06	15,920.71
365.000 ETRION CORP SSB5TZGM3	0.30	203.18	110.04	0.00	-93.14
1,200.000 TELE2 AB SSB97C732	12.13	15,256.29	14,554.98	0.03	-701.31

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
TOTAL EQUITY SWEDISH KRONA		**1,380,199.27**	**1,719,755.74**	**3.07**	**339,556.47**
TOTAL ASSETS SWEDISH KRONA		**1,380,246.16**	**1,719,801.68**	**3.07**	**339,555.52**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		988.43	966.98	0.00	-21.45
EQUITY					
453.000 SYNGENTA AG ES4356642	322.04	136,894.06	145,886.38	0.26	8,992.32
10.000 SIKA AG ES4808089	2,954.76	18,597.62	29,547.63	0.05	10,950.01
22.000 SGS SA ES4824771	2,058.07	31,118.38	45,277.51	0.08	14,159.13
198.000 SULZER AG ES4854711	106.68	29,954.32	21,122.13	0.04	-8,832.19
94.000 SWISSCOM AG ES5533975	525.84	34,677.50	49,428.87	0.09	14,751.37
31.000 GIVAUDAN SA ES5980614	1,804.46	27,523.91	55,938.21	0.10	28,414.30
699.000 ZURICH INSURANCE GROUP AG ES5983816	313.69	175,959.96	219,270.67	0.39	43,310.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,233.000 NOVARTIS AG ES7103066	92.94	581,221.48	951,056.76	1.70	369,835.28
9,982.000 ABB LTD ES7108891	21.28	222,272.33	212,368.02	0.38	-9,904.31
3,162.000 ROCHE HOLDING AG ES7110384	271.62	555,408.13	858,877.67	1.53	303,469.54
932.000 ADECCO SA ES7110723	69.29	58,039.80	64,578.27	0.12	6,538.47
980.000 HOLCIM LTD ES7110756	71.81	74,647.80	70,369.85	0.13	-4,277.95
14,345.000 NESTLE SA ES7123874	73.42	758,537.12	1,053,155.29	1.88	294,618.17
199.000 BALOISE HOLDING AG ES7124591	128.62	18,010.91	25,594.73	0.05	7,583.82
183.000 SONOVA HOLDING AG ES7156031	147.84	22,911.58	27,054.50	0.05	4,142.92
84.000 STRAUMANN HOLDING AG ES7156833	252.35	22,182.36	21,197.60	0.04	-984.76
5,151.000 CREDIT SUISSE GROUP AG ES7171584	25.24	222,265.89	130,012.66	0.23	-92,253.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
187.000 SWATCH GROUP AG/THE ES7184728	447.04	69,164.77	83,596.24	0.15	14,431.47
261.000 SWATCH GROUP AG/THE ES7184736	86.55	29,395.22	22,589.44	0.04	-6,805.78
421.000 LONZA GROUP AG ES7333374	112.92	34,970.24	47,538.07	0.08	12,567.83
116.000 SWISS LIFE HOLDING AG ES7437803	237.91	15,253.34	27,597.65	0.05	12,344.31
267.000 SWISS PRIME SITE AG ESB083BH9	73.47	20,353.83	19,615.56	0.03	-738.27
194.000 SCHINDLER HOLDING AG ESB11TCY9	144.92	17,521.30	28,114.53	0.05	10,593.23
133.000 SCHINDLER HOLDING AG ESB11WWH7	143.51	20,001.51	19,087.00	0.03	-914.51
359.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	136.16	42,285.38	48,883.11	0.09	6,597.73
927.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	13.54	15,451.08	12,547.83	0.02	-2,903.25
155.000 GEBERIT AG ESB1WGG94	340.56	28,368.29	52,787.20	0.09	24,418.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,235.000 GAM HOLDING AG ESB1WHVV6	18.12	15,391.36	22,372.06	0.04	6,980.70
407.000 ACTELION LTD ESB1YD5Q3	116.04	18,768.28	47,226.99	0.08	28,458.71
362.000 ARYZTA AG ESB39VJC3	77.44	15,516.57	28,033.92	0.05	12,517.35
827.000 JULIUS BAER GROUP LTD ESB4R2R51	46.10	30,690.61	38,126.98	0.07	7,436.37
1,887.000 SWISS RE AG ESB545MG7	84.18	98,300.90	158,856.29	0.28	60,555.39
1,114.000 TRANSOCEAN LTD ESB5W3ND7	18.48	77,796.05	20,583.75	0.04	-57,212.30
2,562.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	89.37	126,761.21	228,959.49	0.41	102,198.28
17,993.000 UBS GROUP AG ESBRJL171	17.20	314,771.56	309,465.48	0.55	-5,306.08
TOTAL EQUITY SWISS FRANC		**3,980,984.65**	**5,196,718.34**	**9.27**	**1,215,733.69**
TOTAL ASSETS SWISS FRANC		**3,981,973.08**	**5,197,685.32**	**9.27**	**1,215,712.24**

U.S. DOLLAR

CASH & CASH EQUIVALENTS

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
94,016.890 FIDELITY INSTL MM PRIME 690 996199196	100.00	94,016.89	94,016.89	0.17	0.00
EQUITY					
3,891.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	57.51	196,643.83	223,771.41	0.40	27,127.58
131.000 LIBERTY GLOBAL PLC G5480U104	50.21	5,926.44	6,576.86	0.01	650.42
324.000 LIBERTY GLOBAL PLC G5480U120	48.31	14,317.56	15,652.44	0.03	1,334.88
64.000 PROTHENA CORP PLC G72800108	20.76	374.69	1,328.64	0.00	953.95
202.000 PERRIGO CO PLC G97822103	167.16	31,421.10	33,766.32	0.06	2,345.22
3,057.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	11.58	40,473.23	35,400.06	0.06	-5,073.17
TOTAL EQUITY U.S. DOLLAR		**289,156.85**	**316,495.73**	**0.56**	**27,338.88**
TOTAL ASSETS U.S. DOLLAR		**383,173.74**	**410,512.62**	**0.73**	**27,338.88**
TOTAL ASSETS		**49,467,432.48**	**56,045,406.39**	**100.00**	**6,577,973.91**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
774,200.330 CITIC CAPITAL CHINA 999180086	0.58	449,309.66	448,840.32	0.87	-469.34
6,000,000.000 UBS TRUMBULL PROPERTY FUND 999F99382	1.13	5,526,655.20	6,769,716.00	13.09	1,243,060.80
1,389,069.427 TTG BRPTP FUND LP 999G39667	1.04	139,815.04	1,447,433.96	2.80	1,307,618.92
607.753 PRIME PROPERTY FUND LLC 99VVAE6C7	16,111.88	6,227,586.17	9,792,042.00	18.94	3,564,455.83
1,631,341.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP	0.71	841,486.00	1,163,854.13	2.25	322,368.13
922,069.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.81	906,658.96	750,043.20	1.45	-156,615.76
1,463,026.590 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.45	423,898.86	656,165.96	1.27	232,267.10
1,689,549.261 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.91	966,824.45	1,539,172.62	2.98	572,348.17
1,471,453.640 DIVCOWEST FUND III 99VVALSA1	0.73	189,047.64	1,079,690.88	2.09	890,643.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,438,097.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	1.08	1,128,031.00	1,546,566.90	2.99	418,535.90
7,500,000.000 HEITMAN AMERICA RE TRUST 99VVAR7A1	1.15	6,849,041.00	8,648,287.50	16.73	1,799,246.50
3,000,000.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.55	3,000,000.00	4,657,980.00	9.01	1,657,980.00
480,539.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.81	338,082.33	387,804.58	0.75	49,722.25
840,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.12	840,000.00	937,644.12	1.81	97,644.12
6,599,999.000 PRISA REAL ESTATE LP 99VVAWA08	1.09	6,599,999.00	7,218,201.11	13.96	618,202.11
3,969,105.260 USAA EAGLE REAL ESTATE LP 99VVAWAW8	1.15	3,835,800.08	4,563,720.89	8.83	727,920.81
113,031.060 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	0.85	113,031.06	95,696.28	0.19	-17,334.78
TOTAL REAL ESTATE U.S. DOLLAR		**38,375,266.45**	**51,702,860.45**	**100.00**	**13,327,594.00**
TOTAL ASSETS U.S. DOLLAR		**38,375,266.45**	**51,702,860.45**	**100.00**	**13,327,594.00**
TOTAL ASSETS		**38,375,266.45**	**51,702,860.45**	**100.00**	**13,327,594.00**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
27,865,808.100 GRESHAM A+ FUND LLC 99VVARZ28	0.69	29,208,972.17	19,173,871.00	100.00	-10,035,101.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,460,437.399 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.28	24,253,828.48	25,293,296.46	100.00	1,039,467.98

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
25,999,810.640 STEPSTONE XL OPP FUND LP 99VVAKD50	1.17	22,213,077.27	30,415,228.48	100.00	8,202,151.21

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
14,591,565.140 GRESHAM COMMODITY FUND CL A1 99VVAUE08	0.80	14,591,565.14	11,685,114.27	100.00	-2,906,450.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
498,541.700 FIDELITY INSTL MM PRIME 690 996199196	100.00	498,541.70	498,541.70	1.09	0.00
FIXED INCOME SECURITIES					
450,000.000 ALABAMA ST PUBLIC SCH & CLG AU 010609AW5 5.000% 01/01/2027 DD 07/10/14	121.59	529,565.57	547,155.00	1.20	17,589.43
195,000.000 ALASKA ST HSG FIN CORP 011839AT4 5.000% 12/01/2027 DD 05/30/13	116.13	210,654.44	226,451.55	0.50	15,797.11
250,000.000 ALASKA ST HSG FIN CORP 011839EA1 5.000% 12/01/2026 DD 11/06/14	121.19	297,688.66	302,977.50	0.66	5,288.84
650,000.000 ARIZONA BRD OF RGTS UNIV ARIZO 040484KB2 5.000% 08/01/2030 DD 05/30/13	116.60	706,527.32	757,880.50	1.66	51,353.18
625,000.000 ARIZONA ST LOTTERY REVENUE 040624BA5 5.000% 07/01/2028 DD 06/15/10	113.39	663,846.37	708,700.00	1.55	44,853.63
615,000.000 ARIZONA ST TRANSPRTN BRD HIGHW 040654VT9 5.000% 07/01/2035 DD 01/29/13	114.94	663,817.36	706,856.40	1.55	43,039.04
95,000.000 CALIFORNIA ST 13062RJA7 5.050% 12/01/2036 DD 04/01/05	101.19	95,457.35	96,134.30	0.21	676.95
365,000.000 CHICAGO IL TRANSIT AUTH SALES 16772PAZ9 5.250% 12/01/2029 DD 11/04/11	114.63	420,297.14	418,399.50	0.92	-1,897.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 CLACKAMAS CNTY OR SCH DIST #12 179093GB9 5.000% 06/15/2027 DD 12/18/14	121.47	240,225.31	242,948.00	0.53	2,722.69
225,000.000 CONNECTICUT ST HSG FIN AUTH HS 20775B4Q6 3.000% 11/15/2024 DD 11/13/14	98.75	225,000.00	222,176.25	0.49	-2,823.75
45,000.000 DETROIT MI CITY SCH DIST 251294Z2 5.636% 05/01/2016 DD 12/30/09	106.37	47,100.31	47,867.85	0.10	767.54
60,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	113.86	65,400.93	68,318.40	0.15	2,917.47
75,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	120.27	78,933.23	90,201.75	0.20	11,268.52
1,254,896.320 FNMA POOL #0AO4103 3138LURZ0 3.500% 06/01/2042 DD 06/01/12	104.39	1,276,592.90	1,309,948.62	2.87	33,355.72
1,391,363.630 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	104.39	1,415,421.05	1,452,416.67	3.18	36,995.62
945,490.190 FNMA POOL #0AO9179 3138M1FV5 3.500% 07/01/2042 DD 06/01/12	104.36	958,627.45	986,732.47	2.16	28,105.02
1,301,339.600 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	104.40	1,323,840.45	1,358,559.50	2.97	34,719.05
987,728.790 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	107.85	1,038,415.39	1,065,255.62	2.33	26,840.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,002,568.230 FNMA POOL #0AR4445 3138W15F0 3.000% 03/01/2043 DD 03/01/13	101.15	972,542.59	1,014,087.74	2.22	41,545.15
465,000.000 FLORIDA ST HSG FIN CORP REVENU 34074MKA8 4.000% 07/01/2027 DD 12/23/13	107.34	465,000.00	499,121.70	1.09	34,121.70
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	132.93	6,678.93	6,646.45	0.01	-32.48
370,000.000 GEORGIA ST HSG & FIN AUTH REVE 373539W50 3.100% 12/01/2025 DD 10/29/14	99.42	370,000.00	367,842.90	0.81	-2,157.10
132,433.260 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	103.76	132,433.26	137,414.07	0.30	4,980.81
750,000.000 KANSAS ST DEPT OF TRANSPRTN HI 485424PP4 5.000% 09/01/2026 DD 07/31/14	124.16	901,152.99	931,207.50	2.04	30,054.51
360,000.000 LOS ANGELES CNTY CA MET TRANSP 5447125U2 5.000% 07/01/2024 DD 12/18/13	123.30	416,341.39	443,883.60	0.97	27,542.21
320,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5F1 2.700% 11/15/2023 DD 02/21/13	98.51	320,000.00	315,238.40	0.69	-4,761.60
150,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	101.45	148,767.95	152,169.00	0.33	3,401.05
155,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	106.03	155,000.00	164,340.30	0.36	9,340.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
335,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6W3 4.950% 11/15/2028 DD 09/26/13	109.32	335,000.00	366,228.70	0.80	31,228.70
450,000.000 MASSACHUSETTS ST HSG FIN AGY H 57586P4V5 3.750% 12/01/2028 DD 03/21/13	101.02	450,000.00	454,603.50	1.00	4,603.50
160,000.000 MET GOVT NASHVILLE & DAVIDSONC 592030ZN3 5.000% 05/15/2027 DD 06/27/13	119.79	182,115.96	191,667.20	0.42	9,551.24
115,000.000 MICHIGAN ST 594612BR3 5.000% 12/01/2028 DD 07/01/14	120.39	134,334.18	138,447.35	0.30	4,113.17
305,000.000 MINNESOTA ST 604129L20 5.000% 08/01/2025 DD 08/15/13	122.89	342,490.00	374,808.40	0.82	32,318.40
675,000.000 MINNESOTA ST HSG FIN AGY 60415NG63 4.875% 07/01/2037 DD 10/26/06	100.96	672,694.46	681,459.75	1.49	8,765.29
70,000.000 MINNESOTA ST RETMNT SYS BLDG R 60415VBR4 4.000% 06/01/2023 DD 08/09/12	113.07	74,223.94	79,145.50	0.17	4,921.56
282,189.560 MINNESOTA ST HSG FIN AGY HOMEO 60416QFV1 2.350% 03/01/2043 DD 02/28/13	93.66	282,189.56	264,295.92	0.58	-17,893.64
279,294.020 MINNESOTA ST HSG FIN AGY HOMEO 60416QFX7 3.000% 09/01/2043 DD 07/25/13	99.74	279,294.02	278,553.89	0.61	-740.13
1,262,214.810 MINNESOTA ST HSG FIN AGY HOMEO 60416QFY5 3.000% 07/01/2044 DD 06/19/14	101.78	1,262,214.81	1,284,682.23	2.81	22,467.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
120,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.84	120,000.00	123,409.20	0.27	3,409.20
480,000.000 MISSOURI ST ENVRNMNTL IMPT & E 60636P4F4 5.000% 07/01/2025 DD 11/26/13	122.56	550,738.23	588,268.80	1.29	37,530.57
120,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.32	120,000.00	120,384.00	0.26	384.00
540,000.000 MONTANA ST BRD OF HSG 61212R3S3 3.550% 12/01/2033 DD 05/30/13	102.92	540,000.00	555,784.20	1.22	15,784.20
95,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	110.00	95,000.00	104,501.90	0.23	9,501.90
615,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MET2 3.600% 03/01/2031 DD 05/30/13	101.34	615,000.00	623,216.40	1.36	8,216.40
100,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	105.92	100,000.00	105,917.00	0.23	5,917.00
300,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MJK6 2.950% 03/01/2024 DD 08/28/14	101.28	300,000.00	303,825.00	0.67	3,825.00
330,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PU9 3.625% 12/01/2025 DD 06/20/13	100.94	310,764.92	333,102.00	0.73	22,337.08
460,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PV7 3.750% 12/01/2026 DD 06/20/13	101.35	452,181.32	466,191.60	1.02	14,010.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
690,000.000 NEW MEXICO ST EDUCTNL ASSISTAN 647110FL4 3.875% 04/01/2034 DD 05/08/13	102.10	660,528.80	704,455.50	1.54	43,926.70
460,000.000 NEW YORK CITY NY MUNI WTR FINA 64972GCG7 5.000% 06/15/2035 DD 06/27/13	116.13	500,033.22	534,216.40	1.17	34,183.18
215,000.000 NEW YORK ST ENVRNMNTL FACS COR 64986AU90 5.000% 06/15/2024 DD 05/31/12	120.90	244,361.78	259,932.85	0.57	15,571.07
310,000.000 NEW YORK ST HSG FIN AGY ST PER 649870KF8 5.000% 03/15/2034 DD 06/19/08	109.52	314,314.38	339,521.30	0.74	25,206.92
100,000.000 NEW YORK ST MTGE AGY HOMEOWNER 649883C94 3.350% 10/01/2026 DD 10/23/14	100.89	100,000.00	100,886.00	0.22	886.00
260,000.000 NEW YORK ST MTGE AGY REVENUE 64988RGD8 3.150% 10/01/2027 DD 04/25/13	99.40	260,000.00	258,437.40	0.57	-1,562.60
130,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028UF8 5.000% 03/15/2027 DD 09/06/12	117.26	145,049.08	152,432.80	0.33	7,383.72
750,000.000 OHIO ST WTR DEV AUTH WTR POLLC 67766WVQ2 5.000% 12/01/2023 DD 05/01/14	124.29	906,896.43	932,205.00	2.04	25,308.57
245,625.000 OKLAHOMA ST HSG FIN AGY SF MTG 67886MPU7 3.350% 09/01/2035 DD 10/30/13	99.82	245,625.00	245,192.70	0.54	-432.30
520,000.000 OMAHA NE 681712KB0 6.500% 12/01/2030 DD 12/01/00	144.67	696,807.90	752,304.80	1.65	55,496.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
125,000.000 OREGON ST DEPT OF ADMIN SVCS L 68607VC78 5.000% 04/01/2026 DD 04/16/13	120.60	136,467.34	150,747.50	0.33	14,280.16
595,000.000 OREGON ST HSG & CMNTY SVCS DEP 686087MY0 3.500% 07/01/2028 DD 06/12/13	102.32	595,000.00	608,780.20	1.33	13,780.20
450,000.000 PENNSYLVANIA ST HSG FIN AGY SF 708796K97 3.350% 10/01/2023 DD 05/01/13	101.93	450,000.00	458,694.00	1.00	8,694.00
95,000.000 PENNSYLVANIA ST HGR EDUCTNL FA 70917RYX7 5.000% 05/15/2031 DD 03/24/10	111.37	104,776.62	105,805.30	0.23	1,028.68
85,000.000 PORT OF SEATTLE WA 735371ND4 5.750% 12/01/2025 DD 02/23/11	123.06	101,166.75	104,604.40	0.23	3,437.65
415,000.000 PUERTO RICO PUBLIC FIN CORP 745291SX3 5.500% 08/01/2027 DD 01/16/02	125.05	477,785.86	518,936.75	1.14	41,150.89
485,000.000 PUERTO RICO PUBLIC FIN CORP 745291TM6 6.000% 08/01/2026 DD 01/16/02	128.91	595,811.49	625,189.25	1.37	29,377.76
455,000.000 REGL TRANSPRTN DIST CO SALES T 759136RY2 5.000% 11/01/2029 DD 05/16/13	125.30	513,679.76	570,133.20	1.25	56,453.44
230,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	132.69	245,900.94	305,182.40	0.67	59,281.46
1,053,158.320 SLM STUDENT LOAN TRUST 200 4 B 78442GDY9 VAR RT 12/15/2023 DD 07/09/02	98.59	1,026,145.38	1,038,277.19	2.27	12,131.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
905,000.000 SLM STUDENT LOAN TRUST 200 3 B 78442GGC4 VAR RT 12/15/2024 DD 03/26/03	98.13	875,234.65	888,103.65	1.94	12,869.00
890,000.000 SLM STUDENT LOAN TRUST 200 4 B 78442GLR5 VAR RT 01/27/2025 DD 05/05/04	97.00	852,302.35	863,282.20	1.89	10,979.85
685,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CDW2 3.550% 11/01/2033 DD 05/30/13	98.76	685,000.00	676,492.30	1.48	-8,507.70
290,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CFB6 4.100% 11/01/2028 DD 11/25/13	106.91	290,000.00	310,044.80	0.68	20,044.80
100,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	103.53	100,000.00	103,525.00	0.23	3,525.00
250,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGT6 2.900% 05/01/2025 DD 11/20/14	99.53	250,000.00	248,820.00	0.54	-1,180.00
410,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AS7 3.000% 07/01/2025 DD 05/30/13	100.82	410,000.00	413,353.80	0.90	3,353.80
420,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BE7 4.000% 07/01/2043 DD 05/30/13	102.62	423,628.99	430,999.80	0.94	7,370.81
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	130.19	194,033.24	195,283.50	0.43	1,250.26
2,171,433.550 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06	114.59	2,772,597.18	2,488,332.56	5.45	-284,264.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,741,296.850 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	129.63	2,412,436.68	2,257,156.04	4.94	-155,280.64
4,072,082.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	97.16	4,083,914.97	3,956,598.24	8.66	-127,316.73
185,000.000 UNIV OF WASHINGTON WA UNIV REV 91523NMB9 5.000% 07/01/2030 DD 09/05/13	118.62	194,280.63	219,441.45	0.48	25,160.82
330,000.000 VERMONT ST STUDENT ASSISTANCEC 92428CHQ0 3.900% 06/15/2022 DD 07/02/13	101.74	330,000.00	335,751.90	0.73	5,751.90
680,000.000 VIRGINIA ST HSG DEV AUTH CMWLT 92812UK49 3.875% 01/01/2038 DD 04/11/13	102.52	680,231.42	697,149.60	1.53	16,918.18
185,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TNZ8 3.150% 06/01/2023 DD 03/27/13	102.20	185,000.00	189,073.70	0.41	4,073.70
200,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TPB9 3.300% 06/01/2024 DD 03/27/13	102.61	200,000.00	205,228.00	0.45	5,228.00
185,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TQP7 4.500% 06/01/2028 DD 01/28/14	107.61	185,000.00	199,080.35	0.44	14,080.35
300,000.000 WEST VIRGINIA ST WTR DEV AUTHI 956724AJ7 5.000% 07/01/2023 DD 10/16/14	121.78	359,363.26	365,325.00	0.80	5,961.74
75,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	40.87	30,890.13	30,650.25	0.07	-239.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
225,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QER4 3.150% 12/01/2022 DD 04/11/13	100.69	225,000.00	226,541.25	0.50	1,541.25
-2,884,242.000 IRS R US0003M P 0% 99QACSRT6 2042 FEB 15 **SL4Q329B**	5.20	0.00	-150,124.00	-0.33	-150,124.00
2,884,242.000 IRS_R US0003M P 0% 99QACSRU3 2042 FEB 15 **SL4Q329B**	0.00	0.00	0.00	0.00	0.00
-955,408.000 IRS R US0003M P_0% 99QACSWL7 2040 FEB 15 **SLQF0BBQ**	3.34	0.00	-31,872.00	-0.07	-31,872.00
955,408.000 IRS R US0003M P 0%_ 99QACSWM5 2040 FEB 15 **SLQF0BBQ**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 **SWPNDT00001**	16.60	0.00	-254,880.00	-0.56	-254,880.00
1,535,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 **SWPNDT00001**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 **SWPNDT00002**	14.29	0.00	-219,292.00	-0.48	-219,292.00
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 **SWPNDT00002**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 **SWPNDT00003**	12.89	0.00	-197,859.00	-0.43	-197,859.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,535,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 **SWPNDT00003**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 **SWPNDT00004**	10.21	0.00	-156,737.00	-0.34	-156,737.00
1,535,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 **SWPNDT00004**	0.00	0.00	0.00	0.00	0.00
-1,535,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	38.56	0.00	-591,822.00	-1.30	-591,822.00
1,535,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	39.70	49,580.50	609,374.00	1.33	559,793.50
-3,000,000.000 IRS R US0003M P 6.75% 99QACLUY6 6.750% 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	26.79	0.00	-803,670.00	-1.76	-803,670.00
3,000,000.000 IRS_R US0003M P 6.75% 99QACLUZ3 VAR RT 01/27/2034 DD 01/23/14 **SWPPRAIRIEINDT00006**	27.90	79,500.00	836,970.00	1.83	757,470.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**45,551,914.47**	**45,185,680.41**	**98.91**	**-366,234.06**
TOTAL ASSETS U.S. DOLLAR		**46,050,456.17**	**45,684,222.11**	**100.00**	**-366,234.06**
TOTAL ASSETS		**46,050,456.17**	**45,684,222.11**	**100.00**	**-366,234.06**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
24,137,229.000 TITAN FUND LP 99VVAVXJ4	1.05	24,137,229.00	25,290,940.00	100.00	1,153,711.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
92.830 MAGNITUDE US PARTNERS 071414 99VVA1AX4 SERIES Y	1,026.74	92,830.36	95,312.00	0.36	2,481.64
8,574.460 MAGNITUDE US PARTNERS 99VVAWBE7	1,102.07	8,574,463.93	9,449,672.00	35.71	875,208.07
7,617.170 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,103.43	7,880,534.58	8,405,035.00	31.76	524,500.42
7,684.140 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,107.77	7,904,569.19	8,512,291.00	32.17	607,721.81
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		**24,452,398.06**	**26,462,310.00**	**100.00**	**2,009,911.94**
TOTAL ASSETS U.S. DOLLAR		**24,452,398.06**	**26,462,310.00**	**100.00**	**2,009,911.94**
TOTAL ASSETS		**24,452,398.06**	**26,462,310.00**	**100.00**	**2,009,911.94**

Attachment B.3

Xcel Energy

External Fund Analysis
Trustee Statements – Qualified Fund
All Jurisdictions

Prairie Island Unit 2

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
3,074,619.580 FIDELITY INSTL MM PRIME 690 996199196	100.00	3,074,619.58	3,074,619.58	100.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
217,350.680 FIDELITY INSTL MM PRIME 690 996199196	100.00	217,350.68	217,350.68	0.18	0.00
CASH		41.23	41.23	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		**217,391.91**	**217,391.91**	**0.18**	**0.00**
EQUITY					
220.000 ABM INDUSTRIES INC 000957100	28.65	5,005.00	6,303.00	0.01	1,298.00
1,296.000 ADT CORP/THE 00101J106	36.23	31,879.64	46,954.08	0.04	15,074.44
3,145.000 AFLAC INC 001055102	61.09	144,528.80	192,128.05	0.16	47,599.25
558.000 AGCO CORP 001084102	45.20	20,210.76	25,221.60	0.02	5,010.84
489.000 AGL RESOURCES INC 001204106	54.51	20,026.62	26,655.39	0.02	6,628.77
1,053.000 AH BELO CORP 001282102	10.38	5,201.61	10,930.14	0.01	5,728.53

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,864.000 AES CORP/VA 00130H105	13.77	35,050.76	39,437.28	0.03	4,386.52
4,412.000 AK STEEL HOLDING CORP 001547108	5.94	13,236.00	26,207.28	0.02	12,971.28
299.000 AMAG PHARMACEUTICALS INC 00163U106	42.62	5,142.80	12,743.38	0.01	7,600.58
644.000 AMC NETWORKS INC 00164V103	63.77	28,192.51	41,067.88	0.03	12,875.37
24,831.000 AT&T INC 00206R102	33.59	799,021.21	834,073.29	0.69	35,052.08
477.000 AV HOMES INC 00234P102	14.57	3,429.63	6,949.89	0.01	3,520.26
7,956.000 ABBOTT LABORATORIES 002824100	45.02	186,195.71	358,179.12	0.30	171,983.41
10,190.000 ABBVIE INC 00287Y109	65.44	288,024.34	666,833.60	0.55	378,809.26
810.000 ACADIA HEALTHCARE CO INC 00404A109	61.21	18,160.20	49,580.10	0.04	31,419.90
244.000 ACADIA REALTY TRUST 004239109	32.03	4,926.36	7,815.32	0.01	2,888.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,737.000 ACCURIDE CORP 00439T206	4.34	5,488.92	7,538.58	0.01	2,049.66
492.000 ACI WORLDWIDE INC 004498101	20.17	5,180.76	9,923.64	0.01	4,742.88
389.000 ACORDA THERAPEUTICS INC 00484M106	40.87	9,180.40	15,898.43	0.01	6,718.03
2,432.000 ACTIVISION BLIZZARD INC 00507V109	20.15	28,235.52	49,004.80	0.04	20,769.28
432.000 ACTUANT CORP 00508X203	27.24	11,141.28	11,767.68	0.01	626.40
273.000 ACUITY BRANDS INC 00508Y102	140.07	14,927.64	38,239.11	0.03	23,311.47
924.000 ACXIOM CORP 005125109	20.27	11,400.69	18,729.48	0.02	7,328.79
3,110.000 ADOBE SYSTEMS INC 00724F101	72.70	109,409.67	226,097.00	0.19	116,687.33
199.000 ADVANCE AUTO PARTS INC 00751Y106	159.28	14,959.05	31,696.72	0.03	16,737.67
190.000 ADVISORY BOARD CO/THE 00762W107	48.98	5,176.55	9,306.20	0.01	4,129.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,410.000 AECOM 00766T100	30.37	30,098.87	42,821.70	0.04	12,722.83
380.000 AEGERION PHARMACEUTICALS INC 00767E102	20.94	9,785.00	7,957.20	0.01	-1,827.80
1,292.000 AERIE PHARMACEUTICALS INC 00771V108	29.19	38,424.08	37,713.48	0.03	-710.60
12,695.000 AEROPOSTALE INC 007865108	2.32	45,194.20	29,452.40	0.02	-15,741.80
2,511.000 AETNA INC 00817Y108	88.83	98,546.20	223,052.13	0.18	124,505.93
386.000 AFFILIATED MANAGERS GROUP INC 008252108	212.24	33,296.10	81,924.64	0.07	48,628.54
2,530.000 AGILENT TECHNOLOGIES INC 00846U101	40.94	56,630.72	103,578.20	0.09	46,947.48
436.000 AIR LEASE CORP 00912X302	34.31	10,221.40	14,959.16	0.01	4,737.76
1,484.000 AIR PRODUCTS & CHEMICALS INC 009158106	144.23	100,194.60	214,037.32	0.18	113,842.72
569.000 AIRGAS INC 009363102	115.18	29,577.75	65,537.42	0.05	35,959.67

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
674.000 AKAMAI TECHNOLOGIES INC 00971T101	62.96	21,037.25	42,435.04	0.04	21,397.79
482.000 AKORN INC 009728106	36.20	5,258.62	17,448.40	0.01	12,189.78
1,164.000 ALASKA AIR GROUP INC 011659109	59.76	19,497.00	69,560.64	0.06	50,063.64
197.000 ALBANY INTERNATIONAL CORP 012348108	37.99	4,873.78	7,484.03	0.01	2,610.25
6,558.000 ALCOA INC 013817101	15.79	58,868.03	103,550.82	0.09	44,682.79
500.000 ALEXANDER & BALDWIN INC 014491104	39.26	7,437.14	19,630.00	0.02	12,192.86
218.000 ALERE INC 01449J105	38.00	5,057.60	8,284.00	0.01	3,226.40
16.000 ALEXANDER'S INC 014752109	437.18	5,184.16	6,994.88	0.01	1,810.72
431.000 ALEXION PHARMACEUTICALS INC 015351109	185.03	23,489.09	79,747.93	0.07	56,258.84
387.000 ALIGN TECHNOLOGY INC 016255101	55.91	8,552.70	21,637.17	0.02	13,084.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
41.000 ALLEGHANY CORP 017175100	463.50	11,979.12	19,003.50	0.02	7,024.38
166.000 ALLEGHENY TECHNOLOGIES INC 01741R102	34.77	4,955.10	5,771.82	0.00	816.72
233.000 ALLEGIANT TRAVEL CO 01748X102	150.33	10,876.44	35,026.89	0.03	24,150.45
1,920.000 ALLERGAN INC/UNITED STATES 018490102	212.59	109,077.70	408,172.80	0.34	299,095.10
303.000 ALLIANCE DATA SYSTEMS CORP 018581108	286.05	47,682.44	86,673.15	0.07	38,990.71
638.000 ALLIANT ENERGY CORP 018802108	66.42	28,484.41	42,375.96	0.03	13,891.55
180.000 ALLIANT TECHSYSTEMS INC 018804104	116.25	11,692.80	20,925.00	0.02	9,232.20
16,166.000 ALLIED NEVADA GOLD CORP 019344100	0.87	59,341.83	14,064.42	0.01	-45,277.41
1,129.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	12.77	14,865.22	14,417.33	0.01	-447.89
2,619.000 ALLSTATE CORP/THE 020002101	70.25	69,075.82	183,984.75	0.15	114,908.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
354.000 ALMOST FAMILY INC 020409108	28.95	5,200.26	10,248.30	0.01	5,048.04
587.000 ALON USA ENERGY INC 020520102	12.67	5,165.60	7,437.29	0.01	2,271.69
13,202.000 ALPHA NATURAL RESOURCES INC 02076X102	1.67	49,243.46	22,047.34	0.02	-27,196.12
2,140.000 ALTERA CORP 021441100	36.94	40,354.89	79,051.60	0.07	38,696.71
11,541.000 ALTRIA GROUP INC 02209S103	49.27	196,942.13	568,625.07	0.47	371,682.94
1,679.000 AMAZON.COM INC 023135106	310.35	64,342.07	521,077.65	0.43	456,735.58
142.000 AMERCO 023586100	284.26	12,483.47	40,364.92	0.03	27,881.45
1,403.000 AMEREN CORP 023608102	46.13	45,305.43	64,720.39	0.05	19,414.96
227.000 AMERICAN ASSETS TRUST INC 024013104	39.81	5,077.99	9,036.87	0.01	3,958.88
1,028.000 AMERICAN AXLE & MANUFACTURING 024061103	22.59	10,248.04	23,222.52	0.02	12,974.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
663.000 AMERICAN CAPITAL LTD 02503Y103	14.61	6,066.45	9,686.43	0.01	3,619.98
2,889.000 AMERICAN ELECTRIC POWER CO INC 025537101	60.72	106,435.83	175,420.08	0.14	68,984.25
1,311.000 AMERICAN EQUITY INVESTMENT LIF 025676206	29.19	15,006.03	38,268.09	0.03	23,262.06
6,060.000 AMERICAN EXPRESS CO 025816109	93.04	336,599.50	563,822.40	0.47	227,222.90
507.000 AMERICAN FINANCIAL GROUP INC/O 025932104	60.72	17,542.20	30,785.04	0.03	13,242.84
4,495.000 AMERICAN INTERNATIONAL GROUP I 026874784	56.01	130,742.61	251,764.95	0.21	121,022.34
604.000 AMERICAN SOFTWARE INC/GA 029683109	9.11	5,031.32	5,502.44	0.00	471.12
286.000 AMERICAN STATES WATER CO 029899101	37.66	5,052.19	10,770.76	0.01	5,718.57
2,235.000 AMERICAN TOWER CORP 03027X100	98.85	99,249.42	220,929.75	0.18	121,680.33
1,201.000 AMERICAN WATER WORKS CO INC 030420103	53.30	30,661.53	64,013.30	0.05	33,351.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,580.000 AMERISOURCEBERGEN CORP 03073E105	90.16	34,727.76	142,452.80	0.12	107,725.04
1,712.000 AMERIPRISE FINANCIAL INC 03076C106	132.25	79,988.74	226,412.00	0.19	146,423.26
572.000 AMERIS BANCORP 03076K108	25.64	5,119.40	14,666.08	0.01	9,546.68
1,519.000 AMETEK INC 031100100	52.63	43,068.71	79,944.97	0.07	36,876.26
4,460.000 AMGEN INC 031162100	159.29	247,136.22	710,433.40	0.59	463,297.18
2,002.000 AMPHENOL CORP 032095101	53.81	38,195.60	107,727.62	0.09	69,532.02
194.000 AMSURG CORP 03232P405	54.73	4,974.16	10,617.62	0.01	5,643.46
272.000 AMTRUST FINANCIAL SERVICES INC 032359309	56.25	4,958.94	15,300.00	0.01	10,341.06
3,241.000 ANADARKO PETROLEUM CORP 032511107	82.50	144,222.05	267,382.50	0.22	123,160.45
1,636.000 ANALOG DEVICES INC 032654105	55.52	56,329.18	90,830.72	0.07	34,501.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
187.000 ANDERSONS INC/THE 034164103	53.14	4,965.47	9,937.18	0.01	4,971.71
183.000 ANIXTER INTERNATIONAL INC 035290105	88.46	11,190.45	16,188.18	0.01	4,997.73
322.000 ANN INC 035623107	36.48	8,384.88	11,746.56	0.01	3,361.68
11,715.000 ANNALY CAPITAL MANAGEMENT INC 035710409	10.81	118,550.52	126,639.15	0.10	8,088.63
464.000 ANSYS INC 03662Q105	82.00	19,965.92	38,048.00	0.03	18,082.08
391.000 ANTHEM INC 036752103	125.67	24,460.96	49,136.97	0.04	24,676.01
2,320.000 APACHE CORP 037411105	62.67	155,919.14	145,394.40	0.12	-10,524.74
756.000 APARTMENT INVESTMENT & MANAGEM 03748R101	37.15	18,907.56	28,085.40	0.02	9,177.84
34,243.000 APPLE INC 037833100	110.38	391,975.55	3,779,742.34	3.12	3,387,766.79
146.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	45.59	4,991.74	6,656.14	0.01	1,664.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
7,326.000 APPLIED MATERIALS INC 038222105	24.92	92,164.92	182,563.92	0.15	90,399.00
408.000 APTARGROUP INC 038336103	66.84	21,403.62	27,270.72	0.02	5,867.10
1,088.000 AQUA AMERICA INC 03836W103	26.70	18,661.38	29,049.60	0.02	10,388.22
4,314.000 ARCHER-DANIELS-MIDLAND CO 039483102	52.00	134,913.26	224,328.00	0.19	89,414.74
1,163.000 ARES CAPITAL CORP 04010L103	15.61	18,119.54	18,148.62	0.01	29.08
10,053.000 ARIAD PHARMACEUTICALS INC 04033A100	6.87	64,138.14	69,064.11	0.06	4,925.97
15,136.000 ARMOUR RESIDENTIAL REIT INC 042315101	3.68	59,938.56	55,700.48	0.05	-4,238.08
439.000 ARMSTRONG WORLD INDUSTRIES INC 04247X102	51.12	16,712.73	22,441.68	0.02	5,728.95
780.000 ARRIS GROUP INC 04270V106	30.19	8,548.80	23,548.20	0.02	14,999.40
835.000 ARROW ELECTRONICS INC 042735100	57.89	27,989.20	48,338.15	0.04	20,348.95

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
227.000 ARROW FINANCIAL CORP 042744102	27.49	5,027.85	6,240.23	0.01	1,212.38
1,687.000 ARROWHEAD RESEARCH CORP 042797209	7.38	9,733.99	12,450.06	0.01	2,716.07
294.000 ASBURY AUTOMOTIVE GROUP INC 043436104	75.92	5,092.08	22,320.48	0.02	17,228.40
633.000 ASHLAND INC 044209104	119.76	37,034.67	75,808.08	0.06	38,773.41
533.000 ASPEN TECHNOLOGY INC 045327103	35.02	8,240.18	18,665.66	0.02	10,425.48
1,932.000 ASSOCIATED BANC-CORP 045487105	18.63	25,239.94	35,993.16	0.03	10,753.22
364.000 ASSURANT INC 04621X108	68.43	10,782.18	24,908.52	0.02	14,126.34
141.000 ASTEC INDUSTRIES INC 046224101	39.31	4,974.48	5,542.71	0.00	568.23
220.000 ATHENAHEALTH INC 04685W103	145.70	9,033.20	32,054.00	0.03	23,020.80
2,207.000 ATMEL CORP 049513104	8.40	14,690.90	18,527.77	0.02	3,836.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
310.000 ATMOS ENERGY CORP 049560105	55.74	10,104.45	17,279.40	0.01	7,174.95
406.000 ATWOOD OCEANICS INC 050095108	28.37	15,017.94	11,518.22	0.01	-3,499.72
1,401.000 AUTODESK INC 052769106	60.06	48,390.54	84,144.06	0.07	35,753.52
388.000 AUTOLIV INC 052800109	106.12	20,859.12	41,174.56	0.03	20,315.44
2,932.000 AUTOMATIC DATA PROCESSING INC 053015103	83.37	110,530.10	244,440.84	0.20	133,910.74
258.000 AUTONATION INC 05329W102	60.41	5,462.81	15,585.78	0.01	10,122.97
99.000 AUTOZONE INC 053332102	619.11	32,646.23	61,291.89	0.05	28,645.66
254.000 AUXILIUM PHARMACEUTICALS INC 05334D107	34.39	4,859.02	8,733.79	0.01	3,874.77
356.000 AVERY DENNISON CORP 053611109	51.88	14,939.42	18,469.28	0.02	3,529.86
397.000 AVIS BUDGET GROUP INC 053774105	66.33	10,180.04	26,333.01	0.02	16,152.97

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
365.000 AVISTA CORP 05379B107	35.35	9,993.70	12,902.75	0.01	2,909.05
762.000 AVNET INC 053807103	43.02	26,822.11	32,781.24	0.03	5,959.13
181.000 AXIALL CORP 05463D100	42.47	4,309.61	7,687.07	0.01	3,377.46
3,591.000 BB&T CORP 054937107	38.89	106,769.54	139,653.99	0.12	32,884.45
317.000 BOK FINANCIAL CORP 05561Q201	60.04	16,582.27	19,032.68	0.02	2,450.41
25,969.000 BPZ RESOURCES INC 055639108	0.29	53,015.71	7,505.04	0.01	-45,510.67
1,026.000 BABCOCK & WILCOX CO/THE 05615F102	30.30	25,746.40	31,087.80	0.03	5,341.40
2,020.000 BAKER HUGHES INC 057224107	56.07	89,143.26	113,261.40	0.09	24,118.14
959.000 BALL CORP 058498106	68.17	42,591.52	65,375.03	0.05	22,783.51
132.000 BANCFIRST CORP 05945F103	63.39	5,043.72	8,367.48	0.01	3,323.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,692.000 BANCORPSOUTH INC 059692103	22.51	17,715.24	38,086.92	0.03	20,371.68
52,674.000 BANK OF AMERICA CORP 060505104	17.89	615,010.51	942,337.86	0.78	327,327.35
453.000 BANK OF HAWAII CORP 062540109	59.31	20,583.71	26,867.43	0.02	6,283.72
1,382.000 BANK MUTUAL CORP 063750103	6.86	4,906.10	9,480.52	0.01	4,574.42
106.000 BANK OF THE OZARKS INC 063904106	37.92	1,330.30	4,019.52	0.00	2,689.22
3,349.000 BANK OF NEW YORK MELLON CORP/T 064058100	40.57	90,692.61	135,868.93	0.11	45,176.32
788.000 CR BARD INC 067383109	166.62	59,162.72	131,296.56	0.11	72,133.84
343.000 BARNES GROUP INC 067806109	37.01	8,046.78	12,694.43	0.01	4,647.65
279.000 BILL BARRETT CORP 06846N104	11.39	4,851.81	3,177.81	0.00	-1,674.00
3,510.000 BAXTER INTERNATIONAL INC 071813109	73.29	158,827.50	257,247.90	0.21	98,420.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,335.000 BBCN BANCORP INC 073295107	14.38	10,325.32	19,197.30	0.02	8,871.98
657.000 B/E AEROSPACE INC 073302101	58.02	14,499.85	38,119.14	0.03	23,619.29
2,835.000 BEAZER HOMES USA INC 07556Q881	19.36	57,035.25	54,885.60	0.05	-2,149.65
1,540.000 BECTON DICKINSON AND CO 075887109	139.16	107,757.80	214,306.40	0.18	106,548.60
1,569.000 BED BATH & BEYOND INC 075896100	76.17	60,608.12	119,510.73	0.10	58,902.61
450.000 BELDEN INC 077454106	78.81	14,878.89	35,464.50	0.03	20,585.61
1,237.000 BEMIS CO INC 081437105	45.21	40,941.61	55,924.77	0.05	14,983.16
703.000 BENCHMARK ELECTRONICS INC 08160H101	25.44	10,258.48	17,884.32	0.01	7,625.84
614.000 BENEFICIAL MUTUAL BANCORP INC 08173R104	12.27	5,004.10	7,533.78	0.01	2,529.68
720.000 WR BERKLEY CORP 084423102	51.26	20,381.00	36,907.20	0.03	16,526.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,553.000 BERKSHIRE HATHAWAY INC 084670702	150.15	873,547.17	1,584,532.95	1.31	710,985.78
1,441.000 BEST BUY CO INC 086516101	38.98	17,464.92	56,170.18	0.05	38,705.26
555.000 BIG 5 SPORTING GOODS CORP 08915P101	14.63	5,427.90	8,119.65	0.01	2,691.75
500.000 BIG LOTS INC 089302103	40.02	10,062.45	20,010.00	0.02	9,947.55
1,075.000 BIOGEN IDEC INC 09062X103	339.45	81,363.29	364,908.75	0.30	283,545.46
135.000 BIO-TECHNE CORP 09073M104	92.40	9,942.75	12,474.00	0.01	2,531.25
166.000 BLACK HILLS CORP 092113109	53.04	4,968.38	8,804.64	0.01	3,836.26
188.000 BLACKBAUD INC 09227Q100	43.26	4,998.92	8,132.88	0.01	3,133.96
175.000 BLACKHAWK NETWORK HOLDINGS INC 09238E203	37.69	4,138.74	6,595.75	0.01	2,457.01
767.000 BLACKROCK INC 09247X101	357.56	149,001.38	274,248.52	0.23	125,247.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,867.000 H&R BLOCK INC 093671105	33.68	26,637.61	62,880.56	0.05	36,242.95
4,582.000 BOEING CO/THE 097023105	129.98	363,065.84	595,568.36	0.49	232,502.52
2,798.000 BON-TON STORES INC/THE 09776J101	7.41	28,791.42	20,733.18	0.02	-8,058.24
986.000 BORGWARNER INC 099724106	54.95	35,820.97	54,180.70	0.04	18,359.73
58.000 BOSTON BEER CO INC/THE 100557107	289.54	5,150.40	16,793.32	0.01	11,642.92
772.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	13.47	4,701.48	10,398.84	0.01	5,697.36
212.000 BOSTON PROPERTIES INC 101121101	128.69	21,183.82	27,282.28	0.02	6,098.46
10,921.000 BOSTON SCIENTIFIC CORP 101137107	13.25	58,427.35	144,703.25	0.12	86,275.90
216.000 BOTTOMLINE TECHNOLOGIES DE INC 101388106	25.28	5,080.32	5,460.48	0.00	380.16
1,049.000 BRANDYWINE REALTY TRUST 105368203	15.98	12,923.68	16,763.02	0.01	3,839.34

