

INTERNATIONAL BUSINESS MACHINES CORP  
Form 11-K  
June 24, 2014  
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**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM 11-K**

(Mark One)

**ANNUAL REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES EXCHANGE ACT OF 1934**

**For the fiscal year ended December 31, 2013**

**OR**

**TRANSITION REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES EXCHANGE ACT OF 1934**

**For the transition period from                      to**

**Commission file number 1-2360**

A. Full title of the plan and address of the plan, if different from that of the issuer named below:

**IBM 401(k) Plus Plan**

**Director of Compensation and Benefits**

**IBM**

**North Castle Drive, M/D 147**

**Armonk, New York 10504**

- B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

**INTERNATIONAL BUSINESS MACHINES CORPORATION**

**New Orchard Road**

**Armonk, New York 10504**

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**IBM 401(k) PLUS PLAN**

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\* Other schedules required by Section 2520.103-10 of the Department of Labor Rules and Regulations for Reporting and Disclosures under the Employee Retirement Income Security Act of 1974 are omitted because they are not applicable.

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**SIGNATURE**

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned thereunto duly authorized.

**IBM 401(k) Plus Plan**

Date: June 24, 2014

By:

/s/ James J. Kavanaugh  
James J. Kavanaugh  
Vice President and Controller  
(Principal Accounting Officer)

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**Report of Independent Registered Public Accounting Firm**

To the Participants and Plan Administrator of the IBM 401(k) Plus Plan:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of the IBM 401(k) Plus Plan (the Plan) at December 31, 2013 and 2012, and the changes in net assets available for benefits for the year ended December 31, 2013 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible, of assets (held at end of year) and of assets (acquired and disposed of within year) are presented for the purpose of additional analysis and are not a required part of the basic financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These supplemental schedules are the responsibility of the Plan's management. The supplemental schedules have been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, are fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ PricewaterhouseCoopers LLP

PricewaterhouseCoopers LLP  
New York, NY  
June 24, 2014

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AT DECEMBER 31,

|   | 2013                   | 2012                 |
|---|------------------------|----------------------|
|   | (Dollars in thousands) |                      |
| <b>Assets:</b>  |                        |                      |
| Investments, at fair value (Note 3)   | \$ 46,791,660          | \$ 41,986,768        |
| Receivables:  |                        |                      |
| Employer contributions  |                        | 35,662               |
| Participant contributions   |                        | 24,053               |
| Notes receivable from participants  | 315,264                | 323,820              |
| Income, sales proceeds and other receivables  | 1,044,073              | 1,292,054            |
| Total receivables   | 1,359,337              | 1,675,589            |
| Total assets  | 48,150,997             | 43,662,357           |
| <b>Liabilities:</b>   |                        |                      |
| Payable for collateral deposits   | 8,643                  | 14,335               |
| Accrued expenses and other liabilities  | 1,563,603              | 2,044,352            |
| Total liabilities   | 1,572,246              | 2,058,687            |
| <b>Net assets at fair value</b>   | <b>46,578,751</b>      | <b>41,603,670</b>    |
| <b>Adjustment from fair value to contract value for fully benefit-responsive investment contracts</b> | <b>(293,477)</b>       | <b>(708,476)</b>     |
| <b>Net assets available for benefits</b>  | <b>\$ 46,285,274</b>   | <b>\$ 40,895,194</b> |

The accompanying notes are an integral part of these financial statements.

Table of Contents**IBM 401(k) PLUS PLAN****STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS****FOR THE YEAR ENDED DECEMBER 31,**