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,187.000 BRIGHTCOVE INC 10921T101	7.78	10,113.24	9,234.86	0.01	-878.38
390.000 BRINKER INTERNATIONAL INC 109641100	58.69	9,582.30	22,889.10	0.02	13,306.80
209.000 BRINK'S CO/THE 109696104	24.41	5,277.25	5,101.69	0.00	-175.56
10,703.000 BRISTOL-MYERS SQUIBB CO 110122108	59.03	278,388.92	631,798.09	0.52	353,409.17
218.000 BRISTOW GROUP INC 110394103	65.79	10,105.34	14,342.22	0.01	4,236.88
685.000 BROADRIDGE FINANCIAL SOLUTIONS 11133T103	46.18	14,727.50	31,633.30	0.03	16,905.80
4,306.000 BROCADE COMMUNICATIONS SYSTEMS 111621306	11.84	23,166.28	50,983.04	0.04	27,816.76
141.000 BROWN & BROWN INC 115236101	32.91	3,551.79	4,640.31	0.00	1,088.52
756.000 BROWN-FORMAN CORP 115637209	87.84	31,184.88	66,407.04	0.05	35,222.16
488.000 BROWN SHOE CO INC 115736100	32.15	5,016.64	15,689.20	0.01	10,672.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
49.000 BRUNOS INC NEW 116881202	10.00	490.00	490.00	0.00	0.00
1,091.000 BRUNSWICK CORP/DE 117043109	51.26	28,145.61	55,924.66	0.05	27,779.05
334.000 BUFFALO WILD WINGS INC 119848109	180.38	23,267.18	60,246.92	0.05	36,979.74
337.000 CAI INTERNATIONAL INC 12477X106	23.20	5,203.28	7,818.40	0.01	2,615.12
336.000 CBL & ASSOCIATES PROPERTIES IN 124830100	19.42	5,140.80	6,525.12	0.01	1,384.32
3,926.000 CBS CORP 124857202	55.34	112,606.24	217,264.84	0.18	104,658.60
332.000 CBOE HOLDINGS INC 12503M108	63.42	8,004.52	21,055.44	0.02	13,050.92
1,484.000 CBRE GROUP INC 12504L109	34.25	34,639.38	50,827.00	0.04	16,187.62
977.000 CDK GLOBAL INC 12508E101	40.76	15,482.97	39,822.52	0.03	24,339.55
411.000 CF INDUSTRIES HOLDINGS INC 125269100	272.54	57,479.31	112,013.94	0.09	54,534.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,790.000 CIGNA CORP 125509109	102.91	70,576.88	184,208.90	0.15	113,632.02
1,575.000 CIT GROUP INC 125581801	47.83	53,802.00	75,332.25	0.06	21,530.25
114.000 CLECO CORP 12561W105	54.54	5,062.74	6,217.56	0.01	1,154.82
2,153.000 CME GROUP INC/IL 12572Q105	88.65	126,827.08	190,863.45	0.16	64,036.37
3,119.000 CMS ENERGY CORP 125896100	34.75	45,324.68	108,385.25	0.09	63,060.57
216.000 CSS INDUSTRIES INC 125906107	27.64	4,965.84	5,970.24	0.00	1,004.40
556.000 CNA FINANCIAL CORP 126117100	38.71	15,050.92	21,522.76	0.02	6,471.84
3,355.000 CNO FINANCIAL GROUP INC 12621E103	17.22	22,180.10	57,773.10	0.05	35,593.00
6,944.000 CSX CORP 126408103	36.23	74,903.54	251,581.12	0.21	176,677.58
86.000 CSR PLC 12640Y205 ADR	52.66	1,262.45	4,528.76	0.00	3,266.31

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
368.000 CST BRANDS INC 12646R105	43.61	7,512.60	16,048.48	0.01	8,535.88
563.000 CVB FINANCIAL CORP 126600105	16.02	4,954.40	9,019.26	0.01	4,064.86
7,681.000 CVS HEALTH CORP 126650100	96.31	255,508.23	739,757.11	0.61	484,248.88
7,531.000 CYS INVESTMENTS INC 12673A108	8.72	61,415.23	65,670.32	0.05	4,255.09
2,339.000 CA INC 12673P105	30.45	55,360.39	71,222.55	0.06	15,862.16
661.000 CABELA'S INC 126804301	52.71	21,000.51	34,841.31	0.03	13,840.80
688.000 CABLEVISION SYSTEMS CORP 12686C109	20.64	9,595.60	14,200.32	0.01	4,604.72
567.000 CABOT CORP 127055101	43.86	21,028.56	24,868.62	0.02	3,840.06
2,632.000 CABOT OIL & GAS CORP 127097103	29.61	40,440.68	77,933.52	0.06	37,492.84
148.000 CABOT MICROELECTRONICS CORP 12709P103	47.32	4,992.04	7,003.36	0.01	2,011.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,694.000 CADENCE DESIGN SYSTEMS INC 127387108	18.97	17,295.74	32,135.18	0.03	14,839.44
2,058.000 CALIFORNIA RESOURCES CORP 13057Q107	5.51	8,922.24	11,339.58	0.01	2,417.34
472.000 CALIFORNIA WATER SERVICE GROUP 130788102	24.61	9,888.40	11,615.92	0.01	1,727.52
781.000 CALLAWAY GOLF CO 131193104	7.70	4,810.96	6,013.70	0.00	1,202.74
3,645.000 CALPINE CORP 131347304	22.13	48,988.80	80,663.85	0.07	31,675.05
349.000 CAMDEN PROPERTY TRUST 133131102	73.84	18,050.28	25,770.16	0.02	7,719.88
1,782.000 CAMERON INTERNATIONAL CORP 13342B105	49.95	73,623.33	89,010.90	0.07	15,387.57
464.000 CAMPBELL SOUP CO 134429109	44.00	16,571.64	20,416.00	0.02	3,844.36
158.000 CAPELLA EDUCATION CO 139594105	76.96	4,962.78	12,159.68	0.01	7,196.90
2,489.000 CAPITAL ONE FINANCIAL CORP 14040H105	82.55	136,475.25	205,466.95	0.17	68,991.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
461.000 CARDINAL FINANCIAL CORP 14149F109	19.83	4,868.16	9,141.63	0.01	4,273.47
2,130.000 CARDINAL HEALTH INC 14149Y108	80.73	100,998.74	171,954.90	0.14	70,956.16
272.000 CARDTRONICS INC 14161H108	38.58	5,937.76	10,493.76	0.01	4,556.00
944.000 CAREFUSION CORP 14170T101	59.34	29,777.06	56,016.96	0.05	26,239.90
386.000 CARLISLE COS INC 142339100	90.24	18,311.84	34,832.64	0.03	16,520.80
1,674.000 CARMAX INC 143130102	66.58	53,654.92	111,454.92	0.09	57,800.00
636.000 CARNIVAL CORP 143658300	45.33	19,998.12	28,829.88	0.02	8,831.76
547.000 CARPENTER TECHNOLOGY CORP 144285103	49.25	20,397.63	26,939.75	0.02	6,542.12
235.000 CARRIZO OIL & GAS INC 144577103	41.60	4,763.45	9,776.00	0.01	5,012.55
570.000 CARTER'S INC 146229109	87.31	23,356.90	49,766.70	0.04	26,409.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
173.000 CASEY'S GENERAL STORES INC 147528103	90.32	9,824.67	15,625.36	0.01	5,800.69
3,928.000 CATERPILLAR INC 149123101	91.53	245,238.78	359,529.84	0.30	114,291.06
498.000 CATHAY GENERAL BANCORP 149150104	25.59	6,957.06	12,743.82	0.01	5,786.76
484.000 CAVIUM INC 14964U108	61.82	14,476.84	29,920.88	0.02	15,444.04
1,924.000 CEDAR REALTY TRUST INC 150602209	7.34	9,985.56	14,122.16	0.01	4,136.60
1,095.000 CELANESE CORP 150870103	59.96	35,554.65	65,656.20	0.05	30,101.55
5,680.000 CELGENE CORP 151020104	111.86	154,367.88	635,364.80	0.52	480,996.92
1,568.000 CEMPRA INC 15130J109	23.51	29,807.68	36,863.68	0.03	7,056.00
315.000 CENTENE CORP 15135B101	103.85	10,665.90	32,712.75	0.03	22,046.85
4,068.000 CENTERPOINT ENERGY INC 15189T107	23.43	57,228.91	95,313.24	0.08	38,084.33

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
371.000 CENTRAL PACIFIC FINANCIAL CORP 154760409	21.50	4,889.59	7,976.50	0.01	3,086.91
1,087.000 CENTURY ALUMINUM CO 156431108	24.40	10,065.62	26,522.80	0.02	16,457.18
389.000 CEPHEID 15670R107	54.14	12,556.92	21,060.46	0.02	8,503.54
1,984.000 CERNER CORP 156782104	64.66	56,304.70	128,285.44	0.11	71,980.74
185.000 CHART INDUSTRIES INC 16115Q308	34.20	9,233.35	6,327.00	0.01	-2,906.35
463.000 CHARTER COMMUNICATIONS INC 16117M305	166.62	25,082.26	77,145.06	0.06	52,062.80
345.000 CHEESECAKE FACTORY INC/THE 163072101	50.31	10,196.63	17,356.95	0.01	7,160.32
101.000 CHEMED CORP 16359R103	105.67	5,071.21	10,672.67	0.01	5,601.46
272.000 CHEMICAL FINANCIAL CORP 163731102	30.64	4,972.16	8,334.08	0.01	3,361.92
244.000 CHEMTURA CORP 163893209	24.73	5,043.48	6,034.12	0.00	990.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
647.000 CHENIERE ENERGY INC 16411R208	70.40	13,872.89	45,548.80	0.04	31,675.91
873.000 CHESAPEAKE ENERGY CORP 165167107	19.57	16,093.27	17,084.61	0.01	991.34
232.000 CHESAPEAKE LODGING TRUST 165240102	37.21	5,052.96	8,632.72	0.01	3,579.76
195.000 CHESAPEAKE UTILITIES CORP 165303108	49.66	5,166.20	9,683.70	0.01	4,517.50
9,364.000 CHEVRON CORP 166764100	112.18	606,026.84	1,050,453.52	0.87	444,426.68
693.000 CHICAGO BRIDGE & IRON CO NV 167250109	41.98	24,638.23	29,092.14	0.02	4,453.91
1,607.000 CHICO'S FAS INC 168615102	16.21	19,348.28	26,049.47	0.02	6,701.19
113.000 CHILDREN'S PLACE INC/THE 168905107	57.00	4,993.47	6,441.00	0.01	1,447.53
12,871.000 CHIMERA INVESTMENT CORP 16934Q109	3.18	34,751.70	40,929.78	0.03	6,178.08
228.000 CHIPOTLE MEXICAN GRILL INC 169656105	684.51	56,209.41	156,068.28	0.13	99,858.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,412.000 CHUBB CORP/THE 171232101	103.47	73,507.03	146,099.64	0.12	72,592.61
517.000 CHURCH & DWIGHT CO INC 171340102	78.81	22,418.42	40,744.77	0.03	18,326.35
115.000 CHURCHILL DOWNS INC 171484108	95.30	4,940.40	10,959.50	0.01	6,019.10
1,253.000 CIENA CORP 171779309	19.41	15,324.19	24,320.73	0.02	8,996.54
547.000 CIMAREX ENERGY CO 171798101	106.00	35,029.49	57,982.00	0.05	22,952.51
1,640.000 CINCINNATI BELL INC 171871106	3.19	5,100.40	5,231.60	0.00	131.20
791.000 CINCINNATI FINANCIAL CORP 172062101	51.83	22,258.74	40,997.53	0.03	18,738.79
586.000 CINEMARK HOLDINGS INC 17243V102	35.58	11,743.44	20,849.88	0.02	9,106.44
163.000 CIRCOR INTERNATIONAL INC 17273K109	60.28	5,251.86	9,825.64	0.01	4,573.78
19,111.000 CISCO SYSTEMS INC 17275R102	27.82	407,993.59	531,572.47	0.44	123,578.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
796.000 CINTAS CORP 172908105	78.44	25,280.96	62,438.24	0.05	37,157.28
12,911.000 CITIGROUP INC 172967424	54.11	506,273.14	698,614.21	0.58	192,341.07
1,417.000 CITRIX SYSTEMS INC 177376100	63.80	52,256.55	90,404.60	0.07	38,148.05
156.000 CITY HOLDING CO 177835105	46.53	4,907.76	7,258.68	0.01	2,350.92
295.000 CITY NATIONAL CORP/CA 178566105	80.81	12,623.05	23,838.95	0.02	11,215.90
1,072.000 CIVEO CORP 178787107	4.11	16,321.87	4,405.92	0.00	-11,915.95
210.000 CLARCOR INC 179895107	66.64	10,058.58	13,994.40	0.01	3,935.82
7,180.000 CLEAN ENERGY FUELS CORP 184499101	5.00	32,884.40	35,864.10	0.03	2,979.70
146.000 CLEARWATER PAPER CORP 18538R103	68.55	5,212.20	10,008.30	0.01	4,796.10
893.000 CLOROX CO/THE 189054109	104.21	56,914.83	93,059.53	0.08	36,144.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
182.000 CLOVIS ONCOLOGY INC 189464100	56.00	10,039.12	10,192.00	0.01	152.88
166.000 COCA-COLA BOTTLING CO CONSOLID 191098102	88.03	10,121.02	14,612.98	0.01	4,491.96
21,977.000 COCA-COLA CO/THE 191216100	42.22	536,421.46	927,868.94	0.77	391,447.48
2,159.000 COCA-COLA ENTERPRISES INC 19122T109	44.22	45,726.92	95,470.98	0.08	49,744.06
320.000 COGENT COMMUNICATIONS HOLDINGS 19239V302	35.39	5,049.60	11,324.80	0.01	6,275.20
300.000 COGNEX CORP 192422103	41.33	5,055.00	12,399.00	0.01	7,344.00
3,832.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102	52.66	78,146.45	201,793.12	0.17	123,646.67
97.000 COHERENT INC 192479103	60.72	5,028.48	5,889.84	0.00	861.36
157.000 COHEN & STEERS INC 19247A100	42.08	4,953.35	6,606.56	0.01	1,653.21
663.000 COLFAX CORP 194014106	51.57	25,943.19	34,190.91	0.03	8,247.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,922.000 COLGATE-PALMOLIVE CO 194162103	69.19	185,496.58	409,743.18	0.34	224,246.60
529.000 COLUMBIA BANKING SYSTEM INC 197236102	27.61	9,517.21	14,605.69	0.01	5,088.48
483.000 COMFORT SYSTEMS USA INC 199908104	17.12	5,028.03	8,268.96	0.01	3,240.93
9,496.000 COMCAST CORP 20030N101	58.01	245,279.14	550,862.96	0.45	305,583.82
432.000 COMERICA INC 200340107	46.84	15,030.65	20,234.88	0.02	5,204.23
1,056.300 COMMERCE BANCSHARES INC/MO 200525103	43.49	34,146.63	45,938.49	0.04	11,791.86
550.000 COMMERCIAL METALS CO 201723103	16.29	7,887.00	8,959.50	0.01	1,072.50
232.000 COMMUNITY BANK SYSTEM INC 203607106	38.13	5,630.64	8,846.16	0.01	3,215.52
1,023.000 COMMUNITY HEALTH SYSTEMS INC 203668108	53.92	18,025.26	55,160.16	0.05	37,134.90
205.000 COMMUNITY TRUST BANCORP INC 204149108	36.61	5,029.95	7,505.05	0.01	2,475.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
278.000 COMMVAULT SYSTEMS INC 204166102	51.69	11,464.72	14,369.82	0.01	2,905.10
131.000 COMPASS MINERALS INTERNATIONAL 20451N101	86.83	9,690.86	11,374.73	0.01	1,683.87
869.000 COMPUTER SCIENCES CORP 205363104	63.05	39,577.82	54,790.45	0.05	15,212.63
191.000 COMTECH TELECOMMUNICATIONS COR 205826209	31.52	5,107.34	6,020.32	0.00	912.98
2,460.000 CONAGRA FOODS INC 205887102	36.28	60,262.62	89,248.80	0.07	28,986.18
145.000 CON-WAY INC 205944101	49.18	5,034.40	7,131.10	0.01	2,096.70
569.000 CONCHO RESOURCES INC 20605P101	99.75	29,690.42	56,757.75	0.05	27,067.33
184.000 CONMED CORP 207410101	44.96	4,999.28	8,272.64	0.01	3,273.36
512.000 CONNECTICUT WATER SERVICE INC 207797101	36.29	14,783.82	18,580.48	0.02	3,796.66
7,419.000 CONOCOPHILLIPS 20825C104	69.06	335,870.01	512,356.14	0.42	176,486.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,378.000 CONSOLIDATED EDISON INC 209115104	66.01	64,322.15	90,961.78	0.08	26,639.63
1,149.000 CONSTELLATION BRANDS INC 21036P108	98.17	24,794.71	112,797.33	0.09	88,002.62
514.000 CONTINENTAL RESOURCES INC/OK 212015101	38.36	20,103.78	19,717.04	0.02	-386.74
1,136.000 CONVERGYS CORP 212485106	20.37	14,972.48	23,140.32	0.02	8,167.84
344.000 COOPER COS INC/THE 216648402	162.09	20,708.80	55,758.96	0.05	35,050.16
775.000 COOPER TIRE & RUBBER CO 216831107	34.65	13,477.25	26,853.75	0.02	13,376.50
220.000 COPART INC 217204106	36.49	4,946.70	8,027.80	0.01	3,081.10
3,185.000 CORCEPT THERAPEUTICS INC 218352102	3.00	5,096.00	9,555.00	0.01	4,459.00
387.000 CORELOGIC INC/UNITED STATES 21871D103	31.59	9,845.28	12,225.33	0.01	2,380.05
774.000 CORNERSTONE ONDEMAND INC 21925Y103	35.20	21,880.98	27,244.80	0.02	5,363.82

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,913.000 CORNING INC 219350105	22.93	23,454.27	43,865.09	0.04	20,410.82
218.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102	72.53	8,942.36	15,811.54	0.01	6,869.18
1,086.000 CORPORATE OFFICE PROPERTIES TR 22002T108	28.37	23,598.78	30,809.82	0.03	7,211.04
1,008.000 CORRECTIONS CORP OF AMERICA 22025Y407	36.34	19,968.48	36,630.72	0.03	16,662.24
208.000 CORVEL CORP 221006109	37.22	5,049.20	7,741.76	0.01	2,692.56
2,491.000 COSTCO WHOLESALE CORP 22160K105	141.75	124,731.35	353,099.25	0.29	228,367.90
160.000 COSTAR GROUP INC 22160N109	183.63	8,939.20	29,380.80	0.02	20,441.60
465.000 COURIER CORP 222660102	14.92	4,915.05	6,937.80	0.01	2,022.75
221.000 COVANCE INC 222816100	103.84	11,392.55	22,948.64	0.02	11,556.09
763.000 COVANTA HOLDING CORP 22282E102	22.01	12,276.67	16,793.63	0.01	4,516.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
418.000 COVISINT CORP 22357R103	2.65	1,128.60	1,107.70	0.00	-20.90
564.000 CRANE CO 224399105	58.70	20,332.20	33,106.80	0.03	12,774.60
1,066.000 CREE INC 225447101	32.22	28,008.93	34,346.52	0.03	6,337.59
47.000 CRIMSON WINE GROUP LTD 22662X100	9.40	333.40	441.80	0.00	108.40
1,481.000 CROWN CASTLE INTERNATIONAL COR 22822V101	78.70	57,415.44	116,554.70	0.10	59,139.26
783.000 CROWN HOLDINGS INC 228368106	50.90	28,362.84	39,854.70	0.03	11,491.86
626.000 CUBESMART 229663109	22.07	6,441.54	13,815.82	0.01	7,374.28
684.000 CUBIST PHARMACEUTICALS INC 229678107	100.65	26,357.22	68,844.60	0.06	42,487.38
397.000 CUBIST PHARMACEUTIC CVR W I 229678123	0.04	853.55	15.88	0.00	-837.67
719.000 CUMMINS INC 231021106	144.17	49,648.74	103,658.23	0.09	54,009.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
303.000 CURTISS-WRIGHT CORP 231561101	70.59	9,886.74	21,388.77	0.02	11,502.03
179.000 CYBERONICS INC 23251P102	55.68	5,804.97	9,966.72	0.01	4,161.75
788.000 CYTEC INDUSTRIES INC 232820100	46.17	20,276.08	36,381.96	0.03	16,105.88
1,030.000 DCT INDUSTRIAL TRUST INC 233153204	35.66	29,147.89	36,729.80	0.03	7,581.91
1,366.000 DDR CORP 23317H102	18.36	18,468.32	25,079.76	0.02	6,611.44
2,016.000 DR HORTON INC 23331A109	25.29	32,323.83	50,984.64	0.04	18,660.81
222.000 DST SYSTEMS INC 233326107	94.15	11,350.86	20,901.30	0.02	9,550.44
1,553.000 DTE ENERGY CO 233331107	86.37	64,899.41	134,132.61	0.11	69,233.20
272.000 DSW INC 23334L102	37.30	6,732.00	10,145.60	0.01	3,413.60
376.000 DANA HOLDING CORP 235825205	21.74	4,872.96	8,174.24	0.01	3,301.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,760.000 DANAHER CORP 235851102	85.71	134,174.32	322,269.60	0.27	188,095.28
192.000 DARDEN RESTAURANTS INC 237194105	58.63	8,277.46	11,256.96	0.01	2,979.50
298.000 DARLING INGREDIENTS INC 237266101	18.16	4,928.92	5,411.68	0.00	482.76
700.000 DAVITA HEALTHCARE PARTNERS INC 23918K108	75.74	39,449.17	53,018.00	0.04	13,568.83
231.000 DEALERTRACK TECHNOLOGIES INC 242309102	44.31	4,931.85	10,235.61	0.01	5,303.76
577.000 DEAN FOODS CO 242370203	19.38	6,567.12	11,182.26	0.01	4,615.14
108.000 DECKERS OUTDOOR CORP 243537107	91.04	5,114.88	9,832.32	0.01	4,717.44
1,349.000 DEERE & CO 244199105	88.47	57,179.26	119,346.03	0.10	62,166.77
5,859.000 DELTA AIR LINES INC 247361702	49.19	48,198.43	288,204.21	0.24	240,005.78
324.000 DELUXE CORP 248019101	62.25	7,626.96	20,169.00	0.02	12,542.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,323.000 DENDREON CORP 24823Q107	0.07	43,452.99	1,337.58	0.00	-42,115.41
825.000 DENTSPLY INTERNATIONAL INC 249030107	53.27	24,417.46	43,947.75	0.04	19,530.29
393.000 DEVON ENERGY CORP 25179M103	61.21	22,573.64	24,055.53	0.02	1,481.89
1,609.000 DIAMONDROCK HOSPITALITY CO 252784301	14.87	15,734.80	23,925.83	0.02	8,191.03
453.000 DICK'S SPORTING GOODS INC 253393102	49.65	17,929.74	22,491.45	0.02	4,561.71
599.000 DIGITAL REALTY TRUST INC 253868103	66.30	29,069.47	39,713.70	0.03	10,644.23
894.000 DIGITALGLOBE INC 25389M877	30.97	14,289.73	27,687.18	0.02	13,397.45
353.000 DIME COMMUNITY BANCSHARES INC 253922108	16.28	4,994.95	5,746.84	0.00	751.89
146.000 DILLARD'S INC 254067101	125.18	7,402.20	18,276.28	0.02	10,874.08
289.000 DINEEQUITY INC 254423106	103.64	15,272.21	29,951.96	0.02	14,679.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
9,587.000 WALT DISNEY CO/THE 254687106	94.19	294,568.71	902,999.53	0.75	608,430.82
3,333.000 DISCOVER FINANCIAL SERVICES 254709108	65.49	80,232.42	218,278.17	0.18	138,045.75
595.000 DISCOVERY COMMUNICATIONS INC 25470F104	34.45	11,396.15	20,497.75	0.02	9,101.60
595.000 DISCOVERY COMMUNICATIONS INC 25470F302	33.72	10,977.75	20,063.40	0.02	9,085.65
1,576.000 DISH NETWORK CORP 25470M109	72.89	40,203.95	114,874.64	0.09	74,670.69
3,746.000 DIRECTV 25490A309	86.70	117,664.40	324,778.20	0.27	207,113.80
185.000 DOLBY LABORATORIES INC 25659T107	43.12	6,114.25	7,977.20	0.01	1,862.95
1,379.000 DOLLAR GENERAL CORP 256677105	70.70	53,307.60	97,495.30	0.08	44,187.70
1,666.000 DOLLAR TREE INC 256746108	70.38	53,713.75	117,253.08	0.10	63,539.33
3,781.000 DOMINION RESOURCES INC/VA 25746U109	76.90	146,080.26	290,758.90	0.24	144,678.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
706.000 DOMINO'S PIZZA INC 25754A201	94.17	25,725.92	66,484.02	0.05	40,758.10
620.000 DOMTAR CORP 257559203	40.22	19,486.60	24,936.40	0.02	5,449.80
174.000 DONALDSON CO INC 257651109	38.63	5,054.70	6,721.62	0.01	1,666.92
1,302.000 DOUGLAS EMMETT INC 25960P109	28.40	20,154.96	36,976.80	0.03	16,821.84
1,560.000 DOVER CORP 260003108	71.72	62,055.00	111,883.20	0.09	49,828.20
3,601.000 DOW CHEMICAL CO/THE 260543103	45.61	122,995.73	164,241.61	0.14	41,245.88
1,709.000 DR PEPPER SNAPPLE GROUP INC 26138E109	71.68	41,930.83	122,501.12	0.10	80,570.29
297.000 DREAMWORKS ANIMATION SKG INC 26153C103	22.33	5,075.73	6,632.01	0.01	1,556.28
120.000 DRESSER-RAND GROUP INC 261608103	81.80	6,026.40	9,816.00	0.01	3,789.60
139.000 DRIL-QUIP INC 262037104	76.73	10,027.39	10,665.47	0.01	638.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,069.000 EI DU PONT DE NEMOURS & CO 263534109	73.94	265,221.94	448,741.86	0.37	183,519.92
3,570.000 DUKE REALTY CORP 264411505	20.20	41,840.40	72,114.00	0.06	30,273.60
4,427.000 DUKE ENERGY CORP 26441C204	83.54	236,470.50	369,831.58	0.31	133,361.08
302.000 DUN & BRADSTREET CORP/THE 26483E100	120.96	23,194.72	36,529.92	0.03	13,335.20
849.000 DUNKIN' BRANDS GROUP INC 265504100	42.65	27,473.64	36,209.85	0.03	8,736.21
321.000 DYCOM INDUSTRIES INC 267475101	35.09	4,798.95	11,263.89	0.01	6,464.94
575.000 DYNAMIC MATERIALS CORP 267888105	16.02	9,780.75	9,211.50	0.01	-569.25
6,961.000 DYNEX CAPITAL INC 26817Q506	8.25	55,818.17	57,428.25	0.05	1,610.08
2,700.000 DYNEGY INC 26817R108	30.35	77,193.00	81,945.00	0.07	4,752.00
9,406.000 EMC CORP/MA 268648102	29.74	120,778.45	279,734.44	0.23	158,955.99

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,492.000 EOG RESOURCES INC 26875P101	92.07	152,807.97	321,508.44	0.27	168,700.47
1,022.000 EQT CORP 26884L109	75.70	41,356.70	77,365.40	0.06	36,008.70
294.000 EPR PROPERTIES 26884U109	57.63	13,518.12	16,943.22	0.01	3,425.10
247.000 ERA GROUP INC 26885G109	21.15	4,607.57	5,224.05	0.00	616.48
435.000 EAGLE BANCORP INC 268948106	35.52	5,065.77	15,451.20	0.01	10,385.43
3,452.000 E*TRADE FINANCIAL CORP 269246401	24.26	30,791.84	83,728.26	0.07	52,936.42
76.000 EAGLE MATERIALS INC 26969P108	76.03	5,126.20	5,778.28	0.00	652.08
1,560.000 EAST WEST BANCORP INC 27579R104	38.71	28,969.20	60,387.60	0.05	31,418.40
264.000 EASTMAN CHEMICAL CO 277432100	75.86	18,332.40	20,027.04	0.02	1,694.64
6,508.000 EBAY INC 278642103	56.12	192,863.68	365,228.96	0.30	172,365.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
573.000 ECHOSTAR CORP 278768106	52.50	11,542.68	30,082.50	0.02	18,539.82
1,980.000 ECOLAB INC 278865100	104.52	89,493.64	206,949.60	0.17	117,455.96
3,262.000 EDISON INTERNATIONAL 281020107	65.48	142,167.79	213,595.76	0.18	71,427.97
199.000 EDUCATION REALTY TRUST INC 28140H203	36.59	4,955.10	7,281.41	0.01	2,326.31
2,031.000 ELECTRONIC ARTS INC 285512109	47.02	35,830.24	95,487.47	0.08	59,657.23
421.000 EMCOR GROUP INC 29084Q100	44.49	11,964.82	18,730.29	0.02	6,765.47
4,716.000 EMERSON ELECTRIC CO 291011104	61.73	198,564.12	291,118.68	0.24	92,554.56
262.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108	29.74	4,878.44	7,791.88	0.01	2,913.44
315.000 EMPLOYERS HOLDINGS INC 292218104	23.51	5,021.10	7,405.65	0.01	2,384.55
220.000 ENCORE WIRE CORP 292562105	37.33	5,108.40	8,212.60	0.01	3,104.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
456.000 ENERGEN CORP 29265N108	63.76	23,562.06	29,074.56	0.02	5,512.50
224.000 ENERGIZER HOLDINGS INC 29266R108	128.56	16,569.28	28,797.44	0.02	12,228.16
569.000 ENERSYS 29275Y102	61.72	15,124.02	35,118.68	0.03	19,994.66
460.000 ENLINK MIDSTREAM LLC 29336T100	35.56	5,064.60	16,357.60	0.01	11,293.00
390.000 ENTERPRISE FINANCIAL SERVICES 293712105	19.73	5,190.90	7,694.70	0.01	2,503.80
775.000 EQUIFAX INC 294429105	80.87	26,793.85	62,674.25	0.05	35,880.40
442.000 EQUITY COMMONWEALTH 294628102	25.67	9,834.50	11,346.14	0.01	1,511.64
156.000 EQUITY LIFESTYLE PROPERTIES IN 29472R108	51.55	4,885.92	8,041.80	0.01	3,155.88
1,945.000 EQUITY RESIDENTIAL 29476L107	71.84	98,237.86	139,728.80	0.12	41,490.94
464.000 ERIE INDEMNITY CO 29530P102	90.77	19,759.86	42,117.28	0.03	22,357.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
345.000 ESSEX PROPERTY TRUST INC 297178105	206.60	50,115.73	71,277.00	0.06	21,161.27
73.000 ESTERLINE TECHNOLOGIES CORP 297425100	109.68	5,042.11	8,006.64	0.01	2,964.53
242.000 ETHAN ALLEN INTERIORS INC 297602104	30.97	5,055.38	7,494.74	0.01	2,439.36
323.000 EURONET WORLDWIDE INC 298736109	54.90	4,857.92	17,732.70	0.01	12,874.78
740.000 EVERCORE PARTNERS INC 29977A105	52.37	18,206.96	38,753.80	0.03	20,546.84
2,439.000 EVINE LIVE INC 300487105	6.59	5,195.07	16,073.01	0.01	10,877.94
1,502.000 EXACT SCIENCES CORP 30063P105	27.44	15,891.16	41,214.88	0.03	25,323.72
834.000 EXAR CORP 300645108	10.20	4,978.98	8,506.80	0.01	3,527.82
823.000 EXELON CORP 30161N101	37.08	23,208.60	30,516.84	0.03	7,308.24
229.000 EXPEDIA INC 30212P303	85.36	7,780.54	19,547.44	0.02	11,766.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,217.000 EXPRESS SCRIPTS HOLDING CO 30219G108	84.67	199,532.85	441,723.39	0.36	242,190.54
442.000 EXTRA SPACE STORAGE INC 30225T102	58.64	9,056.58	25,918.88	0.02	16,862.30
22,698.000 EXXON MOBIL CORP 30231G102	92.45	1,487,737.00	2,098,430.10	1.73	610,693.10
244.000 FEI CO 30241L109	90.35	8,874.28	22,045.40	0.02	13,171.12
978.000 FLIR SYSTEMS INC 302445101	32.31	24,868.47	31,599.18	0.03	6,730.71
478.000 FMC CORP 302491303	57.03	27,184.10	27,260.34	0.02	76.24
1,689.000 FMC TECHNOLOGIES INC 30249U101	46.84	39,681.94	79,112.76	0.07	39,430.82
800.000 FNB CORP/PA 302520101	13.32	8,088.00	10,656.00	0.01	2,568.00
528.000 FXCM INC 302693106	16.57	5,169.12	8,748.96	0.01	3,579.84
9,937.000 FACEBOOK INC 30303M102	78.02	230,660.98	775,284.74	0.64	544,623.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
251.000 FAIR ISAAC CORP 303250104	72.30	7,276.49	18,147.30	0.01	10,870.81
1,519.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103	16.88	16,359.63	25,640.72	0.02	9,281.09
1,420.000 FAIRPOINT COMMUNICATIONS INC 305560302	14.21	19,412.96	20,178.20	0.02	765.24
356.000 FAMILY DOLLAR STORES INC 307000109	79.21	20,222.36	28,198.76	0.02	7,976.40
123.000 FARO TECHNOLOGIES INC 311642102	62.68	5,098.35	7,709.64	0.01	2,611.29
674.000 FASTENAL CO 311900104	47.56	18,731.60	32,055.44	0.03	13,323.84
199.000 FEDERAL REALTY INVESTMENT TRUS 313747206	133.46	15,211.56	26,558.54	0.02	11,346.98
1,241.000 FEDERAL SIGNAL CORP 313855108	15.44	5,174.97	19,161.04	0.02	13,986.07
1,997.000 FEDEX CORP 31428X106	173.66	213,562.73	346,799.02	0.29	133,236.29
4,736.000 FELCOR LODGING TRUST INC 31430F101	10.82	21,927.68	51,243.52	0.04	29,315.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
514.000 FEMALE HEALTH CO/THE 314462102	3.92	2,631.17	2,014.88	0.00	-616.29
326.000 F5 NETWORKS INC 315616102	130.47	20,260.90	42,531.59	0.04	22,270.69
2,102.000 FIDELITY NATIONAL INFORMATION 31620M106	62.20	50,080.54	130,744.40	0.11	80,663.86
1,579.000 FNF GROUP 31620R303	34.45	18,072.04	54,396.55	0.04	36,324.51
526.000 FNFV GROUP 31620R402	15.74	3,716.17	8,279.24	0.01	4,563.07
411.000 FIDUS INVESTMENT CORP 316500107	14.85	5,313.12	6,103.35	0.01	790.23
4,749.000 FIFTH THIRD BANCORP 316773100	20.38	67,886.43	96,760.88	0.08	28,874.45
934.000 FINANCIAL ENGINES INC 317485100	36.55	19,668.68	34,137.70	0.03	14,469.02
311.000 FINANCIAL INSTITUTIONS INC 317585404	25.15	5,010.21	7,821.65	0.01	2,811.44
543.000 FINISAR CORP 31787A507	19.41	8,726.01	10,539.63	0.01	1,813.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,510.000 FIRST BANCORP/PUERTO RICO 318672706	5.87	9,638.40	14,733.70	0.01	5,095.30
129.000 FIRST CASH FINANCIAL SERVICES 31942D107	55.67	5,020.68	7,181.43	0.01	2,160.75
24.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	252.79	4,320.24	6,066.96	0.01	1,746.72
1,067.000 FIRST COMMONWEALTH FINANCIAL C 319829107	9.22	5,217.63	9,837.74	0.01	4,620.11
366.000 FIRST DEFIANCE FINANCIAL CORP 32006W106	34.06	5,223.11	12,465.96	0.01	7,242.85
396.000 FIRST FINANCIAL BANKSHARES INC 32020R109	29.88	6,617.16	11,832.48	0.01	5,215.32
2,776.000 FIRST HORIZON NATIONAL CORP 320517105	13.58	22,715.04	37,698.08	0.03	14,983.04
887.000 FIRST INDUSTRIAL REALTY TRUST 32054K103	20.56	10,226.50	18,236.72	0.02	8,010.22
465.000 FIRST REPUBLIC BANK/CA 33616C100	52.12	13,610.55	24,235.80	0.02	10,625.25
714.000 FIRST SOLAR INC 336433107	44.60	11,345.46	31,840.83	0.03	20,495.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 1ST SOURCE CORP 336901103	34.31	4,922.05	8,405.95	0.01	3,483.90
2,442.000 FISERV INC 337738108	70.97	57,643.41	173,308.74	0.14	115,665.33
691.000 FIRSTMERIT CORP 337915102	18.89	10,019.50	13,052.99	0.01	3,033.49
2,681.000 FIVE STAR QUALITY CARE INC 33832D106	4.15	7,404.12	11,126.15	0.01	3,722.03
167.000 FLEETCOR TECHNOLOGIES INC 339041105	148.71	5,018.35	24,834.57	0.02	19,816.22
646.000 FLOTEK INDUSTRIES INC 343389102	18.73	4,921.03	12,099.58	0.01	7,178.55
1,267.000 FLUOR CORP 343412102	60.63	50,272.93	76,818.21	0.06	26,545.28
537.000 FLOWSERVE CORP 34354P105	59.83	28,664.22	32,128.71	0.03	3,464.49
832.000 FOOT LOCKER INC 344849104	56.18	16,698.23	46,741.76	0.04	30,043.53
24,016.000 FORD MOTOR CO 345370860	15.50	227,282.27	372,248.00	0.31	144,965.73

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,238.000 FOREST CITY ENTERPRISES INC 345550107	21.30	18,322.40	26,369.40	0.02	8,047.00
643.000 FORESTAR GROUP INC 346233109	15.40	10,113.31	9,902.20	0.01	-211.11
564.000 FORTINET INC 34959E109	30.66	10,180.20	17,292.24	0.01	7,112.04
1,423.000 FORTUNE BRANDS HOME & SECURITY 34964C106	45.27	28,053.03	64,419.21	0.05	36,366.18
135.000 FORWARD AIR CORP 349853101	50.37	5,111.10	6,799.95	0.01	1,688.85
353.000 FOSSIL GROUP INC 34988V106	110.74	30,856.08	39,091.22	0.03	8,235.14
228.000 FRANKLIN ELECTRIC CO INC 353514102	37.53	5,180.16	8,556.84	0.01	3,376.68
2,748.000 FRANKLIN RESOURCES INC 354613101	55.37	95,679.51	152,156.76	0.13	56,477.25
2,432.000 FREEPORT-MCMORAN INC 35671D857	23.36	75,720.32	56,811.52	0.05	-18,908.80
12,831.000 FRONTIER COMMUNICATIONS CORP 35906A108	6.67	59,494.54	85,582.77	0.07	26,088.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
228.000 HB FULLER CO 359694106	44.53	5,344.32	10,152.84	0.01	4,808.52
2,352.000 FULTON FINANCIAL CORP 360271100	12.36	24,225.60	29,070.72	0.02	4,845.12
109.000 GAMCO INVESTORS INC 361438104	88.94	4,884.29	9,694.46	0.01	4,810.17
293.000 GATX CORP 361448103	57.54	10,624.18	16,859.22	0.01	6,235.04
240.000 GNC HOLDINGS INC 36191G107	46.96	4,636.70	11,270.40	0.01	6,633.70
1,109.000 GAIN CAPITAL HOLDINGS INC 36268W100	9.02	4,935.05	10,003.18	0.01	5,068.13
2,618.000 GALECTIN THERAPEUTICS INC 363225202	3.47	10,143.96	9,084.46	0.01	-1,059.50
7,570.000 GALENA BIOPHARMA INC 363256108	1.51	22,937.10	11,430.70	0.01	-11,506.40
696.000 ARTHUR J GALLAGHER & CO 363576109	47.08	19,508.88	32,767.68	0.03	13,258.80
379.000 GAMING AND LEISURE PROPERTIES 36467J108	29.34	11,689.01	11,119.86	0.01	-569.15

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
890.000 GAMESTOP CORP 36467W109	33.80	23,255.70	30,082.00	0.02	6,826.30
2,166.000 GANNETT CO INC 364730101	31.93	28,916.10	69,160.38	0.06	40,244.28
2,163.000 GAP INC/THE 364760108	42.11	50,858.69	91,083.93	0.08	40,225.24
867.000 GARTNER INC 366651107	84.21	35,589.97	73,010.07	0.06	37,420.10
1,910.000 GENERAL DYNAMICS CORP 369550108	137.62	136,978.44	262,854.20	0.22	125,875.76
43,902.000 GENERAL ELECTRIC CO 369604103	25.27	1,042,898.99	1,109,403.54	0.92	66,504.55
2,354.000 GENERAL GROWTH PROPERTIES INC 370023103	28.13	29,580.32	66,218.02	0.05	36,637.70
4,469.000 GENERAL MILLS INC 370334104	53.33	127,235.56	238,331.77	0.20	111,096.21
4,715.000 GENERAL MOTORS CO 37045V100	34.91	118,976.73	164,600.65	0.14	45,623.92
150.000 GENESCO INC 371532102	76.62	7,653.00	11,493.00	0.01	3,840.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
89.000 GENESEE & WYOMING INC 371559105	89.92	4,938.61	8,002.88	0.01	3,064.27
1,473.000 GENUINE PARTS CO 372460105	106.57	64,646.82	156,977.61	0.13	92,330.79
2,713.000 GENWORTH FINANCIAL INC 37247D106	8.50	25,674.76	23,060.50	0.02	-2,614.26
457.000 GIBRALTAR INDUSTRIES INC 374689107	16.26	4,958.45	7,430.82	0.01	2,472.37
9,068.000 GILEAD SCIENCES INC 375558103	94.26	227,687.52	854,749.68	0.71	627,062.16
882.000 GLACIER BANCORP INC 37637Q105	27.77	11,015.07	24,493.14	0.02	13,478.07
42.000 GLADSTONE INVESTMENT CORP 376546107	7.00	304.92	294.00	0.00	-10.92
561.000 GLOBAL PAYMENTS INC 37940X102	80.73	25,144.02	45,289.53	0.04	20,145.51
11,675.000 GOLD RESOURCE CORP 38068T105	3.38	54,838.64	39,461.50	0.03	-15,377.14
1,143.000 GOLDMAN SACHS GROUP INC/THE 38141G104	193.83	140,498.21	221,547.69	0.18	81,049.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
346.000 GOLUB CAPITAL BDC INC 38173M102	17.93	5,241.90	6,203.78	0.01	961.88
1,489.000 GOODYEAR TIRE & RUBBER CO/THE 382550101	28.57	21,789.87	42,540.73	0.04	20,750.86
1,448.000 GOOGLE INC 38259P508	530.66	311,652.78	768,395.68	0.63	456,742.90
1,448.000 GOOGLE INC 38259P706	526.40	310,957.73	762,227.20	0.63	451,269.47
416.000 GORMAN-RUPP CO/THE 383082104	32.12	9,771.01	13,361.92	0.01	3,590.91
648.000 WR GRACE & CO 38388F108	95.39	32,262.13	61,812.72	0.05	29,550.59
625.000 GRACO INC 384109104	80.18	20,168.75	50,112.50	0.04	29,943.75
1,313.000 GRAFTECH INTERNATIONAL LTD 384313102	5.06	9,703.07	6,643.78	0.01	-3,059.29
19.000 GRAHAM HOLDINGS CO 384637104	863.71	7,277.38	16,410.49	0.01	9,133.11
377.000 GRAND CANYON EDUCATION INC 38526M106	46.66	5,108.35	17,590.82	0.01	12,482.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
244.000 GRANITE CONSTRUCTION INC 387328107	38.02	5,963.36	9,276.88	0.01	3,313.52
884.000 GREAT LAKES DREDGE & DOCK CORP 390607109	8.56	5,091.84	7,567.04	0.01	2,475.20
549.000 GREAT SOUTHERN BANCORP INC 390905107	39.67	9,997.29	21,778.83	0.02	11,781.54
932.000 GREAT PLAINS ENERGY INC 391164100	28.41	18,136.72	26,478.12	0.02	8,341.40
649.000 GREEN DOT CORP 39304D102	20.49	8,229.32	13,298.01	0.01	5,068.69
485.000 GREEN PLAINS INC 393222104	24.78	4,951.85	12,018.30	0.01	7,066.45
249.000 GREENBRIER COS INC/THE 393657101	53.73	4,932.69	13,378.77	0.01	8,446.08
569.000 GREENHILL & CO INC 395259104	43.60	21,929.04	24,808.40	0.02	2,879.36
1,066.000 GRIFFON CORP 398433102	13.30	10,247.88	14,177.80	0.01	3,929.92
152.000 GROUP 1 AUTOMOTIVE INC 398905109	89.62	5,973.60	13,622.24	0.01	7,648.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,177.000 GROUPON INC 399473107	8.26	5,202.34	9,722.02	0.01	4,519.68
355.000 GULF COAST ULTRA DEEP ROYALTY 40222T104	1.26	621.25	447.30	0.00	-173.95
320.000 GULFPORT ENERGY CORP 402635304	41.74	10,065.22	13,356.80	0.01	3,291.58
379.000 H&E EQUIPMENT SERVICES INC 404030108	28.09	4,839.83	10,646.11	0.01	5,806.28
439.000 HCA HOLDINGS INC 40412C101	73.39	16,182.06	32,218.21	0.03	16,036.15
528.000 HCC INSURANCE HOLDINGS INC 404132102	53.52	15,137.76	28,258.56	0.02	13,120.80
4,399.000 HCP INC 40414L109	44.03	150,952.27	193,687.97	0.16	42,735.70
349.000 HFF INC 40418F108	35.92	4,788.28	12,536.08	0.01	7,747.80
488.000 HNI CORP 404251100	51.06	12,111.22	24,917.28	0.02	12,806.06
163.000 HSN INC 404303109	76.00	4,995.95	12,388.00	0.01	7,392.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
604.000 HAEMONETICS CORP 405024100	37.42	18,038.46	22,601.68	0.02	4,563.22
184.000 HAIN CELESTIAL GROUP INC/THE 405217100	58.29	5,118.88	10,725.36	0.01	5,606.48
5,945.000 HALLIBURTON CO 406216101	39.33	179,932.29	233,816.85	0.19	53,884.56
720.000 HALLMARK FINANCIAL SERVICES IN 40624Q203	12.09	4,989.60	8,704.80	0.01	3,715.20
237.000 HALYARD HEALTH INC 40650V100	45.47	5,153.55	10,776.39	0.01	5,622.84
161.000 HANCOCK HOLDING CO 410120109	30.70	4,965.24	4,942.70	0.00	-22.54
994.000 HANESBRANDS INC 410345102	111.62	31,517.60	110,950.28	0.09	79,432.68
142.000 HANOVER INSURANCE GROUP INC/TH 410867105	71.32	6,178.42	10,127.44	0.01	3,949.02
1,241.000 HARLEY-DAVIDSON INC 412822108	65.91	62,343.69	81,794.31	0.07	19,450.62
343.000 HARMAN INTERNATIONAL INDUSTRIE 413086109	106.71	15,012.35	36,601.53	0.03	21,589.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,141.000 HARRIS CORP 413875105	71.82	44,322.60	81,946.62	0.07	37,624.02
2,263.000 HARTFORD FINANCIAL SERVICES GR 416515104	41.69	55,768.39	94,344.47	0.08	38,576.08
637.000 HASBRO INC 418056107	54.99	16,282.40	35,028.63	0.03	18,746.23
4,221.000 HATTERAS FINANCIAL CORP 41902R103	18.43	71,292.69	77,793.03	0.06	6,500.34
879.000 HAWAIIAN HOLDINGS INC 419879101	26.05	5,054.25	22,897.95	0.02	17,843.70
205.000 HEALTHSOUTH CORP 421924309	38.46	4,987.65	7,884.30	0.01	2,896.65
174.000 HEALTHCARE REALTY TRUST INC 421946104	27.32	3,563.52	4,753.68	0.00	1,190.16
2,852.000 HEALTH CARE REIT INC 42217K106	75.67	121,776.29	215,810.84	0.18	94,034.55
565.000 HEALTH NET INC/CA 42222G108	53.53	15,040.30	30,244.45	0.02	15,204.15
255.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108	53.95	5,212.20	13,757.25	0.01	8,545.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,374.000 HECLA MINING CO 422704106	2.79	24,200.86	23,363.46	0.02	-837.40
410.000 HEICO CORP 422806109	60.40	13,972.80	24,764.00	0.02	10,791.20
978.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107	21.70	15,919.84	21,222.60	0.02	5,302.76
601.000 HELMERICH & PAYNE INC 423452101	67.42	24,354.02	40,519.42	0.03	16,165.40
544.000 JACK HENRY & ASSOCIATES INC 426281101	62.14	15,939.20	33,804.16	0.03	17,864.96
985.000 HERITAGE COMMERCE CORP 426927109	8.83	4,869.25	8,697.55	0.01	3,828.30
492.000 HERCULES TECHNOLOGY GROWTH CAP 427096508	14.88	5,072.52	7,320.96	0.01	2,248.44
385.000 HERITAGE FINANCIAL CORP/WA 42722X106	17.55	4,966.50	6,756.75	0.01	1,790.25
6,276.000 HERON THERAPEUTICS INC 427746102	10.06	57,112.23	63,136.56	0.05	6,024.33
932.000 HERSHEY CO/THE 427866108	103.93	49,928.96	96,862.76	0.08	46,933.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,148.000 HERTZ GLOBAL HOLDINGS INC 42805T105	24.94	32,754.98	53,571.12	0.04	20,816.14
1,710.000 HESS CORP 42809H107	73.82	77,780.48	126,232.20	0.10	48,451.72
5,139.000 HEWLETT-PACKARD CO 428236103	40.13	108,999.40	206,228.07	0.17	97,228.67
425.000 HEXCEL CORP 428291108	41.49	10,060.43	17,633.25	0.01	7,572.82
130.000 HIBBETT SPORTS INC 428567101	48.43	5,092.10	6,295.90	0.01	1,203.80
151.000 HIGHWOODS PROPERTIES INC 431284108	44.28	4,898.44	6,686.28	0.01	1,787.84
627.000 HILL-ROM HOLDINGS INC 431475102	45.62	17,336.55	28,603.74	0.02	11,267.19
215.000 HILLENBRAND INC 431571108	34.50	4,882.65	7,417.50	0.01	2,534.85
570.000 HILLTOP HOLDINGS INC 432748101	19.95	4,930.50	11,371.50	0.01	6,441.00
1,911.000 HOLOGIC INC 436440101	26.74	35,479.86	51,100.14	0.04	15,620.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
418.000 HOME BANCSHARES INC/AR 436893200	32.16	4,932.40	13,442.88	0.01	8,510.48
8,084.000 HOME DEPOT INC/THE 437076102	104.97	295,717.57	848,577.48	0.70	552,859.91
195.000 HOMEAWAY INC 43739Q100	29.78	4,898.40	5,807.10	0.00	908.70
4,841.000 HONEYWELL INTERNATIONAL INC 438516106	99.92	200,555.37	483,712.72	0.40	283,157.35
1,484.000 HORMEL FOODS CORP 440452100	52.10	33,285.11	77,316.40	0.06	44,031.29
192.000 HORNBECK OFFSHORE SERVICES INC 440543106	24.97	4,809.60	4,794.24	0.00	-15.36
830.000 HORSEHEAD HOLDING CORP 440694305	15.83	9,951.70	13,138.90	0.01	3,187.20
2,202.000 HOSPITALITY PROPERTIES TRUST 44106M102	31.00	48,928.44	68,262.00	0.06	19,333.56
4,338.000 HOST HOTELS & RESORTS INC 44107P104	23.77	62,120.16	103,114.26	0.09	40,994.10
185.000 HOWARD HUGHES CORP/THE 44267D107	130.42	15,117.50	24,127.70	0.02	9,010.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
158.000 HUBBELL INC 443510201	106.83	14,844.93	16,879.14	0.01	2,034.21
6,129.000 HUDSON CITY BANCORP INC 443683107	10.12	36,406.26	62,025.48	0.05	25,619.22
1,170.000 HUMANA INC 444859102	143.63	74,670.22	168,047.10	0.14	93,376.88
450.000 JB HUNT TRANSPORT SERVICES INC 445658107	84.25	20,574.00	37,912.50	0.03	17,338.50
7,642.000 HUNTINGTON BANCSHARES INC/OH 446150104	10.52	40,273.34	80,393.84	0.07	40,120.50
344.000 HUNTINGTON INGALLS INDUSTRIES 446413106	112.46	12,961.36	38,686.24	0.03	25,724.88
2,133.000 HUNTSMAN CORP 447011107	22.78	26,136.75	48,589.74	0.04	22,452.99
165.000 HURON CONSULTING GROUP INC 447462102	68.39	4,851.00	11,284.35	0.01	6,433.35
514.000 HYATT HOTELS CORP 448579102	60.21	19,943.20	30,947.94	0.03	11,004.74
303.000 IAC/INTERACTIVECORP 44919P508	60.79	11,608.50	18,419.37	0.02	6,810.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
198.000 ICF INTERNATIONAL INC 44925C103	40.98	4,950.00	8,114.04	0.01	3,164.04
2,031.000 ISTAR FINANCIAL INC 45031U101	13.65	12,348.48	27,723.15	0.02	15,374.67
788.000 ITT CORP 450911201	40.46	15,320.78	31,882.48	0.03	16,561.70
315.000 IDACORP INC 451107106	66.19	15,032.32	20,849.85	0.02	5,817.53
287.000 IDEX CORP 45167R104	77.84	14,860.69	22,340.08	0.02	7,479.39
362.000 IDEXX LABORATORIES INC 45168D104	148.27	27,066.74	53,673.74	0.04	26,607.00
321.000 IGATE CORP 45169U105	39.48	5,001.18	12,673.08	0.01	7,671.90
445.000 IHS INC 451734107	113.88	41,102.72	50,676.60	0.04	9,573.88
2,798.000 ILLINOIS TOOL WORKS INC 452308109	94.70	126,121.80	264,970.60	0.22	138,848.80
412.000 IMPAX LABORATORIES INC 45256B101	31.68	8,330.64	13,052.16	0.01	4,721.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,346.000 INCONTACT INC 45336E109	8.79	11,753.46	20,621.34	0.02	8,867.88
1,211.000 INCYTE CORP 45337C102	73.11	19,460.77	88,536.21	0.07	69,075.44
190.000 INDEPENDENT BANK CORP/ROCKLAND 453836108	42.81	4,932.40	8,133.90	0.01	3,201.50
95.000 INFINITY PROPERTY & CASUALTY C 45665Q103	77.26	5,136.65	7,339.70	0.01	2,203.05
1,422.000 INFOBLOX INC 45672H104	20.21	18,741.96	28,738.62	0.02	9,996.66
337.000 INGLES MARKETS INC 457030104	37.09	5,048.26	12,499.33	0.01	7,451.07
1,393.000 INGRAM MICRO INC 457153104	27.64	25,185.44	38,502.52	0.03	13,317.08
412.000 INGREDION INC 457187102	84.84	20,064.33	34,954.08	0.03	14,889.75
305.000 INSIGHT ENTERPRISES INC 45765U103	25.89	5,072.15	7,896.45	0.01	2,824.30
156.000 INNOSPEC INC 45768S105	42.70	4,873.11	6,661.20	0.01	1,788.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
245.000 INSULET CORP 45784P101	46.06	5,049.45	11,284.70	0.01	6,235.25
2,593.000 INTEGRATED DEVICE TECHNOLOGY I 458118106	19.60	16,024.74	50,822.80	0.04	34,798.06
28,133.000 INTEL CORP 458140100	36.29	586,714.59	1,020,946.57	0.84	434,231.98
304.000 INTEGRYS ENERGY GROUP INC 45822P105	77.85	14,874.72	23,666.40	0.02	8,791.68
1,135.000 INTERACTIVE BROKERS GROUP INC 45841N107	29.16	18,637.04	33,096.60	0.03	14,459.56
213.000 INTERACTIVE INTELLIGENCE GROUP 45841V109	47.90	5,188.68	10,202.70	0.01	5,014.02
355.000 INTERCONTINENTAL EXCHANGE INC 45866F104	219.29	54,793.96	77,847.95	0.06	23,053.99
1,182.000 INTERNATIONAL BANCSHARES CORP 459044103	26.54	19,053.84	31,370.28	0.03	12,316.44
4,943.000 INTERNATIONAL BUSINESS MACHINE 459200101	160.44	406,143.08	793,054.92	0.65	386,911.84
910.000 INTERNATIONAL FLAVORS & FRAGRA 459506101	101.36	36,099.79	92,237.60	0.08	56,137.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,693.000 INTERNATIONAL PAPER CO 460146103	53.58	93,190.33	144,290.94	0.12	51,100.61
186.000 INTERNATIONAL SPEEDWAY CORP 460335201	31.65	4,992.24	5,886.90	0.00	894.66
3,696.000 INTERPUBLIC GROUP OF COS INC/T 460690100	20.77	36,512.41	76,765.92	0.06	40,253.51
1,148.000 INTERSIL CORP 46069S109	14.47	9,631.72	16,611.56	0.01	6,979.84
377.000 INTERVAL LEISURE GROUP INC 46113M108	20.89	5,051.80	7,875.53	0.01	2,823.73
2,235.000 INTUIT INC 461202103	92.19	72,897.66	206,044.65	0.17	133,146.99
256.000 INTUITIVE SURGICAL INC 46120E602	528.94	70,720.53	135,408.64	0.11	64,688.11
927.000 INVENSENSE INC 46123D205	16.26	9,909.63	15,073.02	0.01	5,163.39
4,358.000 INVESCO MORTGAGE CAPITAL INC 46131B100	15.46	64,149.76	67,374.68	0.06	3,224.92
925.000 INVESTORS BANCORP INC 46146L101	11.23	5,045.78	10,383.13	0.01	5,337.35

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,678.000 IRIDIUM COMMUNICATIONS INC 46269C102	9.75	55,360.62	65,110.50	0.05	9,749.88
1,550.000 IRON MOUNTAIN INC 462846106	38.66	39,535.97	59,923.00	0.05	20,387.03
729.000 ITC HOLDINGS CORP 465685105	40.43	20,168.61	29,473.47	0.02	9,304.86
20,434.000 JPMORGAN CHASE & CO 46625H100	62.58	826,555.30	1,278,759.72	1.06	452,204.42
225.000 JACK IN THE BOX INC 466367109	79.96	5,033.25	17,991.00	0.01	12,957.75
799.000 JACOBS ENGINEERING GROUP INC 469814107	44.69	32,671.11	35,707.31	0.03	3,036.20
2,438.000 JANUS CAPITAL GROUP INC 47102X105	16.13	18,187.48	39,324.94	0.03	21,137.46
1,707.000 JARDEN CORP 471109108	47.88	26,879.79	81,731.16	0.07	54,851.37
1,467.000 JAVELIN MORTGAGE INVESTMENT CO 47200B104	10.37	19,584.45	15,212.79	0.01	-4,371.66
813.000 JETBLUE AIRWAYS CORP 477143101	15.86	5,162.55	12,894.18	0.01	7,731.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,784.000 JOHNSON & JOHNSON 478160104	104.57	955,936.24	1,545,962.88	1.28	590,026.64
4,333.000 JOHNSON CONTROLS INC 478366107	48.34	104,970.66	209,457.22	0.17	104,486.56
376.000 JONES LANG LASALLE INC 48020Q107	149.93	26,928.52	56,373.68	0.05	29,445.16
180.000 J2 GLOBAL INC 48123V102	62.00	4,905.00	11,160.00	0.01	6,255.00
5,601.000 JUNIPER NETWORKS INC 48203R104	22.32	106,611.74	125,014.32	0.10	18,402.58
379.000 KAR AUCTION SERVICES INC 48238T109	34.65	5,040.70	13,132.35	0.01	8,091.65
903.000 KBR INC 48242W106	16.95	20,489.07	15,305.85	0.01	-5,183.22
1,168.000 KLA-TENCOR CORP 482480100	70.32	54,278.65	82,133.76	0.07	27,855.11
328.500 KLX INC 482539103	41.25	5,440.10	13,550.63	0.01	8,110.53
380.000 KANSAS CITY SOUTHERN 485170302	122.03	20,218.40	46,371.40	0.04	26,153.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
646.000 KAPSTONE PAPER AND PACKAGING C 48562P103	29.31	5,332.73	18,934.26	0.02	13,601.53
530.000 KATE SPADE & CO 485865109	32.01	9,778.50	16,965.30	0.01	7,186.80
1,596.000 KB HOME 48666K109	16.55	12,943.56	26,413.80	0.02	13,470.24
1,673.000 KELLOGG CO 487836108	65.44	83,414.11	109,481.12	0.09	26,067.01
320.000 KELLY SERVICES INC 488152208	17.02	5,027.20	5,446.40	0.00	419.20
2,337.000 KEMET CORP 488360207	4.20	9,651.81	9,815.40	0.01	163.59
314.000 KEMPER CORP 488401100	36.11	9,143.68	11,338.54	0.01	2,194.86
516.000 KENNAMETAL INC 489170100	35.79	20,593.56	18,467.64	0.02	-2,125.92
650.000 KEURIG GREEN MOUNTAIN INC 49271M100	132.40	18,439.89	86,056.75	0.07	67,616.86
1,603.000 KEY ENERGY SERVICES INC 492914106	1.67	9,714.18	2,677.01	0.00	-7,037.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,436.000 KEYCORP 493267108	13.90	51,101.84	89,460.40	0.07	38,358.56
1,265.000 KEYSIGHT TECHNOLOGIES INC 49338L103	33.77	21,921.34	42,719.05	0.04	20,797.71
667.000 KEYW HOLDING CORP/THE 493723100	10.38	4,970.82	6,923.46	0.01	1,952.64
426.000 KFORCE INC 493732101	24.13	5,197.20	10,279.38	0.01	5,082.18
369.000 KILROY REALTY CORP 49427F108	69.07	14,040.45	25,486.83	0.02	11,446.38
1,900.000 KIMBERLY-CLARK CORP 494368103	115.54	119,036.49	219,526.00	0.18	100,489.51
2,883.000 KIMCO REALTY CORP 49446R109	25.14	51,500.67	72,478.62	0.06	20,977.95
1,647.000 KINDER MORGAN INC/DE 49456B101	42.31	48,925.80	69,684.57	0.06	20,758.77
525.000 KIRBY CORP 497266106	80.74	20,007.75	42,388.50	0.03	22,380.75
267.000 KITE REALTY GROUP TRUST 49803T300	28.74	4,891.44	7,673.58	0.01	2,782.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
306.000 KNIGHT TRANSPORTATION INC 499064103	33.66	4,938.84	10,299.96	0.01	5,361.12
780.000 KNOWLES CORP 49926D109	23.55	12,222.83	18,369.00	0.02	6,146.17
432.000 KOHL'S CORP 500255104	61.04	19,829.32	26,369.28	0.02	6,539.96
3,435.000 KRAFT FOODS GROUP INC 50076Q106	62.66	103,389.63	215,237.10	0.18	111,847.47
846.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	5.02	5,076.00	4,246.92	0.00	-829.08
3,956.000 KROGER CO/THE 501044101	64.21	90,643.20	254,014.76	0.21	163,371.56
1,885.000 L BRANDS INC 501797104	86.55	51,159.09	163,146.75	0.13	111,987.66
390.000 LHC GROUP INC 50187A107	31.18	5,093.40	12,160.20	0.01	7,066.80
1,271.000 LKQ CORP 501889208	28.12	27,050.07	35,740.52	0.03	8,690.45
622.000 LPL FINANCIAL HOLDINGS INC 50212V100	44.55	20,223.92	27,710.10	0.02	7,486.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
514.000 LA-Z-BOY INC 505336107	26.84	4,821.32	13,795.76	0.01	8,974.44
831.000 LABORATORY CORP OF AMERICA HOL 50540R409	107.90	55,604.11	89,664.90	0.07	34,060.79
125.000 LACLEDE GROUP INC/THE 505597104	53.20	4,991.25	6,650.00	0.01	1,658.75
231.000 LAKELAND FINANCIAL CORP 511656100	43.47	5,109.72	10,041.57	0.01	4,931.85
1,138.000 LAM RESEARCH CORP 512807108	79.34	27,918.93	90,288.92	0.07	62,369.99
766.000 LAMAR ADVERTISING CO 512816109	53.64	18,621.46	41,088.24	0.03	22,466.78
68.000 LANCASTER COLONY CORP 513847103	93.64	4,930.68	6,367.52	0.01	1,436.84
110.000 LANDSTAR SYSTEM INC 515098101	72.53	4,950.00	7,978.30	0.01	3,028.30
1,062.000 LAS VEGAS SANDS CORP 517834107	58.16	43,843.54	61,765.92	0.05	17,922.38
752.000 LASALLE HOTEL PROPERTIES 517942108	40.47	18,700.40	30,433.44	0.03	11,733.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
88.000 ESTEE LAUDER COS INC/THE 518439104	76.20	1,776.95	6,705.60	0.01	4,928.65
803.000 LEAR CORP 521865204	98.08	38,882.32	78,758.24	0.07	39,875.92
1,384.000 LEAP WIRELESS INTL CONTRA 521CNT998	0.00	0.00	0.00	0.00	0.00
567.000 LEGGETT & PLATT INC 524660107	42.61	12,978.63	24,159.87	0.02	11,181.24
940.000 LEGG MASON INC 524901105	53.37	29,384.40	50,167.80	0.04	20,783.40
206.000 LEIDOS HOLDINGS INC 525327102	43.52	6,752.59	8,965.12	0.01	2,212.53
1,012.000 LENNAR CORP 526057104	44.81	19,885.80	45,347.72	0.04	25,461.92
38.000 LENNOX INTERNATIONAL INC 526107107	95.07	2,405.40	3,612.66	0.00	1,207.26
1,278.000 LEUCADIA NATIONAL CORP 527288104	22.42	21,514.86	28,652.76	0.02	7,137.90
1,473.000 LEVEL 3 COMMUNICATIONS INC 52729N308	49.38	36,578.93	72,736.74	0.06	36,157.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
498.000 LEXMARK INTERNATIONAL INC 529771107	41.27	13,680.06	20,552.46	0.02	6,872.40
4,166.000 LIBERTY INTERACTIVE CORP 53071M104	29.42	49,154.36	122,563.72	0.10	73,409.36
1,008.000 LIBERTY VENTURES 53071M880	37.72	12,055.63	38,021.76	0.03	25,966.13
778.000 LIBERTY PROPERTY TRUST 531172104	37.63	24,118.00	29,276.14	0.02	5,158.14
416.000 LIBERTY TRIPADVISOR HOLDINGS I 531465102	26.90	3,806.31	11,190.40	0.01	7,384.09
266.000 LIFE TIME FITNESS INC 53217R207	56.62	10,070.76	15,060.92	0.01	4,990.16
326.000 LIFEPOINT HOSPITALS INC 53219L109	71.91	12,249.18	23,442.66	0.02	11,193.48
1,895.000 ELI LILLY & CO 532457108	68.99	101,828.42	130,736.05	0.11	28,907.63
278.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	69.09	9,980.20	19,207.02	0.02	9,226.82
1,312.000 LINCOLN NATIONAL CORP 534187109	57.67	39,367.52	75,663.04	0.06	36,295.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,568.000 LINEAR TECHNOLOGY CORP 535678106	45.60	50,489.91	71,500.80	0.06	21,010.89
477.000 LINKEDIN CORP 53578A108	229.71	51,486.85	109,571.67	0.09	58,084.82
279.000 LITHIA MOTORS INC 536797103	86.69	5,354.01	24,186.51	0.02	18,832.50
75.000 LITTELFUSE INC 537008104	96.67	4,898.25	7,250.25	0.01	2,352.00
1,382.000 LOCKHEED MARTIN CORP 539830109	192.57	119,245.24	266,131.74	0.22	146,886.50
1,863.000 LOEWS CORP 540424108	42.02	70,672.71	78,283.26	0.06	7,610.55
2,712.000 LORILLARD INC 544147101	62.94	64,096.76	170,693.28	0.14	106,596.52
7,144.000 LOWE'S COS INC 548661107	68.80	204,697.75	491,507.20	0.41	286,809.45
626.000 M&T BANK CORP 55261F104	125.62	45,710.52	78,638.12	0.06	32,927.60
344.000 MB FINANCIAL INC 55264U108	32.86	6,536.00	11,303.84	0.01	4,767.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
968.000 MDU RESOURCES GROUP INC 552690109	23.50	20,031.06	22,748.00	0.02	2,716.94
172.000 MGE ENERGY INC 55277P104	45.61	5,077.44	7,844.92	0.01	2,767.48
3,013.000 MGM RESORTS INTERNATIONAL 552953101	21.38	30,503.52	64,417.94	0.05	33,914.42
203.000 MKS INSTRUMENTS INC 55306N104	36.60	5,093.27	7,429.80	0.01	2,336.53
138.000 MSA SAFETY INC 553498106	53.09	4,854.84	7,326.42	0.01	2,471.58
76.000 MSC INDUSTRIAL DIRECT CO INC 553530106	81.25	4,953.68	6,175.00	0.01	1,221.32
840.000 MSCI INC 55354G100	47.44	30,204.52	39,849.60	0.03	9,645.08
171.000 MTS SYSTEMS CORP 553777103	75.03	9,876.96	12,830.13	0.01	2,953.17
1,188.000 MACERICH CO/THE 554382101	83.41	50,432.16	99,091.08	0.08	48,658.92
2,238.000 MACY'S INC 55616P104	65.75	79,326.29	147,148.50	0.12	67,822.21

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
714.000 STEVEN MADDEN LTD 556269108	31.83	18,714.14	22,726.62	0.02	4,012.48
93.000 MAGELLAN HEALTH INC 559079207	60.03	4,841.58	5,582.79	0.00	741.21
11,097.000 MAGNUM HUNTER RESOURCES CORP 55973B102	3.14	38,582.82	34,844.58	0.03	-3,738.24
259.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016	0.00	0.00	0.00	0.00	0.00
104.000 MAIN STREET CAPITAL CORP 56035L104	29.24	1,919.84	3,040.96	0.00	1,121.12
649.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102	20.92	5,750.14	13,577.08	0.01	7,826.94
1,451.000 MANITOWOC CO INC/THE 563571108	22.10	15,582.43	32,067.10	0.03	16,484.67
412.000 MANPOWERGROUP INC 56418H100	68.17	15,714.52	28,086.04	0.02	12,371.52
4,483.000 MARATHON OIL CORP 565849106	28.29	104,095.62	126,824.07	0.10	22,728.45
743.000 MARATHON PETROLEUM CORP 56585A102	90.26	22,216.77	67,063.18	0.06	44,846.41

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
513.000 MARCUS CORP/THE 566330106	18.51	4,945.32	9,495.63	0.01	4,550.31
53.000 MARKEL CORP 570535104	682.84	19,967.59	36,190.52	0.03	16,222.93
208.000 MARKETAXESS HOLDINGS INC 57060D108	71.71	5,002.40	14,915.68	0.01	9,913.28
3,608.000 MARSH & MCLENNAN COS INC 571748102	57.24	107,513.60	206,521.92	0.17	99,008.32
1,817.000 MARRIOTT INTERNATIONAL INC/MD 571903202	78.03	64,337.83	141,780.51	0.12	77,442.68
744.000 MARTEN TRANSPORT LTD 573075108	21.86	9,869.66	16,263.84	0.01	6,394.18
69.000 MARTIN MARIETTA MATERIALS INC 573284106	110.32	5,063.22	7,612.08	0.01	2,548.86
2,938.000 MASCO CORP 574599106	25.20	47,648.92	74,037.60	0.06	26,388.68
356.000 MASTEC INC 576323109	22.61	6,497.00	8,049.16	0.01	1,552.16
5,883.000 MASTERCARD INC 57636Q104	86.16	170,523.05	506,879.28	0.42	336,356.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500.000 MATSON INC 57686G105	34.52	8,942.86	17,260.00	0.01	8,317.14
2,505.000 MATTEL INC 577081102	30.95	46,739.54	77,517.23	0.06	30,777.69
153.000 MATTHEWS INTERNATIONAL CORP 577128101	48.67	4,915.89	7,446.51	0.01	2,530.62
2,078.000 MAXIM INTEGRATED PRODUCTS INC 57772K101	31.87	49,373.28	66,225.86	0.05	16,852.58
556.000 MCCORMICK & CO INC/MD 579780206	74.30	25,938.36	41,310.80	0.03	15,372.44
4,382.000 MCDONALD'S CORP 580135101	93.70	174,187.13	410,593.40	0.34	236,406.27
168.000 MCGRATH RENTCORP 580589109	35.86	4,999.68	6,024.48	0.00	1,024.80
794.000 MCGRAW HILL FINANCIAL INC 580645109	88.98	38,793.54	70,650.12	0.06	31,856.58
1,684.000 MCKESSON CORP 58155Q103	207.58	90,057.62	349,564.72	0.29	259,507.10
1,286.000 MEAD JOHNSON NUTRITION CO 582839106	100.54	54,407.24	129,294.44	0.11	74,887.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,508.000 MEADWESTVACO CORP 583334107	44.39	35,213.87	66,940.12	0.06	31,726.25
526.000 MEDALLION FINANCIAL CORP 583928106	10.01	5,207.40	5,265.26	0.00	57.86
295.000 MEDICINES CO/THE 584688105	27.67	4,838.00	8,162.65	0.01	3,324.65
514.000 MEDNAX INC 58502B106	66.11	19,905.31	33,980.54	0.03	14,075.23
4,558.000 MEDTRONIC INC 585055106	72.20	213,349.25	329,087.60	0.27	115,738.35
324.000 MEN'S WEARHOUSE INC/THE 587118100	44.15	10,533.24	14,304.60	0.01	3,771.36
1,011.000 MENTOR GRAPHICS CORP 587200106	21.92	12,656.01	22,161.12	0.02	9,505.11
19,314.000 MERCK & CO INC 58933Y105	56.79	807,296.19	1,096,842.06	0.91	289,545.87
128.000 MERCURY GENERAL CORP 589400100	56.67	4,974.08	7,253.76	0.01	2,279.68
160.000 MEREDITH CORP 589433101	54.32	4,865.60	8,691.20	0.01	3,825.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
984.000 MERIDIAN BANCORP INC 58958U103	11.22	5,120.14	11,040.48	0.01	5,920.34
221.000 MERITAGE HOMES CORP 59001A102	35.99	5,049.85	7,953.79	0.01	2,903.94
1,315.000 MERITOR INC 59001K100	15.15	6,588.15	19,922.25	0.02	13,334.10
94.000 MESA LABORATORIES INC 59064R109	77.31	5,018.66	7,267.14	0.01	2,248.48
3,245.000 METLIFE INC 59156R108	54.09	120,020.15	175,522.05	0.14	55,501.90
124.000 METTLER-TOLEDO INTERNATIONAL I 592688105	302.46	19,685.56	37,505.04	0.03	17,819.48
43,036.000 MICROSOFT CORP 594918104	46.45	1,177,244.47	1,999,022.20	1.65	821,777.73
793.000 MICROCHIP TECHNOLOGY INC 595017104	45.11	28,440.95	35,772.23	0.03	7,331.28
5,312.000 MICRON TECHNOLOGY INC 595112103	35.01	44,116.54	185,973.12	0.15	141,856.58
827.000 MICROSEMI CORP 595137100	28.38	15,828.23	23,470.26	0.02	7,642.03

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
189.000 MID-AMERICA APARTMENT COMMUNIT 59522J103	74.68	10,400.25	14,114.52	0.01	3,714.27
351.000 MIDDLEBY CORP/THE 596278101	99.10	10,661.04	34,784.10	0.03	24,123.06
676.000 MILLER ENERGY RESOURCES INC 600527105	1.25	2,183.48	845.00	0.00	-1,338.48
358.000 MOHAWK INDUSTRIES INC 608190104	155.36	20,413.16	55,618.88	0.05	35,205.72
758.000 MOLSON COORS BREWING CO 60871R209	74.52	32,706.34	56,486.16	0.05	23,779.82
10,788.000 MONDELEZ INTERNATIONAL INC 609207105	36.33	205,927.40	391,874.10	0.32	185,946.70
345.000 MONOLITHIC POWER SYSTEMS INC 609839105	49.74	5,226.75	17,160.30	0.01	11,933.55
366.000 MONOTYPE IMAGING HOLDINGS INC 61022P100	28.83	5,025.18	10,551.78	0.01	5,526.60
148.000 MONRO MUFFLER BRAKE INC 610236101	57.80	5,046.80	8,554.40	0.01	3,507.60
3,073.000 MONSANTO CO 61166W101	119.47	147,297.31	367,131.31	0.30	219,834.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
478.000 MONSTER BEVERAGE CORP 611740101	108.35	18,656.34	51,791.30	0.04	33,134.96
2,126.000 MONSTER WORLDWIDE INC 611742107	4.62	9,992.20	9,822.12	0.01	-170.08
1,388.000 MOODY'S CORP 615369105	95.81	53,181.58	132,984.28	0.11	79,802.70
221.000 MOOG INC 615394202	74.03	9,483.64	16,360.63	0.01	6,876.99
9,977.000 MORGAN STANLEY 617446448	38.80	211,601.19	387,107.60	0.32	175,506.41
83.000 MORNINGSTAR INC 617700109	64.71	4,849.69	5,370.93	0.00	521.24
390.000 MOTOROLA SOLUTIONS INC 620076307	67.08	19,546.70	26,161.20	0.02	6,614.50
294.000 MOVADO GROUP INC 624580106	28.37	4,933.32	8,340.78	0.01	3,407.46
476.000 MUELLER INDUSTRIES INC 624756102	34.14	8,653.68	16,250.64	0.01	7,596.96
1,401.000 MURPHY OIL CORP 626717102	50.52	59,478.39	70,778.52	0.06	11,300.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350.000 MURPHY USA INC 626755102	68.86	9,641.63	24,101.00	0.02	14,459.37
3,183.000 MYLAN INC/PA 628530107	56.37	66,244.46	179,425.71	0.15	113,181.25
542.000 MYRIAD GENETICS INC 62855J104	34.06	11,051.38	18,460.52	0.02	7,409.14
449.000 NCI BUILDING SYSTEMS INC 628852204	18.52	4,992.88	8,315.48	0.01	3,322.60
1,002.000 NCR CORP 62886E108	29.14	17,446.56	29,198.28	0.02	11,751.72
544.000 NIC INC 62914B100	17.99	6,832.64	9,786.56	0.01	2,953.92
100.000 NN INC 629337106	20.56	614.00	2,056.00	0.00	1,442.00
1,294.000 NPS PHARMACEUTICALS INC 62936P103	35.77	11,516.60	46,286.38	0.04	34,769.78
2,599.000 NRG ENERGY INC 629377508	26.95	56,516.40	70,043.05	0.06	13,526.65
1,277.000 NRG YIELD INC 62942X108	47.14	66,020.90	60,197.78	0.05	-5,823.12

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
11.000 NVR INC 62944T105	1,275.33	7,904.41	14,028.63	0.01	6,124.22
738.000 NASDAQ OMX GROUP INC/THE 631103108	47.96	22,396.95	35,394.48	0.03	12,997.53
329.000 NATIONAL FUEL GAS CO 636180101	69.53	19,679.54	22,875.37	0.02	3,195.83
332.000 NATIONAL HEALTH INVESTORS INC 63633D104	69.96	16,244.76	23,226.72	0.02	6,981.96
1,690.000 NATIONAL OILWELL VARCO INC 637071101	65.53	73,663.79	110,745.70	0.09	37,081.91
779.000 NATIONAL PENN BANCSHARES INC 637138108	10.53	5,951.56	8,198.98	0.01	2,247.42
535.000 NATIONAL RETAIL PROPERTIES INC 637417106	39.37	12,995.15	21,062.95	0.02	8,067.80
254.000 NATIONSTAR MORTGAGE HOLDINGS I 63861C109	28.19	4,937.76	7,160.26	0.01	2,222.50
108.000 NAVIGATORS GROUP INC/THE 638904102	73.34	4,966.92	7,920.72	0.01	2,953.80
607.000 NATUS MEDICAL INC 639050103	36.04	5,032.03	21,876.28	0.02	16,844.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
564.000 NAVISTAR INTERNATIONAL CORP 63934E108	33.48	14,678.28	18,882.72	0.02	4,204.44
507.000 NAVIGANT CONSULTING INC 63935N107	15.37	5,070.00	7,792.59	0.01	2,722.59
2,501.000 NAVIENT CORP 63938C108	21.61	26,744.53	54,046.61	0.04	27,302.08
233.000 NELNET INC 64031N108	46.33	5,039.79	10,794.89	0.01	5,755.10
328.000 NETFLIX INC 64110L106	341.61	29,739.76	112,048.08	0.09	82,308.32
305.000 NETSCOUT SYSTEMS INC 64115T104	36.54	5,407.65	11,144.70	0.01	5,737.05
420.000 NETSUITE INC 64118Q107	109.17	23,888.14	45,851.40	0.04	21,963.26
2,764.000 NEW YORK COMMUNITY BANCORP INC 649445103	16.00	33,278.56	44,224.00	0.04	10,945.44
5,679.000 NEW YORK MORTGAGE TRUST INC 649604501	7.71	42,867.97	43,785.09	0.04	917.12
1,539.000 NEW YORK TIMES CO/THE 650111107	13.22	12,161.41	20,345.58	0.02	8,184.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,238.000 NEWELL RUBBERMAID INC 651229106	38.09	19,399.46	47,155.42	0.04	27,755.96
552.000 NEWFIELD EXPLORATION CO 651290108	27.12	12,420.00	14,970.24	0.01	2,550.24
564.000 NEWPARK RESOURCES INC 651718504	9.54	4,980.12	5,380.56	0.00	400.44
3,343.000 NEWS CORP 65249B109	15.69	30,581.98	52,451.67	0.04	21,869.69
496.000 NEWSTAR FINANCIAL INC 65251F105	12.80	4,786.40	6,348.80	0.01	1,562.40
2,540.000 NEXTERA ENERGY INC 65339F101	106.29	115,249.25	269,976.60	0.22	154,727.35
3,471.000 NIKE INC 654106103	96.15	105,580.19	333,736.65	0.28	228,156.46
1,904.000 NISOURCE INC 65473P105	42.42	41,260.63	80,767.68	0.07	39,507.05
2,530.000 NOBLE ENERGY INC 655044105	47.43	90,768.51	119,997.90	0.10	29,229.39
1,077.000 NORDSTROM INC 655664100	79.39	48,382.85	85,503.03	0.07	37,120.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,417.000 NORFOLK SOUTHERN CORP 655844108	109.61	104,380.57	264,927.37	0.22	160,546.80
923.000 NORTHEAST UTILITIES 664397106	53.52	23,598.46	49,398.96	0.04	25,800.50
276.000 NORTHERN TRUST CORP 665859104	67.40	14,959.56	18,602.40	0.02	3,642.84
89.000 NORTHFIELD BANCORP INC 66611T108	14.80	895.14	1,317.20	0.00	422.06
1,106.000 NORTHROP GRUMMAN CORP 666807102	147.39	68,473.34	163,013.34	0.13	94,540.00
2,720.000 NORTHSTAR REALTY FINANCE CORP 66704R704	17.58	30,941.00	47,817.60	0.04	16,876.60
2,720.000 NORTHSTAR ASSET MANAGEMENT GRO 66705Y104	22.57	32,664.98	61,390.40	0.05	28,725.42
301.000 NORTHWEST BANCSHARES INC 667340103	12.53	3,657.15	3,771.53	0.00	114.38
2,944.000 NORTHWEST BIOTHERAPEUTICS INC 66737P600	5.35	14,690.56	15,750.40	0.01	1,059.84
199.000 NORTHWEST PIPE CO 667746101	30.12	4,736.20	5,993.88	0.00	1,257.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
187.000 NOVARTIS AG 66987V109 ADR	92.66	10,367.11	17,327.42	0.01	6,960.31
422.000 NOW INC 67011P100	25.73	8,195.33	10,858.06	0.01	2,662.73
344.000 NU SKIN ENTERPRISES INC 67018T105	43.70	12,425.28	15,032.80	0.01	2,607.52
4,917.000 NTELOS HOLDINGS CORP 67020Q305	4.19	60,479.10	20,602.23	0.02	-39,876.87
3,473.000 NVIDIA CORP 67066G104	20.05	45,792.17	69,633.65	0.06	23,841.48
1,206.000 OGE ENERGY CORP 670837103	35.48	35,186.97	42,788.88	0.04	7,601.91
360.000 O'REILLY AUTOMOTIVE INC 67103H107	192.62	33,350.40	69,343.20	0.06	35,992.80
420.000 OFG BANCORP 67103X102	16.65	4,863.60	6,993.00	0.01	2,129.40
374.000 OASIS PETROLEUM INC 674215108	16.54	10,079.30	6,185.96	0.01	-3,893.34
5,146.000 OCCIDENTAL PETROLEUM CORP 674599105	80.61	244,798.18	414,819.06	0.34	170,020.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
896.000 OCEANEERING INTERNATIONAL INC 675232102	58.81	41,132.76	52,693.76	0.04	11,561.00
384.000 OCEANFIRST FINANCIAL CORP 675234108	17.14	4,995.84	6,581.76	0.01	1,585.92
5,675.000 OFFICE DEPOT INC 676220106	8.58	13,285.20	48,663.13	0.04	35,377.93
536.000 OIL STATES INTERNATIONAL INC 678026105	48.90	21,690.33	26,210.40	0.02	4,520.07
207.000 OLD DOMINION FREIGHT LINE INC 679580100	77.64	4,987.32	16,071.48	0.01	11,084.16
596.000 OLD NATIONAL BANCORP/IN 680033107	14.88	6,144.76	8,868.48	0.01	2,723.72
1,639.000 OLD REPUBLIC INTERNATIONAL COR 680223104	14.63	15,193.53	23,978.57	0.02	8,785.04
217.000 OLIN CORP 680665205	22.77	5,043.08	4,941.09	0.00	-101.99
1,230.000 OMNICARE INC 681904108	72.93	29,520.00	89,703.90	0.07	60,183.90
1,714.000 OMNICOM GROUP INC 681919106	77.47	80,191.38	132,783.58	0.11	52,592.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
639.000 OMEGA HEALTHCARE INVESTORS INC 681936100	39.07	13,035.60	24,965.73	0.02	11,930.13
321.000 ONE GAS INC 68235P108	41.22	6,291.99	13,231.62	0.01	6,939.63
1,285.000 ONEOK INC 682680103	49.79	44,638.95	63,980.15	0.05	19,341.20
1,470.000 OPKO HEALTH INC 68375N103	9.99	5,086.20	14,685.30	0.01	9,599.10
21,893.000 ORACLE CORP 68389X105	44.97	393,393.87	984,528.21	0.81	591,134.34
356.000 ORBITAL SCIENCES CORP 685564106	26.89	5,211.84	9,572.84	0.01	4,361.00
394.000 ORITANI FINANCIAL CORP 68633D103	15.40	4,988.04	6,067.60	0.01	1,079.56
809.000 ORMAT TECHNOLOGIES INC 686688102	27.18	14,788.52	21,988.62	0.02	7,200.10
833.000 OSHKOSH CORP 688239201	48.65	15,979.90	40,525.45	0.03	24,545.55
164.000 OWENS & MINOR INC 690732102	35.11	4,995.44	5,758.04	0.00	762.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,078.000 OWENS CORNING 690742101	35.81	28,408.02	38,603.18	0.03	10,195.16
1,562.000 OWENS-ILLINOIS INC 690768403	26.99	39,238.68	42,158.38	0.03	2,919.70
155.000 OXFORD INDUSTRIES INC 691497309	55.21	5,068.50	8,557.55	0.01	3,489.05
146.000 PDC ENERGY INC 69327R101	41.27	4,333.28	6,025.42	0.00	1,692.14
1,712.000 PDL BIOPHARMA INC 69329Y104	7.71	10,144.34	13,199.52	0.01	3,055.18
2,179.000 PHH CORP 693320202	23.96	44,774.62	52,208.84	0.04	7,434.22
2,426.000 PNC FINANCIAL SERVICES GROUP I 693475105	91.23	164,883.83	221,323.98	0.18	56,440.15
545.000 PNM RESOURCES INC 69349H107	29.63	8,910.75	16,148.35	0.01	7,237.60
916.000 PPG INDUSTRIES INC 693506107	231.15	103,567.72	211,733.40	0.17	108,165.68
1,102.000 PPL CORP 69351T106	36.33	31,406.89	40,035.66	0.03	8,628.77

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
123.000 PRA GROUP INC 69354N106	57.93	4,940.09	7,125.39	0.01	2,185.30
529.000 PVH CORP 693656100	128.17	43,519.81	67,801.93	0.06	24,282.12
181.000 PTC THERAPEUTICS INC 69366J200	51.77	10,114.28	9,370.37	0.01	-743.91
996.000 PTC INC 69370C100	36.65	22,294.00	36,503.40	0.03	14,209.40
2,578.000 PACCAR INC 693718108	68.01	97,811.90	175,329.78	0.14	77,517.88
17,411.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100	2.18	34,839.41	37,955.98	0.03	3,116.57
525.000 PACKAGING CORP OF AMERICA 695156109	78.05	19,952.55	40,976.25	0.03	21,023.70
1,047.000 PACWEST BANCORP 695263103	45.46	22,495.44	47,596.62	0.04	25,101.18
818.000 PALL CORP 696429307	101.21	25,332.81	82,789.78	0.07	57,456.97
427.000 PALO ALTO NETWORKS INC 697435105	122.57	24,001.67	52,337.39	0.04	28,335.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
479.000 PANDORA MEDIA INC 698354107	17.83	4,746.89	8,540.57	0.01	3,793.68
718.000 PAPA JOHN'S INTERNATIONAL INC 698813102	55.80	12,974.26	40,064.40	0.03	27,090.14
108.000 PAREXEL INTERNATIONAL CORP 699462107	55.56	2,409.48	6,000.48	0.00	3,591.00
81.000 PARK NATIONAL CORP 700658107	88.48	5,158.89	7,166.88	0.01	2,007.99
841.000 PARKER DRILLING CO 701081101	3.07	4,734.83	2,581.87	0.00	-2,152.96
1,301.000 PARKER-HANNIFIN CORP 701094104	128.95	67,930.06	167,763.95	0.14	99,833.89
2,448.000 PATTERN ENERGY GROUP INC 70338P100	24.66	75,658.20	60,367.68	0.05	-15,290.52
649.000 PATTERSON COS INC 703395103	48.10	20,540.85	31,216.90	0.03	10,676.05
875.000 PATTERSON-UTI ENERGY INC 703481101	16.59	19,481.82	14,516.25	0.01	-4,965.57
1,863.000 PAYCHEX INC 704326107	46.17	58,602.70	86,014.71	0.07	27,412.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
272.000 PEBBLEBROOK HOTEL TRUST 70509V100	45.63	5,143.52	12,411.36	0.01	7,267.84
427.000 PENN NATIONAL GAMING INC 707569109	13.73	3,633.04	5,862.71	0.00	2,229.67
2,127.000 PENN VIRGINIA CORP 707882106	6.68	10,018.17	14,208.36	0.01	4,190.19
8,500.000 JC PENNEY CO INC 708160106	6.48	66,059.98	55,080.00	0.05	-10,979.98
1,383.000 PENNSYLVANIA REAL ESTATE INVES 709102107	23.46	19,071.57	32,445.18	0.03	13,373.61
710.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	49.07	10,799.10	34,839.70	0.03	24,040.60
1,540.000 PEOPLE'S UNITED FINANCIAL INC 712704105	15.18	19,993.42	23,377.20	0.02	3,383.78
7,664.000 PEPSICO INC 713448108	94.56	500,063.96	724,707.84	0.60	224,643.88
335.000 PERKINELMER INC 714046109	43.73	11,241.47	14,649.55	0.01	3,408.08
503.000 PETSMART INC 716768106	81.30	22,544.46	40,891.39	0.03	18,346.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
459.000 PHARMACYCLICS INC 716933106	122.26	26,819.37	56,117.34	0.05	29,297.97
26,376.000 PFIZER INC 717081103	31.15	648,678.87	821,612.40	0.68	172,933.53
395.000 PHARMERICA CORP 71714F104	20.71	5,186.35	8,180.45	0.01	2,994.10
8,337.000 PHILIP MORRIS INTERNATIONAL IN 718172109	81.45	345,437.09	679,048.65	0.56	333,611.56
4,086.000 PHILLIPS 66 718546104	71.70	111,081.33	292,966.20	0.24	181,884.87
170.000 PIEDMONT NATURAL GAS CO INC 720186105	39.41	4,996.30	6,699.70	0.01	1,703.40
402.000 PIER 1 IMPORTS INC 720279108	15.40	4,582.80	6,190.80	0.01	1,608.00
322.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104	39.54	4,842.88	12,731.88	0.01	7,889.00
361.000 PINNACLE WEST CAPITAL CORP 723484101	68.31	14,934.57	24,659.91	0.02	9,725.34
414.000 PIONEER NATURAL RESOURCES CO 723787107	148.85	47,347.76	61,623.90	0.05	14,276.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,055.000 PITNEY BOWES INC 724479100	24.37	14,927.87	25,710.35	0.02	10,782.48
287.000 PLANTRONICS INC 727493108	53.02	10,135.20	15,216.74	0.01	5,081.54
336.000 PLEXUS CORP 729132100	41.21	10,175.50	13,846.56	0.01	3,671.06
1,120.000 PLUM CREEK TIMBER CO INC 729251108	42.79	40,068.49	47,924.80	0.04	7,856.31
547.000 POLARIS INDUSTRIES INC 731068102	151.24	35,156.31	82,728.28	0.07	47,571.97
460.000 POLYCOM INC 73172K104	13.50	4,751.80	6,210.00	0.01	1,458.20
409.000 POLYONE CORP 73179P106	37.91	9,742.38	15,505.19	0.01	5,762.81
303.000 POOL CORP 73278L105	63.44	8,683.98	19,222.32	0.02	10,538.34
1,294.000 POPULAR INC 733174700	34.05	20,147.58	44,060.70	0.04	23,913.12
173.000 POST HOLDINGS INC 737446104	41.89	4,134.26	7,246.97	0.01	3,112.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
313.000 POST PROPERTIES INC 737464107	58.77	12,313.42	18,395.01	0.02	6,081.59
181.000 POWER INTEGRATIONS INC 739276103	51.74	6,646.32	9,364.94	0.01	2,718.62
1,315.000 POZEN INC 73941U102	8.00	2,948.10	10,520.00	0.01	7,571.90
1,910.000 PRAXAIR INC 74005P104	129.56	113,560.77	247,459.60	0.20	133,898.83
903.000 PRECISION CASTPARTS CORP 740189105	240.88	107,967.19	217,514.64	0.18	109,547.45
643.000 PREMIERE GLOBAL SERVICES INC 740585104	10.62	4,912.52	6,828.66	0.01	1,916.14
1,841.000 T ROWE PRICE GROUP INC 74144T108	85.86	87,703.03	158,068.26	0.13	70,365.23
306.000 PRICELINE GROUP INC/THE 741503403	1,140.21	127,117.24	348,904.26	0.29	221,787.02
78.000 PRICESMART INC 741511109	91.22	6,124.56	7,115.16	0.01	990.60
215.000 PRIMERICA INC 74164M108	54.26	5,022.40	11,665.90	0.01	6,643.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,408.000 PRINCIPAL FINANCIAL GROUP INC 74251V102	51.94	42,730.56	73,131.52	0.06	30,400.96
13,748.000 PROCTER & GAMBLE CO/THE 742718109	91.09	857,990.87	1,252,305.32	1.03	394,314.45
1,211.000 PRIVATEBANCORP INC 742962103	33.40	12,001.01	40,447.40	0.03	28,446.39
3,363.000 PROGRESSIVE CORP/THE 743315103	26.99	66,217.47	90,767.37	0.07	24,549.90
2,901.000 PROLOGIS INC 74340W103	43.03	86,339.55	124,830.03	0.10	38,490.48
547.000 PROSPECT CAPITAL CORP 74348T102	8.26	5,141.80	4,518.22	0.00	-623.58
295.000 PROSPERITY BANCSHARES INC 743606105	55.36	12,522.75	16,331.20	0.01	3,808.45
1,021.000 PROTECTIVE LIFE CORP 743674103	69.65	22,863.55	71,112.65	0.06	48,249.10
380.000 PROVIDENT FINANCIAL SERVICES I 74386T105	18.06	5,247.80	6,862.80	0.01	1,615.00
1,253.000 PRUDENTIAL FINANCIAL INC 744320102	90.46	72,250.49	113,346.38	0.09	41,095.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,155.000 PUBLIC SERVICE ENTERPRISE GROU 744573106	41.41	97,082.50	130,648.55	0.11	33,566.05
805.000 PUBLIC STORAGE 74460D109	184.85	69,477.30	148,804.25	0.12	79,326.95
122.000 QUAKER CHEMICAL CORP 747316107	92.04	4,941.00	11,228.88	0.01	6,287.88
932.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	9.46	5,070.08	8,816.72	0.01	3,746.64
9,709.000 QUALCOMM INC 747525103	74.33	367,676.66	721,669.97	0.60	353,993.31
311.000 QUANEX BUILDING PRODUCTS CORP 747619104	18.78	4,948.01	5,840.58	0.00	892.57
1,445.000 QUANTA SERVICES INC 74762E102	28.39	33,426.46	41,023.55	0.03	7,597.09
456.000 QUESTAR CORP 748356102	25.28	6,560.05	11,527.68	0.01	4,967.63
5,525.000 QUICKSILVER RESOURCES INC 74837R104	0.20	9,337.25	1,093.95	0.00	-8,243.30
1,108.000 RAIT FINANCIAL TRUST 749227609	7.67	5,008.16	8,498.36	0.01	3,490.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
166.000 RLI CORP 749607107	49.40	4,999.09	8,200.40	0.01	3,201.31
281.000 RLJ LODGING TRUST 74965L101	33.53	4,804.00	9,421.93	0.01	4,617.93
752.000 RPM INTERNATIONAL INC 749685103	50.71	19,908.98	38,133.92	0.03	18,224.94
267.000 RPX CORP 74972G103	13.78	3,393.57	3,679.26	0.00	285.69
224.000 RTI INTERNATIONAL METALS INC 74973W107	25.26	4,948.16	5,658.24	0.00	710.08
4,385.000 RADISYS CORP 750459109	2.34	10,077.61	10,260.90	0.01	183.29
3,533.000 RALLY SOFTWARE DEVELOPMENT COR 751198102	11.37	37,767.77	40,170.21	0.03	2,402.44
506.000 RALPH LAUREN CORP 751212101	185.16	42,339.55	93,690.96	0.08	51,351.41
680.000 RAMCO-GERSHENSON PROPERTIES TR 751452202	18.74	10,145.60	12,743.20	0.01	2,597.60
951.000 RANGE RESOURCES CORP 75281A109	53.45	49,116.77	50,830.95	0.04	1,714.18