|  | <b>2013</b>                   |
|--|-------------------------------|
|  | <b>(Dollars in thousands)</b> |
| <b>Additions to net assets attributed to:</b>          |                               |
| Investment income:                                     |                               |
| Net appreciation in fair value of investments (Note 3) | \$ 5,067,415                  |
| Interest income from investments                       | 643,283                       |
| Dividends  | 255,282                       |
|  | 5,965,980                     |
| Interest income on notes receivable from participants  | 13,242                        |
| Contributions:   |                               |
| Participants   | 1,197,051                     |
| Employer   | 791,927                       |
|  | 1,988,978                     |
| Transfers from other benefit plans                     | 94,928                        |
| Total additions  | 8,063,128                     |
| <b>Deductions from net assets attributed to:</b>       |                               |
| Distributions to participants                          | 2,620,019                     |
| Administrative expenses, net                           | 53,029                        |
| Total deductions                                       | 2,673,048                     |
| <b>Net increase in net assets during the year</b>      | <b>5,390,080</b>              |
| <b>Net assets available for benefits:</b>              |                               |
| Beginning of year                                      | 40,895,194                    |
| End of year  | \$ 46,285,274                 |

The accompanying notes are an integral part of these financial statements.

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**IBM 401(k) PLUS PLAN**

**NOTES TO FINANCIAL STATEMENTS**

**NOTE 1 - DESCRIPTION OF THE PLAN**

The following description of the IBM 401(k) Plus Plan (the Plan) provides only general information. Participants should refer to the Plan prospectus (Summary Plan Description) for a complete description of the Plan's provisions.

**General**

The Plan was established by resolution of International Business Machines Corporation's Retirement Plans Committee (the Committee) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (IBM) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of thirty-three primary investment funds and about 165 mutual funds in a mutual fund window. The investment objectives of the primary funds are described in Note 6, Description of Investment Funds. In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Roth 401(k) and after-tax contributions are not available for employees working in Puerto Rico. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (IRS) regulations.

Participants are provided the choice to enroll in a disability protection program under which a portion of the participant's account is used to pay premiums to purchase term insurance (underwritten by Metropolitan Life Insurance Company), which will pay the amount of their before-tax 401(k) contributions, matching contributions, automatic contributions and/or Special Savings Awards into their accounts in the event the participant becomes disabled while insured.

At December 31, 2013 and 2012, the number of participants with an account balance in the Plan was 196,397 and 197,713, respectively.

The Plan is dual qualified under Section 401(a) of the Internal Revenue Code of 1986, as amended, and Section 1081.01(a) of the Internal Revenue Code for a New Puerto Rico, as amended (the PRIRC). It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

**Administration**



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The Plan is administered by the Committee, which appointed certain officials of IBM to assist in administering the Plan. The Committee appointed State Street Bank and Trust Company ( SSBT ), as Trustee, to safeguard the assets of the funds and State Street Global Advisors ( SSGA ), the institutional investment management affiliate of SSBT, The Vanguard Group and other investment managers to direct investments in the various funds.

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Fidelity Investments Institutional Operations Company, Inc. ( Fidelity ) is the provider of record keeping and participant services, operator of the IBM Employee Services Center for the Plan in Raleigh, North Carolina as well as the provider of administrative services related to the mutual fund window. Communication services were provided by Fidelity as well as The Vanguard Group.

**Contributions**

Under the Plan, IBM provides employer contributions for eligible participants as shown in the table below:

| <b>IBM Pension Plan<br/>Eligibility at 12/31/2007</b>                            | <b>IBM Automatic<br/>Contribution</b> | <b>IBM Matching<br/>Contribution</b> |
|--|---------------------------------------|--------------------------------------|
| Pension Credit Formula   | 4%                                    | 100% on 6% of eligible compensation  |
| Personal Pension Account   | 2%                                    | 100% on 6% of eligible compensation  |
| New Hires on or after 1/1/2005   | 1%                                    | 100% on 5% of eligible compensation  |
| GBS Application Development Specialist Job Family<br>Hires on or after 4/15/2013 | 1%                                    | 100% on 2% of eligible compensation  |

IBM employer contributions are based upon the IBM pension formula for which the employee was eligible on December 31, 2007, or on hire date on or after January 1, 2005. Any employees who terminate employment and are rehired on or after January 1, 2005 will be eligible to participate in the New Hires on or after 1/1/2005 contribution rates or the Global Business Services ( GBS ) Application Development Specialist Job Family Hires on or after 4/15/2013 as applicable.