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
186.000 RAVEN INDUSTRIES INC 754212108	25.00	4,954.11	4,650.00	0.00	-304.11
1,118.000 RAYMOND JAMES FINANCIAL INC 754730109	57.29	34,333.78	64,050.22	0.05	29,716.44
92.000 RAYONIER INC 754907103	27.94	2,846.15	2,570.48	0.00	-275.67
30.000 RAYONIER ADVANCED MATERIALS IN 75508B104	22.30	996.92	669.00	0.00	-327.92
2,345.000 RAYTHEON CO 755111507	108.17	112,928.70	253,658.65	0.21	140,729.95
130.000 RBC BEARINGS INC 75524B104	64.53	4,838.60	8,388.90	0.01	3,550.30
149.000 REALTY INCOME CORP 756109104	47.71	4,931.90	7,108.79	0.01	2,176.89
436.000 RED HAT INC 756577102	69.14	20,825.38	30,145.04	0.02	9,319.66
603.000 REDWOOD TRUST INC 758075402	19.70	9,919.35	11,879.10	0.01	1,959.75
418.000 REGAL ENTERTAINMENT GROUP 758766109	21.36	4,928.22	8,928.48	0.01	4,000.26

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
562.000 REGENCY CENTERS CORP 758849103	63.78	23,098.20	35,844.36	0.03	12,746.16
23.000 REGENERON PHARMACEUTICALS INC 75886F107	410.25	760.61	9,435.75	0.01	8,675.14
6,294.000 REGIONS FINANCIAL CORP 7591EP100	10.56	41,552.58	66,464.64	0.05	24,912.06
526.000 REINSURANCE GROUP OF AMERICA I 759351604	87.62	28,049.28	46,088.12	0.04	18,038.84
473.000 RELIANCE STEEL & ALUMINUM CO 759509102	61.27	23,309.44	28,980.71	0.02	5,671.27
345.000 RENASANT CORP 75970E107	28.93	4,988.70	9,980.85	0.01	4,992.15
880.000 RENEWABLE ENERGY GROUP INC 75972A301	9.71	6,186.40	8,544.80	0.01	2,358.40
2,419.000 RENTECH INC 760112102	1.26	3,773.64	3,047.94	0.00	-725.70
2,250.000 REPUBLIC SERVICES INC 760759100	40.25	55,838.60	90,562.50	0.07	34,723.90
966.000 RESMED INC 761152107	56.06	24,246.60	54,153.96	0.04	29,907.36

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
358.000 RESOLUTE FOREST PRODUCTS INC 76117W109	17.61	4,908.18	6,304.38	0.01	1,396.20
316.000 REVLON INC 761525609	34.16	4,954.88	10,794.56	0.01	5,839.68
1,344.000 REYNOLDS AMERICAN INC 761713106	64.27	41,781.80	86,378.88	0.07	44,597.08
6,267.000 RIGEL PHARMACEUTICALS INC 766559603	2.27	16,607.55	14,226.09	0.01	-2,381.46
4,113.000 RINGCENTRAL INC 76680R206	14.92	61,941.78	61,365.96	0.05	-575.82
2,546.000 RIVERBED TECHNOLOGY INC 768573107	20.41	42,348.66	51,963.86	0.04	9,615.20
924.000 ROBERT HALF INTERNATIONAL INC 770323103	58.38	28,297.13	53,943.12	0.04	25,645.99
872.000 ROCK-TENN CO 772739207	60.98	28,008.64	53,174.56	0.04	25,165.92
1,048.000 ROCKWELL AUTOMATION INC 773903109	111.20	60,101.96	116,537.60	0.10	56,435.64
833.000 ROCKWELL COLLINS INC 774341101	84.48	45,768.43	70,371.84	0.06	24,603.41

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
283.000 ROCKWOOD HOLDINGS INC 774415103	78.80	18,178.26	22,300.40	0.02	4,122.14
324.000 ROPER INDUSTRIES INC 776696106	156.35	38,066.76	50,657.40	0.04	12,590.64
2,571.000 ROSETTA STONE INC 777780107	9.76	24,437.04	25,092.96	0.02	655.92
147.000 ROUSE PROPERTIES INC 779287101	18.52	1,621.41	2,722.44	0.00	1,101.03
280.000 ROVI CORP 779376102	22.59	5,056.80	6,325.20	0.01	1,268.40
275.000 RUSH ENTERPRISES INC 781846209	32.05	5,049.00	8,813.75	0.01	3,764.75
323.000 RYDER SYSTEM INC 783549108	92.85	16,910.88	29,990.55	0.02	13,079.67
603.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	52.74	22,823.55	31,802.22	0.03	8,978.67
281.000 S&T BANCORP INC 783859101	29.81	4,979.32	8,376.61	0.01	3,397.29
623.000 SBA COMMUNICATIONS CORP 78388J106	110.76	25,290.00	69,003.48	0.06	43,713.48

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,749.000 SEI INVESTMENTS CO 784117103	40.04	35,319.39	70,029.96	0.06	34,710.57
214.000 SJW CORP 784305104	32.12	4,962.66	6,873.68	0.01	1,911.02
837.000 SL GREEN REALTY CORP 78440X101	119.02	51,158.20	99,619.74	0.08	48,461.54
2,501.000 SLM CORP 78442P106	10.19	14,947.14	25,485.19	0.02	10,538.05
188.000 SPX CORP 784635104	85.92	13,088.56	16,152.96	0.01	3,064.40
311.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100	58.49	5,128.39	18,190.39	0.02	13,062.00
865.000 SWS GROUP INC 78503N107	6.91	4,887.25	5,977.15	0.00	1,089.90
120.000 SAFETY INSURANCE GROUP INC 78648T100	64.01	4,950.00	7,681.20	0.01	2,731.20
542.000 SAFEWAY INC 786514208	35.12	11,783.08	19,035.04	0.02	7,251.96
411.000 ST JOE CO/THE 790148100	18.39	5,930.73	7,558.29	0.01	1,627.56

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,274.000 ST JUDE MEDICAL INC 790849103	65.03	80,504.70	147,878.22	0.12	67,373.52
3,312.000 SALESFORCE.COM INC 79466L302	59.31	103,715.75	196,434.72	0.16	92,718.97
367.000 SALIX PHARMACEUTICALS LTD 795435106	114.94	13,982.70	42,182.98	0.03	28,200.28
830.000 SALLY BEAUTY HOLDINGS INC 79546E104	30.74	15,641.11	25,514.20	0.02	9,873.09
109.000 SANDERSON FARMS INC 800013104	84.03	5,261.43	9,158.73	0.01	3,897.30
1,585.000 SANDISK CORP 80004C101	97.98	39,583.16	155,298.30	0.13	115,715.14
276.000 SANDY SPRING BANCORP INC 800363103	26.08	4,832.76	7,198.08	0.01	2,365.32
1,407.000 SANMINA CORP 801056102	23.53	12,883.59	33,106.71	0.03	20,223.12
1,451.000 SCANA CORP 80589M102	60.40	49,643.40	87,640.40	0.07	37,997.00
166.000 SCANSOURCE INC 806037107	40.16	4,965.06	6,666.56	0.01	1,701.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
466.000 HENRY SCHEIN INC 806407102	136.15	35,281.04	63,445.90	0.05	28,164.86
8,245.000 SCHLUMBERGER LTD 806857108	85.41	504,218.13	704,205.45	0.58	199,987.32
194.000 SCHOLASTIC CORP 807066105	36.42	4,834.48	7,065.48	0.01	2,231.00
7,756.000 CHARLES SCHWAB CORP/THE 808513105	30.19	94,455.14	234,153.64	0.19	139,698.50
223.000 SCIENCE APPLICATIONS INTERNATI 808625107	49.53	6,404.61	11,045.19	0.01	4,640.58
515.000 SCIENTIFIC GAMES CORP 80874P109	12.73	5,000.65	6,555.95	0.01	1,555.30
112.000 SCOTTS MIRACLE-GRO CO/THE 810186106	62.32	4,957.12	6,979.84	0.01	2,022.72
748.000 SCRIPPS NETWORKS INTERACTIVE I 811065101	75.27	40,158.52	56,301.96	0.05	16,143.44
247.000 SEACOR HOLDINGS INC 811904101	73.81	15,683.48	18,231.07	0.02	2,547.59
662.000 SEALED AIR CORP 81211K100	42.43	14,890.40	28,088.66	0.02	13,198.26

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
67.000 SEARS CANADA INC 81234D109	9.62	728.15	644.54	0.00	-83.61
567.000 SEARS HOLDINGS CORP 812350106	32.98	18,319.77	18,699.66	0.02	379.89
1,234.000 SEATTLE GENETICS INC 812578102	32.13	27,004.51	39,648.42	0.03	12,643.91
600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	14.40	5,106.00	8,640.00	0.01	3,534.00
340.000 SELECTIVE INSURANCE GROUP INC 816300107	27.17	5,392.40	9,237.80	0.01	3,845.40
190.000 SEMGROUP CORP 81663A105	68.39	4,866.93	12,994.10	0.01	8,127.17
1,489.000 SEMPRA ENERGY 816851109	111.36	78,923.46	165,815.04	0.14	86,891.58
711.000 SENIOR HOUSING PROPERTIES TRUS 81721M109	22.11	14,980.77	15,720.21	0.01	739.44
265.000 SENSIENT TECHNOLOGIES CORP 81725T100	60.34	9,877.89	15,990.10	0.01	6,112.21
1,811.000 SERVICE CORP INTERNATIONAL/US 817565104	22.70	14,958.86	41,109.70	0.03	26,150.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
62.000 SEVENTY SEVEN ENERGY INC 818097107	5.41	932.91	335.42	0.00	-597.49
498.000 SHENANDOAH TELECOMMUNICATIONS 82312B106	31.25	5,522.82	15,562.50	0.01	10,039.68
23.000 SHERWIN-WILLIAMS CO/THE 824348106	263.04	1,272.67	6,049.92	0.00	4,777.25
574.000 SHUTTERFLY INC 82568P304	41.70	17,036.32	23,932.93	0.02	6,896.61
767.000 SIGMA-ALDRICH CORP 826552101	137.27	28,942.32	105,286.09	0.09	76,343.77
260.000 SIGNATURE BANK/NEW YORK NY 82669G104	125.96	14,513.20	32,749.60	0.03	18,236.40
280.000 SILICON LABORATORIES INC 826919102	47.62	10,939.60	13,333.60	0.01	2,394.00
124.000 SILGAN HOLDINGS INC 827048109	53.60	4,968.68	6,646.40	0.01	1,677.72
202.000 SIMMONS FIRST NATIONAL CORP 828730200	40.65	4,930.82	8,211.30	0.01	3,280.48
1,522.000 SIMON PROPERTY GROUP INC 828806109	182.11	129,174.72	277,171.42	0.23	147,996.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
338.000 SIMPLICITY BANCORP INC 828867101	17.15	4,912.76	5,796.70	0.00	883.94
261.000 SIMPSON MANUFACTURING CO INC 829073105	34.60	7,668.18	9,030.60	0.01	1,362.42
24.000 SIRONA DENTAL SYSTEMS INC 82966C103	87.37	1,250.40	2,096.88	0.00	846.48
25,201.000 SIRIUS XM HOLDINGS INC 82968B103	3.50	49,477.70	88,203.50	0.07	38,725.80
284.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	43.15	5,236.05	12,254.60	0.01	7,018.55
351.000 SKECHERS U.S.A. INC 830566105	55.25	4,794.66	19,392.75	0.02	14,598.09
1,809.000 SKYWORKS SOLUTIONS INC 83088M102	72.71	28,039.50	131,532.39	0.11	103,492.89
1,100.000 SMITH & WESSON HOLDING CORP 831756101	9.47	8,767.00	10,417.00	0.01	1,650.00
416.000 AO SMITH CORP 831865209	56.41	12,858.56	23,466.56	0.02	10,608.00
284.000 SNAP-ON INC 833034101	136.74	14,603.28	38,834.16	0.03	24,230.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
229.000 SNYDER'S-LANCE INC 833551104	30.55	4,813.58	6,995.95	0.01	2,182.37
575.000 SOLARWINDS INC 83416B109	49.83	20,319.17	28,652.25	0.02	8,333.08
192.000 SOLERA HOLDINGS INC 83421A104	51.18	10,617.60	9,826.56	0.01	-791.04
375.000 SONIC AUTOMOTIVE INC 83545G102	27.04	5,231.25	10,140.00	0.01	4,908.75
693.000 SONOCO PRODUCTS CO 835495102	43.70	21,755.05	30,284.10	0.03	8,529.05
268.000 SOUTH STATE CORP 840441109	67.08	6,934.43	17,977.44	0.01	11,043.01
4,358.000 SOUTHERN CO/THE 842587107	49.11	152,061.76	214,021.38	0.18	61,959.62
304.000 SOUTHSIDE BANCSHARES INC 84470P109	28.91	5,037.30	8,788.64	0.01	3,751.34
4,521.000 SOUTHWEST AIRLINES CO 844741108	42.32	37,786.12	191,328.72	0.16	153,542.60
133.000 SOUTHWEST GAS CORP 844895102	61.81	4,984.84	8,220.73	0.01	3,235.89

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,095.000 SOUTHWESTERN ENERGY CO 845467109	27.29	71,639.67	57,172.55	0.05	-14,467.12
125.000 SOVRAN SELF STORAGE INC 84610H108	87.22	4,940.00	10,902.50	0.01	5,962.50
903.000 SPARTANNASH CO 847215100	26.14	14,948.21	23,604.42	0.02	8,656.21
4,061.000 SPECTRA ENERGY CORP 847560109	36.30	102,469.63	147,414.30	0.12	44,944.67
363.000 SPEEDWAY MOTORSPORTS INC 847788106	21.87	5,027.55	7,938.81	0.01	2,911.26
995.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	43.04	19,907.90	42,824.80	0.04	22,916.90
415.000 SPIRIT AIRLINES INC 848577102	75.58	4,988.47	31,365.70	0.03	26,377.23
4,046.000 SPIRIT REALTY CAPITAL INC 84860W102	11.89	40,055.40	48,106.94	0.04	8,051.54
304.000 SPLUNK INC 848637104	58.95	13,984.00	17,920.80	0.01	3,936.80
437.000 SPOK HOLDINGS INC 84863T106	17.36	4,959.95	7,586.32	0.01	2,626.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,581.000 SPRINT CORP 85207U105	4.15	27,486.00	19,011.15	0.02	-8,474.85
1,048.000 STANLEY BLACK & DECKER INC 854502101	96.08	63,638.44	100,691.84	0.08	37,053.40
4,271.000 STARBUCKS CORP 855244109	82.05	146,604.17	350,435.55	0.29	203,831.38
588.000 STARWOOD PROPERTY TRUST INC 85571B105	23.24	11,287.94	13,665.12	0.01	2,377.18
1,276.000 STARWOOD HOTELS & RESORTS WORL 85590A401	81.07	73,654.70	103,445.32	0.09	29,790.62
858.000 STATE STREET CORP 857477103	78.50	49,029.82	67,353.00	0.06	18,323.18
316.000 STEEL DYNAMICS INC 858119100	19.74	4,951.72	6,237.84	0.01	1,286.12
1,765.000 STEMLINE THERAPEUTICS INC 85858C107	17.06	29,148.27	30,110.90	0.02	962.63
714.000 STERICYCLE INC 858912108	131.08	41,276.93	93,591.12	0.08	52,314.19
374.000 STERIS CORP 859152100	64.85	11,757.26	24,253.90	0.02	12,496.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
726.000 STIFEL FINANCIAL CORP 860630102	51.02	24,700.72	37,040.52	0.03	12,339.80
2,713.000 STILLWATER MINING CO 86074Q102	14.74	23,413.19	39,989.62	0.03	16,576.43
502.000 STONE ENERGY CORP 861642106	16.88	13,827.02	8,473.76	0.01	-5,353.26
1,115.000 STRATEGIC HOTELS & RESORTS INC 86272T106	13.23	6,812.65	14,751.45	0.01	7,938.80
2,243.000 STRYKER CORP 863667101	94.33	111,458.04	211,582.19	0.17	100,124.15
115.000 STURM RUGER & CO INC 864159108	34.63	3,192.40	3,982.45	0.00	790.05
1,232.000 SUFFOLK BANCORP 864739107	22.71	11,160.07	27,978.72	0.02	16,818.65
431.000 SUN BANCORP INC/NJ 86663B201	19.40	5,348.71	8,361.40	0.01	3,012.69
661.000 SUNCOKE ENERGY INC 86722A103	19.34	7,339.86	12,783.74	0.01	5,443.88
3,237.000 SUNESIS PHARMACEUTICALS INC 867328601	2.55	13,239.33	8,254.35	0.01	-4,984.98

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,202.000 SUNEDISON INC 86732Y109	19.51	6,884.30	62,471.02	0.05	55,586.72
1,417.000 SUNSTONE HOTEL INVESTORS INC 867892101	16.51	11,610.29	23,394.67	0.02	11,784.38
2,833.000 SUNTRUST BANKS INC 867914103	41.90	74,836.57	118,702.70	0.10	43,866.13
1,893.000 SUPERVALU INC 868536103	9.70	5,054.31	18,362.10	0.02	13,307.79
2,512.000 SUPPORT.COM INC 86858W101	2.11	5,237.77	5,300.32	0.00	62.55
2,588.000 SUSQUEHANNA BANCSHARES INC 869099101	13.43	20,544.06	34,756.84	0.03	14,212.78
633.000 SYMANTEC CORP 871503108	25.66	11,583.90	16,239.62	0.01	4,655.72
1,661.000 SYMETRA FINANCIAL CORP 87151Q106	23.05	18,286.67	38,286.05	0.03	19,999.38
194.000 SYNAPTICS INC 87157D109	68.84	4,855.82	13,354.96	0.01	8,499.14
411.000 SYNAGEVA BIOPHARMA CORP 87159A103	92.79	18,889.56	38,136.69	0.03	19,247.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
923.000 SYNOPSYS INC 871607107	43.47	23,407.28	40,122.81	0.03	16,715.53
691.000 SYNOVUS FINANCIAL CORP 87161C501	27.09	8,851.71	18,719.19	0.02	9,867.48
172.000 SYNNEX CORP 87162W100	78.16	5,144.52	13,443.52	0.01	8,299.00
1,037.000 SYNUTRA INTERNATIONAL INC 87164C102	6.08	4,979.47	6,304.96	0.01	1,325.49
1,326.000 SYSCO CORP 871829107	39.69	41,322.72	52,628.94	0.04	11,306.22
2,285.000 TCF FINANCIAL CORP 872275102	15.89	23,307.00	36,308.65	0.03	13,001.65
1,077.000 TD AMERITRADE HOLDING CORP 87236Y108	35.78	20,032.20	38,535.06	0.03	18,502.86
3,336.000 TECO ENERGY INC 872375100	20.49	52,559.01	68,354.64	0.06	15,795.63
519.000 TFS FINANCIAL CORP 87240R107	14.89	4,899.36	7,725.32	0.01	2,825.96
2,481.000 TJX COS INC/THE 872540109	68.58	38,777.25	170,146.98	0.14	131,369.73

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,178.000 T-MOBILE US INC 872590104	26.94	86,007.51	85,615.32	0.07	-392.19
849.000 TRW AUTOMOTIVE HOLDINGS CORP 87264S106	102.85	26,017.98	87,319.65	0.07	61,301.67
462.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109	28.03	6,842.22	12,949.86	0.01	6,107.64
183.000 TANGER FACTORY OUTLET CENTERS 875465106	36.96	4,884.27	6,763.68	0.01	1,879.41
136.000 TARGET CORP 87612E106	75.91	9,847.76	10,323.76	0.01	476.00
180.000 TAUBMAN CENTERS INC 876664103	76.42	7,216.20	13,755.60	0.01	6,539.40
231.000 TEAM HEALTH HOLDINGS INC 87817A107	57.53	5,128.20	13,289.43	0.01	8,161.23
293.000 TECH DATA CORP 878237106	63.23	13,510.23	18,526.39	0.02	5,016.16
229.000 TELEDYNE TECHNOLOGIES INC 879360105	102.74	14,788.97	23,527.46	0.02	8,738.49
269.000 TELEFLEX INC 879369106	114.82	14,883.77	30,886.58	0.03	16,002.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
90.000 TEMPUR SEALY INTERNATIONAL INC 88023U101	54.91	3,727.80	4,941.90	0.00	1,214.10
879.000 TENET HEALTHCARE CORP 88033G407	50.67	19,410.19	44,538.93	0.04	25,128.74
8.000 TENNANT CO 880345103	72.17	306.32	577.36	0.00	271.04
373.000 TENNECO INC 880349105	56.61	10,089.65	21,115.53	0.02	11,025.88
1,238.000 TERADYNE INC 880770102	19.79	17,109.16	24,500.02	0.02	7,390.86
1,161.000 TEREX CORP 880779103	27.88	18,634.05	32,368.68	0.03	13,734.63
151.000 TESLA MOTORS INC 88160R101	222.41	4,163.83	33,583.91	0.03	29,420.08
392.000 TETRA TECH INC 88162G103	26.70	8,874.88	10,466.40	0.01	1,591.52
279.000 TESSERA TECHNOLOGIES INC 88164L100	35.76	4,511.43	9,977.04	0.01	5,465.61
7,279.000 TEXAS INSTRUMENTS INC 882508104	53.47	244,128.67	389,171.74	0.32	145,043.07

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,748.000 TEXTRON INC 883203101	42.11	31,848.56	73,608.28	0.06	41,759.72
571.000 TG THERAPEUTICS INC 88322Q108	15.84	10,426.46	9,044.64	0.01	-1,381.82
662.000 THERAVANCE INC 88338T104	14.15	14,546.30	9,367.30	0.01	-5,179.00
2,629.000 THERMO FISHER SCIENTIFIC INC 883556102	125.29	103,380.78	329,387.41	0.27	226,006.63
2,270.000 THOMSON REUTERS CORP 884903105	40.34	67,748.04	91,571.80	0.08	23,823.76
237.000 THOR INDUSTRIES INC 885160101	55.87	7,245.09	13,241.19	0.01	5,996.10
554.000 THORATEC CORP 885175307	32.46	15,622.80	17,982.84	0.01	2,360.04
4,130.000 3M CO 88579Y101	164.32	309,151.86	678,641.60	0.56	369,489.74
804.000 TIFFANY & CO 886547108	106.86	26,927.00	85,915.44	0.07	58,988.44
709.000 TIME INC 887228104	24.61	8,685.35	17,448.49	0.01	8,763.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,673.000 TIME WARNER INC 887317303	85.42	210,551.20	484,587.66	0.40	274,036.46
1,874.000 TIME WARNER CABLE INC 88732J207	152.06	103,713.43	284,960.44	0.24	181,247.01
552.000 TIMKEN CO/THE 887389104	42.68	17,960.03	23,559.36	0.02	5,599.33
276.000 TIMKENSTEEL CORP 887399103	37.03	7,475.03	10,220.28	0.01	2,745.25
1,306.000 TOLL BROTHERS INC 889478103	34.27	28,007.74	44,756.62	0.04	16,748.88
130.000 TOMPKINS FINANCIAL CORP 890110109	55.30	5,062.20	7,189.00	0.01	2,126.80
933.000 TORCHMARK CORP 891027104	54.17	26,189.27	50,540.61	0.04	24,351.34
812.000 TORO CO/THE 891092108	63.81	20,056.40	51,813.72	0.04	31,757.32
360.000 TOWERS WATSON & CO 891894107	113.17	22,698.00	40,741.20	0.03	18,043.20
1,020.000 TOTAL SYSTEM SERVICES INC 891906109	33.96	18,125.40	34,639.20	0.03	16,513.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
52.000 TOWN SPORTS INTERNATIONAL HOLD 89214A102	5.95	365.48	309.40	0.00	-56.08
395.000 TOWNE BANK/PORTSMOUTH VA 89214P109	15.12	5,100.49	5,972.40	0.00	871.91
804.000 TRACTOR SUPPLY CO 892356106	78.82	26,097.84	63,371.28	0.05	37,273.44
1,823.000 TRAVELERS COS INC/THE 89417E109	105.85	84,751.63	192,964.55	0.16	108,212.92
169.000 TREEHOUSE FOODS INC 89469A104	85.53	9,521.83	14,454.57	0.01	4,932.74
422.000 TRICO BANCSHARES 896095106	24.70	6,055.70	10,423.40	0.01	4,367.70
1,544.000 TRIMBLE NAVIGATION LTD 896239100	26.54	28,618.04	40,977.76	0.03	12,359.72
1,700.000 TRINITY INDUSTRIES INC 896522109	28.01	17,187.00	47,617.00	0.04	30,430.00
2,502.000 TRIQUINT SEMICONDUCTOR INC 89674K103	27.55	11,934.54	68,930.10	0.06	56,995.56
236.000 TRIUMPH GROUP INC 896818101	67.22	11,346.88	15,863.92	0.01	4,517.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
864.000 TRIPADVISOR INC 896945201	74.66	30,656.76	64,506.24	0.05	33,849.48
345.000 TRUEBLUE INC 89785X101	22.25	5,023.20	7,676.25	0.01	2,653.05
1,483.000 TRULIA INC 897888103	46.03	70,427.67	68,262.49	0.06	-2,165.18
1,602.000 TUESDAY MORNING CORP 899035505	21.70	5,142.42	34,763.40	0.03	29,620.98
434.000 TUPPERWARE BRANDS CORP 899896104	63.00	20,697.46	27,342.00	0.02	6,644.54
12,630.000 TWENTY-FIRST CENTURY FOX INC 90130A101	38.41	216,805.30	485,055.15	0.40	268,249.85
2,472.000 TYSON FOODS INC 902494103	40.09	40,278.10	99,102.48	0.08	58,824.38
1,250.000 UDR INC 902653104	30.82	28,512.50	38,525.00	0.03	10,012.50
1,057.000 UGI CORP 902681105	37.98	20,769.53	40,144.86	0.03	19,375.33
5,307.000 US BANCORP/MN 902973304	44.95	168,442.66	238,549.65	0.20	70,106.99

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
741.000 USG CORP 903293405	27.99	19,953.72	20,740.59	0.02	786.87
412.000 US SILICA HOLDINGS INC 90346E103	25.69	4,865.72	10,584.28	0.01	5,718.56
285.000 ULTA SALON COSMETICS & FRAGRAN 90384S303	127.84	17,906.55	36,434.40	0.03	18,527.85
96.000 ULTIMATE SOFTWARE GROUP INC/TH 90385D107	146.82	9,854.40	14,094.24	0.01	4,239.84
1,040.000 ULTRA PETROLEUM CORP 903914109	13.16	19,664.95	13,686.40	0.01	-5,978.55
2,143.000 UMPQUA HOLDINGS CORP 904214103	17.01	22,843.44	36,452.43	0.03	13,608.99
1,518.000 UNDER ARMOUR INC 904311107	67.90	31,378.68	103,072.20	0.09	71,693.52
1,210.000 UNION BANKSHARES CORP 90539J109	24.08	14,442.71	29,136.80	0.02	14,694.09
4,914.000 UNION PACIFIC CORP 907818108	119.13	146,104.71	585,404.82	0.48	439,300.11
299.000 UNISYS CORP 909214306	29.48	4,688.32	8,814.52	0.01	4,126.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 UNIT CORP 909218109	34.10	12,797.28	10,230.00	0.01	-2,567.28
773.000 UNITED COMMUNITY BANKS INC/GA 90984P303	18.94	5,094.07	14,640.62	0.01	9,546.55
762.000 UNITED BANKSHARES INC/WV 909907107	37.45	11,516.06	28,536.90	0.02	17,020.84
1,795.000 UNITED CONTINENTAL HOLDINGS IN 910047109	66.89	43,020.22	120,067.55	0.10	77,047.33
942.000 UNITED FINANCIAL BANCORP INC 910304104	14.36	9,977.00	13,527.12	0.01	3,550.12
277.000 UNITED FIRE GROUP INC 910340108	29.73	4,855.81	8,235.21	0.01	3,379.40
28.000 UNITED NATURAL FOODS INC 911163103	77.33	1,354.64	2,165.10	0.00	810.46
3,737.000 UNITED PARCEL SERVICE INC 911312106	111.17	272,974.02	415,442.29	0.34	142,468.27
877.000 UNITED RENTALS INC 911363109	102.01	29,665.30	89,462.77	0.07	59,797.47
1,122.000 UNITED STATES STEEL CORP 912909108	26.74	21,528.28	30,002.28	0.02	8,474.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
144.000 UNITED STATIONERS INC 913004107	42.16	4,908.96	6,071.04	0.01	1,162.08
5,385.000 UNITED TECHNOLOGIES CORP 913017109	115.00	342,881.26	619,275.00	0.51	276,393.74
577.000 UNITED THERAPEUTICS CORP 91307C102	129.49	30,322.24	74,715.73	0.06	44,393.49
6,256.000 UNITEDHEALTH GROUP INC 91324P102	101.09	312,731.64	632,419.04	0.52	319,687.40
723.000 UNITIL CORP 913259107	36.67	19,860.65	26,512.41	0.02	6,651.76
322.000 UNIVERSAL ELECTRONICS INC 913483103	65.03	5,255.04	20,939.66	0.02	15,684.62
251.000 UNIVERSAL FOREST PRODUCTS INC 913543104	53.20	9,814.10	13,353.20	0.01	3,539.10
346.000 UNIVERSAL HEALTH SERVICES INC 913903100	111.26	14,933.36	38,495.96	0.03	23,562.60
2,315.000 UNUM GROUP 91529Y106	34.88	45,314.50	80,747.20	0.07	35,432.70
723.000 URBAN OUTFITTERS INC 917047102	35.13	22,291.90	25,398.99	0.02	3,107.09

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
776.000 VCA INC 918194101	48.77	16,594.96	37,845.52	0.03	21,250.56
1,188.000 VF CORP 918204108	74.90	42,730.97	88,981.20	0.07	46,250.23
3.000 VSE CORP 918284100	65.90	66.60	197.70	0.00	131.10
226.000 VAIL RESORTS INC 91879Q109	91.13	9,991.46	20,595.38	0.02	10,603.92
3,315.000 VALERO ENERGY CORP 91913Y100	49.50	84,158.71	164,092.50	0.14	79,933.79
241.000 VALMONT INDUSTRIES INC 920253101	127.00	20,325.94	30,607.00	0.03	10,281.06
473.000 VALSPAR CORP/THE 920355104	86.48	22,173.28	40,905.04	0.03	18,731.76
1,059.000 VARIAN MEDICAL SYSTEMS INC 92220P105	86.51	51,366.80	91,614.09	0.08	40,247.29
1,107.000 VECTOR GROUP LTD 92240M108	21.31	15,452.82	23,590.17	0.02	8,137.35
508.000 VENTAS INC 92276F100	71.70	22,280.72	36,423.60	0.03	14,142.88

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,840.000 VERIFONE SYSTEMS INC 92342Y109	37.20	45,116.80	68,448.00	0.06	23,331.20
1,238.000 VERISIGN INC 92343E102	57.00	29,146.48	70,566.00	0.06	41,419.52
19,986.000 VERIZON COMMUNICATIONS INC 92343V104	46.78	729,305.79	934,945.08	0.77	205,639.29
145.000 VERINT SYSTEMS INC 92343X100	58.28	5,067.75	8,450.60	0.01	3,382.85
51.000 VERITIV CORP 923454102	51.87	1,289.12	2,645.37	0.00	1,356.25
1,120.000 VERISK ANALYTICS INC 92345Y106	64.05	52,152.76	71,736.00	0.06	19,583.24
1,564.000 VERTEX PHARMACEUTICALS INC 92532F100	118.80	57,135.04	185,803.20	0.15	128,668.16
89.000 VIASAT INC 92552V100	63.03	3,721.09	5,609.67	0.00	1,888.58
3,550.000 VIACOM INC 92553P201	75.25	132,577.60	267,137.50	0.22	134,559.90
2,453.000 VISA INC 92826C839	262.20	218,194.35	643,176.60	0.53	424,982.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,019.000 VISHAY INTERTECHNOLOGY INC 928298108	14.15	19,059.36	28,568.85	0.02	9,509.49
371.000 VISHAY PRECISION GROUP INC 92835K103	17.16	4,960.27	6,366.36	0.01	1,406.09
258.000 VISTEON CORP 92839U206	106.86	14,889.92	27,569.88	0.02	12,679.96
9,448.000 VIVUS INC 928551100	2.88	49,413.04	27,210.24	0.02	-22,202.80
332.000 VLASIC FOODS INTL INC COM 928559103	10.62	3,527.39	3,527.39	0.00	0.00
7,229.000 VONAGE HOLDINGS CORP 92886T201	3.81	13,662.81	27,542.49	0.02	13,879.68
806.000 VORNADO REALTY TRUST 929042109	117.71	67,999.41	94,874.26	0.08	26,874.85
806.000 VULCAN MATERIALS CO 929160109	65.73	36,084.24	52,978.38	0.04	16,894.14
90.000 WD-40 CO 929236107	85.08	4,888.80	7,657.20	0.01	2,768.40
213.000 WABCO HOLDINGS INC 92927K102	104.78	14,611.56	22,318.14	0.02	7,706.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
128.000 WSFS FINANCIAL CORP 929328102	76.89	4,825.60	9,841.92	0.01	5,016.32
545.000 WABASH NATIONAL CORP 929566107	12.36	4,845.05	6,736.20	0.01	1,891.15
320.000 WABTEC CORP/DE 929740108	86.89	15,928.17	27,804.80	0.02	11,876.63
8,471.000 WAL-MART STORES INC 931142103	85.88	420,430.12	727,489.48	0.60	307,059.36
4,812.000 WALGREENS BOOTS ALLIANCE INC 931427108	76.20	215,722.59	366,674.40	0.30	150,951.81
11,160.000 WALTER ENERGY INC 93317Q105	1.38	61,380.00	15,400.80	0.01	-45,979.20
2,180.000 WALTER INVESTMENT MANAGEMENT C 93317W102	16.51	64,375.40	35,991.80	0.03	-28,383.60
571.000 WASHINGTON FEDERAL INC 938824109	22.15	9,889.72	12,647.65	0.01	2,757.93
761.000 WASHINGTON PRIME GROUP INC 939647103	17.22	8,059.00	13,104.42	0.01	5,045.42
218.000 WASHINGTON TRUST BANCORP INC 940610108	40.18	4,848.32	8,759.24	0.01	3,910.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
715.000 WASTE CONNECTIONS INC 941053100	43.99	22,350.90	31,452.85	0.03	9,101.95
1,461.000 WASTE MANAGEMENT INC 94106L109	51.32	50,187.21	74,978.52	0.06	24,791.31
320.000 WATERS CORP 941848103	112.72	29,330.56	36,070.40	0.03	6,739.84
189.000 WATTS WATER TECHNOLOGIES INC 942749102	63.44	6,261.57	11,990.16	0.01	5,728.59
222.000 WEBMD HEALTH CORP 94770V102	39.55	5,179.26	8,780.10	0.01	3,600.84
721.000 WEBSTER FINANCIAL CORP 947890109	32.53	14,170.57	23,454.13	0.02	9,283.56
826.000 WEINGARTEN REALTY INVESTORS 948741103	34.92	19,237.54	28,843.92	0.02	9,606.38
267.000 WELLCARE HEALTH PLANS INC 94946T106	82.06	13,107.03	21,910.02	0.02	8,802.99
28,298.000 WELLS FARGO & CO 949746101	54.82	990,749.95	1,551,296.36	1.28	560,546.41
3,177.000 WENDY'S CO/THE 95058W100	9.03	14,804.82	28,688.31	0.02	13,883.49

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
261.000 WESBANCO INC 950810101	34.80	4,909.41	9,082.80	0.01	4,173.39
380.000 WESCO AIRCRAFT HOLDINGS INC 950814103	13.98	5,035.00	5,312.40	0.00	277.40
576.000 WESCO INTERNATIONAL INC 95082P105	76.21	20,378.88	43,896.96	0.04	23,518.08
306.000 WEST PHARMACEUTICAL SERVICES I 955306105	53.24	9,691.02	16,291.44	0.01	6,600.42
232.000 WESTAMERICA BANCORPORATION 957090103	49.02	10,068.80	11,372.64	0.01	1,303.84
511.000 WESTAR ENERGY INC 95709T100	41.24	14,972.21	21,073.64	0.02	6,101.43
729.000 WESTERN ALLIANCE BANCORP 957638109	27.80	4,891.59	20,266.20	0.02	15,374.61
4,195.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105	14.70	59,569.00	61,666.50	0.05	2,097.50
1,738.000 WESTERN DIGITAL CORP 958102105	110.70	46,061.34	192,396.60	0.16	146,335.26
332.000 WESTERN REFINING INC 959319104	37.78	5,395.00	12,542.96	0.01	7,147.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
636.000 WESTLAKE CHEMICAL CORP 960413102	61.09	25,331.88	38,853.24	0.03	13,521.36
135.000 WESTWOOD HOLDINGS GROUP INC 961765104	61.82	4,885.65	8,345.70	0.01	3,460.05
358.000 WEX INC 96208T104	98.92	20,422.49	35,413.36	0.03	14,990.87
3,579.000 WEYERHAEUSER CO 962166104	35.89	57,274.05	128,450.31	0.11	71,176.26
357.000 WHIRLPOOL CORP 963320106	193.74	35,735.02	69,165.18	0.06	33,430.16
713.000 WHITEWAVE FOODS CO/THE 966244105	34.99	7,275.94	24,947.87	0.02	17,671.93
1,197.000 WHITING PETROLEUM CORP 966387102	33.00	51,454.88	39,501.00	0.03	-11,953.88
1,552.000 WHOLE FOODS MARKET INC 966837106	50.42	49,878.02	78,251.84	0.06	28,373.82
137.000 JOHN WILEY & SONS INC 968223206	59.24	4,945.70	8,115.88	0.01	3,170.18
1,534.000 WILLBROS GROUP INC 969203108	6.27	5,552.47	9,618.18	0.01	4,065.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,869.000 WILLIAMS COS INC/THE 969457100	44.94	79,894.30	173,872.86	0.14	93,978.56
615.000 WILLIAMS-SONOMA INC 969904101	75.68	21,863.25	46,543.20	0.04	24,679.95
221.000 WINTRUST FINANCIAL CORP 97650W108	46.76	6,917.30	10,333.96	0.01	3,416.66
1,305.000 WISCONSIN ENERGY CORP 976657106	52.74	28,611.64	68,825.70	0.06	40,214.06
387.000 WOODWARD INC 980745103	49.23	12,527.19	19,052.01	0.02	6,524.82
1,177.000 WORKDAY INC 98138H101	81.61	96,420.06	96,054.97	0.08	-365.09
99.000 WORLD ACCEPTANCE CORP 981419104	79.45	6,197.40	7,865.55	0.01	1,668.15
445.000 WORLD FUEL SERVICES CORP 981475106	46.93	15,276.85	20,883.85	0.02	5,607.00
361.000 WORTHINGTON INDUSTRIES INC 981811102	30.09	7,104.48	10,862.49	0.01	3,758.01
1,370.000 WPX ENERGY INC 98212B103	11.63	17,961.01	15,933.10	0.01	-2,027.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
341.000 WRIGHT MEDICAL GROUP INC 98235T107	26.87	4,934.27	9,162.67	0.01	4,228.40
1,099.000 WYNDHAM WORLDWIDE CORP 98310W108	85.76	39,201.38	94,250.24	0.08	55,048.86
239.000 WYNN RESORTS LTD 983134107	148.76	29,061.22	35,553.64	0.03	6,492.42
1,915.000 XILINX INC 983919101	43.29	45,059.95	82,900.35	0.07	37,840.40
7,741.000 XEROX CORP 984121103	13.86	63,377.01	107,290.26	0.09	43,913.25
1,134.000 XYLEM INC/NY 98419M100	38.07	31,196.40	43,171.38	0.04	11,974.98
5,364.000 YAHOO! INC 984332106	50.51	103,264.62	270,935.64	0.22	167,671.02
293.000 YORK WATER CO/THE 987184108	23.21	5,051.32	6,800.53	0.01	1,749.21
1,430.000 YUM! BRANDS INC 988498101	72.85	37,637.74	104,175.50	0.09	66,537.76
552.000 ZEBRA TECHNOLOGIES CORP 989207105	77.41	16,526.88	42,730.32	0.04	26,203.44

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
585.000 ZILLOW INC 98954A107	105.89	66,597.51	61,945.65	0.05	-4,651.86
1,013.000 ZIMMER HOLDINGS INC 98956P102	113.42	68,539.07	114,894.46	0.09	46,355.39
1,913.000 ZIONS BANCORPORATION 989701107	28.51	29,670.63	54,539.63	0.05	24,869.00
2,994.000 ZOGENIX INC 98978L105	1.37	5,080.22	4,101.78	0.00	-978.44
7,161.000 ZYNGA INC 98986T108	2.66	20,122.41	19,048.26	0.02	-1,074.15
898.000 ABENGOA YIELD PLC G00349103	27.32	23,177.38	24,533.36	0.02	1,355.98
739.000 ACTAVIS PLC G0083B108	257.41	78,353.23	190,225.99	0.16	111,872.76
817.000 AIRCASTLE LTD G0129K104	21.37	9,958.93	17,459.29	0.01	7,500.36
1,534.000 ALKERMES PLC G01767105	58.56	27,727.47	89,831.04	0.07	62,103.57
817.000 ALLEGION PLC G0176J109	55.46	17,401.98	45,310.82	0.04	27,908.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,134.000 AMDOCS LTD G02602103	46.66	34,523.32	52,906.77	0.04	18,383.45
2,137.000 AON PLC G0408V102	94.83	104,734.37	202,651.71	0.17	97,917.34
1,611.000 ARCH CAPITAL GROUP LTD G0450A105	59.10	40,345.59	95,210.10	0.08	54,864.51
189.000 ARGO GROUP INTERNATIONAL HOLDI G0464B107	55.47	4,881.35	10,483.83	0.01	5,602.48
445.000 ASPEN INSURANCE HOLDINGS LTD G05384105	43.77	11,058.25	19,477.65	0.02	8,419.40
1,804.000 ASSURED GUARANTY LTD G0585R106	25.99	24,191.64	46,885.96	0.04	22,694.32
814.000 AXIS CAPITAL HOLDINGS LTD G0692U109	51.09	25,022.36	41,587.26	0.03	16,564.90
190.000 ENERGY XXI LTD G10082140	3.26	4,007.10	619.40	0.00	-3,387.70
3,820.000 ACCENTURE PLC G1151C101	89.31	164,380.99	341,164.20	0.28	176,783.21
1,090.000 BUNGE LTD G16962105	90.91	65,437.24	99,091.90	0.08	33,654.66

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,116.000 COVIDIEN PLC G2554F113	102.28	122,434.02	318,704.48	0.26	196,270.46
1,572.000 DELPHI AUTOMOTIVE PLC G27823106	72.72	54,873.45	114,315.84	0.09	59,442.39
2,577.000 EATON CORP PLC G29183103	67.96	132,663.96	175,132.92	0.14	42,468.96
700.000 ENDURANCE SPECIALTY HOLDINGS L G30397106	59.84	25,746.00	41,888.00	0.03	16,142.00
737.000 ENDO INTERNATIONAL PLC G30401106	72.12	26,176.99	53,152.44	0.04	26,975.45
50.000 ENSTAR GROUP LTD G3075P101	152.89	5,024.00	7,644.50	0.01	2,620.50
76.000 EVEREST RE GROUP LTD G3223R108	170.30	9,153.44	12,942.80	0.01	3,789.36
2,529.000 FRUIT OF THE LOOM INC CL A G3682L105	8.49	21,459.36	21,459.36	0.02	0.00
194.000 GREENLIGHT CAPITAL RE LTD G4095J109	32.65	4,974.16	6,334.10	0.01	1,359.94
25.000 HELEN OF TROY LTD G4388N106	65.06	809.75	1,626.50	0.00	816.75

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
866.000 HERBALIFE LTD G4412G101	37.70	20,641.11	32,648.20	0.03	12,007.09
2,192.000 HORIZON PHARMA PLC G4617B105	12.89	5,282.72	28,254.88	0.02	22,972.16
2,452.000 INGERSOLL-RAND PLC G47791101	63.39	68,877.08	155,432.28	0.13	86,555.20
2,817.000 INVESCO LTD G491BT108	39.52	69,802.59	111,327.84	0.09	41,525.25
391.000 JAZZ PHARMACEUTICALS PLC G50871105	163.73	20,660.44	64,018.43	0.05	43,357.99
1,334.000 LIBERTY GLOBAL PLC G5480U104	50.21	39,291.42	66,973.47	0.06	27,682.05
913.000 LIBERTY GLOBAL PLC G5480U120	48.31	22,962.23	44,107.03	0.04	21,144.80
524.000 MALLINCKRODT PLC G5785G107	99.03	21,737.88	51,891.72	0.04	30,153.84
2,454.000 MARVELL TECHNOLOGY GROUP LTD G5876H105	14.50	24,455.34	35,583.00	0.03	11,127.66
1,132.000 MICHAEL KORS HOLDINGS LTD G60754101	75.10	60,155.49	85,013.20	0.07	24,857.71

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
392.000 MONTPELIER RE HOLDINGS LTD G62185106	35.82	6,758.08	14,041.44	0.01	7,283.36
1,635.000 NABORS INDUSTRIES LTD G6359F103	12.98	26,160.66	21,222.30	0.02	-4,938.36
1,246.000 NORDIC AMERICAN TANKERS LTD G65773106	10.07	9,830.94	12,547.22	0.01	2,716.28
388.000 ONEBEACON INSURANCE GROUP LTD G67742109	16.20	4,904.32	6,285.60	0.01	1,381.28
189.000 PARTNERRE LTD G6852T105	114.13	12,082.77	21,570.57	0.02	9,487.80
234.000 PLATINUM UNDERWRITERS HOLDINGS G7127P100	73.42	7,532.46	17,180.28	0.01	9,647.82
353.000 RENAISSANCERE HOLDINGS LTD G7496G103	97.22	20,092.76	34,318.66	0.03	14,225.90
1,475.000 PENTAIR PLC G7S00T104	66.42	55,187.69	97,969.50	0.08	42,781.81
1,049.000 SHIP FINANCE INTERNATIONAL LTD G81075106	14.12	11,413.12	14,811.88	0.01	3,398.76
619.000 SIGNET JEWELERS LTD G81276100	131.57	19,869.90	81,441.83	0.07	61,571.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
194.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	34.32	5,131.30	6,658.08	0.01	1,526.78
189.000 THERAVANCE BIOPHARMA INC G8807B106	14.92	3,706.29	2,819.88	0.00	-886.41
1,300.000 TYCO INTERNATIONAL PLC G91442106	43.86	24,271.50	57,018.00	0.05	32,746.50
843.000 VALIDUS HOLDINGS LTD G9319H102	41.56	23,994.65	35,035.08	0.03	11,040.43
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	630.11	17,329.43	27,094.73	0.02	9,765.30
1,948.000 XL GROUP PLC G98290102	34.37	41,278.12	66,952.76	0.06	25,674.64
2,250.000 ACE LTD H0023R105	114.88	128,618.53	258,480.00	0.21	129,861.47
189.000 ALLIED WORLD ASSURANCE CO HOLD H01531104	37.92	5,240.61	7,166.88	0.01	1,926.27
772.000 GARMIN LTD H2906T109	52.83	24,240.80	40,784.76	0.03	16,543.96
3,926.000 MAGICJACK VOCALTEC LTD M6787E101	8.12	60,107.06	31,879.12	0.03	-28,227.94

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
221.000 ASML HOLDING NV N07059210	107.83	9,161.24	23,830.43	0.02	14,669.19
253.000 CIMPRESS NV N20146101	74.84	8,574.17	18,934.52	0.02	10,360.35
120.000 CORE LABORATORIES NV N22717107	120.34	9,681.60	14,440.80	0.01	4,759.20
549.000 LYONDELLBASELL INDUSTRIES NV N53745100	79.39	20,695.93	43,585.11	0.04	22,889.18
1,207.000 NIELSEN NV N63218106	44.73	36,458.86	53,989.11	0.04	17,530.25
820.000 QIAGEN NV N72482107	23.46	15,022.83	19,237.20	0.02	4,214.37
908.000 BANCO LATINOAMERICANO DE COMER P16994132	30.10	15,408.76	27,330.80	0.02	11,922.04
204.000 COPA HOLDINGS SA P31076105	103.64	12,508.13	21,142.56	0.02	8,634.43
853.000 ROYAL CARIBBEAN CRUISES LTD V7780T103	82.43	26,220.69	70,312.79	0.06	44,092.10
410.000 AVAGO TECHNOLOGIES LTD Y0486S104	100.59	14,185.18	41,241.90	0.03	27,056.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10.000 NORDIC AMERICAN OFFSHORE LTD Y6366T112	12.28	199.81	122.80	0.00	-77.01
1,000.000 SCORPIO TANKERS INC Y7542C106	8.69	4,960.00	8,690.00	0.01	3,730.00
347.000 TEEKAY CORP Y8564W103	50.89	9,879.38	17,658.83	0.01	7,779.45
TOTAL EQUITY U.S. DOLLAR		**64,786,392.28**	**120,914,017.32**	**99.82**	**56,127,625.04**
TOTAL ASSETS U.S. DOLLAR		**65,003,784.19**	**121,131,409.23**	**100.00**	**56,127,625.04**
TOTAL ASSETS		**65,003,784.19**	**121,131,409.23**	**100.00**	**56,127,625.04**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,539,267.540 FIDELITY INSTL MM PRIME 690 996199196	100.00	1,539,267.54	1,539,267.54	4.66	0.00
FIXED INCOME SECURITIES					
100,000.000 ACCO BRANDS CORP 00081TAH1 6.750% 04/30/2020 DD 04/30/13	104.65	100,000.00	104,650.00	0.32	4,650.00
150,000.000 ADS WASTE HOLDINGS INC 00101NAB3 8.250% 10/01/2020 DD 10/01/13	100.00	154,271.84	150,000.00	0.45	-4,271.84
175,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13	99.25	178,028.46	173,687.50	0.53	-4,340.96
200,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13	107.75	218,478.66	215,500.00	0.65	-2,978.66
100,000.000 AFFINIA GROUP INC 00828BAL9 7.750% 05/01/2021 DD 11/01/13	103.00	102,175.76	103,000.00	0.31	824.24
88,000.000 AIR MEDICAL GROUP HOLDINGS INC 009127AB7 9.250% 11/01/2018 DD 10/22/10	104.25	88,000.00	91,740.00	0.28	3,740.00
175,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12	102.25	175,985.48	178,937.50	0.54	2,952.02
100,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12	103.00	103,236.84	103,000.00	0.31	-236.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 ALLISON TRANSMISSION INC 144A 019736AC1 7.125% 05/15/2019 DD 05/06/11	104.63	155,749.29	156,937.50	0.47	1,188.21
150,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13	84.75	153,700.46	127,125.00	0.38	-26,575.46
200,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13	105.00	210,549.58	210,000.00	0.64	-549.58
175,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13	100.50	175,485.29	175,875.00	0.53	389.71
250,000.000 PINNACLE ENTERTAINMENT INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11	104.25	254,754.17	260,622.50	0.79	5,868.33
120,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	103.50	121,338.33	124,200.00	0.38	2,861.67
200,000.000 ANCESTRY.COM INC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13	98.00	204,989.61	196,000.00	0.59	-8,989.61
275,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11	104.00	285,525.42	286,000.00	0.87	474.58
149,250.000 ATKORE 4/14 COV-LITE TL 04765BAD4	97.88	148,578.49	146,078.44	0.44	-2,500.05
150,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12	91.00	155,082.95	136,500.00	0.41	-18,582.95

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 BERRY PETROLEUM CO LLC 085789AE5 6.750% 11/01/2020 DD 11/01/10	80.00	158,776.50	120,000.00	0.36	-38,776.50
100,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13	75.00	99,854.45	75,000.00	0.23	-24,854.45
175,000.000 BIOMET INC 090613AH3 6.500% 10/01/2020 DD 04/01/13	105.50	175,008.68	184,625.00	0.56	9,616.32
150,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13	102.00	150,000.00	153,000.00	0.46	3,000.00
150,000.000 BRAND ENERGY & INFRASTRUC 144A 10524PAA8 8.500% 12/01/2021 DD 11/26/13	90.00	150,000.00	135,000.00	0.41	-15,000.00
100,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11	105.00	105,341.19	105,000.00	0.32	-341.19
125,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAX1 6.625% 01/31/2022 DD 01/26/12	106.25	125,245.89	132,812.50	0.40	7,566.61
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12	97.75	50,000.00	48,875.00	0.15	-1,125.00
300,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14	100.50	300,000.00	301,500.00	0.91	1,500.00
49,000.000 CDW LLC / CDW FINANCE CORP 12513GAX7 8.500% 04/01/2019 DD 10/01/11	105.38	50,620.91	51,633.75	0.16	1,012.84

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12	106.75	157,532.90	160,125.00	0.48	2,592.10
100,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	103.50	103,287.99	103,500.00	0.31	212.01
150,000.000 CABLEVISION SYSTEMS CORP 12686CAZ2 7.750% 04/15/2018 DD 04/15/10	110.00	150,278.78	165,000.00	0.50	14,721.22
100,000.000 CABLEVISION SYSTEMS CORP 12686CBB4 5.875% 09/15/2022 DD 09/27/12	101.25	101,499.56	101,250.00	0.31	-249.56
225,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14	101.25	225,000.00	227,812.50	0.69	2,812.50
200,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13	101.00	203,226.68	202,000.00	0.61	-1,226.68
100,000.000 CASCADES INC 146900AL9 7.875% 01/15/2020 DD 12/23/09	104.00	100,738.03	104,000.00	0.31	3,261.97
200,000.000 CCOH SAFARI LLC 14987EAA5 5.500% 12/01/2022 DD 11/05/14	101.50	197,261.30	203,000.00	0.61	5,738.70
300,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	103.75	305,222.61	311,250.00	0.94	6,027.39
200,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12	103.50	204,665.80	207,000.00	0.63	2,334.20

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 CHEMTURA CORP 163893AD2 5.750% 07/15/2021 DD 07/23/13	97.50	153,372.16	146,250.00	0.44	-7,122.16
48,000.000 CINCINNATI BELL INC 171871AM8 8.750% 03/15/2018 DD 03/15/10	102.75	48,323.77	49,320.00	0.15	996.23
150,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07	109.50	161,239.67	164,250.00	0.50	3,010.33
125,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	100.50	125,027.48	125,625.00	0.38	597.52
250,000.000 CLEAN HARBORS INC 184496AL1 5.125% 06/01/2021 DD 12/07/12	99.75	250,152.05	249,375.00	0.75	-777.05
150,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12	105.25	156,027.83	157,875.00	0.48	1,847.17
100,000.000 COMMSCOPE HOLDING CO INC 144A 20337XAA7 6.625% 06/01/2020 DD 05/28/13	103.00	100,000.00	103,000.00	0.31	3,000.00
84,000.000 CGG SA 204386AK2 7.750% 05/15/2017 DD 02/09/07	86.00	83,962.92	72,240.00	0.22	-11,722.92
200,000.000 COVANTA HOLDING CORP 22282EAF9 5.875% 03/01/2024 DD 03/06/14	101.75	204,769.68	203,500.00	0.62	-1,269.68
200,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12	102.00	207,471.40	204,000.00	0.62	-3,471.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13	106.75	201,212.17	213,500.00	0.65	12,287.83
200,000.000 DANA HOLDING CORP 235825AE6 5.500% 12/15/2024 DD 12/09/14	101.00	200,000.00	202,000.00	0.61	2,000.00
175,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAM0 6.625% 11/01/2020 DD 10/20/10	105.00	173,472.75	183,750.00	0.56	10,277.25
125,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12	106.00	127,632.16	132,500.00	0.40	4,867.84
100,000.000 DIAMONDBACK ENERGY INC 25278XAB5 7.625% 10/01/2021 DD 10/01/14	97.63	100,000.00	97,625.00	0.30	-2,375.00
225,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09	113.50	226,923.56	255,375.00	0.77	28,451.44
75,000.000 DISH DBS CORP 25470XAE5 6.750% 06/01/2021 DD 05/05/11	107.50	77,267.08	80,625.00	0.24	3,357.92
150,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12	96.75	152,657.65	145,125.00	0.44	-7,532.65
150,000.000 DOLE FOOD CO INC 144A 256603AB7 7.250% 05/01/2019 DD 11/01/13	99.75	150,639.91	149,625.00	0.45	-1,014.91
300,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13	107.25	309,537.09	321,750.00	0.97	12,212.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 DUPONT FABROS TECHNOLOGY LP 26613TAE0 5.875% 09/15/2021 DD 09/24/13	101.88	104,429.38	101,875.00	0.31	-2,554.38
100,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13	95.00	98,521.84	95,000.00	0.29	-3,521.84
150,000.000 DYNEGY FINANCE I INC / DY 144A 26818AAA2 6.750% 11/01/2019 DD 10/27/14	101.75	150,000.00	152,625.00	0.46	2,625.00
150,000.000 EAGLE SPINCO INC 269871AB5 4.625% 02/15/2021 DD 02/15/14	94.75	146,943.63	142,125.00	0.43	-4,818.63
150,000.000 ENDEAVOR ENERGY RESOURCES 144A 29260FAA8 7.000% 08/15/2021 DD 08/09/13	88.50	159,921.13	132,750.00	0.40	-27,171.13
150,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13	100.00	150,000.00	150,000.00	0.45	0.00
150,000.000 ENDO FINANCE LLC / ENDO F 144A 29271LAB0 7.000% 07/15/2019 DD 05/06/14	104.38	161,631.44	156,562.50	0.47	-5,068.94
100,000.000 ENERGY TRANSFER EQUITY LP 29273VAD2 5.875% 01/15/2024 DD 12/02/13	101.50	101,902.79	101,500.00	0.31	-402.79
200,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14	101.25	200,000.00	202,500.00	0.61	2,500.00
150,000.000 EQUINIX INC 29444UAM8 5.375% 04/01/2023 DD 03/05/13	100.00	151,122.14	150,000.00	0.45	-1,122.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 EQUINIX INC 29444UAP1 5.750% 01/01/2025 DD 11/20/14	100.88	150,000.00	151,312.50	0.46	1,312.50
175,000.000 EXTERRAN HOLDINGS INC 30225XAC7 7.250% 12/01/2018 DD 12/01/11	98.00	175,000.00	171,500.00	0.52	-3,500.00
100,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11	91.00	106,108.22	91,000.00	0.28	-15,108.22
150,000.000 FTI CONSULTING INC 302941AM1 6.000% 11/15/2022 DD 05/15/13	102.25	150,000.00	153,375.00	0.46	3,375.00
175,000.000 FELCOR LODGING LP 31430QBE6 5.625% 03/01/2023 DD 03/01/13	99.00	175,000.00	173,250.00	0.52	-1,750.00
175,000.000 FIRST QUALITY FINANCE CO 144A 336130AA7 4.625% 05/15/2021 DD 05/14/13	91.50	175,000.00	160,125.00	0.48	-14,875.00
100,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12	108.50	100,000.00	108,500.00	0.33	8,500.00
100,000.000 FRESENIUS MED CARE II 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.50	100,000.00	100,500.00	0.30	500.00
150,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	111.50	154,824.70	167,250.00	0.51	12,425.30
200,000.000 GEO GROUP INC/THE 36159RAE3 6.625% 02/15/2021 DD 08/15/11	104.75	200,000.00	209,500.00	0.63	9,500.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 GARDA WORLD SECURITY CORP 144A 36485MAG4 7.250% 11/15/2021 DD 11/08/13	99.00	205,160.48	198,000.00	0.60	-7,160.48
150,000.000 GATES GLOBAL LLC / GATES 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14	95.77	150,000.00	143,655.00	0.43	-6,345.00
200,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13	99.75	197,413.33	199,500.00	0.60	2,086.67
100,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BB6 8.250% 08/15/2020 DD 08/13/10	106.00	108,269.00	106,000.00	0.32	-2,269.00
175,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BD2 6.500% 03/01/2021 DD 02/25/13	106.00	175,973.24	185,500.00	0.56	9,526.76
150,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12	103.00	157,025.43	154,500.00	0.47	-2,525.43
200,000.000 GROUP 1 AUTOMOTIVE INC 144A 398905AH2 5.000% 06/01/2022 DD 06/02/14	97.75	200,000.00	195,500.00	0.59	-4,500.00
125,000.000 GULFMARK OFFSHORE INC 402629AG4 6.375% 03/15/2022 DD 09/15/12	74.50	125,696.54	93,125.00	0.28	-32,571.54
100,000.000 HCA INC 404119AP4 6.375% 01/15/2015 DD 11/19/04	100.00	99,995.21	100,000.00	0.30	4.79
100,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11	114.25	100,000.00	114,250.00	0.35	14,250.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
100,000.000 HCA HOLDINGS INC 40412CAB7 7.750% 05/15/2021 DD 11/15/11	106.50	102,149.82	106,500.00	0.32	4,350.18
200,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13	104.75	213,058.77	209,500.00	0.63	-3,558.77
50,000.000 HILLMAN GROUP INC 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14	96.00	50,000.00	48,000.00	0.15	-2,000.00
150,000.000 HALYARD HEALTH INC 144A 40650VAA8 6.250% 10/15/2022 DD 10/17/14	101.50	150,000.00	152,250.00	0.46	2,250.00
125,000.000 HANESBRANDS INC 410345AG7 6.375% 12/15/2020 DD 11/09/10	106.00	125,414.43	132,500.00	0.40	7,085.57
145,000.000 HJ HEINZ CO 423074AR4 4.250% 10/15/2020 DD 04/15/14	101.00	145,000.00	146,450.00	0.44	1,450.00
300,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12	100.75	303,265.52	302,250.00	0.91	-1,015.52
100,000.000 HOLOGIC INC 436440AF8 6.250% 08/01/2020 DD 02/01/13	104.00	100,000.00	104,000.00	0.31	4,000.00
125,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11	110.00	127,812.36	137,500.00	0.42	9,687.64
140,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAX0 8.625% 03/15/2021 DD 03/15/11	107.25	154,071.16	150,150.00	0.45	-3,921.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAA7 6.125% 08/15/2018 DD 05/14/13	95.75	201,879.06	191,500.00	0.58	-10,379.06
200,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14	94.75	204,460.98	189,500.00	0.57	-14,960.98
300,000.000 INMARSAT FINANCE PLC 45763PAE6 4.875% 05/15/2022 DD 06/04/14	99.00	288,547.76	297,000.00	0.90	8,452.24
100,000.000 INTELSAT LUXEMBOURG SA 458204AP9 7.750% 06/01/2021 DD 04/05/13	100.25	104,822.79	100,250.00	0.30	-4,572.79
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10	105.63	105,445.58	105,625.00	0.32	179.42
100,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAG0 7.500% 04/01/2021 DD 10/01/11	107.00	101,754.04	107,000.00	0.32	5,245.96
150,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13	104.00	152,980.64	156,000.00	0.47	3,019.36
125,000.000 ISLE OF CAPRI CASINOS INC 464592AL8 7.750% 03/15/2019 DD 03/07/11	103.50	126,902.71	129,375.00	0.39	2,472.29
300,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12	104.00	317,785.03	312,000.00	0.94	-5,785.03
200,000.000 JAGUAR HOLDING CO I 144A 47009RAA0 9.375% 10/15/2017 DD 10/15/12	102.20	202,590.50	204,400.00	0.62	1,809.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 JARDEN CORP 471109AB4 7.500% 05/01/2017 DD 02/13/07	109.50	151,199.11	164,250.00	0.50	13,050.89
150,000.000 JO-ANN STORES HOLDINGS IN 144A 47758PAH2 9.750% 10/15/2019 DD 10/16/12	85.00	155,748.29	127,500.00	0.39	-28,248.29
100,000.000 JUPITER RESOURCES INC 144A 48207LAA1 8.500% 10/01/2022 DD 09/18/14	75.25	95,910.84	75,250.00	0.23	-20,660.84
100,000.000 KLX INC 144A 482539AA1 5.875% 12/01/2022 DD 12/08/14	101.00	100,000.00	101,000.00	0.31	1,000.00
137,000.000 LEAR CORP 521865AS4 8.125% 03/15/2020 DD 03/26/10	105.25	138,477.25	144,192.50	0.44	5,715.25
150,000.000 LEAR CORP 521865AV7 5.375% 03/15/2024 DD 03/14/14	102.25	150,000.00	153,375.00	0.46	3,375.00
200,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12	106.25	212,857.36	212,500.00	0.64	-357.36
125,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12	105.38	125,000.00	131,718.75	0.40	6,718.75
100,000.000 LEVEL 3 FINANCING INC 527298AY9 6.125% 01/15/2021 DD 10/15/14	103.50	100,000.00	103,500.00	0.31	3,500.00
100,000.000 LEVEL 3 COMMUNICATIONS 144A 52729NBW9 5.750% 12/01/2022 DD 12/01/14	100.63	100,000.00	100,625.00	0.30	625.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 LEVI STRAUSS & CO 52736RBB7 7.625% 05/15/2020 DD 05/06/10	105.00	250,000.00	262,500.00	0.79	12,500.00
175,000.000 LINN ENERGY LLC / LINN ENERGY 536022AF3 7.750% 02/01/2021 DD 09/13/10	84.25	178,730.65	147,437.50	0.45	-31,293.15
100,000.000 LIVE NATION ENTERTAINMENT 144A 538034AF6 7.000% 09/01/2020 DD 08/20/12	105.50	105,213.25	105,500.00	0.32	286.75
325,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13	103.00	336,824.95	334,750.00	1.01	-2,074.95
75,000.000 MGM RESORTS INTERNATIONAL 552953BX8 7.750% 03/15/2022 DD 03/22/12	110.75	75,000.00	83,062.50	0.25	8,062.50
100,000.000 MSCI INC 144A 55354GAA8 5.250% 11/15/2024 DD 11/20/14	103.50	100,000.00	103,500.00	0.31	3,500.00
125,000.000 MEDASSETS INC 584045AC2 8.000% 11/15/2018 DD 05/15/11	104.00	126,213.70	130,000.00	0.39	3,786.30
150,000.000 MEDIACOM BROADBAND LLC / MEDIA 58446VAL5 5.500% 04/15/2021 DD 03/17/14	100.50	150,000.00	150,750.00	0.46	750.00
150,000.000 MEMORIAL PRODUCTION PARTN 144A 586049AD0 6.875% 08/01/2022 DD 07/17/14	76.00	147,827.96	114,000.00	0.34	-33,827.96
225,000.000 MULTI-COLOR CORP 144A 625383AA2 6.125% 12/01/2022 DD 11/21/14	100.00	225,562.50	225,000.00	0.68	-562.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 MURRAY ENERGY CORP 144A 62704PAE3 9.500% 12/05/2020 DD 05/08/14	100.00	221,538.35	200,000.00	0.60	-21,538.35
125,000.000 NCR CORP 62886EAH1 4.625% 02/15/2021 DD 02/15/13	97.00	125,306.52	121,250.00	0.37	-4,056.52
100,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13	104.00	100,000.00	104,000.00	0.31	4,000.00
250,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14	101.75	250,000.00	254,375.00	0.77	4,375.00
200,000.000 NORTH ATLANTIC DRILLING L 144A 663742AA2 6.250% 02/01/2019 DD 01/31/14	65.50	200,000.00	131,000.00	0.40	-69,000.00
64,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14	81.00	64,000.00	51,840.00	0.16	-12,160.00
175,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12	100.25	181,806.90	175,437.50	0.53	-6,369.40
400,000.000 NUMERICABLE-SFR SAS 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14	100.55	412,161.04	402,200.00	1.22	-9,961.04
100,000.000 OASIS PETROLEUM INC 674215AC2 7.250% 02/01/2019 DD 08/01/11	95.50	101,022.96	95,500.00	0.29	-5,522.96
125,000.000 OMEGA HEALTHCARE INVESTORS INC 681936AX8 6.750% 10/15/2022 DD 04/15/11	106.00	129,104.95	132,500.00	0.40	3,395.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 1011778 BC ULC / NEW RED 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14	102.50	150,000.00	153,750.00	0.47	3,750.00
125,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12	103.50	130,825.37	129,375.00	0.39	-1,450.37
100,000.000 PAR PHARMACEUTICAL COS INC 69888PAB2 7.375% 10/15/2020 DD 04/15/13	104.50	104,870.64	104,500.00	0.32	-370.64
100,000.000 POLYMER GROUP INC 144A 731745AM7 6.875% 06/01/2019 DD 06/11/14	96.00	100,452.67	96,000.00	0.29	-4,452.67
200,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14	93.75	201,917.12	187,500.00	0.57	-14,417.12
150,000.000 PRECISION DRILLING CORP 740212AE5 6.500% 12/15/2021 DD 12/15/11	84.75	153,755.57	127,125.00	0.38	-26,630.57
150,000.000 PRESTIGE BRANDS INC 74112BAH8 8.125% 02/01/2020 DD 08/01/12	106.50	163,034.20	159,750.00	0.48	-3,284.20
200,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12	102.25	200,000.00	204,500.00	0.62	4,500.00
150,000.000 GARDNER DENVER INC 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13	96.00	150,000.00	144,000.00	0.44	-6,000.00
175,000.000 UNITED RENTALS NORTH AMERICA I 78108AAE4 8.250% 02/01/2021 DD 01/19/11	109.00	179,493.40	190,750.00	0.58	11,256.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
175,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13	102.25	179,970.97	178,937.50	0.54	-1,033.47
200,000.000 SAFWAY GROUP HOLDING LLC 144A 78659QAA0 7.000% 05/15/2018 DD 05/14/13	95.00	202,477.47	190,000.00	0.57	-12,477.47
150,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12	104.75	150,000.00	157,125.00	0.48	7,125.00
200,000.000 SEADRILL LTD 144A 811727AA4 VAR RT 09/15/2017 DD 09/14/12	88.50	200,000.00	177,000.00	0.54	-23,000.00
150,000.000 SEALED AIR CORP 144A 81211KAW0 5.125% 12/01/2024 DD 11/24/14	101.00	150,000.00	151,500.00	0.46	1,500.00
100,000.000 SERVICE CORP INTERNATIONAL/US 817565BM5 7.625% 10/01/2018 DD 10/03/06	111.54	101,014.63	111,540.00	0.34	10,525.37
150,000.000 SERVICE CORP INTERNATIONAL/US 817565CB8 5.375% 05/15/2024 DD 05/12/14	102.00	150,000.00	153,000.00	0.46	3,000.00
125,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14	97.50	125,000.00	121,875.00	0.37	-3,125.00
325,000.000 SINCLAIR TELEVISION GROUP INC 829259AN0 6.125% 10/01/2022 DD 04/01/13	101.75	328,513.29	330,687.50	1.00	2,174.21
50,000.000 SINCLAIR TELEVISION GROUP 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14	96.75	49,381.87	48,375.00	0.15	-1,006.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
350,000.000 SIRIUS XM RADIO INC 144A 82967NAS7 6.000% 07/15/2024 DD 05/06/14	102.50	353,181.17	358,750.00	1.09	5,568.83
100,000.000 SPECTRUM BRANDS INC 144A 84762LAR6 6.125% 12/15/2024 DD 12/04/14	101.50	100,000.00	101,500.00	0.31	1,500.00
100,000.000 SPRINT NEXTEL CORP 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	108.00	100,000.00	108,000.00	0.33	8,000.00
150,000.000 SPRINT CORP 85207UAF2 7.875% 09/15/2023 DD 09/15/14	98.72	150,000.00	148,080.00	0.45	-1,920.00
125,000.000 SPRINT CORP 85207UAH8 7.125% 06/15/2024 DD 06/15/14	93.00	132,540.91	116,250.00	0.35	-16,290.91
300,000.000 STARZ LLC / STARZ FINANCE CORP 85571NAB5 5.000% 09/15/2019 DD 09/13/12	100.75	308,493.76	302,250.00	0.91	-6,243.76
100,000.000 STEEL DYNAMICS INC 858119AV2 6.375% 08/15/2022 DD 02/15/13	106.00	107,227.53	106,000.00	0.32	-1,227.53
100,000.000 STEEL DYNAMICS INC 144A 858119BA7 5.125% 10/01/2021 DD 09/09/14	101.88	100,240.78	101,875.00	0.31	1,634.22
150,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AH8 5.500% 06/01/2024 DD 05/27/14	96.50	151,435.70	144,750.00	0.44	-6,685.70
300,000.000 SUNGARD DATA SYSTEMS INC 867363AU7 7.625% 11/15/2020 DD 11/16/10	106.00	306,684.57	318,000.00	0.96	11,315.43

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
150,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13	107.38	150,000.00	161,074.50	0.49	11,074.50
300,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13	102.63	300,000.00	307,875.00	0.93	7,875.00
100,000.000 T-MOBILE USA INC 87264AAN5 6.375% 03/01/2025 DD 09/05/14	101.60	100,000.00	101,600.00	0.31	1,600.00
148,500.000 ALLFLEX 7/13 TL 87377KAB3	97.90	148,500.00	145,375.56	0.44	-3,124.44
150,000.000 TELESAT CANADA / TELESAT 144A 87952VAJ5 6.000% 05/15/2017 DD 05/14/12	102.00	154,436.63	153,000.00	0.46	-1,436.63
250,000.000 TENET HEALTHCARE CORP 88033GBM1 8.000% 08/01/2020 DD 08/17/10	105.50	254,692.39	263,750.00	0.80	9,057.61
125,000.000 TEREX CORP 880779AY9 6.000% 05/15/2021 DD 11/26/12	102.00	125,000.00	127,500.00	0.39	2,500.00
200,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12	106.50	210,492.50	213,000.00	0.64	2,507.50
200,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13	106.50	200,000.00	213,000.00	0.64	13,000.00
150,000.000 TRANSDIGM INC 893647AX5 6.500% 07/15/2024 DD 06/04/14	100.50	150,000.00	150,750.00	0.46	750.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
180,000.000 TRINSEO MATERIALS OPERATING SC 89668QAB4 8.750% 02/01/2019 DD 02/01/14	101.38	187,448.82	182,475.00	0.55	-4,973.82
100,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13	100.25	100,798.53	100,250.00	0.30	-548.53
300,000.000 UPCB FINANCE VI LTD 144A 90320XAA9 6.875% 01/15/2022 DD 02/07/12	108.75	300,000.00	326,250.00	0.99	26,250.00
100,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13	101.00	100,000.00	101,000.00	0.31	1,000.00
150,000.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	89.50	148,537.96	134,250.00	0.41	-14,287.96
125,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12	108.00	126,925.95	135,000.00	0.41	8,074.05
250,000.000 UNIVISION COMMUNICATIONS 144A 914906AM4 6.875% 05/15/2019 DD 05/09/11	104.13	263,849.95	260,312.50	0.79	-3,537.45
67,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12	107.00	72,381.24	71,690.00	0.22	-691.24
200,000.000 VIASAT INC 92552VAF7 6.875% 06/15/2020 DD 06/15/12	104.00	201,572.42	208,000.00	0.63	6,427.58
175,000.000 VALEANT PHARMACEUTICALS I 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13	108.00	175,000.00	189,000.00	0.57	14,000.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250,000.000 WMG ACQUISITION CORP 144A 92933BAF1 5.625% 04/15/2022 DD 04/09/14	97.00	250,175.21	242,500.00	0.73	-7,675.21
150,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14	91.00	150,696.28	136,500.00	0.41	-14,196.28
150,000.000 WEST CORP 952355AN5 5.375% 07/15/2022 DD 07/01/14	95.75	150,000.00	143,625.00	0.43	-6,375.00
300,000.000 WIDEOPENWEST FINANCE LLC / WID 96758GAB2 10.250% 07/15/2019 DD 01/15/13	104.13	319,769.33	312,375.00	0.94	-7,394.33
200,000.000 WIND ACQUISITION FINANCE 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14	93.50	200,000.00	187,000.00	0.57	-13,000.00
325,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10	103.00	336,124.80	334,750.00	1.01	-1,374.80
125,000.000 ACADIA HEALTHCARE 11/14 BRIDGE 99AA86909	99.75	125,000.00	124,687.50	0.38	-312.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**31,808,481.09**	**31,520,426.00**	**95.34**	**-288,055.09**
TOTAL ASSETS U.S. DOLLAR		**33,347,748.63**	**33,059,693.54**	**100.00**	**-288,055.09**
TOTAL ASSETS		**33,347,748.63**	**33,059,693.54**	**100.00**	**-288,055.09**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
0.070 FIDELITY INSTL MM PRIME 690 996199196	100.00	0.07	0.07	0.00	0.00
EQUITY					
550,053.929 PARAMETRIC TAX-MAN EMG MK-IN 277907606	46.05	25,873,668.97	25,329,983.43	100.00	-543,685.54
TOTAL ASSETS U.S. DOLLAR		**25,873,669.04**	**25,329,983.50**	**100.00**	**-543,685.54**
TOTAL ASSETS		**25,873,669.04**	**25,329,983.50**	**100.00**	**-543,685.54**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
AUSTRALIAN DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		57.46	57.66	0.00	0.20
EQUITY					
806.000 RAMSAY HEALTH CARE LTD AA6041997	46.73	30,447.59	37,662.59	0.06	7,215.00
14,426.000 AUSTRALIA & NEW ZEALAND BANKIN AA6065582	26.26	347,317.86	378,839.04	0.63	31,521.18
5,953.000 AMCOR LTD/AUSTRALIA AA6066606	11.11	49,810.08	66,156.84	0.11	16,346.76
15,022.000 WESTPAC BANKING CORP AA6076142	27.14	395,839.78	407,644.29	0.68	11,804.51
4,801.000 BANK OF QUEENSLAND LTD AA6076241	9.97	46,210.45	47,853.98	0.08	1,643.53
24,032.000 TELSTRA CORP LTD AA6087289	4.89	76,123.52	117,409.53	0.20	41,286.01
1,982.000 BENDIGO & ADELAIDE BANK LTD AA6091281	10.48	18,351.67	20,777.43	0.03	2,425.76
6,864.000 COCA-COLA AMATIL LTD AA6123456	7.63	57,233.13	52,351.88	0.09	-4,881.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
739.000 ASX LTD AA6129222	30.07	23,073.95	22,218.91	0.04	-855.04
12,938.000 BHP BILLITON LTD AA6144692	24.03	518,235.84	310,964.05	0.52	-207,271.79
13,063.000 MIRVAC GROUP AA6161977	1.46	17,571.21	19,028.39	0.03	1,457.18
1,908.000 COMPUTERSHARE LTD AA6180415	9.66	22,201.78	18,424.66	0.03	-3,777.12
2,417.000 CSL LTD AA6185497	70.93	80,610.43	171,448.88	0.29	90,838.45
818.000 REA GROUP LTD AA6198573	37.12	29,597.06	30,364.45	0.05	767.39
9,382.000 TRANSURBAN GROUP AA6200882	7.02	53,132.17	65,875.18	0.11	12,743.01
269.000 COCHLEAR LTD AA6211798	63.59	17,957.95	17,104.58	0.03	-853.37
8,069.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039	70.09	436,456.38	565,569.75	0.94	129,113.37
4,132.000 BORAL LTD AA6218678	4.34	17,833.13	17,921.54	0.03	88.41

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,758.000 RIO TINTO LTD AA6220104	47.46	176,155.34	130,906.54	0.22	-45,248.80
3,911.000 CSR LTD AA6238643	3.19	13,799.87	12,482.21	0.02	-1,317.66
3,600.000 APA GROUP AA6247305	6.10	23,090.53	21,948.15	0.04	-1,142.38
14,487.000 INSURANCE AUSTRALIA GROUP LTD AA6271024	5.11	61,591.31	74,096.48	0.12	12,505.17
7,961.000 GPT GROUP/THE AA6365867	3.56	21,453.57	28,339.75	0.05	6,886.18
2,232.000 LEND LEASE GROUP AA6512005	13.42	17,849.25	29,955.54	0.05	12,106.29
5,453.000 SUNCORP GROUP LTD AA6585084	11.51	43,507.02	62,742.22	0.10	19,235.20
11,694.000 NATIONAL AUSTRALIA BANK LTD AA6624602	27.50	314,226.38	321,544.77	0.54	7,318.39
2,971.000 NEWCREST MINING LTD AA6637109	8.91	29,922.57	26,477.05	0.04	-3,445.52
20,300.000 INCITEC PIVOT LTD AA6673047	2.61	54,491.14	52,993.89	0.09	-1,497.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,025.000 AMP LTD AA6709957	4.50	65,610.75	54,123.62	0.09	-11,487.13
6,827.000 QANTAS AIRWAYS LTD AA6710344	1.96	17,862.99	13,408.50	0.02	-4,454.49
1,583.000 SONIC HEALTHCARE LTD AA6821125	15.14	21,001.46	23,965.79	0.04	2,964.33
10,223.000 STOCKLAND AA6850850	3.37	37,109.12	34,467.89	0.06	-2,641.23
4,909.000 WESFARMERS LTD AA6948837	34.14	153,669.72	167,600.93	0.28	13,931.21
11,358.000 ALUMINA LTD AA6954983	1.47	18,469.39	16,684.20	0.03	-1,785.19
4,632.000 WOODSIDE PETROLEUM LTD AA6979725	31.11	171,994.47	144,080.60	0.24	-27,913.87
6,229.000 WOOLWORTHS LTD AA6981234	25.11	171,984.49	156,391.37	0.26	-15,593.12
4,056.000 DEXUS PROPERTY GROUP AAB033YN9	5.70	18,164.01	23,135.02	0.04	4,971.01
6,029.000 GOODMAN GROUP AAB03FYZ5	4.66	18,191.25	28,073.50	0.05	9,882.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,406.000 SEEK LTD AAB0767Y4	14.13	29,344.46	34,003.77	0.06	4,659.31
7,964.000 TATTS GROUP LTD AAB0CRCP5	2.83	17,976.43	22,549.99	0.04	4,573.56
6,058.000 BRAMBLES LTD AAB1FJ0C0	8.70	41,022.54	52,698.91	0.09	11,676.37
3,975.000 ASCIANO LTD AAB1YC5L9	4.95	20,435.12	19,680.29	0.03	-754.83
1,965.000 MACQUARIE GROUP LTD AAB28YTC2	47.70	91,217.53	93,733.69	0.16	2,516.16
2,383.000 CROWN RESORTS LTD AAB29LCJ2	10.38	17,783.41	24,747.12	0.04	6,963.71
1,545.000 DULUXGROUP LTD AAB3VL4P0	4.75	3,376.02	7,333.23	0.01	3,957.21
2,741.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9	10.80	18,081.23	29,608.89	0.05	11,527.66
2,759.000 TREASURY WINE ESTATES LTD AAB61JC64	3.90	9,582.71	10,769.84	0.02	1,187.13
12,410.000 AURIZON HOLDINGS LTD AAB87CVM3	3.78	41,530.92	46,919.44	0.08	5,388.52

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,065.000 SHOPPING CENTRES AUSTRALASIA P AAB8K7J68	1.52	1,564.33	1,616.72	0.00	52.39
11,557.000 FEDERATION CENTRES AAB9510B5	2.35	23,567.17	27,143.52	0.05	3,576.35
1,211.000 RECALL HOLDINGS LTD AABH23HT9	5.88	4,596.47	7,125.45	0.01	2,528.98
5,953.000 ORORA LTD AABH4TCW8	1.60	6,134.48	9,499.69	0.02	3,365.21
28,816.000 SCENTRE GROUP AABLZH0Z7	2.86	86,863.43	82,535.51	0.14	-4,327.92
1,786.000 WESTFIELD CORP AABMMVVX9	7.38	17,280.22	13,183.39	0.02	-4,096.83
29,354.000 MEDIBANK PVT LTD AABRTNNQ3	1.97	55,446.74	57,892.65	0.10	2,445.91
10,341.000 NOVION PROPERTY GROUP AABSFJ593	1.73	17,815.99	17,940.62	0.03	124.63
4,940.000 AGL ENERGY LTD AABSS7GP7	10.93	58,222.97	54,009.79	0.09	-4,213.18
TOTAL EQUITY AUSTRALIAN DOLLAR		**4,249,990.78**	**4,404,026.50**	**7.35**	**154,035.72**
TOTAL ASSETS AUSTRALIAN DOLLAR		**4,250,048.24**	**4,404,084.16**	**7.35**	**154,035.92**

DANISH KRONE

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		0.02	0.02	0.00	0.00
EQUITY					
650.000 CARLSBERG A/S SD4169217	77.81	61,642.89	50,574.04	0.08	-11,068.85
37.000 AP MOELLER - MAERSK A/S SD4253045	2,010.16	73,965.31	74,375.79	0.12	410.48
15.000 AP MOELLER - MAERSK A/S SD4253052	1,941.91	23,775.04	29,128.58	0.05	5,353.54
2,700.000 DANSKE BANK A/S SD4588820	27.20	64,617.94	73,447.90	0.12	8,829.96
7,713.000 TDC A/S SD5698792	7.67	57,238.72	59,197.24	0.10	1,958.52
287.000 TRYG A/S SDB0LL2W9	111.96	29,706.02	32,133.74	0.05	2,427.72
1,000.000 DSV A/S SDB1WT5G0	30.58	18,674.67	30,582.98	0.05	11,908.31
454.000 PANDORA A/S SDB44XTX3	81.98	33,226.86	37,220.07	0.06	3,993.21

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 NOVOZYMES A/S SDB798FW3	42.22	26,215.68	42,218.16	0.07	16,002.48
750.000 COLOPLAST A/S SDB8FMRX8	84.34	21,318.35	63,254.11	0.11	41,935.76
9,250.000 NOVO NORDISK A/S SDBHC8X98	42.30	147,187.48	391,269.55	0.65	244,082.07
1,508.000 ISS A/S SDBKJ9RT5	28.94	42,022.85	43,644.09	0.07	1,621.24
TOTAL EQUITY DANISH KRONE		**599,591.81**	**927,046.25**	**1.55**	**327,454.44**
TOTAL ASSETS DANISH KRONE		**599,591.83**	**927,046.27**	**1.55**	**327,454.44**
EURO CURRENCY UNIT					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		3,643.72	3,643.13	0.01	-0.59
EQUITY					
1,864.000 OMV AG EA4651454	26.63	55,300.08	49,644.29	0.08	-5,655.79
1,275.000 VOESTALPINE AG EA4943406	39.68	50,454.87	50,596.58	0.08	141.71
5,028.000 IMMOFINANZ AG EA5679918	2.53	16,350.32	12,728.01	0.02	-3,622.31

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
341.000 ANDRITZ AG EAB1WVF67	55.29	20,089.55	18,852.93	0.03	-1,236.62
3,352.000 IMMOEAST AG NPV(EXCHANGE RATE EAB46JKC8 SH0	0.00	0.00	0.00	0.00	0.00
251.000 BUWOG AG EABLMP1D7	19.82	4,594.27	4,974.98	0.01	380.71
521.000 UMICORE SA EB4005006	40.30	18,950.42	20,996.68	0.04	2,046.26
855.000 DELHAIZE GROUP SA EB4262110	73.12	64,651.37	62,520.44	0.10	-2,130.93
1,253.000 KBC GROEP NV EB4497740	56.26	64,308.75	70,495.38	0.12	6,186.63
3,900.000 ANHEUSER-BUSCH INBEV NV EB4755311	113.58	227,048.83	442,943.64	0.74	215,894.81
502.000 SOLVAY SA EB4821105	136.01	58,889.82	68,276.83	0.11	9,387.01
433.000 UCB SA EB5596995	76.48	18,802.13	33,113.74	0.06	14,311.61
375.000 COLRUYT SA EB5806220	46.55	18,477.76	17,456.48	0.03	-1,021.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
346.000 GROUPE BRUXELLES LAMBERT SA EB7097323	85.61	30,845.34	29,621.42	0.05	-1,223.92
652.000 BELGACOM SA EBB00D9P7	36.42	25,627.17	23,747.47	0.04	-1,879.70
550.000 TELENET GROUP HOLDING NV EBB0LKSK8	56.19	30,343.26	30,903.77	0.05	560.51
958.000 AGEAS EBB86S2N3	35.70	32,874.83	34,203.02	0.06	1,328.19
1,422.000 ADIDAS AG ED4031974	69.72	85,513.52	99,146.22	0.17	13,632.70
1,818.000 FRESENIUS SE & CO KGAA ED4352099	52.23	45,819.25	94,946.43	0.16	49,127.18
1,176.000 UNITED INTERNET AG ED4354137	45.36	18,245.59	53,341.86	0.09	35,096.27
362.000 HANNOVER RUECK SE ED4511801	90.72	18,317.70	32,839.72	0.05	14,522.02
787.000 GEA GROUP AG ED4557101	44.29	18,771.10	34,854.52	0.06	16,083.42
497.000 CONTINENTAL AG ED4598584	212.42	51,092.45	105,574.87	0.18	54,482.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,479.000 DEUTSCHE POST AG ED4617855	32.73	94,564.69	146,578.87	0.24	52,014.18
552.000 MERCK KGAA ED4741846	94.89	27,434.01	52,380.45	0.09	24,946.44
626.000 RWE AG ED4768963	31.04	32,616.97	19,429.65	0.03	-13,187.32
4,615.000 SAP SE ED4846280	70.50	250,917.60	325,346.02	0.54	74,428.42
6,298.000 E.ON SE ED4942907	17.18	204,861.59	108,178.60	0.18	-96,682.99
621.000 HENKEL AG & CO KGAA ED5002461	97.34	44,577.94	60,445.92	0.10	15,867.98
4,019.000 BAYER AG ED5069213	136.74	295,291.74	549,540.58	0.92	254,248.84
4,753.000 BASF SE ED5086571	84.56	324,734.02	401,905.57	0.67	77,171.55
571.000 CELESIO AG ED5105181	32.33	18,483.72	18,461.88	0.03	-21.84
379.000 BEIERSDORF AG ED5107401	81.58	22,819.99	30,919.42	0.05	8,099.43

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
215.000 HOCHTIEF AG ED5108664	70.81	18,569.95	15,224.61	0.03	-3,345.34
1,021.000 HEIDELBERGCEMENT AG ED5120677	71.16	63,018.73	72,657.46	0.12	9,638.73
1,271.000 FRESENIUS MEDICAL CARE AG & CO ED5129074	74.84	76,802.94	95,123.66	0.16	18,320.72
2,372.000 ALLIANZ SE ED5231482	166.20	318,382.28	394,227.27	0.66	75,844.99
1,076.000 DEUTSCHE LUFTHANSA AG ED5287484	16.73	18,435.65	18,006.85	0.03	-428.80
847.000 MUENCHENER RUECKVERSICHERUNGS- ED5294126	200.57	139,614.18	169,879.22	0.28	30,265.04
190.000 VOLKSWAGEN AG ED5497109	217.93	18,425.63	41,406.70	0.07	22,981.07
4,936.000 DAIMLER AG ED5529026	83.46	275,026.67	411,944.48	0.69	136,917.81
327.000 MAN SE ED5563520	111.52	27,614.67	36,466.45	0.06	8,851.78
2,630.000 THYSSENKRUPP AG ED5636920	25.73	80,402.52	67,658.49	0.11	-12,744.03

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,841.000 SIEMENS AG ED5727976	113.44	396,165.22	435,731.44	0.73	39,566.22
992.000 QIAGEN NV ED5732828	23.43	23,116.49	23,239.16	0.04	122.67
921.000 LINDE AG ED5740813	186.59	128,515.00	171,849.12	0.29	43,334.12
4,736.000 DEUTSCHE BANK AG ED5750358	30.23	228,037.61	143,183.96	0.24	-84,853.65
1,670.000 BAYERISCHE MOTOREN WERKE AG ED5756025	108.63	97,211.59	181,405.73	0.30	84,194.14
17,134.000 DEUTSCHE TELEKOM AG ED5842353	16.03	246,158.41	274,712.21	0.46	28,553.80
4,663.000 INFINEON TECHNOLOGIES AG ED5889503	10.70	32,588.98	49,907.59	0.08	17,318.61
836.000 DEUTSCHE BOERSE AG ED7021964	71.66	63,001.23	59,907.06	0.10	-3,094.17
340.000 FRAPORT AG FRANKFURT AIRPORT S ED7107557	58.13	18,116.28	19,764.47	0.03	1,648.19
3,364.000 SKY DEUTSCHLAND AG EDB0662J3	8.13	30,011.75	27,354.49	0.05	-2,657.26