A contribution equal to five percent of eligible compensation (referred to as a Special Savings Award ) will be added to the accounts of participants who are non-exempt employees at each year-end (effective January 1, 2013, the determination will be made on December 15 and the Special Savings Award will be contributed to eligible participants on the last business day of the year) and who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date.

Newly hired employees are automatically enrolled at five percent of eligible salary and performance pay after approximately thirty days of employment with IBM, unless they elect otherwise. After completing one year of service with IBM, they are eligible for the IBM automatic contribution and the IBM matching contribution. GBS Application Development Specialist Job Family Hires are eligible for a matching contribution equal to two percent and automatic contributions equal to one percent, if they complete two years of service.

Effective January 1, 2013, matching and automatic contributions are made once annually at the end of the year. In order to receive such IBM employer contributions each year, a participant must be employed on December 15 of the plan year. However, if a participant separates from service prior to December 15, and has completed certain service and/or age requirements, then the participant will be eligible to receive such matching and automatic contributions following separation from service.

Eligible compensation under the Plan includes regular salary, commissions, overtime, shift premium and similar additional compensation payments for nonscheduled workdays, recurring payments under an employee variable compensation plan, regular IBM Short-Term Disability

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Income Plan payments, holiday pay and vacation pay, and payments made under any executive incentive compensation plan. Non-recurring compensation, such as awards, deal team payments and significant signing bonuses are not eligible compensation and cannot be deferred under the Plan.

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Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the following funds or in the mutual fund window funds, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Date fund that most closely corresponds to the year in which they will reach age 60.

These funds and their investment objectives are more fully described in Note 6, Description of Investment Funds.

**Life Cycle Funds (14)**

Target Date 2005 Fund

Target Date 2010 Fund

Target Date 2015 Fund

Target Date 2020 Fund

Target Date 2025 Fund

Target Date 2030 Fund

Target Date 2035 Fund

Target Date 2040 Fund

Target Date 2045 Fund

Target Date 2050 Fund

Income Plus Life Strategy Fund

Conservative Life Strategy Fund

Moderate Life Strategy Fund

Aggressive Life Strategy Fund

**Core Funds (8)**

Interest Income Fund

Inflation Protected Bond Fund

Total Bond Market Fund

High Yield and Emerging Markets Bond Fund

Total Stock Market Index Fund

Total International Stock Market Index Fund

Real Estate Investment Trust (REIT) Index Fund

International Real Estate Index Fund

**Expanded Choice Funds (11)**

Long-Term Corporate Bond Fund

Large Company Index Fund

Large-Cap Value Index Fund

Large-Cap Growth Index Fund

Small/Mid-Cap Stock Index Fund

Small-Cap Value Index Fund

Small-Cap Growth Index Fund

European Stock Index Fund

Pacific Stock Index Fund

Emerging Markets Stock Index Fund

IBM Stock Fund

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The Plan participants also have access to the mutual fund window investment options.

Participants may change their deferral percentage and investment selection for future contributions at any time. The changes will take effect for the next eligible pay cycle if the request is completed before the applicable cutoff date. Also, participants may transfer part or all of existing account balances among funds in the Plan once daily, subject to the Plan restrictions on trading.

The Committee is committed to preserving the integrity of the Plan as a long-term savings vehicle for its employees. Frequent, short-term trading that is intended to take advantage of pricing lags in funds can harm long-term investors, or increase trading expenses in general. Therefore, the Plan has implemented frequent trading transaction restrictions and reserves the right to take other appropriate action to curb short-term transactions (buying/selling).

**Participant Accounts**

The Plan record keeper maintains an account in the name of each participant to which each participant's contributions and share of the net earnings, losses and expenses, if any, of the various investment funds are recorded. The earnings on the assets held in each of the funds and all proceeds from the sale of such assets are held and reinvested in the respective funds.

Participants may transfer rollover contributions of before-tax and Roth 401(k) amounts from other qualified savings plans or Individual Retirement Accounts into their Plan account. Rollovers must be made in cash within the time limits specified by the IRS; stock or in-kind rollovers are not accepted. These rollovers are limited to active employees on the payroll of IBM (or affiliated companies) who have existing accounts in the Plan. Retirees are not eligible for such rollovers, except that a retiree or separated employee who has an existing account in the Plan may roll over a lump-sum distribution from an IBM-sponsored qualified retirement plan, including the IBM Personal Pension Plan. After-tax amounts may also be directly rolled over into the Plan from another qualified savings plan.