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,907.000 DEUTSCHE WOHNEN AG EDB0YZ0Z4	23.69	37,687.83	45,182.13	0.08	7,494.30
122.000 WACKER CHEMIE AG EDB11Y560	110.18	18,506.89	13,441.36	0.02	-5,065.53
507.000 BRENNTAG AG EDB4YVF55	56.28	19,442.18	28,533.67	0.05	9,091.49
214.000 HUGO BOSS AG EDB88MHC8	123.06	24,124.78	26,335.29	0.04	2,210.51
3,294.000 COMMERZBANK AG EDB90LKT5	13.29	42,769.82	43,765.23	0.07	995.41
1,199.000 OSRAM LICHT AG EDB923933	39.64	43,265.48	47,529.84	0.08	4,264.36
622.000 PROSIEBENSAT.1 MEDIA AG EDBCZM1B8	42.15	29,640.00	26,214.84	0.04	-3,425.16
1,268.000 ABERTIS INFRAESTRUCTURAS SA EE4065665	19.88	19,978.62	25,209.26	0.04	5,230.64
2,143.000 BANKINTER SA EE5474007	8.11	11,677.31	17,376.61	0.03	5,699.30
29,720.000 BANCO BILBAO VIZCAYA ARGENTARI EE5501908	9.50	338,627.63	282,450.94	0.47	-56,176.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
989.000 GAS NATURAL SDG SA EE5650424	25.18	17,813.77	24,904.15	0.04	7,090.38
6,282.000 REPSOL SA EE5669358	18.81	130,505.61	118,165.85	0.20	-12,339.76
52,524.000 BANCO SANTANDER SA EE5705947	8.47	587,091.35	444,642.43	0.74	-142,448.92
465.000 RED ELECTRICA CORP SA EE5723775	88.59	24,956.17	41,193.31	0.07	16,237.14
16,508.000 TELEFONICA SA EE5732529	14.42	376,794.43	238,108.02	0.40	-138,686.41
1,761.000 ENAGAS SA EE7383073	31.69	47,842.62	55,797.57	0.09	7,954.95
1,345.000 GAMESA CORP TECNOLOGICA SA EEB01CP25	9.15	18,358.70	12,302.41	0.02	-6,056.29
607.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	35.06	28,857.01	21,278.48	0.04	-7,578.53
1,195.000 GRIFOLS SA EEB01SPF1	40.08	16,018.71	47,891.84	0.08	31,873.13
984.000 ACERINOX SA EEB01ZVZ4	15.13	19,033.60	14,889.57	0.02	-4,144.03

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,888.000 FERROVIAL SA EEB038516	19.88	18,754.19	37,524.13	0.06	18,769.94
12,206.000 MAPFRE SA EEB1G40S5	3.40	48,301.68	41,547.65	0.07	-6,754.03
10,263.000 BANCO DE SABADELL SA EEB1X8QN0	2.67	25,253.18	27,383.33	0.05	2,130.15
8,524.000 CAIXABANK SA EEB283W91	5.28	47,036.34	44,981.38	0.08	-2,054.96
28,972.000 IBERDROLA SA EEB288C92	6.77	216,573.02	196,217.21	0.33	-20,355.81
1,287.000 AMADEUS IT HOLDING SA EEB3MSM24	40.03	22,834.54	51,524.41	0.09	28,689.87
3,259.000 INTERNATIONAL CONSOLIDATED AIR EEB5282K7	7.49	12,069.64	24,410.59	0.04	12,340.95
7,543.000 DISTRIBUIDORA INTERNACIONAL DE EEB55ZR92	6.81	44,297.14	51,359.92	0.09	7,062.78
19,172.000 BANKIA SA EEB9FLK42	1.50	28,690.41	28,720.46	0.05	30.05
7,483.000 BANCO POPULAR ESPANOL SA EEBBHXPN2	5.03	43,886.49	37,667.99	0.06	-6,218.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,600.000 INDITEX SA EEBP9DL99	28.68	93,373.63	160,631.72	0.27	67,258.09
29,720.000 BANCO BILBAO VIZCAYA EEBTL1KV5 ARGENTARIA RTS EXP 07-JAN-2015	0.10	2,915.41	2,841.05	0.00	-74.36
961.000 BOUYGUES SA EF4002129	36.28	49,070.48	34,862.48	0.06	-14,208.00
3,167.000 AIRBUS GROUP NV EF4012250	50.04	126,848.67	158,462.64	0.26	31,613.97
1,215.000 L'OREAL SA EF4057800	168.56	139,942.09	204,800.36	0.34	64,858.27
273.000 CHRISTIAN DIOR SE EF4061398	172.92	30,353.49	47,206.11	0.08	16,852.62
1,361.000 LVMH MOET HENNESSY LOUIS VUITT EF4061414	160.03	186,588.67	217,799.62	0.36	31,210.95
452.000 THALES SA EF4162790	54.45	18,203.80	24,609.68	0.04	6,405.88
628.000 CAP GEMINI SA EF4163434	71.97	31,611.81	45,199.53	0.08	13,587.72
599.000 CASINO GUICHARD PERRACHON SA EF4178416	92.52	52,485.10	55,419.73	0.09	2,934.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
911.000 PUBLICIS GROUPE SA EF4380426	72.17	42,194.96	65,744.49	0.11	23,549.53
780.000 LAFARGE SA EF4502706	70.28	56,002.58	54,818.17	0.09	-1,184.41
163.000 ICADE EF4554400	80.35	17,977.44	13,096.61	0.02	-4,880.83
900.000 CIE GENERALE DES ETABLISSEMENT EF4588366	91.08	76,204.34	81,972.42	0.14	5,768.08
1,102.000 PERNOD RICARD SA EF4682326	111.64	104,055.22	123,026.41	0.21	18,971.19
795.000 RENAULT SA EF4712792	73.24	38,225.31	58,229.24	0.10	20,003.93
2,368.000 SCHNEIDER ELECTRIC SE EF4834109	73.34	149,546.62	173,671.80	0.29	24,125.18
5,447.000 VIVENDI SA EF4834778	25.04	144,005.27	136,370.74	0.23	-7,634.53
994.000 TECHNIP SA EF4874162	59.79	69,602.98	59,435.85	0.10	-10,167.13
359.000 VALEO SA EF4937571	125.36	38,162.09	45,004.66	0.08	6,842.57

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,654.000 ORANGE SA EF5176179	17.12	236,483.21	182,420.00	0.30	-54,063.21
168.000 HERMES INTERNATIONAL EF5253978	356.72	39,869.63	59,929.42	0.10	20,059.79
188.000 SOCIETE BIC SA EF5298783	132.92	20,177.31	24,989.71	0.04	4,812.40
616.000 DASSAULT SYSTEMES EF5330040	61.16	18,588.80	37,672.05	0.06	19,083.25
461.000 KERING EF5505070	193.00	74,059.99	88,974.37	0.15	14,914.38
772.000 CNP ASSURANCES EF5543980	17.82	18,295.69	13,755.49	0.02	-4,540.20
219.000 NEOPOST SA EF5617099	57.05	17,717.08	12,493.48	0.02	-5,223.60
951.000 CARREFOUR SA EF5641560	30.61	37,610.82	29,114.17	0.05	-8,496.65
369.000 ATOS EF5654787	80.23	30,536.20	29,603.51	0.05	-932.69
5,623.000 SANOFI EF5671732	91.55	432,872.97	514,799.05	0.86	81,926.08

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
629.000 ACCOR SA EF5852845	45.18	23,588.47	28,420.27	0.05	4,831.80
2,930.000 STMICROELECTRONICS NV EF5962339	7.50	29,763.54	21,981.77	0.04	-7,781.77
3,593.000 SOCIETE GENERALE SA EF5966512	42.34	201,658.04	152,126.36	0.25	-49,531.68
22,236.000 ALCATEL-LUCENT EF5975000	3.59	76,729.11	79,912.82	0.13	3,183.71
989.000 SOCIETE TELEVISION FRANCAISE 1 EF5997111	15.39	18,833.76	15,222.53	0.03	-3,611.23
323.000 EURAZEO SA EF7042395	70.44	18,098.51	22,751.15	0.04	4,652.64
404.000 SODEXO SA EF7062716	98.34	24,650.84	39,729.67	0.07	15,078.83
502.000 UNIBAIL-RODAMCO SE EF7076245	257.56	95,185.32	129,294.69	0.22	34,109.37
9,177.000 AXA SA EF7088422	23.24	193,178.65	213,264.40	0.36	20,085.75
652.000 JCDECAUX SA EF7136668	34.57	18,518.33	22,536.43	0.04	4,018.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 ESSILOR INTERNATIONAL SA EF7212477	112.15	55,719.70	96,671.09	0.16	40,951.39
3,980.000 CREDIT AGRICOLE SA EF7262613	13.02	71,210.08	51,820.15	0.09	-19,389.93
1,405.000 ZODIAC AEROSPACE EF7294335	33.77	26,281.02	47,450.36	0.08	21,169.34
5,298.000 BNP PARIBAS SA EF7309687	59.61	397,473.49	315,798.22	0.53	-81,675.27
2,338.000 CIE DE SAINT-GOBAIN EF7380480	42.63	119,989.69	99,669.08	0.17	-20,320.61
261.000 WENDEL SA EF7390117	112.46	19,350.98	29,352.59	0.05	10,001.61
463.000 KLEPIERRE EF7582556	43.24	18,320.72	20,017.85	0.03	1,697.13
246.000 GECINA SA EF7742465	125.24	30,011.36	30,809.08	0.05	797.72
161.000 FONCIERE DES REGIONS EF7745633	92.93	17,682.71	14,962.03	0.02	-2,720.68
127.000 ILIAD SA EF7759436	240.44	30,714.87	30,535.49	0.05	-179.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,214.000 SES SA EFB00ZQQ8	35.96	30,871.25	43,651.36	0.07	12,780.11
302.000 IMERYS SA EFB011GL4	73.83	18,954.78	22,295.20	0.04	3,340.42
1,267.000 SAFRAN SA EFB058TZ0	62.02	51,231.82	78,573.08	0.13	27,341.26
4,467.000 GDF SUEZ EFB0C2CQ3	23.51	158,133.92	105,024.85	0.18	-53,109.07
516.000 EUTELSAT COMMUNICATIONS SA EFB0M7KJ8	32.42	18,310.66	16,730.42	0.03	-1,580.24
760.000 ARKEMA SA EFB0Z5YZ7	66.64	56,013.32	50,644.46	0.08	-5,368.86
1,100.000 LEGRAND SA EFB11ZRK7	52.69	48,412.15	57,960.79	0.10	9,548.64
354.000 EIFFAGE SA EFB13X011	50.97	18,751.96	18,042.43	0.03	-709.53
10,865.000 TOTAL SA EFB15C551	51.45	634,161.92	559,018.66	0.93	-75,143.26
224.000 AEROPORTS DE PARIS EFB164FY4	121.31	18,713.19	27,172.88	0.05	8,459.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,742.000 NATIXIS SA EFB1HDJL6	6.64	19,027.09	24,836.12	0.04	5,809.03
706.000 SCOR SE EFB1LB9P7	30.49	18,110.92	21,523.97	0.04	3,413.05
1,175.000 REXEL SA EFB1VP0K5	17.97	28,953.18	21,113.86	0.04	-7,839.32
2,901.000 VINCI SA EFB1XH021	55.07	175,534.04	159,756.26	0.27	-15,777.78
2,640.000 DANONE SA EFB1Y9TB7	65.89	167,144.17	173,942.27	0.29	6,798.10
1,577.000 AIR LIQUIDE SA EFB1YXBJ6	124.45	149,926.39	196,263.39	0.33	46,337.00
1,372.000 BUREAU VERITAS SA EFB28DTJ8	22.16	18,650.10	30,398.05	0.05	11,747.95
4,534.000 GROUPE EUROTUNNEL SE EFB292JQ6	12.95	50,680.05	58,704.12	0.10	8,024.07
3,113.000 SUEZ ENVIRONNEMENT CO EFB3B8D01	17.47	59,804.81	54,375.00	0.09	-5,429.81
629.000 EDENRED EFB62G1B5	27.78	12,567.63	17,471.55	0.03	4,903.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
652.000 PEUGEOT SA EFBLDYX59 WTS EXP 29-APR-2017	1.70	2,029.75	1,111.64	0.00	-918.11
2,158.000 HELLENIC TELECOMMUNICATIONS OR EH5051600	11.01	19,258.95	23,762.72	0.04	4,503.77
53.000 BANK OF CYPRUS PCL EHBTGQ7Z5	0.26	19,474.23	13.79	0.00	-19,460.44
5,010.000 ASSICURAZIONI GENERALI SPA EI4056715	20.57	122,345.79	103,059.96	0.17	-19,285.83
58,974.000 INTESA SANPAOLO SPA EI4076838	2.93	187,522.71	172,837.53	0.29	-14,685.18
6,069.000 INTESA SANPAOLO SPA EI4076846	2.49	18,453.94	15,128.21	0.03	-3,325.73
6,459.000 MEDIOBANCA SPA EI4574816	8.19	57,542.07	52,912.38	0.09	-4,629.69
1,642.000 PIRELLI & C. SPA EI4689804	13.56	18,117.50	22,273.17	0.04	4,155.67
673.000 LUXOTTICA GROUP SPA EI4800658	55.06	18,212.35	37,053.55	0.06	18,841.20
966.000 BENI STABILI SPA SIIQ EI5808130	0.70	701.66	678.55	0.00	-23.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
34,992.000 ENEL SPA EI7144567	4.47	189,864.99	156,496.29	0.26	-33,368.70
12,388.000 ENI SPA EI7145051	17.56	295,670.77	217,506.34	0.36	-78,164.43
11,102.000 SNAM SPA EI7251479	4.96	53,851.61	55,079.30	0.09	1,227.69
4,239.000 TENARIS SA EI7538511	15.08	76,157.74	63,912.35	0.11	-12,245.39
43,054.000 TELECOM ITALIA SPA EI7634393	1.07	62,978.57	45,949.99	0.08	-17,028.58
25,852.000 TELECOM ITALIA SPA EI7634401	0.84	29,464.83	21,694.21	0.04	-7,770.62
1,278.000 ATLANTIA SPA EI7667161	23.39	26,251.10	29,892.76	0.05	3,641.66
13,546.000 TERNA RETE ELETTRICA NAZIONALE EIB01BN53	4.55	60,064.93	61,631.43	0.10	1,566.50
727.000 EXOR SPA EIB06HZC7	41.19	29,454.72	29,945.20	0.05	490.48
1,187.000 PRYSMIAN SPA EIB1W4V62	18.33	29,389.44	21,760.39	0.04	-7,629.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,728.000 ENEL GREEN POWER SPA EIB4TWTW4	2.10	48,149.71	41,393.81	0.07	-6,755.90
15,233.000 UNICREDIT SPA EIB5M1SM9	6.46	91,682.35	98,338.42	0.16	6,656.07
957.000 BANCO POPOLARE SC EIBKJ9QS2	12.17	15,844.85	11,649.66	0.02	-4,195.19
3,105.000 REED ELSEVIER NV EN4148818	24.01	38,055.54	74,542.95	0.12	36,487.41
591.000 CORIO NV EUR10 EN4929282	49.16	38,989.57	29,056.12	0.05	-9,933.45
575.000 RANDSTAD HOLDING NV EN5228650	48.47	28,889.10	27,872.90	0.05	-1,016.20
994.000 AKZO NOBEL NV EN5458315	69.76	57,823.60	69,340.83	0.12	11,517.23
1,044.000 WOLTERS KLUWER NV EN5671511	30.67	22,999.06	32,024.46	0.05	9,025.40
914.000 KONINKLIJKE VOPAK NV EN5809426	52.14	49,805.68	47,651.39	0.08	-2,154.29
10,059.000 AEGON NV EN5927376	7.57	76,526.73	76,183.88	0.13	-342.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,563.000 KONINKLIJKE KPN NV EN5956078	3.18	21,164.56	33,590.46	0.06	12,425.90
4,172.000 KONINKLIJKE PHILIPS NV EN5986620	29.22	136,830.95	121,917.14	0.20	-14,913.81
20,676.000 ING GROEP NV EN7154185	13.10	228,552.64	270,955.70	0.45	42,403.06
1,051.000 HEINEKEN NV EN7792554	71.33	54,057.52	74,970.40	0.13	20,912.88
1,397.000 ARCELORMITTAL ENB03XPL5	11.00	19,846.05	15,362.72	0.03	-4,483.33
642.000 HEINEKEN HOLDING NV ENB0CCH48	62.84	38,143.86	40,341.93	0.07	2,198.07
661.000 KONINKLIJKE DSM NV ENB0HZL96	61.28	30,260.33	40,504.05	0.07	10,243.72
7,747.000 UNILEVER NV ENB12T3J2	39.50	249,009.53	305,975.76	0.51	56,966.23
632.000 BOSKALIS WESTMINSTER NV ENB1XF887	55.00	30,386.74	34,757.96	0.06	4,371.22
965.000 DELTA LLOYD NV ENB574ZG4	22.00	19,727.14	21,234.60	0.04	1,507.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,946.000 ASML HOLDING NV ENB929F49	108.30	81,450.95	210,750.78	0.35	129,299.83
646.000 GEMALTO NV ENB9MS8P6	82.20	47,993.37	53,100.36	0.09	5,106.99
793.000 OCI NV ENBD4TZK6	34.96	31,280.87	27,721.97	0.05	-3,558.90
417.000 ALTICE SA ENBJ3VXS4	78.97	28,650.09	32,929.60	0.05	4,279.51
4,720.000 KONINKLIJKE AHOLD NV ENBKWP5S3	17.85	68,572.73	84,272.24	0.14	15,699.51
4,636.000 BANCO ESPIRITO SANTO SA EP4058061	0.15	12,190.60	673.18	0.00	-11,517.42
7,501.000 EDP - ENERGIAS DE PORTUGAL SA EP4103594	3.89	30,062.13	29,208.45	0.05	-853.68
2,285.000 EDP RENOVAVEIS SA EPB39GNW3	6.54	18,104.95	14,941.87	0.02	-3,163.08
79.000 SCHNEIDER ELECTRIC SE EXB11BPS6	72.85	18,450.90	5,754.76	0.01	-12,696.14
66,760.000 BANK OF IRELAND EZ3070735	0.38	23,069.74	25,285.06	0.04	2,215.32

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,727.000 CRH PLC EZ4182240	24.08	95,173.53	89,746.14	0.15	-5,427.39
602.000 KERRY GROUP PLC EZ4519573	69.06	19,189.59	41,572.65	0.07	22,383.06
3,654.000 RYANAIR HOLDINGS PLC EZB1R9YB5	11.86	19,865.90	43,353.03	0.07	23,487.13
457.000 KESKO OYJ SF4490006	36.52	17,894.52	16,689.32	0.03	-1,205.20
720.000 WARTSILA OYJ ABP SF4525181	44.88	18,738.23	32,314.14	0.05	13,575.91
2,231.000 UPM-KYMMENE OYJ SF5051252	16.48	30,156.83	36,768.85	0.06	6,612.02
2,707.000 STORA ENSO OYJ SF5072670	9.00	20,055.39	24,354.13	0.04	4,298.74
1,803.000 SAMPO OYJ SF5226037	46.97	49,011.57	84,694.38	0.14	35,682.81
1,906.000 FORTUM OYJ SF5579559	21.74	47,242.14	41,445.20	0.07	-5,796.94
549.000 METSO OYJ SF5713422	30.08	14,536.88	16,514.93	0.03	1,978.05

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
10,599.000 NOKIA OYJ SF5902942	7.94	167,816.62	84,134.10	0.14	-83,682.52
1,035.000 NESTE OIL OYJ SFB06YV43	24.27	18,307.92	25,123.18	0.04	6,815.26
694.000 NOKIAN RENKAAT OYJ SFB07G375	24.55	18,047.47	17,039.03	0.03	-1,008.44
1,532.000 KONE OYJ SFB09M9D1	45.76	46,681.67	70,110.59	0.12	23,428.92
1,119.000 ORION OYJ SFB17NY41	31.18	30,466.09	34,893.76	0.06	4,427.67
549.000 VALMET OYJ SFBH6XZT9	12.37	4,171.60	6,789.32	0.01	2,617.72
TOTAL EQUITY EURO CURRENCY UNIT		**16,176,805.21**	**17,638,491.76**	**29.43**	**1,461,686.55**
PREFERRED SECURITIES					
510.000 FUCHS PETROLUB SE ED4354350	40.29	19,797.45	20,547.19	0.03	749.74
765.000 HENKEL AG & CO KGAA ED5076705	108.20	42,118.95	82,775.04	0.14	40,656.09
841.000 VOLKSWAGEN AG ED5497166	223.44	126,558.31	187,909.45	0.31	61,351.14

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
250.000 BAYERISCHE MOTOREN WERKE AG ED5756033	82.09	9,010.33	20,522.45	0.03	11,512.12
662.000 PORSCHE AUTOMOBIL HOLDING SE ED7101063	81.27	40,039.87	53,798.73	0.09	13,758.86
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		**237,524.91**	**365,552.86**	**0.61**	**128,027.95**
TOTAL ASSETS EURO CURRENCY UNIT		**16,417,973.84**	**18,007,687.75**	**30.05**	**1,589,713.91**
HONG KONG DOLLAR					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		1,026.38	1,026.45	0.00	0.07
EQUITY					
12,000.000 BANK OF EAST ASIA LTD FH6075649	4.03	44,768.66	48,356.83	0.08	3,588.17
13,000.000 CLP HOLDINGS LTD FH6097015	8.67	98,825.03	112,735.90	0.19	13,910.87
9,000.000 CATHAY PACIFIC AIRWAYS LTD FH6179755	2.18	19,108.85	19,613.53	0.03	504.68
6,000.000 CHEUNG KONG HOLDINGS LTD FH6190273	16.80	79,312.73	100,814.33	0.17	21,501.60
3,000.000 CHEUNG KONG INFRASTRUCTURE HOL FH6212556	7.40	17,837.88	22,205.46	0.04	4,367.58

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,400.000 HONG KONG EXCHANGES AND CLEARI FH6267352	22.14	74,950.83	97,420.32	0.16	22,469.49
6,500.000 MTR CORP LTD FH6290057	4.10	24,721.83	26,654.29	0.04	1,932.46
4,000.000 HANG LUNG GROUP LTD FH6408352	4.54	21,704.61	18,156.38	0.03	-3,548.23
3,300.000 HANG SENG BANK LTD FH6408378	16.66	46,362.45	54,979.79	0.09	8,617.34
6,139.000 HENDERSON LAND DEVELOPMENT CO FH6420530	7.00	35,839.84	42,985.71	0.07	7,145.87
10,000.000 POWER ASSETS HOLDINGS LTD FH6435322	9.70	74,638.16	97,036.05	0.16	22,397.89
6,000.000 WHARF HOLDINGS LTD/THE FH6435579	7.22	34,720.99	43,327.72	0.07	8,606.73
27,377.000 HONG KONG & CHINA GAS CO LTD FH6436551	2.29	43,382.43	62,698.25	0.10	19,315.82
10,000.000 HUTCHISON WHAMPOA LTD FH6448069	11.51	74,082.07	115,089.27	0.19	41,007.20
13,000.000 GALAXY ENTERTAINMENT GROUP LTD FH6465873	5.63	40,096.82	73,173.56	0.12	33,076.74

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
16,000.000 BOC HONG KONG HOLDINGS LTD FH6536111	3.35	38,613.39	53,540.69	0.09	14,927.30
5,500.000 YUE YUEN INDUSTRIAL HOLDINGS L FH6586538	3.60	17,773.89	19,823.08	0.03	2,049.19
8,000.000 SHANGRI-LA ASIA LTD FH6771031	1.38	15,907.40	11,038.25	0.02	-4,869.15
8,800.000 SINO LAND CO LTD FH6810425	1.61	15,897.10	14,207.37	0.02	-1,689.73
9,000.000 SUN HUNG KAI PROPERTIES LTD FH6859927	15.25	130,007.93	137,294.72	0.23	7,286.79
3,000.000 SWIRE PACIFIC LTD FH6867748	13.02	36,741.70	39,072.32	0.07	2,330.62
5,000.000 WHEELOCK & CO LTD FH6981481	4.67	15,302.14	23,340.23	0.04	8,038.09
10,000.000 TECHTRONIC INDUSTRIES CO LTD FHB0190C9	3.22	31,371.90	32,237.89	0.05	865.99
14,140.000 LINK REIT/THE FHB0PB4M2	6.26	61,253.71	88,524.86	0.15	27,271.15
12,000.000 SJM HOLDINGS LTD FHB2NR3Y0	1.59	18,850.68	19,126.10	0.03	275.42

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,800.000 WYNN MACAU LTD FHB4JSTL9	2.82	19,851.95	24,794.81	0.04	4,942.86
57,200.000 AIA GROUP LTD FHB4TX8S5	5.56	197,587.73	318,275.66	0.53	120,687.93
17,200.000 SANDS CHINA LTD FHB5B23W5	4.92	48,607.48	84,615.43	0.14	36,007.95
2,100.000 SWIRE PROPERTIES LTD FHB67C2G2	2.95	3,862.12	6,201.28	0.01	2,339.16
3,000.000 TELEVISION BROADCASTS LTD FHB87ZDH3	5.82	14,835.87	17,466.49	0.03	2,630.62
1,750.000 KERRY LOGISTICS NETWORK LTD FHBH0W289	1.59	1,828.41	2,775.68	0.00	947.27
TOTAL EQUITY HONG KONG DOLLAR		**1,398,646.58**	**1,827,582.25**	**3.05**	**428,935.67**
TOTAL ASSETS HONG KONG DOLLAR		**1,399,672.96**	**1,828,608.70**	**3.05**	**428,935.74**
ISRAELI SHEKEL					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		565.68	568.33	0.00	2.65
EQUITY					
5,909.000 BANK HAPOALIM BM FZ6075805	4.73	27,081.23	27,939.61	0.05	858.38

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,726.000 BANK LEUMI LE-ISRAEL BM FZ6076423	3.44	29,229.72	23,126.05	0.04	-6,103.67
13,053.000 BEZEQ THE ISRAELI TELECOMMUNIC FZ6098039	1.79	28,463.38	23,312.22	0.04	-5,151.16
106.000 DELEK GROUP LTD FZ6219643	252.68	28,531.01	26,784.31	0.04	-1,746.70
701.000 NICE-SYSTEMS LTD FZ6647132	50.65	20,040.22	35,505.30	0.06	15,465.08
TOTAL EQUITY ISRAELI SHEKEL		**133,345.56**	**136,667.49**	**0.23**	**3,321.93**
TOTAL ASSETS ISRAELI SHEKEL		**133,911.24**	**137,235.82**	**0.23**	**3,324.58**
JAPANESE YEN					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		221.06	219.38	0.00	-1.68
EQUITY					
900.000 AISIN SEIKI CO LTD FJ6010709	36.32	26,686.74	32,691.10	0.05	6,004.36
3,000.000 AJINOMOTO CO INC FJ6010907	18.71	29,769.06	56,124.11	0.09	26,355.05
3,000.000 AMADA CO LTD FJ6022100	8.65	25,712.53	25,947.70	0.04	235.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
12,600.000 ACOM CO LTD FJ6049780	3.09	35,563.19	38,884.02	0.06	3,320.83
1,700.000 ASAHI GROUP HOLDINGS LTD FJ6054400	31.25	31,620.56	53,121.90	0.09	21,501.34
6,000.000 ASAHI KASEI CORP FJ6054608	9.22	32,835.39	55,323.41	0.09	22,488.02
5,000.000 HIROSHIMA BANK LTD/THE FJ6075728	4.80	21,187.56	24,021.02	0.04	2,833.46
2,000.000 BANK OF KYOTO LTD/THE FJ6075751	8.44	18,227.69	16,881.44	0.03	-1,346.25
6,300.000 YAHOO JAPAN CORP FJ6084845	3.63	23,510.21	22,857.50	0.04	-652.71
1,000.000 TREND MICRO INC/JAPAN FJ6125283	27.86	35,561.03	27,857.71	0.05	-7,703.32
600.000 NTT DATA CORP FJ6125630	37.66	19,803.45	22,594.77	0.04	2,791.32
6,600.000 NTT DOCOMO INC FJ6129277	14.75	101,400.04	97,325.16	0.16	-4,074.88
2,700.000 BRIDGESTONE CORP FJ6132107	35.02	45,075.20	94,560.24	0.16	49,485.04

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500.000 BROTHER INDUSTRIES LTD FJ6146503	18.38	18,190.42	27,574.13	0.05	9,383.71
3,700.000 CANON INC FJ6172327	32.03	163,538.75	118,519.12	0.20	-45,019.63
700.000 CENTRAL JAPAN RAILWAY CO FJ6183555	151.30	53,139.24	105,909.33	0.18	52,770.09
4,000.000 CHIBA BANK LTD/THE FJ6190568	6.62	23,891.90	26,489.84	0.04	2,597.94
2,000.000 CHUGOKU BANK LTD/THE FJ6195807	13.76	27,000.83	27,524.08	0.05	523.25
3,800.000 CHUGOKU ELECTRIC POWER CO INC/ FJ6195906	13.18	57,673.59	50,077.15	0.08	-7,596.44
1,000.000 CHUGAI PHARMACEUTICAL CO LTD FJ6196409	24.72	19,058.15	24,721.63	0.04	5,663.48
3,100.000 RAKUTEN INC FJ6229598	14.03	22,443.91	43,502.65	0.07	21,058.74
2,600.000 KDDI CORP FJ6248994	63.70	67,406.24	165,613.24	0.28	98,207.00
1,000.000 DAIHATSU MOTOR CO LTD FJ6250305	13.17	17,281.48	13,169.86	0.02	-4,111.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	114.27	19,398.86	45,706.66	0.08	26,307.80
1,100.000 DAIKIN INDUSTRIES LTD FJ6250727	65.14	46,261.27	71,654.36	0.12	25,393.09
3,000.000 DAIWA HOUSE INDUSTRY CO LTD FJ6251360	19.13	33,953.32	57,375.20	0.10	23,421.88
8,000.000 DAIWA SECURITIES GROUP INC FJ6251444	7.90	41,991.83	63,228.66	0.11	21,236.83
500.000 LAWSON INC FJ6266913	60.80	21,373.87	30,401.60	0.05	9,027.73
5,000.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976	4.77	18,046.68	23,854.20	0.04	5,807.52
500.000 DON QUIJOTE HOLDINGS CO LTD FJ6269867	69.64	33,841.50	34,822.13	0.06	980.63
1,500.000 EAST JAPAN RAILWAY CO FJ6298544	76.09	103,808.40	114,137.36	0.19	10,328.96
1,100.000 EISAI CO LTD FJ6307204	38.97	39,468.48	42,864.17	0.07	3,395.69
5,000.000 DENKI KAGAKU KOGYO KK FJ6309820	3.70	21,294.03	18,516.20	0.03	-2,777.83

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 FAST RETAILING CO LTD FJ6332434	367.32	69,534.82	110,196.42	0.18	40,661.60
66,700.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171	5.54	355,041.92	369,674.70	0.62	14,632.78
4,000.000 FUJI HEAVY INDUSTRIES LTD FJ6356409	35.86	20,527.45	143,458.85	0.24	122,931.40
2,000.000 FUJIFILM HOLDINGS CORP FJ6356524	30.87	69,950.89	61,737.35	0.10	-8,213.54
1,000.000 FANUC CORP FJ6356938	166.35	120,652.73	166,353.89	0.28	45,701.16
8,000.000 FUJITSU LTD FJ6356946	5.37	52,468.49	42,990.95	0.07	-9,477.54
3,000.000 TONENGENERAL SEKIYU KK FJ6366002	8.58	25,329.24	25,747.53	0.04	418.29
1,000.000 MCDONALD'S HOLDINGS CO JAPAN L FJ6371861	21.94	24,891.63	21,935.86	0.04	-2,955.77
800.000 NOMURA RESEARCH INSTITUTE LTD FJ6390929	30.90	18,227.69	24,721.63	0.04	6,493.94
6.000 NIPPON BUILDING FUND INC FJ6396801	5,037.74	25,552.84	30,226.45	0.05	4,673.61

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6.000 JAPAN REAL ESTATE INVESTMENT C FJ6397585	4,837.57	25,137.60	29,025.40	0.05	3,887.80
4,000.000 GUNMA BANK LTD/THE FJ6398088	6.55	22,358.73	26,189.58	0.04	3,830.85
800.000 HAMAMATSU PHOTONICS KK FJ6405875	48.21	29,817.38	38,567.08	0.06	8,749.70
5,000.000 HANKYU HANSHIN HOLDINGS INC FJ6408663	5.41	23,104.03	27,065.35	0.05	3,961.32
700.000 DENTSU INC FJ6416286	42.45	18,595.01	29,717.67	0.05	11,122.66
9,100.000 RESONA HOLDINGS INC FJ6421559	5.10	46,411.02	46,443.05	0.08	32.03
3,000.000 HINO MOTORS LTD FJ6428307	13.37	29,867.27	40,110.09	0.07	10,242.82
200.000 HIROSE ELECTRIC CO LTD FJ6428729	117.44	23,444.73	23,487.22	0.04	42.49
500.000 HISAMITSU PHARMACEUTICAL CO IN FJ6428901	31.61	18,765.37	15,805.50	0.03	-2,959.87
26,000.000 HITACHI LTD FJ6429107	7.51	119,709.06	195,322.56	0.33	75,613.50

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,000.000 HITACHI METALS LTD FJ6429206	17.20	21,102.39	34,396.76	0.06	13,294.37
800.000 HITACHI CONSTRUCTION MACHINERY FJ6429404	21.42	18,960.20	17,134.99	0.03	-1,825.21
23,940.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897	3.86	92,169.13	92,489.32	0.15	320.19
8,100.000 HONDA MOTOR CO LTD FJ6435146	29.41	288,688.80	238,213.43	0.40	-50,475.37
1,800.000 HOYA CORP FJ6441508	34.24	49,099.77	61,628.92	0.10	12,529.15
10,000.000 IHI CORP FJ6466984	5.15	18,206.40	51,461.69	0.09	33,255.29
3,500.000 ISUZU MOTORS LTD FJ6467107	12.36	19,079.45	43,248.26	0.07	24,168.81
7,000.000 ITOCHU CORP FJ6467800	10.78	62,082.74	75,432.67	0.13	13,349.93
2,000.000 IYO BANK LTD/THE FJ6468287	10.93	18,972.98	21,869.13	0.04	2,896.15
900.000 JSR CORP FJ6470986	17.32	18,762.17	15,583.63	0.03	-3,178.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 JGC CORP FJ6473469	20.78	17,833.74	20,784.85	0.03	2,951.11
5,600.000 JAPAN TOBACCO INC FJ6474533	27.76	127,833.14	155,442.67	0.26	27,609.53
5,000.000 JOYO BANK LTD/THE FJ6479763	5.00	22,092.56	25,021.89	0.04	2,929.33
6,100.000 AEON CO LTD FJ6480043	10.12	65,652.02	61,740.27	0.10	-3,911.75
8,000.000 KAJIMA CORP FJ6481322	4.16	19,760.86	33,295.80	0.06	13,534.94
3,000.000 KAO CORP FJ6483807	39.68	83,734.73	119,029.15	0.20	35,294.42
7,000.000 KAWASAKI HEAVY INDUSTRIES LTD FJ6484623	4.61	19,228.51	32,286.58	0.05	13,058.07
3,000.000 KEIKYU CORP FJ6487303	7.46	24,562.66	22,394.59	0.04	-2,168.07
3,000.000 KEIO CORP FJ6487360	7.28	19,995.09	21,844.11	0.04	1,849.02
2,000.000 KIKKOMAN CORP FJ6490802	24.74	23,529.90	49,476.62	0.08	25,946.72

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
220.000 KEYENCE CORP FJ6490992	448.81	48,358.74	98,738.06	0.16	50,379.32
7,000.000 KINTETSU CORP FJ6492964	3.31	21,687.96	23,178.61	0.04	1,490.65
4,000.000 KIRIN HOLDINGS CO LTD FJ6493749	12.49	59,325.17	49,943.70	0.08	-9,381.47
34,000.000 KOBE STEEL LTD FJ6496023	1.74	61,441.17	59,268.52	0.10	-2,172.65
4,100.000 KOMATSU LTD FJ6496585	22.39	86,170.55	91,783.64	0.15	5,613.09
1,000.000 KONAMI CORP FJ6496684	18.52	19,409.50	18,516.20	0.03	-893.30
2,500.000 KONICA MINOLTA INC FJ6496700	11.05	29,465.61	27,628.34	0.05	-1,837.27
1,600.000 JTEKT CORP FJ6497088	17.13	19,539.40	27,410.65	0.05	7,871.25
5,000.000 KUBOTA CORP FJ6497500	14.69	46,048.34	73,439.26	0.12	27,390.92
1,500.000 KURARAY CO LTD FJ6497666	11.49	20,170.77	17,240.08	0.03	-2,930.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 KURITA WATER INDUSTRIES LTD FJ6497963	21.04	19,712.94	14,730.39	0.02	-4,982.55
1,400.000 KYOCERA CORP FJ6499266	46.34	69,982.82	64,876.76	0.11	-5,106.06
2,000.000 KYOWA HAKKO KIRIN CO LTD FJ6499555	9.47	21,017.20	18,949.91	0.03	-2,067.29
3,200.000 TOKIO MARINE HOLDINGS INC FJ6513124	32.81	89,230.50	104,985.19	0.18	15,754.69
15.000 JAPAN RETAIL FUND INVESTMENT C FJ6513348	2,118.52	30,564.87	31,777.80	0.05	1,212.93
600.000 MAKITA CORP FJ6555802	45.71	20,378.38	27,423.99	0.05	7,045.61
6,300.000 SUMITOMO MITSUI FINANCIAL GROU FJ6563020	36.49	217,804.93	229,888.64	0.38	12,083.71
8,000.000 MARUBENI CORP FJ6569464	6.04	50,253.91	48,355.64	0.08	-1,898.27
11,700.000 PANASONIC CORP FJ6572708	11.90	160,682.93	139,254.34	0.23	-21,428.59
118,100.000 MIZUHO FINANCIAL GROUP INC FJ6591013	1.69	217,353.13	199,468.28	0.33	-17,884.85

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 CREDIT SAISON CO LTD FJ6591807	18.84	18,155.29	22,609.78	0.04	4,454.49
9,500.000 SOJITZ CORP FJ6594140	1.41	18,408.68	13,390.88	0.02	-5,017.80
8,000.000 MITSUBISHI ESTATE CO LTD FJ6596723	21.31	140,070.29	170,515.86	0.28	30,445.57
5,400.000 MITSUBISHI CORP FJ6596780	18.49	133,034.82	99,852.37	0.17	-33,182.45
3,000.000 MITSUBISHI GAS CHEMICAL CO INC FJ6596921	5.06	18,270.28	15,188.29	0.03	-3,081.99
9,000.000 MITSUBISHI ELECTRIC CORP FJ6597044	12.06	82,407.89	108,544.97	0.18	26,137.08
14,000.000 MITSUBISHI HEAVY INDUSTRIES LT FJ6597069	5.59	58,877.99	78,211.77	0.13	19,333.78
7,000.000 MITSUBISHI MATERIALS CORP FJ6597085	3.35	20,197.38	23,470.54	0.04	3,273.16
9,100.000 MITSUI & CO LTD FJ6597309	13.52	149,663.17	123,071.43	0.21	-26,591.74
6,000.000 MITSUI CHEMICALS INC FJ6597366	2.87	18,461.93	17,215.06	0.03	-1,246.87

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,000.000 MITSUI FUDOSAN CO LTD FJ6597606	27.15	138,621.86	162,892.52	0.27	24,270.66
1,500.000 MITSUBISHI MOTORS CORP FJ6598448	9.26	20,282.56	13,887.15	0.02	-6,395.41
900.000 MURATA MANUFACTURING CO LTD FJ6610409	110.51	50,690.44	99,462.02	0.17	48,771.58
1,100.000 SEIKO EPSON CORP FJ6616505	42.45	17,415.31	46,699.19	0.08	29,283.88
2,000.000 NGK INSULATORS LTD FJ6619509	20.80	39,327.51	41,603.07	0.07	2,275.56
1,000.000 NGK SPARK PLUG CO LTD FJ6619608	30.65	13,596.23	30,651.82	0.05	17,055.59
400.000 NINTENDO CO LTD FJ6639556	105.13	47,410.19	42,053.46	0.07	-5,356.73
2,000.000 DENSO CORP FJ6640380	47.14	59,303.88	94,282.49	0.16	34,978.61
800.000 NIDEC CORP FJ6640687	65.48	42,375.12	52,385.84	0.09	10,010.72
1,000.000 NH FOODS LTD FJ6640760	22.00	12,882.89	22,002.58	0.04	9,119.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,210.000 NISSHIN SEIFUN GROUP INC FJ6640968	9.76	13,074.53	11,807.83	0.02	-1,266.70
2,200.000 NIPPON TELEGRAPH & TELEPHONE C FJ6641370	51.80	92,639.67	113,968.05	0.19	21,328.38
2,000.000 NSK LTD FJ6641545	12.03	15,906.64	24,054.38	0.04	8,147.74
1,000.000 NISSAN CHEMICAL INDUSTRIES LTD FJ6641586	18.35	14,192.47	18,349.39	0.03	4,156.92
500.000 NISSIN FOODS HOLDINGS CO LTD FJ6641768	48.13	16,662.57	24,062.72	0.04	7,400.15
700.000 NITTO DENKO CORP FJ6641800	56.49	27,277.65	39,543.77	0.07	12,266.12
4,000.000 NIPPON EXPRESS CO LTD FJ6642121	5.12	17,503.69	20,484.59	0.03	2,980.90
1,600.000 NIKON CORP FJ6642329	13.38	30,112.27	21,405.40	0.04	-8,706.87
1,400.000 YAMAHA CORP FJ6642386	14.97	18,378.87	20,960.01	0.03	2,581.14
2,000.000 MINEBEA CO LTD FJ6642402	15.05	12,329.24	30,093.00	0.05	17,763.76

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18,290.000 NIPPON STEEL & SUMITOMO METAL FJ6642568	2.51	48,458.08	45,902.34	0.08	-2,555.74
13,600.000 NISSAN MOTOR CO LTD FJ6642865	8.82	122,748.75	119,898.24	0.20	-2,850.51
22,500.000 NOMURA HOLDINGS INC FJ6643103	5.76	155,142.17	129,525.83	0.22	-25,616.34
6,000.000 NIPPON YUSEN KK FJ6643962	2.85	23,891.90	17,114.97	0.03	-6,776.93
400.000 NITORI HOLDINGS CO LTD FJ6644804	54.05	15,118.77	21,618.92	0.04	6,500.15
200.000 ORIENTAL LAND CO LTD/JAPAN FJ6648896	231.45	13,841.12	46,290.50	0.08	32,449.38
3,000.000 NTN CORP FJ6651189	4.49	13,574.94	13,461.78	0.02	-113.16
2,000.000 ODAKYU ELECTRIC RAILWAY CO LTD FJ6656105	8.94	16,524.17	17,882.31	0.03	1,358.14
3,000.000 OBAYASHI CORP FJ6656402	6.53	13,255.53	19,592.14	0.03	6,336.61
4,000.000 OJI HOLDINGS CORP FJ6657707	3.61	17,674.04	14,445.97	0.02	-3,228.07

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000.000 OLYMPUS CORP FJ6658804	35.61	28,433.99	35,614.49	0.06	7,180.50
800.000 OMRON CORP FJ6659422	45.46	18,457.66	36,365.15	0.06	17,907.49
400.000 ONO PHARMACEUTICAL CO LTD FJ6660107	89.49	17,503.69	35,797.99	0.06	18,294.30
7,000.000 TAIHEIYO CEMENT CORP FJ6660206	3.16	30,247.44	22,127.69	0.04	-8,119.75
8,600.000 ORIX CORP FJ6661147	12.71	100,221.11	109,279.78	0.18	9,058.67
8,000.000 OSAKA GAS CO LTD FJ6661766	3.76	28,363.64	30,093.00	0.05	1,729.36
8,000.000 HOKUHOKU FINANCIAL GROUP INC FJ6683596	2.04	17,546.28	16,280.91	0.03	-1,265.37
20.000 UNITED URBAN INVESTMENT CORP FJ6723830	1,575.55	30,554.62	31,510.90	0.05	956.28
10,000.000 SHINSEI BANK LTD FJ6730934	1.76	21,022.54	17,598.73	0.03	-3,423.81
3,000.000 RICOH CO LTD FJ6738226	10.25	34,818.48	30,751.91	0.05	-4,066.57

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
400.000 RINNAI CORP FJ6740586	67.81	30,923.24	27,123.73	0.05	-3,799.51
1,000.000 JAPAN EXCHANGE GROUP INC FJ6743887	23.65	24,629.90	23,654.03	0.04	-975.87
2,400.000 T&D HOLDINGS INC FJ6744299	12.16	28,363.64	29,185.54	0.05	821.90
500.000 ROHM CO LTD FJ6747201	61.39	37,211.31	30,693.52	0.05	-6,517.79
200.000 SMC CORP/JAPAN FJ6763968	266.65	27,128.60	53,329.99	0.09	26,201.39
4,700.000 SOFTBANK CORP FJ6770625	60.14	154,537.88	282,638.96	0.47	128,101.08
500.000 SANTEN PHARMACEUTICAL CO LTD FJ6776606	53.96	15,038.90	26,981.94	0.05	11,943.04
900.000 SECOM CO LTD FJ6791597	57.93	39,670.78	52,133.11	0.09	12,462.33
2,000.000 SEKISUI CHEMICAL CO LTD FJ6793825	12.14	13,670.77	24,271.24	0.04	10,600.47
2,000.000 SEKISUI HOUSE LTD FJ6793908	13.24	19,888.62	26,473.16	0.04	6,584.54

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
300.000 SHIMAMURA CO LTD FJ6804036	86.74	33,145.22	26,022.77	0.04	-7,122.45
4,000.000 SHIMIZU CORP FJ6804408	6.86	16,694.52	27,457.36	0.05	10,762.84
2,200.000 SHIN-ETSU CHEMICAL CO LTD FJ6804580	65.61	128,353.56	144,336.29	0.24	15,982.73
1,000.000 SHIONOGI & CO LTD FJ6804689	26.06	19,058.15	26,064.47	0.04	7,006.32
400.000 SHIMANO INC FJ6804820	130.53	17,801.81	52,212.35	0.09	34,410.54
2,000.000 SHISEIDO CO LTD FJ6805264	14.12	41,145.24	28,241.38	0.05	-12,903.86
2,000.000 SHIZUOKA BANK LTD/THE FJ6805322	9.23	17,375.92	18,466.16	0.03	1,090.24
2,100.000 SONY CORP FJ6821501	20.62	38,400.02	43,306.64	0.07	4,906.62
900.000 STANLEY ELECTRIC CO LTD FJ6841103	21.85	17,315.24	19,667.21	0.03	2,351.97
6,000.000 SUMITOMO CHEMICAL CO LTD FJ6858560	4.00	29,385.77	23,970.97	0.04	-5,414.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,200.000 SUMITOMO ELECTRIC INDUSTRIES L FJ6858701	12.62	39,930.56	40,382.00	0.07	451.44
2,000.000 SUMITOMO HEAVY INDUSTRIES LTD FJ6858735	5.45	12,095.00	10,892.86	0.02	-1,202.14
4,000.000 SUMITOMO METAL MINING CO LTD FJ6858842	15.10	61,298.61	60,386.17	0.10	-912.44
2,000.000 SUMITOMO REALTY & DEVELOPMENT FJ6858909	34.46	68,770.15	68,918.63	0.12	148.48
8,300.000 SUMITOMO CORP FJ6858941	10.36	91,162.58	85,980.23	0.14	-5,182.35
2,000.000 SURUGA BANK LTD FJ6864329	18.54	17,950.87	37,082.45	0.06	19,131.58
1,500.000 SUZUKI MOTOR CORP FJ6865508	30.36	33,410.34	45,539.85	0.08	12,129.51
500.000 SUZUKEN CO LTD/AICHI JAPAN FJ6865565	27.86	17,514.34	13,928.85	0.02	-3,585.49
800.000 THK CO LTD FJ6869138	24.40	17,461.11	19,523.75	0.03	2,062.64
500.000 TDK CORP FJ6869302	59.72	33,538.10	29,859.46	0.05	-3,678.64

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,000.000 TAISEI CORP FJ6870102	5.73	17,631.46	45,840.11	0.08	28,208.65
2,000.000 TAKASHIMAYA CO LTD FJ6870409	8.07	16,843.58	16,130.78	0.03	-712.80
3,800.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	41.67	169,960.52	158,361.06	0.26	-11,599.46
1,000.000 MITSUBISHI TANABE PHARMA CORP FJ6870987	14.76	14,181.83	14,762.92	0.02	581.09
5,000.000 TEIJIN LTD FJ6880507	2.68	16,875.51	13,386.71	0.02	-3,488.80
1,400.000 SYSMEX CORP FJ6883808	44.96	27,661.54	62,938.40	0.11	35,276.86
1,400.000 TERUMO CORP FJ6885076	23.00	38,009.85	32,193.17	0.05	-5,816.68
3,000.000 TOBU RAILWAY CO LTD FJ6895166	4.32	16,545.46	12,961.34	0.02	-3,584.12
1,100.000 TOHO CO LTD/TOKYO FJ6895208	22.83	17,579.28	25,111.14	0.04	7,531.86
3,000.000 TOHO GAS CO LTD FJ6895224	4.94	18,246.09	14,812.96	0.02	-3,433.13

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
8,100.000 TOKYO ELECTRIC POWER CO INC FJ6895406	4.10	30,097.13	33,239.08	0.06	3,141.95
4,000.000 TOKYO TATEMONO CO LTD FJ6895422	7.35	38,295.67	29,392.38	0.05	-8,903.29
9,000.000 TOKYO GAS CO LTD FJ6895448	5.44	39,670.78	48,950.33	0.08	9,279.55
700.000 TOKYO ELECTRON LTD FJ6895679	76.91	47,475.03	53,836.27	0.09	6,361.24
10,000.000 TOKYU CORP FJ6896545	6.25	52,355.06	62,471.33	0.10	10,116.27
2,000.000 TOPPAN PRINTING CO LTD FJ6897022	6.56	17,823.11	13,128.15	0.02	-4,694.96
10,000.000 TORAY INDUSTRIES INC FJ6897147	8.08	60,866.05	80,753.99	0.13	19,887.94
17,000.000 TOSHIBA CORP FJ6897212	4.27	88,146.63	72,653.57	0.12	-15,493.06
1,000.000 LIXIL GROUP CORP FJ6900214	21.30	20,484.86	21,301.97	0.04	817.11
2,400.000 MAZDA MOTOR CORP FJ6900305	24.42	37,276.90	58,601.27	0.10	21,324.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700.000 TOYOTA INDUSTRIES CORP FJ6900545	51.80	19,884.36	36,256.72	0.06	16,372.36
600.000 TOYODA GOSEI CO LTD FJ6900552	20.33	16,615.73	12,195.67	0.02	-4,420.06
1,100.000 TOYOTA TSUSHO CORP FJ6900586	23.55	17,462.17	25,900.16	0.04	8,437.99
13,100.000 TOYOTA MOTOR CORP FJ6900644	63.04	542,884.78	825,804.21	1.38	282,919.43
2,400.000 UNICHARM CORP FJ6911484	24.29	36,961.52	58,291.00	0.10	21,329.48
1,100.000 WEST JAPAN RAILWAY CO FJ6957990	47.64	43,723.37	52,405.85	0.09	8,682.48
600.000 YAKULT HONSHA CO LTD FJ6985116	53.21	15,874.70	31,927.94	0.05	16,053.24
1,100.000 YAMAHA MOTOR CO LTD FJ6985264	20.37	16,220.72	22,404.60	0.04	6,183.88
9,500.000 ASTELLAS PHARMA INC FJ6985389	14.07	69,083.15	133,631.50	0.22	64,548.35
2,872.000 YAMATO HOLDINGS CO LTD FJ6985561	19.97	42,065.90	57,358.55	0.10	15,292.65

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,000.000 YASKAWA ELECTRIC CORP FJ6986049	12.94	35,694.28	38,833.98	0.06	3,139.70
5,000.000 BANK OF YOKOHAMA LTD/THE FJ6986445	5.48	24,488.14	27,411.48	0.05	2,923.34
500.000 ELECTRIC POWER DEVELOPMENT CO FJB02Q325	34.03	15,518.02	17,014.89	0.03	1,496.87
3,100.000 SEGA SAMMY HOLDINGS INC FJB02RK08	12.98	40,792.81	40,231.87	0.07	-560.94
3,600.000 NTT URBAN DEVELOPMENT CORP FJB031SG1	10.20	34,650.53	36,722.13	0.06	2,071.60
3,300.000 SEVEN & I HOLDINGS CO LTD FJB0FS5D1	36.35	81,478.41	119,963.71	0.20	38,485.30
2,800.000 DAIICHI SANKYO CO LTD FJB0J7D93	14.08	52,080.93	39,421.16	0.07	-12,659.77
1,400.000 BANDAI NAMCO HOLDINGS INC FJB0JDQD7	21.39	21,386.68	29,939.53	0.05	8,552.85
5,000.000 MITSUBISHI CHEMICAL HOLDINGS C FJB0JQTJ2	4.91	25,872.25	24,542.31	0.04	-1,329.94
1,600.000 INPEX CORP FJB10RB16	11.22	24,543.81	17,955.71	0.03	-6,588.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
862.000 MIXI INC FJB1BSCX1	37.37	40,355.32	32,209.52	0.05	-8,145.80
2,400.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	17.33	40,704.49	41,596.39	0.07	891.90
1,000.000 YAMAGUCHI FINANCIAL GROUP INC FJB1DGKS7	10.38	10,806.72	10,384.09	0.02	-422.63
7,000.000 AOZORA BANK LTD FJB1G1851	3.12	21,587.77	21,835.77	0.04	248.00
4,000.000 FUKUOKA FINANCIAL GROUP INC FJB1TK1Y9	5.21	17,077.81	20,851.58	0.03	3,773.77
1,500.000 J FRONT RETAILING CO LTD FJB23TC16	11.74	18,142.52	17,602.90	0.03	-539.62
1,000.000 SONY FINANCIAL HOLDINGS INC FJB249SN4	14.86	16,210.08	14,863.00	0.02	-1,347.08
1,600.000 ISETAN MITSUKOSHI HOLDINGS LTD FJB2Q4CL2	12.56	17,529.25	20,097.58	0.03	2,568.33
2,300.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	24.03	62,567.18	55,257.93	0.09	-7,309.25
2,400.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	30.17	68,677.49	72,403.35	0.12	3,725.86

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,300.000 DAI-ICHI LIFE INSURANCE CO LTD FJB601QS7	15.36	48,327.55	50,671.84	0.08	2,344.29
500.000 MEIJI HOLDINGS CO LTD FJB60DQV4	91.83	19,510.65	45,915.17	0.08	26,404.52
18,912.000 JX HOLDINGS INC FJB627LW8	3.92	85,370.99	74,105.32	0.12	-11,265.67
2,419.000 SOMPO JAPAN NIPPONKOA HOLDINGS FJB62G7K0	25.45	53,626.59	61,556.93	0.10	7,930.34
700.000 NIPPON PAPER INDUSTRIES CO LTD FJB8B8PJ7	14.48	10,891.06	10,135.53	0.02	-755.53
1,000.000 JAPAN AIRLINES CO LTD FJB8BRV41	30.03	29,745.71	30,026.27	0.05	280.56
800.000 SUNTORY BEVERAGE & FOOD LTD FJBBD7Q83	34.78	27,237.03	27,824.35	0.05	587.32
7,000.000 TOKYU FUDOSAN HOLDINGS CORP FJBDC6LT1	7.01	45,666.64	49,101.29	0.08	3,434.65
11,400.000 JAPAN DISPLAY INC FJBJYNHY1	3.09	33,910.26	35,180.78	0.06	1,270.52
TOTAL EQUITY JAPANESE YEN		**10,674,404.05**	**12,725,520.45**	**21.24**	**2,051,116.40**
TOTAL ASSETS JAPANESE YEN		**10,674,625.11**	**12,725,739.83**	**21.24**	**2,051,114.72**

NEW ZEALAND DOLLAR

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		0.31	0.30	0.00	-0.01
EQUITY					
5,614.000 CONTACT ENERGY LTD AN6152523	4.99	24,553.27	27,994.82	0.05	3,441.55
4,126.000 FLETCHER BUILDING LTD AN6341605	6.49	20,022.69	26,766.52	0.04	6,743.83
11,740.000 SPARK NEW ZEALAND LTD AN6881436	2.43	13,747.69	28,583.19	0.05	14,835.50
2,348.000 CHORUS LTD ANB4P0G70	2.08	4,187.12	4,881.62	0.01	694.50
15,798.000 MIGHTY RIVER POWER LTD ANB8W6K59	2.33	37,667.83	36,796.20	0.06	-871.63
8,029.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0	3.31	22,878.09	26,545.22	0.04	3,667.13
TOTAL EQUITY NEW ZEALAND DOLLAR		**123,056.69**	**151,567.57**	**0.25**	**28,510.88**
TOTAL ASSETS NEW ZEALAND DOLLAR		**123,057.00**	**151,567.87**	**0.25**	**28,510.87**
NORWEGIAN KRONE					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		47.93	47.53	0.00	-0.40
EQUITY					

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,164.000 DNB ASA SN4263307	14.76	90,120.14	91,010.37	0.15	890.23
3,500.000 TELENOR ASA SN4732491	20.21	56,890.76	70,723.10	0.12	13,832.34
4,000.000 STATOIL ASA SN7133606	17.50	95,405.61	69,996.20	0.12	-25,409.41
700.000 YARA INTERNATIONAL ASA SN7751258	44.52	28,210.30	31,164.85	0.05	2,954.55
9,979.000 NORSK HYDRO ASA SNB11HK30	5.66	54,349.83	56,486.29	0.09	2,136.46
1,350.000 AKASTOR ASA SNB1VLVW2	2.88	4,561.68	3,889.27	0.01	-672.41
2,200.000 ORKLA ASA SNB1VQF41	6.82	20,638.40	15,008.90	0.03	-5,629.50
1,596.000 GJENSIDIGE FORSIKRING ASA SNB4PH0C0	16.27	29,943.94	25,970.08	0.04	-3,973.86
1,350.000 AKER SOLUTIONS ASA SNBQN1C50	5.54	12,726.89	7,481.44	0.01	-5,245.45
TOTAL EQUITY NORWEGIAN KRONE		**392,847.55**	**371,730.50**	**0.62**	**-21,117.05**
TOTAL ASSETS NORWEGIAN KRONE		**392,895.48**	**371,778.03**	**0.62**	**-21,117.45**

POUND STERLING

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		14,040.80	14,001.58	0.02	-39.22
EQUITY					
5,943.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122	6.74	24,266.65	40,050.35	0.07	15,783.70
4,145.000 AMEC FOSTER WHEELER PLC EX0028269	13.30	51,531.36	55,130.17	0.09	3,598.81
4,580.000 ANTOFAGASTA PLC EX0045610	11.73	58,681.05	53,738.77	0.09	-4,942.28
7,606.000 BHP BILLITON PLC EX0056658	21.65	265,303.13	164,671.32	0.27	-100,631.81
6,479.000 ARM HOLDINGS PLC EX0059587	15.51	39,808.11	100,518.69	0.17	60,710.58
3,706.000 BRITISH LAND CO PLC/THE EX0136708	12.12	27,746.82	44,899.57	0.07	17,152.75
4,889.000 SKY PLC EX0141195	14.02	46,016.87	68,532.33	0.11	22,515.46
16,080.000 AVIVA PLC EX0216237	7.55	100,113.81	121,477.43	0.20	21,363.62

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,403.000 CRODA INTERNATIONAL PLC EX0233521	41.51	52,778.17	58,234.65	0.10	5,456.48
11,660.000 DIAGEO PLC EX0237407	28.82	215,670.94	336,073.10	0.56	120,402.16
843.000 SCHRODERS PLC EX0240542	41.88	18,538.71	35,306.07	0.06	16,767.36
15,189.000 BAE SYSTEMS PLC EX0263494	7.36	87,247.42	111,785.88	0.19	24,538.46
9,113.000 BRITISH AMERICAN TOBACCO PLC EX0287584	54.57	330,494.11	497,330.58	0.83	166,836.47
3,031.000 HAMMERSON PLC EX0406507	9.43	18,399.06	28,592.82	0.05	10,193.76
7,750.000 STANDARD CHARTERED PLC EX0408289	15.02	204,486.93	116,370.73	0.19	-88,116.20
5,162.000 IMPERIAL TOBACCO GROUP PLC EX0454499	44.22	164,751.52	228,265.34	0.38	63,513.82
4,627.000 SABMILLER PLC EX0483548	52.41	152,826.92	242,484.38	0.40	89,657.46
94,708.000 HSBC HOLDINGS PLC EX0540529	9.49	980,905.72	898,740.61	1.50	-82,165.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
25,149.000 LEGAL & GENERAL GROUP PLC EX0560394	3.88	34,299.28	97,484.95	0.16	63,185.67
3,624.000 MEGGITT PLC EX0575806	8.09	20,203.67	29,327.25	0.05	9,123.58
1,884.000 ASSOCIATED BRITISH FOODS PLC EX0673122	49.16	49,779.50	92,623.38	0.15	42,843.88
3,479.000 PEARSON PLC EX0677602	18.56	55,814.01	64,553.11	0.11	8,739.10
1,365.000 PERSIMMON PLC EX0682537	24.60	29,439.90	33,585.78	0.06	4,145.88
12,318.000 PRUDENTIAL PLC EX0709959	23.26	124,707.47	286,566.08	0.48	161,858.61
6,817.000 RIO TINTO PLC EX0718877	46.78	400,608.63	318,882.22	0.53	-81,726.41
1,023.000 TRAVIS PERKINS PLC EX0773963	28.96	29,702.69	29,621.24	0.05	-81.45
5,265.000 SSE PLC EX0790876	25.29	97,602.51	133,157.30	0.22	35,554.79
79,010.000 BP PLC EX0798051	6.41	737,957.07	506,336.97	0.84	-231,620.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
259,135.000 LLOYDS BANKING GROUP PLC EX0870611	1.18	272,415.78	306,355.45	0.51	33,939.67
3,147.000 TATE & LYLE PLC EX0875412	9.40	34,529.24	29,588.97	0.05	-4,940.27
14,466.000 BG GROUP PLC EX0876287	13.49	259,320.78	195,110.36	0.33	-64,210.42
16,722.000 TESCO PLC EX0884703	2.95	109,106.32	49,279.44	0.08	-59,826.88
3,800.000 SMITH & NEPHEW PLC EX0922321	18.52	38,073.71	70,390.78	0.12	32,317.07
23,425.000 GLAXOSMITHKLINE PLC EX0925282	21.46	460,647.32	502,589.93	0.84	41,942.61
2,156.000 WEIR GROUP PLC/THE EX0946585	28.86	58,788.83	62,225.86	0.10	3,437.03
1,874.000 BABCOCK INTERNATIONAL GROUP PL EX0969702	16.50	21,149.32	30,915.13	0.05	9,765.81
6,506.000 ASTRAZENECA PLC EX0989528	71.03	299,293.19	462,131.81	0.77	162,838.62
10,769.000 GKN PLC EX3064659	5.36	29,649.06	57,762.98	0.10	28,113.92

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
43,498.000 BT GROUP PLC EX3091355	6.26	125,814.91	272,314.39	0.45	146,499.48
717.000 CARNIVAL PLC EX3121525	45.51	29,936.94	32,633.90	0.05	2,696.96
6,777.000 MARKS & SPENCER GROUP PLC EX3127480	7.47	38,730.87	50,594.98	0.08	11,864.11
80,171.000 BARCLAYS PLC EX3134866	3.80	404,170.10	304,391.16	0.51	-99,778.94
680.000 INTERTEK GROUP PLC EX3163832	36.39	19,764.86	24,747.17	0.04	4,982.31
9,691.000 WILLIAM HILL PLC EX3169888	5.65	56,504.83	54,776.27	0.09	-1,728.56
1,861.000 BURBERRY GROUP PLC EX3174300	25.51	20,734.47	47,472.86	0.08	26,738.39
3,244.000 LAND SECURITIES GROUP PLC EX3180943	18.04	33,799.22	58,523.45	0.10	24,724.23
846.000 NEXT PLC EX3208983	106.34	28,380.76	89,964.36	0.15	61,583.60
17,333.000 KINGFISHER PLC EX3319525	5.31	69,913.94	92,025.17	0.15	22,111.23

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,159.000 ICAP PLC EX3387217	7.05	18,331.33	22,283.74	0.04	3,952.41
15,062.000 ITV PLC EX3398644	3.36	31,684.10	50,540.63	0.08	18,856.53
14,441.000 J SAINSBURY PLC EXB019KW9	3.85	59,530.48	55,549.76	0.09	-3,980.72
872.000 RANDGOLD RESOURCES LTD EXB01C3S0	68.30	60,501.92	59,553.37	0.10	-948.55
4,563.000 G4S PLC EXB01FLG9	4.33	18,638.76	19,772.19	0.03	1,133.43
905.000 ADMIRAL GROUP PLC EXB02J636	20.61	18,525.30	18,655.02	0.03	129.72
27,211.000 CENTRICA PLC EXB033F22	4.35	130,799.31	118,376.22	0.20	-12,423.09
19,351.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS	33.58	595,658.73	649,776.57	1.08	54,117.84
12,401.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS	34.82	355,504.96	431,778.67	0.72	76,273.71
1,634.000 BUNZL PLC EXB0744B8	27.51	18,582.17	44,943.45	0.07	26,361.28

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
4,618.000 COBHAM PLC EXB07KD30	5.05	18,842.13	23,322.79	0.04	4,480.66
19,480.000 NATIONAL GRID PLC EXB08SNH0	14.32	199,751.52	278,865.44	0.47	79,113.92
1,583.000 INMARSAT PLC EXB09LSH9	12.47	18,488.72	19,734.01	0.03	1,245.29
231.000 KAZ MINERALS PLC EXB0HZPV1	4.02	938.72	928.56	0.00	-10.16
987.000 LONDON STOCK EXCHANGE GROUP PL EXB0SWJX9	34.63	29,580.89	34,180.74	0.06	4,599.85
6,246.000 UNILEVER PLC EXB10RZP7	40.98	197,350.95	255,942.90	0.43	58,591.95
9,594.000 STANDARD LIFE PLC EXB16KPT9	6.24	29,929.16	59,852.73	0.10	29,923.57
2,202.000 INVESTEC PLC EXB17BBQ9	8.44	18,256.68	18,592.23	0.03	335.55
4,382.000 HOME RETAIL GROUP PLC EXB19NKB4	3.24	18,424.72	14,177.71	0.02	-4,247.01
5,784.000 EXPERIAN PLC EXB19NLV9	16.96	64,346.11	98,123.48	0.16	33,777.37

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,151.000 SEVERN TRENT PLC EXB1FH8J7	31.28	53,229.98	67,280.17	0.11	14,050.19
809.000 WHITBREAD PLC EXB1KJJ48	74.38	18,611.54	60,170.37	0.10	41,558.83
1,380.000 HARGREAVES LANSDOWN PLC EXB1VZ0M0	15.78	20,437.23	21,775.86	0.04	1,338.63
3,478.000 SMITHS GROUP PLC EXB1WY232	17.12	58,172.47	59,545.33	0.10	1,372.86
3,453.000 ANGLO AMERICAN PLC EXB1XZS89	18.72	130,843.80	64,636.01	0.11	-66,207.79
4,162.000 3I GROUP PLC EXB1YW440	7.02	18,766.11	29,216.17	0.05	10,450.06
4,124.000 CAPITA PLC EXB23K0M2	16.86	44,947.74	69,512.05	0.12	24,564.31
3,251.000 RECKITT BENCKISER GROUP PLC EXB24CGK6	81.24	190,650.66	264,101.24	0.44	73,450.58
17.000 IGAS ENERGY PLC EXB29PWM0	0.55	21.01	9.34	0.00	-11.67
5,202.000 REED ELSEVIER PLC EXB2B0DG6	17.15	42,048.29	89,223.40	0.15	47,175.11

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
2,407.000 SHIRE PLC EXB2QKY08	70.68	53,292.82	170,128.69	0.28	116,835.87
1,415.000 FRESNILLO PLC EXB2QPKJ1	11.94	18,875.03	16,900.55	0.03	-1,974.48
5,476.000 UNITED UTILITIES GROUP PLC EXB39J2M5	14.28	61,387.44	78,212.23	0.13	16,824.79
49,211.000 GLENCORE PLC EXB4T3BW4	4.66	264,838.19	229,275.97	0.38	-35,562.22
7,259.000 DIXONS CARPHONE PLC EXB4Y7R10	7.21	42,071.55	52,337.19	0.09	10,265.64
3,622.000 SEGRO PLC EXB5ZN1N1	5.77	17,700.66	20,913.08	0.03	3,212.42
2,355.000 CAPITAL & COUNTIES PROPERTIES EXB62G9D4	5.69	3,635.56	13,388.24	0.02	9,752.68
4,585.000 FRIENDS LIFE GROUP LTD EXB62W238	5.71	22,348.12	26,180.23	0.04	3,832.11
11,375.000 ROLLS-ROYCE HOLDINGS PLC EXB63H842	13.57	118,161.43	154,307.28	0.26	36,145.85
880.000 JOHNSON MATTHEY PLC EXB70FPS5	52.97	25,305.50	46,611.60	0.08	21,306.10

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
19,813.000 OLD MUTUAL PLC EXB77J081	2.97	43,009.40	58,851.97	0.10	15,842.57
1,286.000 EASYJET PLC EXB7KR2P8	26.06	30,465.81	33,506.82	0.06	3,041.01
11,315.000 ROYAL BANK OF SCOTLAND GROUP P EXB7T7729	6.15	70,830.38	69,583.65	0.12	-1,246.73
8,396.000 DIRECT LINE INSURANCE GROUP PL EXB89W0M7	4.54	30,465.25	38,135.43	0.06	7,670.18
5,199.000 SAGE GROUP PLC/THE EXB8C3BL7	7.26	20,284.02	37,752.16	0.06	17,468.14
6,779.000 WPP PLC EXB8KF9B6	20.97	86,987.17	142,168.59	0.24	55,181.42
975.000 COCA-COLA HBC AG EXB9895B6	19.15	24,101.33	18,668.90	0.03	-5,432.43
1,126.000 WOLSELEY PLC EXBFNWV41	57.47	29,829.79	64,715.67	0.11	34,885.88
1,400.000 IMI PLC EXBGLP8L4	19.69	20,637.40	27,570.66	0.05	6,933.26
118,516.000 VODAFONE GROUP PLC EXBH4HKS0	3.47	506,504.43	411,448.45	0.69	-95,055.98

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
5,245.000 MELROSE INDUSTRIES PLC EXBHY3ZD5	4.16	21,441.96	21,819.61	0.04	377.65
790.000 AGGREKO PLC EXBK1PTB6	23.45	21,707.08	18,526.38	0.03	-3,180.70
2,928.000 RSA INSURANCE GROUP PLC EXBKKMKR6	6.78	28,977.19	19,859.86	0.03	-9,117.33
7,489.000 COMPASS GROUP PLC EXBLNN3L1	17.17	64,989.43	128,566.23	0.21	63,576.80
3,226.000 REXAM PLC EXBMHTPY1	7.08	18,387.36	22,826.78	0.04	4,439.42
983.000 INTERCONTINENTAL HOTELS GROUP EXBN33FD8	40.46	18,338.38	39,774.67	0.07	21,436.29
715,950.000 ROLLS ROYCE HLDGS C SHS EXBQ1JYL9 ENTITLEMENT (JAN 2015	0.00	1,147.85	1,116.35	0.00	-31.50
3,251.000 INDIVIOR PLC EXBRS65X2	2.33	4,337.07	7,573.26	0.01	3,236.19
TOTAL EQUITY POUND STERLING		**10,981,859.57**	**12,559,276.14**	**20.96**	**1,577,416.57**
TOTAL ASSETS POUND STERLING		**10,995,900.37**	**12,573,277.72**	**20.98**	**1,577,377.35**

SINGAPORE DOLLAR
CASH & CASH EQUIVALENTS

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY		1,055.72	1,051.29	0.00	-4.43
EQUITY					
8,000.000 SINGAPORE TECHNOLOGIES ENGINEE FM6043216	2.57	18,681.36	20,526.75	0.03	1,845.39
8,000.000 DBS GROUP HOLDINGS LTD FM6175208	15.55	83,435.79	124,367.97	0.21	40,932.18
3,000.000 CITY DEVELOPMENTS LTD FM6197921	7.75	23,337.39	23,251.08	0.04	-86.31
6,000.000 SEMBCORP MARINE LTD FM6205138	2.46	18,437.82	14,761.15	0.02	-3,676.67
1,000.000 JARDINE CYCLE & CARRIAGE LTD FM6242263	32.15	22,406.17	32,148.52	0.05	9,742.35
4,000.000 SINGAPORE EXCHANGE LTD FM6303867	5.89	22,148.30	23,575.58	0.04	1,427.28
11,000.000 CAPITALAND LTD FM6309302	2.50	31,832.81	27,477.17	0.05	-4,355.64
28,000.000 GENTING SINGAPORE PLC FM6366799	0.82	17,850.45	22,820.92	0.04	4,970.47

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
14,000.000 CAPITAMALL TRUST FM6420125	1.54	18,031.42	21,553.09	0.04	3,521.67
12,000.000 ASCENDAS REAL ESTATE INVESTMEN FM6563874	1.80	21,019.62	21,553.09	0.04	533.47
15,000.000 COMFORTDELGRO CORP LTD FM6603738	1.96	16,761.65	29,431.74	0.05	12,670.09
2,000.000 SINGAPORE AIRLINES LTD FM6811737	8.75	22,234.27	17,508.11	0.03	-4,726.16
7,000.000 KEPPEL LAND LTD FM6853465	2.58	25,040.77	18,066.56	0.03	-6,974.21
6,000.000 UNITED OVERSEAS BANK LTD FM6916783	18.51	87,183.16	111,070.86	0.19	23,887.70
6,000.000 SINGAPORE PRESS HOLDINGS LTD FMB012892	3.18	16,417.82	19,062.71	0.03	2,644.89
46,000.000 SINGAPORE TELECOMMUNICATIONS L FMB02PY26	2.94	114,135.62	135,386.01	0.23	21,250.39
6,000.000 SEMBCORP INDUSTRIES LTD FMB08X160	3.36	18,394.84	20,149.42	0.03	1,754.58
11,000.000 OVERSEA-CHINESE BANKING CORP L FMB0F9V21	7.89	69,890.37	86,831.18	0.14	16,940.81

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,540.000 KEPPEL REIT FMB12RQH6	0.92	1,657.70	1,417.86	0.00	-239.84
8,000.000 WILMAR INTERNATIONAL LTD FMB17KC65	2.45	22,370.64	19,560.79	0.03	-2,809.85
9,500.000 KEPPEL CORP LTD FMB1VQ5C0	6.68	58,196.93	63,448.04	0.11	5,251.11
22,000.000 GLOBAL LOGISTIC PROPERTIES LTD FMB4KJWS7	1.87	35,174.96	41,174.25	0.07	5,999.29
1,000.000 KEPPEL INFRASTRUCTURE TRUST FMB66J4M2	0.80	650.48	803.71	0.00	153.23
TOTAL EQUITY SINGAPORE DOLLAR		**765,290.34**	**895,946.56**	**1.50**	**130,656.22**
TOTAL ASSETS SINGAPORE DOLLAR		**766,346.06**	**896,997.85**	**1.50**	**130,651.79**
SWEDISH KRONA					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		0.10	0.09	0.00	-0.01
EQUITY					
6,600.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340	12.72	42,883.05	83,930.64	0.14	41,047.59
5,308.000 SWEDBANK AB SS4846522	24.97	84,772.82	132,560.15	0.22	47,787.33

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,200.000 SWEDISH MATCH AB SS5048565	31.27	28,861.98	37,525.63	0.06	8,663.65
15,461.000 NORDEA BANK AB SS5380034	11.61	162,242.23	179,529.89	0.30	17,287.66
1,800.000 SECURITAS AB SS5554042	12.07	19,362.63	21,717.50	0.04	2,354.87
3,043.000 INVESTOR AB SS5679591	36.37	71,722.11	110,668.68	0.18	38,946.57
4,400.000 HENNES & MAURITZ AB SS5687438	41.59	146,348.39	183,008.97	0.31	36,660.58
1,400.000 ASSA ABLOY AB SS5698781	52.99	27,660.10	74,182.61	0.12	46,522.51
2,760.000 SVENSKA HANDELSBANKEN AB SS5703664	46.83	93,111.04	129,251.88	0.22	36,140.84
15,892.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	12.05	174,393.32	191,538.36	0.32	17,145.04
13,599.000 TELIASONERA AB SS5978381	6.44	103,625.02	87,553.36	0.15	-16,071.66
1,600.000 SKANSKA AB SS7142093	21.45	29,626.06	34,316.74	0.06	4,690.68

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250.000 ALFA LAVAL AB SS7332686	18.94	18,788.18	23,680.26	0.04	4,892.08
1,000.000 GETINGE AB SS7698359	22.71	23,639.44	22,712.61	0.04	-926.83
900.000 INVESTMENT AB KINNEVIK SSB00GC17	32.61	17,003.48	29,351.39	0.05	12,347.91
325.000 MILLICOM INTERNATIONAL CELLULA SSB00L2M1	74.41	29,545.20	24,183.25	0.04	-5,361.95
2,500.000 HUSQVARNA AB SSB12PJ24	7.38	18,213.03	18,442.82	0.03	229.79
1,000.000 ELECTROLUX AB SSB1KKBX5	29.23	22,922.28	29,227.48	0.05	6,305.20
3,035.000 SKF AB SSB1Q3J35	21.06	57,827.41	63,931.47	0.11	6,104.06
3,793.000 ATLAS COPCO AB SSB1QGR45	27.90	71,501.39	105,820.74	0.18	34,319.35
1,600.000 ATLAS COPCO AB SSB1QGR78	25.66	22,236.81	41,061.54	0.07	18,824.73
8,229.000 VOLVO AB SSB1QH836	10.82	94,244.49	89,036.03	0.15	-5,208.46

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
6,297.000 SANDVIK AB SSB1VQ251	9.76	84,514.07	61,455.73	0.10	-23,058.34
2,400.000 SVENSKA CELLULOSA AB SCA SSB1VVGZ9	21.58	33,864.72	51,781.69	0.09	17,916.97
1,900.000 BOLIDEN AB SSB1XCBX9	16.03	29,299.44	30,460.19	0.05	1,160.75
900.000 HEXAGON AB SSB1XFTL9	30.91	18,565.30	27,822.31	0.05	9,257.01
456.000 ETRION CORP SSB5TZGM3	0.30	253.98	137.47	0.00	-116.51
1,300.000 TELE2 AB SSB97C732	12.13	16,527.64	15,767.89	0.03	-759.75
TOTAL EQUITY SWEDISH KRONA		**1,543,555.61**	**1,900,657.28**	**3.17**	**357,101.67**
TOTAL ASSETS SWEDISH KRONA		**1,543,555.71**	**1,900,657.37**	**3.17**	**357,101.66**
SWISS FRANC					
CASH & CASH EQUIVALENTS					
NON-BASE CURRENCY		736.86	722.31	0.00	-14.55
EQUITY					
480.000 SYNGENTA AG ES4356642	322.04	144,459.96	154,581.59	0.26	10,121.63

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
18.000 SIKA AG ES4808089	2,954.76	53,847.01	53,185.73	0.09	-661.28
24.000 SGS SA ES4824771	2,058.07	33,947.33	49,393.65	0.08	15,446.32
198.000 SULZER AG ES4854711	106.68	29,954.32	21,122.13	0.04	-8,832.19
101.000 SWISSCOM AG ES5533975	525.84	37,259.87	53,109.75	0.09	15,849.88
33.000 GIVAUDAN SA ES5980614	1,804.46	29,299.64	59,547.12	0.10	30,247.48
742.000 ZURICH INSURANCE GROUP AG ES5983816	313.69	186,562.76	232,759.42	0.39	46,196.66
10,939.000 NOVARTIS AG ES7103066	92.94	627,146.96	1,016,672.52	1.70	389,525.56
10,628.000 ABB LTD ES7108891	21.28	236,353.90	226,111.73	0.38	-10,242.17
3,341.000 ROCHE HOLDING AG ES7110384	271.62	583,732.42	907,498.52	1.51	323,766.10
967.000 ADECCO SA ES7110723	69.29	60,080.72	67,003.42	0.11	6,922.70

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,052.000 HOLCIM LTD ES7110756	71.81	80,132.13	75,539.88	0.13	-4,592.25
15,315.000 NESTLE SA ES7123874	73.42	806,557.92	1,124,368.99	1.88	317,811.07
206.000 BALOISE HOLDING AG ES7124591	128.62	18,644.45	26,495.04	0.04	7,850.59
196.000 SONOVA HOLDING AG ES7156031	147.84	24,539.18	28,976.40	0.05	4,437.22
123.000 STRAUMANN HOLDING AG ES7156833	252.35	32,481.51	31,039.35	0.05	-1,442.16
5,054.000 CREDIT SUISSE GROUP AG ES7171584	25.24	216,431.71	127,564.35	0.21	-88,867.36
197.000 SWATCH GROUP AG/THE ES7184728	447.04	72,531.94	88,066.62	0.15	15,534.68
218.000 SWATCH GROUP AG/THE ES7184736	86.55	20,395.28	18,867.81	0.03	-1,527.47
223.000 LONZA GROUP AG ES7333374	112.92	18,318.22	25,180.50	0.04	6,862.28
140.000 SWISS LIFE HOLDING AG ES7437803	237.91	18,409.20	33,307.50	0.06	14,898.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
370.000 SWISS PRIME SITE AG ESB083BH9	73.47	27,077.95	27,182.61	0.05	104.66
114.000 PARTNERS GROUP HOLDING AG ESB119QG7	291.35	29,614.44	33,213.91	0.06	3,599.47
207.000 SCHINDLER HOLDING AG ESB11TCY9	144.92	18,695.40	29,998.49	0.05	11,303.09
404.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	136.16	48,427.59	55,010.52	0.09	6,582.93
1,112.000 LOGITECH INTERNATIONAL SA ESB18ZRK2	13.54	18,534.64	15,051.98	0.03	-3,482.66
166.000 GEBERIT AG ESB1WGG94	340.56	30,381.52	56,533.39	0.09	26,151.87
1,482.000 GAM HOLDING AG ESB1WHVV6	18.12	18,469.64	26,846.48	0.04	8,376.84
697.000 ACTELION LTD ESB1YD5Q3	116.04	49,424.21	80,877.67	0.13	31,453.46
433.000 ARYZTA AG ESB39VJC3	77.44	18,559.87	33,532.28	0.06	14,972.41
886.000 JULIUS BAER GROUP LTD ESB4R2R51	46.10	32,880.14	40,847.04	0.07	7,966.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,935.000 SWISS RE AG ESB545MG7	84.18	100,377.75	162,897.15	0.27	62,519.40
733.000 TRANSOCEAN LTD ESB5W3ND7	18.48	51,188.98	13,543.88	0.02	-37,645.10
2,560.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17	89.37	118,608.56	228,780.76	0.38	110,172.20
18,369.000 UBS GROUP AG ESBRJL171	17.20	318,583.03	315,932.38	0.53	-2,650.65
TOTAL EQUITY SWISS FRANC		**4,211,910.15**	**5,540,640.56**	**9.25**	**1,328,730.41**
TOTAL ASSETS SWISS FRANC		**4,212,647.01**	**5,541,362.87**	**9.25**	**1,328,715.86**
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
119,373.710 FIDELITY INSTL MM PRIME 690 996199196	100.00	119,373.71	119,373.71	0.20	0.00
EQUITY					
4,213.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR	57.51	211,507.48	242,289.63	0.40	30,782.15
162.000 LIBERTY GLOBAL PLC G5480U104	50.21	7,328.88	8,133.21	0.01	804.33
401.000 LIBERTY GLOBAL PLC G5480U120	48.31	17,720.19	19,372.31	0.03	1,652.12

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
59.000 PROTHENA CORP PLC G72800108	20.76	345.41	1,224.84	0.00	879.43
187.000 PERRIGO CO PLC G97822103	167.16	29,087.85	31,258.92	0.05	2,171.07
3,281.000 FIAT CHRYSLER AUTOMOBILES NV N31738102	11.58	43,438.88	37,993.98	0.06	-5,444.90
TOTAL EQUITY U.S. DOLLAR		**309,428.69**	**340,272.89**	**0.57**	**30,844.20**
TOTAL ASSETS U.S. DOLLAR		**428,802.40**	**459,646.60**	**0.77**	**30,844.20**
TOTAL ASSETS		**51,939,027.25**	**59,925,690.84**	**100.00**	**7,986,663.59**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
REAL ESTATE					
838,717.010 CITIC CAPITAL CHINA 999180086	0.58	486,752.13	486,243.67	0.87	-508.46
6,500,000.000 UBS TRUMBULL PROPERTY FUND 999F99382	1.13	5,987,209.78	7,333,859.00	13.11	1,346,649.22
1,482,813.228 TTG BRPTP FUND LP 999G39667	1.06	129,857.46	1,568,052.75	2.80	1,438,195.29
654.503 PRIME PROPERTY FUND LLC 99VVAE6C7	16,111.87	6,706,631.33	10,545,267.00	18.85	3,838,635.67
1,767,290.000 FORTRESS JAPAN OPPORTUNITY 99VVAGNA7 DOMESTIC FUND ¿ LP	0.71	911,615.00	1,260,844.77	2.25	349,229.77
998,909.000 BRAZIL REAL ESTATE 99VVAKH72 OPPORTUNITIES FUND II	0.81	982,214.79	812,544.55	1.45	-169,670.24
1,584,946.120 BROOKFIELD REAL ESTATE FUND 99VVALGN6	0.45	443,484.76	710,846.75	1.27	267,361.99
1,830,344.954 EXETER INDUSTRIAL VALUE FUND 99VVALLK6 II LPP	0.91	1,047,393.14	1,667,436.93	2.98	620,043.79
1,594,075.440 DIVCOWEST FUND III 99VVALSA1	0.73	204,711.44	1,169,665.61	2.09	964,954.17

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,557,820.000 BROOKFIELD FAIRFIELD 99VVAR695 MULTIFAMILY	1.08	1,221,947.00	1,675,447.87	2.99	453,500.87
8,125,000.000 HEITMAN AMERICA RE TRUST 99VVAR7A1	1.15	7,419,827.00	9,368,953.75	16.75	1,949,126.75
3,250,000.000 JAMESTOWN PREMIER PROPERTY 99VVARYK9	1.55	3,250,000.00	5,046,145.00	9.02	1,796,145.00
520,585.000 CVI EUROPE REAL ESTATE PARTNER 99VVAVHX1 TG LLC	0.81	366,256.94	420,122.51	0.75	53,865.57
910,000.000 SAVANNA REAL ESTATE FUND IIA 99VVAVWT3 LP LLC	1.12	910,000.00	1,015,780.22	1.82	105,780.22
7,150,000.000 PRISA REAL ESTATE LP 99VVAWA08	1.09	7,150,000.00	7,819,719.05	13.98	669,719.05
4,299,864.030 USAA EAGLE REAL ESTATE LP 99VVAWAW8	1.15	4,155,450.09	4,944,030.96	8.84	788,580.87
122,450.320 NORTHLIGHT REAL ESTATE 99VVAY3Z5 OPPORTUNITY FUND	0.85	122,450.32	103,671.58	0.19	-18,778.74
TOTAL REAL ESTATE U.S. DOLLAR		**41,495,801.18**	**55,948,631.97**	**100.00**	**14,452,830.79**
TOTAL ASSETS U.S. DOLLAR		**41,495,801.18**	**55,948,631.97**	**100.00**	**14,452,830.79**
TOTAL ASSETS		**41,495,801.18**	**55,948,631.97**	**100.00**	**14,452,830.79**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
29,805,445.790 GRESHAM A+ FUND LLC 99VVARZ28	0.69	31,254,632.96	20,459,142.00	100.00	-10,795,490.96

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
FIXED INCOME SECURITIES					
2,626,868.530 WTC-CTF JPM PAG EMERGING 99VVAJY68 MARKETS DEBT	10.28	25,894,545.83	27,004,208.49	100.00	1,109,662.66

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
PRIVATE EQUITY					
27,994,007.280 STEPSTONE XL OPP FUND LP 99VVAKD50	1.17	23,916,829.77	32,748,089.57	100.00	8,831,259.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
OTHER					
15,182,646.600 GRESHAM COMMODITY FUND CL A 99VVAUE16	0.80	15,182,646.60	12,133,959.07	100.00	-3,048,687.53

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
364,105.400 FIDELITY INSTL MM PRIME 690 996199196	100.00	364,105.40	364,105.40	0.76	0.00
FIXED INCOME SECURITIES					
500,000.000 ALABAMA ST PUBLIC SCH & CLG AU 010609AW5 5.000% 01/01/2027 DD 07/10/14	121.59	588,406.19	607,950.00	1.26	19,543.81
205,000.000 ALASKA ST HSG FIN CORP 011839AT4 5.000% 12/01/2027 DD 05/30/13	116.13	221,457.20	238,064.45	0.49	16,607.25
100,000.000 ALASKA ST HSG FIN CORP 011839EA1 5.000% 12/01/2026 DD 11/06/14	121.19	119,075.47	121,191.00	0.25	2,115.53
690,000.000 ARIZONA BRD OF RGTS UNIV ARIZO 040484KB2 5.000% 08/01/2030 DD 05/30/13	116.60	750,005.94	804,519.30	1.67	54,513.36
675,000.000 ARIZONA ST LOTTERY REVENUE 040624BA5 5.000% 07/01/2028 DD 06/15/10	113.39	716,954.07	765,396.00	1.59	48,441.93
655,000.000 ARIZONA ST TRANSPRTN BRD HIGHW 040654VT9 5.000% 07/01/2035 DD 01/29/13	114.94	706,992.45	752,830.80	1.56	45,838.35
100,000.000 CALIFORNIA ST 13062RJA7 5.050% 12/01/2036 DD 04/01/05	101.19	100,481.44	101,194.00	0.21	712.56
390,000.000 CHICAGO IL TRANSIT AUTH SALES 16772PAZ9 5.250% 12/01/2029 DD 11/04/11	114.63	449,084.60	447,057.00	0.93	-2,027.60

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
200,000.000 CLACKAMAS CNTY OR SCH DIST #12 179093GB9 5.000% 06/15/2027 DD 12/18/14	121.47	240,225.31	242,948.00	0.50	2,722.69
225,000.000 CONNECTICUT ST HSG FIN AUTH HS 20775B4Q6 3.000% 11/15/2024 DD 11/13/14	98.75	225,000.00	222,176.25	0.46	-2,823.75
50,000.000 DETROIT MI CITY SCH DIST 2511294Z2 5.636% 05/01/2016 DD 12/30/09	106.37	52,333.64	53,186.50	0.11	852.86
70,000.000 DETROIT MI CITY SCH DIST 2511295B4 6.252% 05/01/2018 DD 12/30/09	113.86	76,303.92	79,704.80	0.17	3,400.88
80,000.000 DETROIT MI CITY SCH DIST 251129Z47 5.250% 05/01/2032 DD 08/17/05	120.27	84,195.47	96,215.20	0.20	12,019.73
1,342,402.760 FNMA POOL #0AO4103 3138LURZ0 3.500% 06/01/2042 DD 06/01/12	104.39	1,365,612.31	1,401,293.97	2.91	35,681.66
1,484,121.210 FNMA POOL #0AO7284 3138LYCW5 3.500% 07/01/2042 DD 06/01/12	104.39	1,509,782.45	1,549,244.45	3.22	39,462.00
1,009,286.940 FNMA POOL #0AO9179 3138M1FV5 3.500% 07/01/2042 DD 06/01/12	104.36	1,023,310.65	1,053,312.04	2.19	30,001.39
1,388,095.580 FNMA POOL #0AO9180 3138M1FW3 3.500% 07/01/2042 DD 06/01/12	104.40	1,412,096.46	1,449,130.14	3.01	37,033.68
1,054,374.940 FNMA POOL #0AQ4086 3138MKRG3 4.000% 06/01/2043 DD 06/01/13	107.85	1,108,481.59	1,137,132.83	2.36	28,651.24

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,070,216.350 FNMA POOL #0AR4445 3138W15F0 3.000% 03/01/2043 DD 03/01/13	101.15	1,038,164.73	1,082,513.14	2.25	44,348.41
500,000.000 FLORIDA ST HSG FIN CORP REVENU 34074MKA8 4.000% 07/01/2027 DD 12/23/13	107.34	500,000.00	536,690.00	1.11	36,690.00
5,000.000 GEORGIA-PACIFIC LLC 373298CF3 8.000% 01/15/2024 DD 12/11/03	132.93	6,678.93	6,646.45	0.01	-32.48
370,000.000 GEORGIA ST HSG & FIN AUTH REVE 373539W50 3.100% 12/01/2025 DD 10/29/14	99.42	370,000.00	367,842.90	0.76	-2,157.10
151,352.320 ILLINOIS ST HSG DEV AUTH 45201LWF8 3.875% 12/01/2043 DD 10/01/13	103.76	151,352.32	157,044.68	0.33	5,692.36
850,000.000 KANSAS ST DEPT OF TRANSPRTN HI 485424PP4 5.000% 09/01/2026 DD 07/31/14	124.16	1,021,306.71	1,055,368.50	2.19	34,061.79
365,000.000 LOS ANGELES CNTY CA MET TRANSP 5447125U2 5.000% 07/01/2024 DD 12/18/13	123.30	422,123.90	450,048.65	0.93	27,924.75
340,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5F1 2.700% 11/15/2023 DD 02/21/13	98.51	340,000.00	334,940.80	0.70	-5,059.20
155,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E5J3 3.450% 11/15/2032 DD 02/21/13	101.45	153,726.91	157,241.30	0.33	3,514.39
165,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6J2 4.000% 11/15/2028 DD 07/17/13	106.03	165,000.00	174,942.90	0.36	9,942.90

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
355,000.000 MAINE ST HSG AUTH MTGE REVENUE 56052E6W3 4.950% 11/15/2028 DD 09/26/13	109.32	355,000.00	388,093.10	0.81	33,093.10
500,000.000 MASSACHUSETTS ST HSG FIN AGY H 57586P4V5 3.750% 12/01/2028 DD 03/21/13	101.02	500,000.00	505,115.00	1.05	5,115.00
160,000.000 MET GOVT NASHVILLE & DAVIDSONC 592030ZN3 5.000% 05/15/2027 DD 06/27/13	119.79	182,115.96	191,667.20	0.40	9,551.24
120,000.000 MICHIGAN ST 594612BR3 5.000% 12/01/2028 DD 07/01/14	120.39	140,174.80	144,466.80	0.30	4,292.00
330,000.000 MINNESOTA ST 604129L20 5.000% 08/01/2025 DD 08/15/13	122.89	370,562.95	405,530.40	0.84	34,967.45
770,000.000 MINNESOTA ST HSG FIN AGY 60415NG63 4.875% 07/01/2037 DD 10/26/06	100.96	767,369.98	777,368.90	1.61	9,998.92
75,000.000 MINNESOTA ST RETMNT SYS BLDG R 60415VBR4 4.000% 06/01/2023 DD 08/09/12	113.07	79,525.65	84,798.75	0.18	5,273.10
295,843.860 MINNESOTA ST HSG FIN AGY HOMEO 60416QFV1 2.350% 03/01/2043 DD 02/28/13	93.66	295,843.86	277,084.40	0.58	-18,759.46
302,186.980 MINNESOTA ST HSG FIN AGY HOMEO 60416QFX7 3.000% 09/01/2043 DD 07/25/13	99.74	302,186.98	301,386.18	0.63	-800.80
1,350,964.300 MINNESOTA ST HSG FIN AGY HOMEO 60416QFY5 3.000% 07/01/2044 DD 06/19/14	101.78	1,350,964.30	1,375,011.46	2.85	24,047.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
235,000.000 MINNESOTA ST HSG FIN AGY 60416SCR9 2.750% 01/01/2023 DD 06/20/13	103.42	235,000.00	243,034.65	0.50	8,034.65
105,000.000 MINNESOTA ST HSG FIN AGY 60416SGW4 3.200% 01/01/2025 DD 04/30/14	102.84	105,000.00	107,983.05	0.22	2,983.05
510,000.000 MISSOURI ST ENVRNMNTL IMPT & E 60636P4F4 5.000% 07/01/2025 DD 11/26/13	122.56	585,159.37	625,035.60	1.30	39,876.23
130,000.000 MONTANA ST BRD OF HSG 61212R3P9 3.350% 12/01/2025 DD 05/30/13	100.32	130,000.00	130,416.00	0.27	416.00
565,000.000 MONTANA ST BRD OF HSG 61212R3S3 3.550% 12/01/2033 DD 05/30/13	102.92	565,000.00	581,514.95	1.21	16,514.95
115,000.000 MONTANA ST BRD OF HSG 61212R4R4 4.650% 12/01/2028 DD 09/26/13	110.00	115,000.00	126,502.30	0.26	11,502.30
650,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MET2 3.600% 03/01/2031 DD 05/30/13	101.34	650,000.00	658,684.00	1.37	8,684.00
105,000.000 NEBRASKA ST INVESTMENT FIN AUT 63968MHL6 3.650% 09/01/2024 DD 11/26/13	105.92	105,000.00	111,212.85	0.23	6,212.85
350,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PU9 3.625% 12/01/2025 DD 06/20/13	100.94	329,599.14	353,290.00	0.73	23,690.86
490,000.000 NEW JERSEY ST HGR EDU ASSISTAN 646080PV7 3.750% 12/01/2026 DD 06/20/13	101.35	481,671.39	496,595.40	1.03	14,924.01