On each valuation date, the unit/share value of each fund is determined by dividing the current investment value of the assets in that fund on that date by the number of units/shares in the fund. The participant's investment value of assets equals the market value of assets for all funds except the Interest Income Fund for which the participant's investment value of assets equals the contract value of assets. In determining the unit/share value, new contributions that are to be allocated as of the valuation date are excluded from the calculation. On the next day, the cash related to new contributions is transferred into the fund and the number of additional units to be credited to a participant's account for each fund, due to new contributions, is equal to the amount of the participant's new contributions to the fund divided by the prior night's unit value.

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Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. After-tax contributions made to the Plan are not tax deferred, but are taxable income prior to the participant making the contribution. Any interest, dividends or other earnings on the after-tax contributions are generally not included in the taxable income of the participant until withdrawal, at which time all earnings withdrawn are generally taxed as ordinary income to the participant. Any distribution of earnings on after-tax contributions that are withdrawn by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. Roth 401(k) contributions are not tax deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2013 limit on employee salary and performance pay deferrals was \$17,500. (The limit for 2014 is \$17,500.) Participants who were age 50 or older during 2013 could take advantage of a higher 401(k) contribution limit of \$23,000. (The limit for 2014 is \$23,000.) The 2013 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$17,500. (The Puerto Rico limit for 2014 is \$17,500.) Puerto Rico participants who were age 50 or older in 2013 could take advantage of a higher contribution limit of \$19,000. (The limit for 2014 is \$19,000.)

## **Vesting**

Participants in the Plan are at all times fully vested in their account balance, including employee contributions, employer contributions and earnings thereon, if any.

## **Distributions**

Participants who have attained age 59 1/2 may request a distribution of all or part of the value in their account. A maximum of four ad-hoc distributions are allowed each year and the minimum amount of any such distribution shall be the lesser of the participant's account balance or \$500. Effective January 1, 2014 participants who have attained age 59 1/2 may request ad-hoc withdrawals (\$500 minimum), as needed from their account.

In addition, participants who (1) retire under the prior IBM Retirement Plan provisions of the IBM Personal Pension Plan, or (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) separate from IBM and have attained age 55, may also elect to receive the balance of their account in annual installments over a period not to exceed twenty years. Effective January 1, 2014, in addition to the existing annual installment option, monthly and quarterly and specific dollar amount installments may be requested, and there will be no limit on the time period over which installments may be taken, subject to required minimum distribution requirements for participants who have reached age 70 1/2.

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Employees are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an employee's contributions are eligible for hardship withdrawal; earnings on before-tax 401(k) and Roth 401(k), and IBM

contributions (match, automatic, transition credits and Special Savings Award) are not



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eligible for withdrawal. Employees must submit evidence of hardship to the record keeper who will determine whether the situation qualifies for a hardship withdrawal based on guidance from the Plan administrator. A hardship withdrawal is taxed as ordinary income to the employee and may be subject to the 10 percent additional tax on early distributions.

If the participant dies and is married at the time of death, the participant's spouse must be the beneficiary of the participant's Plan account, unless the participant's spouse has previously given written, notarized consent to designate another person as beneficiary. If the participant marries or remarries, any prior beneficiary designation is canceled and the spouse automatically becomes the beneficiary. If the participant is single, the beneficiary may be anyone previously designated by the participant under the Plan. In the absence of an effective designation under the Plan at the time of death, the proceeds normally will be paid in the following order: the participant's spouse, the participant's children in equal shares, or to surviving parents equally. If no spouse, child, or parent is living, payments will be made to the executors or administrators of the participant's estate.

After the death of a participant, an account will be established for the participant's beneficiary. If the beneficiary is a spouse or domestic partner, the beneficiary's account may be maintained in the Plan, subject to IRS required minimum distributions. If the beneficiary is neither a spouse nor a domestic partner, the account will be paid to the beneficiary in a lump sum. Beneficiaries may roll over distributions from the Plan.