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
720,000.000 NEW MEXICO ST EDUCTNL ASSISTAN 647110FL4 3.875% 04/01/2034 DD 05/08/13	102.10	689,247.41	735,084.00	1.53	45,836.59
490,000.000 NEW YORK CITY NY MUNI WTR FINA 64972GCG7 5.000% 06/15/2035 DD 06/27/13	116.13	532,644.09	569,056.60	1.18	36,412.51
230,000.000 NEW YORK ST ENVRNMNTL FACS COR 64986AU90 5.000% 06/15/2024 DD 05/31/12	120.90	261,410.30	278,067.70	0.58	16,657.40
325,000.000 NEW YORK ST HSG FIN AGY ST PER 649870KF8 5.000% 03/15/2034 DD 06/19/08	109.52	329,523.15	355,949.75	0.74	26,426.60
125,000.000 NEW YORK ST MTGE AGY REVENUE 64988RCG5 3.900% 04/01/2020 DD 09/30/10	105.96	130,564.55	132,443.75	0.27	1,879.20
280,000.000 NEW YORK ST MTGE AGY REVENUE 64988RGD8 3.150% 10/01/2027 DD 04/25/13	99.40	280,000.00	278,317.20	0.58	-1,682.80
145,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028UF8 5.000% 03/15/2027 DD 09/06/12	117.26	161,785.51	170,021.20	0.35	8,235.69
850,000.000 OHIO ST WTR DEV AUTH WTR POLLC 67766WVQ2 5.000% 12/01/2023 DD 05/01/14	124.29	1,027,815.96	1,056,499.00	2.19	28,683.04
278,377.000 OKLAHOMA ST HSG FIN AGY SF MTG 67886MPU7 3.350% 09/01/2035 DD 10/30/13	99.82	278,377.00	277,887.06	0.58	-489.94
555,000.000 OMAHA NE 681712KB0 6.500% 12/01/2030 DD 12/01/00	144.67	743,708.45	802,940.70	1.67	59,232.25

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
130,000.000 OREGON ST DEPT OF ADMIN SVCS L 68607VC78 5.000% 04/01/2026 DD 04/16/13	120.60	141,926.03	156,777.40	0.33	14,851.37
625,000.000 OREGON ST HSG & CMNTY SVCS DEP 686087MY0 3.500% 07/01/2028 DD 06/12/13	102.32	625,000.00	639,475.00	1.33	14,475.00
500,000.000 PENNSYLVANIA ST HSG FIN AGY SF 708796K89 3.350% 04/01/2023 DD 05/01/13	102.25	500,000.00	511,230.00	1.06	11,230.00
100,000.000 PENNSYLVANIA ST HGR EDUCTNL FA 70917RYX7 5.000% 05/15/2031 DD 03/24/10	111.37	110,291.17	111,374.00	0.23	1,082.83
95,000.000 PORT OF SEATTLE WA 735371ND4 5.750% 12/01/2025 DD 02/23/11	123.06	113,068.70	116,910.80	0.24	3,842.10
435,000.000 PUERTO RICO PUBLIC FIN CORP 745291SX3 5.500% 08/01/2027 DD 01/16/02	125.05	500,811.71	543,945.75	1.13	43,134.04
520,000.000 PUERTO RICO PUBLIC FIN CORP 745291TM6 6.000% 08/01/2026 DD 01/16/02	128.91	638,809.02	670,306.00	1.39	31,496.98
480,000.000 REGL TRANSPRTN DIST CO SALES T 759136RY2 5.000% 11/01/2029 DD 05/16/13	125.30	541,903.93	601,459.20	1.25	59,555.27
250,000.000 REGL TRANSPRTN AUTH IL 759911ZV5 5.750% 06/01/2034 DD 09/15/04	132.69	267,283.62	331,720.00	0.69	64,436.38
1,125,957.300 SLM STUDENT LOAN TRUST 200 4 B 78442GDY9 VAR RT 12/15/2023 DD 07/09/02	98.59	1,097,077.12	1,110,047.52	2.30	12,970.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
965,000.000 SLM STUDENT LOAN TRUST 200 3 B 78442GGC4 VAR RT 12/15/2024 DD 03/26/03	98.13	933,261.25	946,983.45	1.97	13,722.20
950,000.000 SLM STUDENT LOAN TRUST 200 4 B 78442GLR5 VAR RT 01/27/2025 DD 05/05/04	97.00	909,760.94	921,481.00	1.91	11,720.06
730,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CDW2 3.550% 11/01/2033 DD 05/30/13	98.76	730,000.00	720,933.40	1.50	-9,066.60
300,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CFB6 4.100% 11/01/2028 DD 11/25/13	106.91	300,000.00	320,736.00	0.67	20,736.00
115,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGG4 3.250% 05/01/2024 DD 04/30/14	103.53	115,000.00	119,053.75	0.25	4,053.75
250,000.000 SOUTH DAKOTA HSG DEV AUTH 83756CGT6 2.900% 05/01/2025 DD 11/20/14	99.53	250,000.00	248,820.00	0.52	-1,180.00
465,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461AQ1 3.000% 01/01/2025 DD 05/30/13	101.07	465,000.00	469,956.90	0.98	4,956.90
465,000.000 TENNESSEE HSG DEV AGY RSDL FIN 880461BE7 4.000% 07/01/2043 DD 05/30/13	102.62	469,017.79	477,178.35	0.99	8,160.56
150,000.000 TEXAS ST 882723RZ4 6.000% 08/01/2024 DD 12/18/14	130.19	194,033.24	195,283.50	0.41	1,250.26
2,368,812.600 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06	114.59	3,024,628.91	2,714,517.11	5.64	-310,111.80

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,889,609.200 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10	129.63	2,623,040.79	2,449,405.93	5.08	-173,634.86
4,229,711.500 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12	97.16	4,231,441.76	4,109,756.88	8.53	-121,684.88
200,000.000 UNIV OF WASHINGTON WA UNIV REV 91523NMB9 5.000% 07/01/2030 DD 09/05/13	118.62	210,033.13	237,234.00	0.49	27,200.87
350,000.000 VERMONT ST STUDENT ASSISTANCEC 92428CHQ0 3.900% 06/15/2022 DD 07/02/13	101.74	350,000.00	356,100.50	0.74	6,100.50
735,000.000 VIRGINIA ST HSG DEV AUTH CMWLT 92812UK49 3.875% 01/01/2038 DD 04/11/13	102.52	735,250.14	753,536.70	1.56	18,286.56
500,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TNZ8 3.150% 06/01/2023 DD 03/27/13	102.20	500,000.00	511,010.00	1.06	11,010.00
190,000.000 WASHINGTON ST HSG FIN COMMISSI 93978TQP7 4.500% 06/01/2028 DD 01/28/14	107.61	190,000.00	204,460.90	0.42	14,460.90
85,000.000 WHITE SETTLEMENT TX INDEP SCHD 964559XJ2 0.000% 08/15/2036 DD 05/16/13	40.87	35,008.80	34,736.95	0.07	-271.85
250,000.000 WYOMING ST CMNTY DEV AUTH HSG 98322QES2 3.400% 06/01/2023 DD 04/11/13	101.69	250,000.00	254,215.00	0.53	4,215.00
-3,250,000.000 IRS R US0003M P 6.75% 99QACLUW0 2034 JAN 27 **4996859B**	26.79	0.00	-870,643.00	-1.81	-870,643.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
3,250,000.000 IRS-R US0003M P 6.75% 99QACLUU4 2034 JAN 29 **4996859B**	27.90	86,125.00	906,717.00	1.88	820,592.00
-3,041,440.000 IRS R_US0003M P 0% 99QACSRX7 2042 FEB 15 **SL4Q3298**	5.20	0.00	-158,305.99	-0.33	-158,305.99
3,041,440.000 IRS R US0003M_P 0% 99QACSRY5 2042 FEB 15 **SL4Q3298**	0.00	0.00	0.00	0.00	0.00
-1,007,480.000 IRS R_US0003M P 0% 99QACSWJ2 2040 FEB 15 **SLQF0BBN**	3.34	0.00	-33,609.00	-0.07	-33,609.00
1,007,480.000 IRS R US0003M_P 0% 99QACSWK9 2040 FEB 15 **SLQF0BBN**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA 99QACE1A6 P 2.865% 2033 MAY 02 **SWPNDT00001**	16.60	0.00	-271,485.00	-0.56	-271,485.00
1,635,000.000 IFL L UL CPURNSA 99QACE090 P 2.865% 2033 MAY 02 **SWPNDT00001**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFTV7 P 2.775% 2033 JUN 07 **SWPNDT00002**	14.29	0.00	-233,578.00	-0.48	-233,578.00
1,635,000.000 IFL L UL CPURNSA INDEX 99QACFTU9 P 2.775% 2033 JUN 07 **SWPNDT00002**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA INDEX 99QACFUB9 P 2.7125% 2033 JUN 10 **SWPNDT00003**	12.89	0.00	-210,749.00	-0.44	-210,749.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,635,000.000 IFL L UL CPURNSA INDEX 99QACFUA1 P 2.7125% 2033 JUN 10 **SWPNDT00003**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IFL S UL CPURNSA 99QACFYF6 P 2.63% 2028 JUN 14 **SWPNDT00004**	10.21	0.00	-166,948.00	-0.35	-166,948.00
1,635,000.000 IFL L UL CPURNSA 99QACFYE9 P 2.63% 2028 JUN 14 **SWPNDT00004**	0.00	0.00	0.00	0.00	0.00
-1,635,000.000 IRS R US0003M P 6.75% 99QACF2J3 2038 JUN 19 **SWPNDT00005**	38.56	0.00	-630,377.00	-1.31	-630,377.00
1,635,000.000 IRS_R US0003M P 6.75% 99QACF2K0 2038 JUN 19 **SWPNDT00005**	39.70	52,810.50	649,073.00	1.35	596,262.50
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**48,188,987.01**	**47,805,625.00**	**99.24**	**-383,362.01**
TOTAL ASSETS U.S. DOLLAR		**48,553,092.41**	**48,169,730.40**	**100.00**	**-383,362.01**
TOTAL ASSETS		**48,553,092.41**	**48,169,730.40**	**100.00**	**-383,362.01**

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
25,729,867.000 TITAN FUND LP 99VVAVXJ4	1.05	25,729,867.00	26,958,755.00	100.00	1,228,888.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
ALTERNATIVE INVESTMENTS					
99.080 MAGNITUDE US PARTNERS 071414 99VVA1AX4 SERIES Y	1,026.73	99,081.42	101,728.00	0.36	2,646.58
9,151.650 MAGNITUDE US PARTNERS 99VVAWBE7	1,102.07	9,151,652.70	10,085,781.00	35.76	934,128.30
8,113.530 MAGNITUDE US PARTNERS (SERIES 99VVAWBF4 Y)	1,103.43	8,393,925.43	8,952,737.00	31.74	558,811.57
8,185.060 MAGNITUDE US PARTNERS (SERIES 99VVAWBG2 X)	1,107.77	8,419,758.36	9,067,199.00	32.14	647,440.64
TOTAL ALTERNATIVE INVESTMENTS U.S. DOLLAR		**26,064,417.91**	**28,207,445.00**	**100.00**	**2,143,027.09**
TOTAL ASSETS U.S. DOLLAR		**26,064,417.91**	**28,207,445.00**	**100.00**	**2,143,027.09**
TOTAL ASSETS		**26,064,417.91**	**28,207,445.00**	**100.00**	**2,143,027.09**

Attachment B.4

Xcel Energy

External Fund Analysis
Trustee Statements – Escrow Account

All Jurisdictions

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR					
CASH & CASH EQUIVALENTS					
1,523,502.030 DREYFUS CASH MGMT INSTL 996085254 FD 288	100.00	1,523,502.03	1,523,502.03	0.94	0.00
FIXED INCOME SECURITIES					
1,250,000.000 ALLEGHENY CNTY PA HOSP DEV AUT 01728AW93 5.000% 05/15/2017 DD 03/24/10	110.12	1,363,781.67	1,376,487.50	0.85	12,705.83
600,000.000 ALLEGHENY CNTY PA HGR EDU BLDG 01728RJW0 5.000% 03/01/2024 DD 03/19/13	117.43	704,942.05	704,604.00	0.44	-338.05
425,000.000 ALLEGHENY CNTY PA HGR EDU BLDG 01728RJX8 5.000% 03/01/2025 DD 03/19/13	116.83	497,802.44	496,544.50	0.31	-1,257.94
1,250,000.000 ALLEGHENY CNTY PA PORT AUTH 017343DL5 5.750% 03/01/2029 DD 03/01/11	118.59	1,368,098.61	1,482,350.00	0.92	114,251.39
1,000,000.000 ARIZONA BRD OF RGTS ST UNIV SY 04048RJV9 5.000% 07/01/2037 DD 01/22/13	113.13	1,149,352.12	1,131,280.00	0.70	-18,072.12
1,250,000.000 ARIZONA ST HLTH FACS AUTH HOSP 040506NL7 5.000% 02/01/2033 DD 02/26/13	110.26	1,369,495.46	1,378,212.50	0.85	8,717.04
730,000.000 ARIZONA ST HLTH FACS AUTH 040507PS8 5.000% 12/01/2042 DD 12/23/14	111.67	809,547.74	815,220.20	0.50	5,672.46
250,000.000 ARIZONA ST COPS 040588A88 4.000% 10/01/2015 DD 02/13/13	102.72	255,720.76	256,807.50	0.16	1,086.74

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
700,000.000 ARIZONA ST COPS 040588ZY4 5.000% 10/01/2024 DD 02/13/13	115.77	811,186.16	810,418.00	0.50	-768.16
1,210,000.000 ARIZONA ST TRANSPRTN BRD HIGHW 040654SJ5 5.000% 07/01/2032 DD 09/25/08	113.95	1,283,800.06	1,378,758.70	0.85	94,958.64
1,250,000.000 ARIZONA ST TRANSPRTN BRD HIGHW 040654VW2 5.000% 07/01/2038 DD 01/29/13	113.85	1,448,663.46	1,423,087.50	0.88	-25,575.96
350,000.000 ATLANTA GA ARPT REVENUE 04780MTM1 5.000% 01/01/2033 DD 04/10/14	115.67	379,795.17	404,855.50	0.25	25,060.33
965,000.000 AUSTIN TX ARPT SYS REVENUE 052398EQ3 5.000% 11/15/2039 DD 01/05/15	112.07	1,073,716.90	1,081,485.15	0.67	7,768.25
1,500,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024JJ2 5.000% 04/01/2034 DD 08/28/08	113.19	1,566,183.22	1,697,835.00	1.05	131,651.78
720,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024TY8 5.000% 10/01/2054 DD 12/18/14	111.38	796,191.65	801,957.60	0.50	5,765.95
1,000,000.000 BAY AREA CA WTR SPLY & CONSV A 072031BP1 5.000% 10/01/2034 DD 02/27/13	116.18	1,171,999.02	1,161,820.00	0.72	-10,179.02
1,250,000.000 BREVARD CNTY FL HLTH FACS AUTH 10741LBX3 7.000% 04/01/2039 DD 07/01/09	123.10	1,352,926.86	1,538,700.00	0.95	185,773.14
1,250,000.000 BROWARD CNTY FL ARPT SYS REVEN 114894TG3 5.250% 10/01/2029 DD 10/23/13	115.37	1,295,530.64	1,442,087.50	0.89	146,556.86

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250,000.000 CALIFORNIA ST HLTH FACS FING A 13033LR90 5.000% 03/01/2026 DD 02/14/13	116.42	1,446,920.17	1,455,287.50	0.90	8,367.33
1,250,000.000 CALIFORNIA ST HLTH FACS FING A 13033LY50 VAR RT 07/01/2043 DD 07/24/13	111.47	1,397,162.70	1,393,425.00	0.86	-3,737.70
1,120,000.000 CALIFORNIA ST MUNI FIN AUTH MO 13049SBE3 5.250% 08/15/2049 DD 06/05/14	109.69	1,164,474.40	1,228,483.20	0.76	64,008.80
1,095,000.000 CALIFORNIA ST 13063B3Q3 5.000% 10/01/2019 DD 04/23/13	116.99	1,259,043.05	1,280,996.70	0.79	21,953.65
2,250,000.000 CALIFORNIA ST 13063B4Q2 5.000% 10/01/2029 DD 04/23/13	111.87	2,486,264.17	2,517,097.50	1.56	30,833.33
750,000.000 CALIFORNIA ST 13063BLV2 5.250% 09/01/2027 DD 09/28/11	119.98	879,837.86	899,850.00	0.56	20,012.14
175,000.000 CALIFORNIA ST 13063BSC7 5.000% 02/01/2017 DD 03/08/12	109.09	191,390.48	190,914.50	0.12	-475.98
255,000.000 CALIFORNIA ST DEPT OF WTR RESO 13066YQH5 5.000% 05/01/2017 DD 05/12/10	110.25	281,674.39	281,145.15	0.17	-529.24
1,250,000.000 CALIFORNIA ST ECON RECOVERY 13067JKZ3 5.000% 07/01/2019 DD 11/05/09	117.41	1,449,489.95	1,467,675.00	0.91	18,185.05
1,000,000.000 CALIFORNIA ST PUBLIC WKS BRD L 13068LCR4 5.000% 03/01/2038 DD 03/28/13	112.77	1,077,900.07	1,127,650.00	0.70	49,749.93

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250,000.000 CALIFORNIA ST STWD CMNTYS DEV 1307955E3 5.000% 04/01/2042 DD 04/18/12	110.55	1,260,848.32	1,381,925.00	0.86	121,076.68
1,250,000.000 CALIFORNIA ST STWD CMNTYS DEV 130795PS0 5.250% 12/01/2027 DD 12/13/07	107.11	1,286,709.88	1,338,912.50	0.83	52,202.62
365,000.000 CHARLESTON SC WTRWKS & SWR REV 160429PG5 5.125% 01/01/2016 DD 10/15/98	104.89	381,390.93	382,837.55	0.24	1,446.62
1,320,000.000 CHICAGO IL O'HARE INTERNATIONA 167593MP4 5.000% 01/01/2026 DD 10/17/13	112.99	1,365,402.17	1,491,507.60	0.92	126,105.43
225,000.000 COLORADO ST EDUCTNL & CULTURAL 19645RSE2 4.000% 03/01/2019 DD 03/12/13	109.09	246,623.11	245,450.25	0.15	-1,172.86
325,000.000 COLORADO ST HLTH FACS AUTH REV 19648AM44 5.625% 06/01/2043 DD 10/02/13	113.42	317,095.45	368,624.75	0.23	51,529.30
1,000,000.000 COLORADO ST HLTH FACS AUTH REV 19648AZL2 5.000% 10/01/2042 DD 08/28/12	109.39	1,055,863.92	1,093,890.00	0.68	38,026.08
1,250,000.000 CONNECTICUT ST HLTH & EDUCTNLF 20774YML8 VAR RT 07/01/2049 DD 02/07/13	99.75	1,250,000.00	1,246,862.50	0.77	-3,137.50
1,250,000.000 DALLAS-FORT WORTH TX INTERNATI 235036C81 5.000% 11/01/2033 DD 10/31/12	112.62	1,391,166.00	1,407,712.50	0.87	16,546.50
5,000.000 DALLAS TX 235219FL1 5.000% 02/15/2020 DD 03/30/10	117.56	5,915.16	5,877.95	0.00	-37.21

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,245,000.000 DALLAS TX 235219FT4 5.000% 02/15/2020 DD 03/30/10	117.38	1,472,256.91	1,461,343.65	0.90	-10,913.26
1,150,000.000 DALLAS TX AREA RAPID TRANSIT S 235241JY3 5.250% 12/01/2038 DD 06/23/08	112.04	1,219,487.59	1,288,402.50	0.80	68,914.91
1,000,000.000 DEER PARK TX INDEP SCH DIST 244127ZY5 4.000% 02/15/2018 DD 02/01/13	109.54	1,097,433.61	1,095,390.00	0.68	-2,043.61
350,000.000 DELAWARE ST 2463802F5 5.000% 01/01/2015 DD 01/28/09	100.00	350,000.00	350,000.00	0.22	0.00
2,325,000.000 DIST OF COLUMBIA INCOME TAX SE 25477GNB7 5.000% 12/01/2016 DD 09/10/14	108.62	2,531,637.49	2,525,391.75	1.56	-6,245.74
1,000,000.000 ERNEST N MORIAL-NEW ORLEANS LA 295852HP5 5.000% 07/15/2027 DD 11/14/12	114.67	1,133,501.26	1,146,670.00	0.71	13,168.74
1,250,000.000 FAIRFAX CNTY VA 3038207Y4 4.000% 10/01/2015 DD 01/24/13	102.89	1,283,447.63	1,286,062.50	0.80	2,614.87
1,250,000.000 FLORIDA ST BRD OF EDU PUBLIC E 34153PZH4 5.000% 06/01/2018 DD 04/21/11	113.35	1,414,153.45	1,416,912.50	0.88	2,759.05
500,000.000 FOX CHAPEL PA AREA SCH DIST 351352KF5 3.000% 08/01/2016 DD 03/07/13	104.01	517,901.87	520,060.00	0.32	2,158.13
1,200,000.000 GAINESVILLE & HALL CNTY GA HOS 362762LE4 5.500% 08/15/2054 DD 12/11/14	116.46	1,346,998.84	1,397,472.00	0.86	50,473.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250,000.000 GLENDALE AZ MUNI PROPERTY CORP 378294EQ1 5.000% 07/01/2033 DD 12/27/12	111.79	1,386,182.61	1,397,412.50	0.86	11,229.89
1,000,000.000 GOLDEN ST TOBACCO SECURITIZATI 38122NXK3 5.000% 06/01/2017 DD 04/09/13	110.48	1,092,698.60	1,104,760.00	0.68	12,061.40
500,000.000 HARRIS CNTY TX CULTURAL EDU FA 414009GA2 4.000% 12/01/2016 DD 03/28/13	106.40	530,029.00	531,995.00	0.33	1,966.00
1,250,000.000 HARRIS CNTY TX MET TRANSIT AUT 41422EDM2 5.000% 11/01/2036 DD 09/28/11	114.62	1,455,475.16	1,432,800.00	0.89	-22,675.16
1,060,000.000 HAWAII CNTY HI 419722E33 5.000% 09/01/2016 DD 02/12/13	107.50	1,134,948.88	1,139,478.80	0.71	4,529.92
1,145,000.000 HAWAII ST 4197912F4 5.000% 08/01/2023 DD 11/21/13	123.02	1,339,619.44	1,408,590.45	0.87	68,971.01
1,250,000.000 HAWAII ST 419791T65 5.000% 11/01/2020 DD 12/04/12	118.64	1,486,272.74	1,483,050.00	0.92	-3,222.74
1,250,000.000 HONOLULU CITY & CNTY HI 438670H46 5.000% 11/01/2016 DD 11/20/12	108.27	1,348,489.88	1,353,375.00	0.84	4,885.12
1,200,000.000 HOUSTON TX INDEP SCH DIST 442403GQ8 4.000% 02/15/2016 DD 02/14/13	104.20	1,246,905.75	1,250,436.00	0.77	3,530.25
1,250,000.000 ILLINOIS ST EDUCTNL FACS AUTH 4520013L2 VAR RT 07/01/2036 DD 02/14/13	99.75	1,250,000.00	1,246,850.00	0.77	-3,150.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,500,000.000 ILLINOIS ST FIN AUTH REVENUE 45200FK65 5.500% 04/01/2044 DD 01/06/10	111.21	1,659,661.29	1,668,150.00	1.03	8,488.71
590,000.000 ILLINOIS ST FIN AUTH REVENUE 45200FSZ3 5.500% 07/01/2037 DD 01/07/09	115.25	634,542.98	679,992.70	0.42	45,449.72
585,000.000 ILLINOIS ST FIN AUTH REVENUE 45200FXY0 7.000% 08/15/2044 DD 06/11/09	117.33	634,935.74	686,368.80	0.42	51,433.06
1,000,000.000 ILLINOIS ST TOLL HIGHWAY AUTH 452252HG7 5.000% 01/01/2038 DD 05/16/13	112.47	1,114,313.40	1,124,660.00	0.70	10,346.60
620,000.000 ILLINOIS ST TOLL HIGHWAY AUTH 452252JD2 5.000% 01/01/2039 DD 06/04/14	113.14	673,821.07	701,492.80	0.43	27,671.73
1,000,000.000 INTERMOUNTAIN PWR AGY UT PWR S 45884AZE6 5.000% 07/01/2022 DD 04/02/13	112.48	1,142,701.19	1,124,790.00	0.70	-17,911.19
1,035,000.000 KANSAS ST DEPT OF TRANSPRTN HI 485424LV5 5.000% 09/01/2022 DD 09/04/08	114.18	1,188,923.34	1,181,731.95	0.73	-7,191.39
1,400,000.000 KENTUCKY ST ECON DEV FIN AUTH 49126KGW5 6.375% 06/01/2040 DD 03/03/10	115.89	1,492,837.02	1,622,418.00	1.00	129,580.98
1,000,000.000 KING CNTY WA SWR REVENUE 495289G61 4.000% 01/01/2017 DD 04/09/13	106.77	1,064,799.48	1,067,700.00	0.66	2,900.52
650,000.000 LARAMIE CNTY WY HOSP REVENUE 516706CJ5 5.000% 05/01/2025 DD 02/21/12	112.54	719,150.33	731,510.00	0.45	12,359.67

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,320,000.000 LOS ANGELES CA WSTWTR SYS REVE 5446526D7 5.000% 06/01/2032 DD 10/21/10	115.11	1,408,769.83	1,519,386.00	0.94	110,616.17
860,000.000 LOUISIANA ST PUBLIC FACS AUTH 546398L71 6.250% 05/15/2031 DD 05/11/11	118.08	997,489.92	1,015,513.80	0.63	18,023.88
1,250,000.000 LOUISIANA ST CITIZENS PROPERTY 546456BC7 5.000% 06/01/2020 DD 04/11/06	105.96	1,351,975.77	1,324,512.50	0.82	-27,463.27
300,000.000 LOUISIANA ST HIGHWAY IMPT REVE 546486AE1 4.000% 06/15/2018 DD 03/28/13	110.00	329,116.86	330,000.00	0.20	883.14
865,000.000 LOUISIANA ST HIGHWAY IMPT REVE 546486BR1 5.000% 06/15/2034 DD 02/27/14	117.17	939,154.77	1,013,494.55	0.63	74,339.78
500,000.000 MADISON CNTY NY CAPITAL RESOUR 557363BP2 5.000% 07/01/2025 DD 02/14/13	120.48	604,913.55	602,410.00	0.37	-2,503.55
1,000,000.000 MAINE ST HLTH & HGR EDUCTNL FA 560427WB8 5.000% 07/01/2033 DD 02/13/13	109.48	1,093,330.18	1,094,840.00	0.68	1,509.82
1,250,000.000 MARYLAND ST 5741924X5 5.000% 11/01/2019 DD 12/18/09	117.36	1,477,968.84	1,467,000.00	0.91	-10,968.84
1,785,000.000 MECKLENBURG CNTY NC 584002RL5 4.000% 12/01/2016 DD 01/29/13	106.71	1,901,327.61	1,904,773.50	1.18	3,445.89
2,000,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YC56 5.000% 11/15/2029 DD 06/11/13	110.56	2,178,290.94	2,211,180.00	1.37	32,889.06

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YZK8 5.000% 11/15/2022 DD 04/02/13	119.56	591,028.24	597,790.00	0.37	6,761.76
220,000.000 MET WASHINGTON DC ARPTS AUTH A 592646U92 5.000% 10/01/2016 DD 07/28/10	107.50	237,196.43	236,502.20	0.15	-694.23
930,000.000 MIAMI-DADE CNTY FL AVIATION RE 59333PL63 5.000% 10/01/2036 DD 12/17/14	111.77	1,026,765.26	1,039,451.70	0.64	12,686.44
1,000,000.000 MICHIGAN ST FIN AUTH REVENUE 59447PTR2 5.000% 10/01/2018 DD 02/20/13	114.27	1,146,729.91	1,142,670.00	0.71	-4,059.91
1,500,000.000 MINNESOTA ST 604129Q33 5.000% 10/01/2020 DD 11/06/13	119.26	1,756,359.46	1,788,825.00	1.11	32,465.54
1,500,000.000 MINNESOTA ST 604129Q58 5.000% 10/01/2022 DD 11/06/13	122.68	1,754,423.89	1,840,260.00	1.14	85,836.11
1,250,000.000 MINNESOTA ST 604129WU6 5.000% 08/01/2016 DD 09/29/10	107.27	1,335,770.66	1,340,825.00	0.83	5,054.34
1,000,000.000 MONROE CNTY NY INDL DEV CORP R 61075TEB0 5.000% 12/01/2037 DD 02/27/13	109.57	1,107,570.86	1,095,670.00	0.68	-11,900.86
1,250,000.000 MONTGOMERY CNTY MD 613340V96 5.000% 07/01/2023 DD 08/11/11	116.55	1,428,980.63	1,456,875.00	0.90	27,894.37
475,000.000 NEVADA ST UNEMPLOYMENT COMPENS 641489AF6 5.000% 06/01/2017 DD 11/07/13	110.31	525,968.94	523,958.25	0.32	-2,010.69

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250,000.000 NEW JERSEY ST ECON DEV AUTH RE 645918J53 5.000% 06/15/2025 DD 04/18/12	111.84	1,409,719.95	1,398,025.00	0.87	-11,694.95
625,000.000 NEW JERSEY ST TRANSPRTN TRUSTF 646136J85 5.000% 06/15/2042 DD 12/11/12	107.12	693,514.98	669,512.50	0.41	-24,002.48
1,045,000.000 NEW JERSEY ST TRANSPRTN TRUST 646136YB1 5.000% 12/15/2023 DD 10/21/10	114.45	1,239,404.31	1,196,002.50	0.74	-43,401.81
1,000,000.000 NEW JERSEY ST TURNPIKE AUTH 6461393R4 5.000% 01/01/2043 DD 04/04/13	111.07	1,084,434.32	1,110,730.00	0.69	26,295.68
1,000,000.000 NEW YORK ST LIBERTY DEV CORP L 649519AE5 5.625% 07/15/2047 DD 07/08/10	114.10	1,126,286.26	1,140,970.00	0.71	14,683.74
430,000.000 NEW YORK NY 64966JMY9 5.000% 08/01/2027 DD 08/09/11	116.89	496,109.19	502,622.70	0.31	6,513.51
1,000,000.000 NEW YORK CITY NY TRUST FOR CUL 649717SA4 5.000% 08/01/2033 DD 03/12/13	116.51	1,175,477.42	1,165,140.00	0.72	-10,337.42
1,440,000.000 NEW YORK CITY NY MUNI WTR FIN 64971GKJ3 5.000% 06/15/2045 DD 11/20/14	114.15	1,606,572.65	1,643,716.80	1.02	37,144.15
590,000.000 NEW YORK CITY NY TRANSITIONAL 64971WBN9 5.000% 11/01/2036 DD 02/04/14	116.44	631,962.35	686,984.20	0.43	55,021.85
1,165,000.000 NEW YORK CITY NY INDL DEV AGY 64972PAK0 5.000% 07/01/2022 DD 09/13/12	111.42	1,218,981.30	1,298,089.60	0.80	79,108.30

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,350,000.000 NEW YORK ST THRUWAY AUTH GEN R 650010AD3 5.000% 05/01/2019 DD 12/18/13	114.80	1,510,112.97	1,549,773.00	0.96	39,660.03
1,250,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028RX3 5.000% 03/15/2027 DD 09/24/10	117.18	1,419,748.15	1,464,750.00	0.91	45,001.85
1,500,000.000 NEW YORK ST THRUWAY AUTH PERSO 650028TE3 5.000% 03/15/2025 DD 09/14/11	117.30	1,649,236.75	1,759,425.00	1.09	110,188.25
1,250,000.000 NORTH CAROLINA ST 658256E81 5.000% 05/01/2022 DD 04/14/10	119.25	1,492,300.08	1,490,637.50	0.92	-1,662.58
1,250,000.000 N TX TOLLWAY AUTH REVENUE 66285WFH4 6.100% 01/01/2028 DD 08/12/09	117.33	1,375,079.98	1,466,575.00	0.91	91,495.02
915,000.000 NTHRN AZ UNIV COPS 664751CQ5 5.000% 09/01/2024 DD 02/20/13	114.58	1,054,740.33	1,048,443.60	0.65	-6,296.73
1,250,000.000 PENNSYLVANIA ST 70914PTC6 5.000% 07/01/2020 DD 08/09/12	117.46	1,452,526.29	1,468,250.00	0.91	15,723.71
810,000.000 PENNSYLVANIA ST TURNPIKE COMMI 709224DM8 5.000% 12/01/2043 DD 04/29/14	110.53	850,303.36	895,301.10	0.55	44,997.74
720,000.000 PENNSYLVANIA ST TURNPIKE COMMI 709224FS3 5.000% 12/01/2039 DD 12/18/14	113.37	802,964.58	816,264.00	0.51	13,299.42
1,250,000.000 PHOENIX AZ CIVIC IMPT CORP ARP 71883MJD7 5.000% 07/01/2030 DD 03/05/13	114.75	1,429,915.84	1,434,325.00	0.89	4,409.16

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,380,000.000 PORT AUTH OF NEW YORK & NEW JE 73358WTF1 5.000% 09/01/2016 DD 08/21/14	107.22	1,483,914.60	1,479,636.00	0.92	-4,278.60
540,000.000 PORT AUTH OF NEW YORK & NEW JE 73358WVC5 5.000% 10/15/2035 DD 10/21/14	114.03	608,787.94	615,751.20	0.38	6,963.26
600,000.000 PORT AUTH OF NEW YORK & NEW JE 73358WVD3 5.000% 10/15/2036 DD 10/21/14	113.58	673,786.18	681,480.00	0.42	7,693.82
1,950,000.000 PRIV CLGS & UNIVS AUTH GA 74265LVL9 5.000% 09/01/2027 DD 05/13/09	115.85	2,210,847.52	2,259,153.00	1.40	48,305.48
1,250,000.000 RAILSPLITTER IL TOBACCO SETTLE 75076PAS4 5.500% 06/01/2023 DD 12/08/10	117.40	1,450,649.27	1,467,525.00	0.91	16,875.73
435,000.000 RALEIGH DURHAM NC ARPT AUTH AR 751073FG7 5.000% 05/01/2018 DD 05/31/07	109.95	470,900.41	478,291.20	0.30	7,390.79
1,000,000.000 REGL TRANSPRTN DIST CO COPS 75913THF4 5.000% 06/01/2022 DD 05/09/13	118.76	1,177,604.72	1,187,630.00	0.73	10,025.28
700,000.000 SAINT CLOUD MN HLTH CARE REVEN 78916VBX7 5.125% 05/01/2030 DD 02/03/10	112.23	788,496.57	785,617.00	0.49	-2,879.57
1,500,000.000 SAINT JOHN THE BAPTIST PARISH 79020FAM8 5.125% 06/01/2037 DD 06/26/07	106.03	1,567,632.65	1,590,375.00	0.98	22,742.35
1,000,000.000 SAINT LOUIS MO ARPT REVENUE 791638WZ8 5.000% 07/01/2024 DD 04/03/07	107.51	1,067,145.09	1,075,100.00	0.67	7,954.91

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,250,000.000 SAINT PAUL MN PORT AUTH LEASE 79304NGA8 4.000% 12/01/2016 DD 05/09/13	106.44	1,327,350.87	1,330,450.00	0.82	3,099.13
1,000,000.000 SAN ANTONIO TX WTR REVENUE 79642BZZ9 5.000% 05/15/2029 DD 11/06/13	117.87	1,086,767.92	1,178,670.00	0.73	91,902.08
955,000.000 SAN FRANCISCO CITY & CNTY CA 797646VZ6 5.000% 06/15/2023 DD 06/20/13	120.26	1,095,072.36	1,148,502.10	0.71	53,429.74
1,250,000.000 SAN FRANCISCO CALIF CITY &CNTY 79766DES4 5.500% 05/01/2027 DD 07/31/13	111.67	1,330,293.50	1,395,862.50	0.86	65,569.00
1,250,000.000 SAN FRANCISCO CITY & CNTY CA P 79768HBL1 5.000% 10/01/2018 DD 01/30/13	114.94	1,433,314.09	1,436,787.50	0.89	3,473.41
1,000,000.000 TARRANT CNTY TX CULTURAL EDU F 87638QGQ6 5.000% 08/15/2036 DD 03/13/13	113.22	1,115,834.10	1,132,240.00	0.70	16,405.90
335,000.000 TEXAS ST PRIV ACTIVITY BOND SU 882667AG3 7.000% 12/31/2038 DD 09/19/13	124.31	340,852.08	416,448.55	0.26	75,596.47
455,000.000 TEXAS ST PRIV ACTIVITY BOND SU 882667AH1 6.750% 06/30/2043 DD 09/19/13	121.44	447,861.43	552,542.90	0.34	104,681.47
950,000.000 TEXAS ST 882722C90 5.000% 10/01/2027 DD 07/28/11	118.68	1,135,476.24	1,127,441.00	0.70	-8,035.24
610,000.000 TEXAS ST PUBLIC FIN AUTH 8827562G3 5.000% 01/01/2017 DD 05/15/14	108.80	665,497.10	663,661.70	0.41	-1,835.40

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
1,000,000.000 TOBACCO SETTLEMENT FING CORP N 888808CZ3 5.000% 06/01/2018 DD 01/29/07	109.17	1,092,210.91	1,091,670.00	0.68	-540.91
1,115,000.000 TOBACCO SETTLEMENT AUTH WA TOB 88880MBD2 5.250% 06/01/2032 DD 10/17/13	112.17	1,139,170.62	1,250,728.95	0.77	111,558.33
1,100,000.000 TOBACCO SETTLEMENT FING CORP L 88880PCG7 5.500% 05/15/2030 DD 07/10/13	110.80	1,157,221.10	1,218,822.00	0.75	61,600.90
1,000,000.000 UNIV OF PITTSBURGH PA OF THE C 91335VHN9 5.000% 09/15/2028 DD 03/31/09	114.12	1,093,318.37	1,141,210.00	0.71	47,891.63
1,250,000.000 UNIV OF PITTSBURGH PA OF THE C 91335VHV1 5.250% 09/15/2025 DD 07/10/09	117.32	1,485,907.62	1,466,525.00	0.91	-19,382.62
1,250,000.000 UNIV OF MINNESOTA MN 914460GT1 5.250% 12/01/2028 DD 02/15/11	118.94	1,455,204.92	1,486,787.50	0.92	31,582.58
1,560,000.000 UTAH ST TRANSIT AUTH SALES TAX 917565HN6 5.000% 06/15/2036 DD 04/10/08	110.67	1,735,208.15	1,726,374.00	1.07	-8,834.15
1,250,000.000 VENTURA CNTY CA PUBLIC FING AU 923078AZ2 5.000% 11/01/2038 DD 03/07/13	113.72	1,392,915.71	1,421,450.00	0.88	28,534.29
705,000.000 WACO TX 929831DX0 4.000% 02/01/2017 DD 02/20/13	106.90	751,616.49	753,652.05	0.47	2,035.56
1,250,000.000 WEST VIRGINIA ST UNIV REVENUES 956704ZL7 5.000% 10/01/2032 DD 02/13/13	115.98	1,450,020.83	1,449,787.50	0.90	-233.33

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
500,000.000 WISCONSIN ST 97705LSG3 5.000% 05/01/2018 DD 04/30/08	113.13	566,319.75	565,645.00	0.35	-674.75
1,000,000.000 WISCONSIN ST TRANSPRTN REVENUE 977123E87 5.000% 07/01/2018 DD 03/06/13	113.47	1,138,732.14	1,134,650.00	0.70	-4,082.14
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		**156,705,487.58**	**160,075,844.85**	**99.06**	**3,370,357.27**
TOTAL ASSETS U.S. DOLLAR		**158,228,989.61**	**161,599,346.88**	**100.00**	**3,370,357.27**
TOTAL ASSETS		**158,228,989.61**	**161,599,346.88**	**100.00**	**3,370,357.27**

Attachment C

Xcel Energy

Nuclear Decommissioning Fund
Book Balances and Accruals
As of December 31, 2014

Minnesota Jurisdiction

FUND BOOK VALUE BALANCE
EXTERNAL QUALIFIED FUND
MINNESOTA JURISDICTION
December 31, 2014

	Monticello	Prairie Island One	Prairie Island Two	Total
Beginning Balance, January 1, 2014	360,397,486	289,361,208	308,603,500	958,362,195
Monthly Activity				
Jan-2014	441,667	204,924	372,400	1,018,990
Feb-2014	1,030,704	843,993	904,645	2,779,342
Mar-2014	(745,970)	(714,828)	(216,799)	(1,677,598)
Apr-2014	(723,098)	298,411	620,010	195,323
May-2014	1,873,685	893,841	944,204	3,711,730
Jun-2014	(1,309,145)	(991,190)	(1,422,102)	(3,722,437)
Jul-2014	461,073	352,223	420,185	1,233,481
Aug-2014	2,495,432	2,122,436	1,776,098	6,393,966
Sep-2014	(1,408,703)	(1,271,226)	(1,344,373)	(4,024,302)
Oct-2014	(72,024)	(113,554)	(108,957)	(294,536)
Nov-2014	3,520,838	2,893,080	2,777,612	9,191,530
Dec-2014	(2,620,760)	(1,922,977)	(2,916,278)	(7,460,014)
Subtotal, 2014 Activity	2,943,698	2,595,133	1,806,644	7,345,475
Ending Balance, December 31, 2014	363,341,184	291,956,341	310,410,145	965,707,670

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, 2014

	Monticello	Prairie Island One	Prairie Island Two	Total
Beginning Balance, January 1, 2014	38,245,477	26,137,794	51,745,005	116,128,276
Monthly Activity				
Jan-2014	83,327	56,311	111,532	251,170
Feb-2014	91,567	61,880	122,561	276,008
Mar-2014	47,326	31,982	63,345	142,653
Apr-2014	82,439	55,711	110,343	248,494
May-2014	90,945	61,459	121,728	274,132
Jun-2014	53,774	36,340	71,975	162,089
Jul-2014	90,402	61,093	121,002	272,497
Aug-2014	93,024	62,864	124,511	280,399
Sep-2014	53,719	36,303	71,902	161,924
Oct-2014	96,700	65,348	129,431	291,479
Nov-2014	99,026	66,920	132,544	298,490
Dec-2014	53,591	36,216	71,731	161,539
Subtotal, 2014 Activity	935,841	632,428	1,252,603	2,820,873
Ending Balance, December 31, 2014	39,181,318	26,770,222	52,997,608	118,949,149

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, Tiffany Hughes, 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-11-1184 AND E002/M-14-761

Dated this 31st day of March 2015

/s/

_____

Tiffany Hughes
Records Analyst

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Julia	Anderson	Julia.Anderson@ag.state.mn.us	Office of the Attorney General-DOC	1800 BRM Tower 445 Minnesota St St. Paul, MN 551012134	Electronic Service	No	OFF_SL_11-1184_Official
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 500 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_11-1184_Official
Tiffany	Hughes	Regulatory.Records@xcelenergy.com	Xcel Energy	414 Nicollet Mall FL 7 Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_11-1184_Official
John	Lindell	agorud.ecf@ag.state.mn.us	Office of the Attorney General-RUD	1400 BRM Tower 445 Minnesota St St. Paul, MN 551012130	Electronic Service	No	OFF_SL_11-1184_Official
Kari L	Valley	kari.l.valley@xcelenergy.com	Xcel Energy Service Inc.	414 Nicollet Mall FL 5 Minneapolis, MN 55401	Electronic Service	No	OFF_SL_11-1184_Official
Daniel P	Wolf	dan.wolf@state.mn.us	Public Utilities Commission	121 7th Place East Suite 350 St. Paul, MN 551012147	Electronic Service	Yes	OFF_SL_11-1184_Official

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
David	Aafedt	daafedt@winthrop.com	Winthrop & Weinstine, P.A.	Suite 3500, 225 South Sixth Street Minneapolis, MN 554024629	Electronic Service	No	OFF_SL_14-761_D-14-761
Julia	Anderson	Julia.Anderson@ag.state.mn.us	Office of the Attorney General-DOC	1800 BRM Tower 445 Minnesota St St. Paul, MN 551012134	Electronic Service	Yes	OFF_SL_14-761_D-14-761
Ian	Dobson	ian.dobson@ag.state.mn.us	Office of the Attorney General-RUD	Antitrust and Utilities Division 445 Minnesota Street, 1400 BRM Tower St. Paul, MN 55101	Electronic Service	Yes	OFF_SL_14-761_D-14-761
Kristen	Eide Tollefson	HealingSystems@earthlink.net	R-CURE	28477 N Lake Ave Frontenac, MN 55026-1044	Paper Service	No	OFF_SL_14-761_D-14-761
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 500 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_14-761_D-14-761
Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.	222 South Ninth Street Suite 3150 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_14-761_D-14-761
Tiffany	Hughes	Regulatory.Records@xcelenergy.com	Xcel Energy	414 Nicollet Mall FL 7 Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_14-761_D-14-761
John	Lindell	agorud.ecf@ag.state.mn.us	Office of the Attorney General-RUD	1400 BRM Tower 445 Minnesota St St. Paul, MN 551012130	Electronic Service	Yes	OFF_SL_14-761_D-14-761
Andrew	Moratzka	apmoratzka@stoel.com	Stoel Rives LLP	33 South Sixth Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_14-761_D-14-761
Jeff	O'Neill	N/A	Monticello City Hall	505 Walnut St Ste 1 Monticello, MN 55362	Paper Service	No	OFF_SL_14-761_D-14-761

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Lisa	Perkett	lisa.h.perkett@xcelenergy.com	Xcel Energy Inc.	Capital Asset Acctg Dept 7th Floor 414 Nicollet Mall Minneapolis, MN 554011993	Electronic Service	No	OFF_SL_14-761_D-14-761
Laureen	Ross McCalib	lrossmccalib@grenergy.com	Great River Energy	12300 Elm Creek Boulevard Maple Grove, MN 55369-4718	Electronic Service	No	OFF_SL_14-761_D-14-761
Kari L	Valley	kari.l.valley@xcelenergy.com	Xcel Energy Service Inc.	414 Nicollet Mall FL 5 Minneapolis, MN 55401	Electronic Service	No	OFF_SL_14-761_D-14-761
Daniel P	Wolf	dan.wolf@state.mn.us	Public Utilities Commission	121 7th Place East Suite 350 St. Paul, MN 551012147	Electronic Service	Yes	OFF_SL_14-761_D-14-761