**Participant Loans**

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2013 and 2012 ranged from 3.25 percent to 11.00 percent.

Participants may prepay the entire remaining loan principal at any time. Employees on an approved leave of absence may elect to make scheduled loan payments directly to the Plan. Participants may continue to contribute to the Plan while having an outstanding loan. A loan default is a taxable event to the participant and will be reported as such in the year of the loan default.

Participants who retire or separate from IBM and have outstanding Plan loans may make loan repayments via coupon payments or ACH deductions to continue monthly loan repayments according to their original amortization schedule.

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**Termination of Service**

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 70 ½.

**Termination of the Plan**

IBM reserves the right to terminate this Plan at any time by action of the Board of Directors of IBM. In that event, each participant or beneficiary receiving or entitled to receive payments under the Plan would receive the balance of the account at such time and in accordance with applicable law and regulations. In the event of a full or partial termination of the Plan, or upon complete discontinuance of contributions under the Plan, the rights of all affected participants in the value of their accounts would be non-forfeitable.

**Risks and Uncertainties**

The Plan provides for various investment options in the form of mutual funds, commingled funds or separately-managed funds. These funds invest in equities, fixed income securities, synthetic guaranteed investment contracts ( synthetic GICs ), a separate account investment contract ( separate account GIC ) and derivative contracts. Investment securities are exposed to various risks, such as interest rate movements, credit quality changes and overall market volatility. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the statement of net assets available for benefits. The Plan is potentially exposed to credit loss in the event of non-performance by the companies with whom the Plan entered into the synthetic GICs and a separate account GIC. However, the Committee does not anticipate non-performance by these companies at this time.

**NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

**Basis of Presentation**

The accompanying financial statements are prepared under the accrual basis of accounting, except distributions, which are recorded when paid. Notes receivable from participants are measured at their unpaid principal balance plus any accrued interest. Within the financial tables presented, certain columns and rows may not add due to the use of rounded numbers for disclosure purposes.

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**Use of Estimates**

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America ( U.S. GAAP ) requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

**Investment Contracts**

Investment contracts held by a defined contribution plan are reported at fair value. However, contract value is the relevant measurement attribute for that portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit responsive investment contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. Contract value represents contributions made to investment contracts plus interest at the contract rates less withdrawals and administrative expenses. The statements of net assets available for benefits present the fair value of the investments in the Interest Income Fund as well as the adjustment from fair value to contract value for the fully benefit responsive investment contracts within the Interest Income Fund. The statement of changes in net assets available for benefits presents these investments on a contract value basis.

**Valuation of Investments**

The Plan's investments are stated at fair value. Accounting guidance defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Under this guidance, the Plan is required to classify certain assets and liabilities based on the following fair value hierarchy:

- Level 1 Quoted prices (unadjusted) in active markets for identical assets or liabilities that can be accessed at the measurement date;
  
- Level 2 Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and
  
- Level 3 Unobservable inputs for the asset or liability.

The guidance requires the use of observable market data if such data is available without undue cost and effort.

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Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs. A security that is categorized as Level 3 is valued using the last available market price or a price from an alternate pricing source. The valuation methodology is applied consistently from period to period.

Investments in mutual funds and commingled funds are valued at the net asset values per share using available inputs to measure fair value by such companies or funds as of the valuation date. Generally, mutual funds have a quoted market price in an active market and are classified as Level 1 and commingled funds which may include 103-12 investments, common collective trusts and pooled separate accounts are classified as Level 2 based upon observable data.

Common stocks and financial derivative instruments, such as futures contracts or options contracts that are traded on a national securities exchange are stated at the last reported sale or settlement price on the day of valuation. Valuation adjustments may be applied to certain securities that are solely traded on a foreign exchange to account for the market movement between the close of the foreign market and the close of the New York Stock Exchange. These securities are valued using pricing service providers that consider the correlation of the trading patterns of the foreign security to the intraday trading in the U.S. markets for investments.

Fixed income investments are valued on the basis of valuations furnished by Trustee-approved independent pricing services. These services determine valuations for normal institutional-size trading units of such securities using models or matrix pricing, which incorporates yield and/or price with respect to bonds that are considered comparable in characteristics such as rating, interest rate and maturity date and quotations from bond dealers to determine current value. If these valuations are deemed to be either not reliable or not readily available, the fair value will be determined in good faith by the Trustee.

Over-the-counter derivatives are typically valued using proprietary pricing models that use as their basis readily observable market parameters that is, parameters that are actively quoted and can be validated to external sources, including industry pricing services. Depending on the types and contractual terms of derivatives, fair value can be modeled using a series of techniques, such as the Black-Scholes option pricing model, simulation models or a combination of various models, which are consistently applied. Where derivative products have been established for some time, the Plan uses models that are widely accepted in the financial services industry. These models reflect the contractual terms of the derivatives, including the period to maturity, and market-based parameters such as interest rates, volatility, and the credit quality of the counterparty. Further, many of these models do not contain a high level of subjectivity, as the methodologies used in the models do not require significant judgment, and inputs to the model are readily observable from actively quoted markets, as is the case for plain vanilla interest rate swaps, option contracts and credit default swaps.

Interest bearing cash securities are valued at amortized cost, which includes cost and accrued interest and approximates fair value.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine fair value of certain financial instruments could result in a different fair value measurement at the reporting date.



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**Security Transactions and Related Investment Income**

Security transactions are recorded on a trade-date basis. Dividend income is recorded on the ex-dividend date and interest income is recorded on the accrual basis.

The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net change in the fair value of its investments, which consists of realized gains and losses and the unrealized appreciation and depreciation on those investments.

**Administrative Expenses and Investment Management Fees**

Participants pay for administrative expenses of the Plan which are included in each fund's expense ratio. These costs include (a) investment management, custody and benefit responsive investment contract fees which are charged to the applicable funds and (b) operational expenses required for administration of the Plan including trustee and recordkeeping which are charged against the funds' assets on a pro rata basis throughout the year. Operational expenses related to balances in the Mutual Fund Window are deducted from participant account balances. Brokerage fees, and commissions are included in the cost of investments and in determining net proceeds on sales of investments. Investment management, custody and administrative fees for commingled trusts and mutual funds are charged based on a percentage of net asset value and are paid from the assets of the respective funds.

**Standards Implemented**

In December 2011 and January 2013, the Financial Accounting Standards Board (FASB) issued additional disclosure requirements and amended guidance for offsetting and related arrangements. These additional requirements became effective for the year ended December 31, 2013 and did not have a material impact on the Plan's Financial Statements.

Table of Contents**NOTE 3 INVESTMENTS**

The following schedules summarize the fair value of investments within the fair value hierarchy, Level 3 gains and losses, fair value of investments that calculate net asset value, investments that represent 5 percent or more of the Plan's net assets and the related net change in the fair value of investments by type of investment.

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2013 and 2012.

**Investments at Fair Value as of December 31, 2013**

| (Dollars in Thousands)                  | Level 1           | Level 2           | Level 3      | Total             |
|---|-------------------|-------------------|--------------|-------------------|
| <b>Equity:</b>                          |                   |                   |              |                   |
| Equity commingled*/mutual funds         | \$ 3,494,914      | \$ 13,884,615     | \$           | \$ 17,379,529     |
| IBM Corporation common stock            | 2,209,214         |                   |              | 2,209,214         |
| International equity securities         | 366,811           | 3,168,796         | 24           | 3,535,632         |
| US large-cap equity securities          | 886,340           |                   |              | 886,340           |
| US mid-cap equity securities            | 2,901,805         |                   |              | 2,901,805         |
| US small-cap equity securities          | 1,244,469         |                   | 12           | 1,244,481         |
| <b>Fixed income:</b>                    |                   |                   |              |                   |
| Government securities rated A or higher |                   | 8,676,257         |              | 8,676,257         |
| Government securities rated below A     |                   | 305,417           | 1,314        | 306,731           |
| Corporate bonds rated A or higher       |                   | 1,157,594         |              | 1,157,594         |
| Corporate bonds rated below A           |                   | 2,093,707         | 590          | 2,094,296         |
| Mortgage and asset-backed securities    |                   | 743,435           | 499          | 743,935           |
| Fixed income commingled*/mutual funds   | 1,175,897         | 569,130           |              | 1,745,027         |
| Investment contracts                    |                   | 633,210           |              | 633,210           |
| Cash and cash equivalents               | 37,847            | 1,502,634         |              | 1,540,481         |
| Derivatives                             | 5,872             | 9,027             |              | 14,898            |
| Other commingled*/mutual funds          | 604,047           | 1,118,184         |              | 1,722,231         |
| <b>Total investments at fair value</b>  | <b>12,927,216</b> | <b>33,862,005</b> | <b>2,440</b> | <b>46,791,660</b> |

\*Commingled funds may include 103-12 investments, common collective trusts, and pooled separate accounts.

There were no transfers between Levels 1 and 2.





Table of Contents**Investments at Fair Value as of December 31, 2012**

| (Dollars in Thousands)                  | Level 1              | Level 2              | Level 3         | Total                |
|---|----------------------|----------------------|-----------------|----------------------|
| <b>Equity:</b>                          |                      |                      |                 |                      |
| Equity commingled*/mutual funds         | \$ 2,588,283         | \$ 11,228,774        | \$              | \$ 13,817,058        |
| IBM Corporation common stock            | 2,504,527            |                      |                 | 2,504,527            |
| International equity securities         | 386,482              | 2,921,483            |                 | 3,307,965            |
| US large-cap equity securities          | 729,182              |                      |                 | 729,182              |
| US mid-cap equity securities            | 2,040,336            |                      |                 | 2,040,336            |
| US small-cap equity securities          | 1,206,692            |                      |                 | 1,206,692            |
| <b>Fixed income:</b>                    |                      |                      |                 |                      |
| Government securities rated A or higher |                      | 10,156,571           | 528             | 10,157,099           |
| Government securities rated below A     |                      | 360,651              |                 | 360,651              |
| Corporate bonds rated A or higher       |                      | 1,093,707            |                 | 1,093,707            |
| Corporate bonds rated below A           |                      | 2,063,104            | 577             | 2,063,471            |
| Mortgage and asset-backed securities    |                      | 795,282              | 6,564           | 801,846              |
| Fixed income commingled*/mutual funds   | 1,526,599            | 575,287              |                 | 2,101,887            |
| Investment contracts                    |                      | 16,899               |                 | 16,899               |
| Cash and cash equivalents               | 35,592               | 976,599              |                 | 1,012,401            |
| Derivatives                             | 4,597                | (5,493)              |                 | (896)                |
| Other commingled*/mutual funds          | 458,880              | 315,064              |                 | 773,944              |
| <b>Total investments at fair value</b>  | <b>\$ 11,481,171</b> | <b>\$ 30,497,927</b> | <b>\$ 7,670</b> | <b>\$ 41,986,768</b> |

\*Commingled funds may include 103-12 investments, common collective trusts, and pooled separate accounts

There were no transfers between Levels 1 and 2.

Table of Contents**Level 3 Gains and Losses**

The following table presents the changes in the fair value of the plan's Level 3 investments for the year ended December 31, 2013:

| (Dollars in Thousands)  | International<br>Companies | US, Small,<br>Mid Cap<br>Companies | Government<br>Securities<br>Rated A or<br>Higher | Government<br>Securities<br>Rated<br>Below A | Corporate<br>Bonds Rated<br>Below A | Mortgage and<br>Asset-Backed<br>Securities | Total    |
|---|----------------------------|------------------------------------|--|--|-------------------------------------|--|----------|
| <b>Balance at January 1, 2013</b>                                   | \$                         | \$                                 | \$ 528   | \$   | \$ 577                              | \$ 6,564                                   | \$ 7,670 |
| <b>Unrealized gains/(losses) on<br/>assets held at end of year*</b> | 24                         | 12                                 |  | 3  | 12                                  | 387  | 438      |
| <b>Realized gains/(losses)*</b>                                     |                            |                                    | 22   |  |                                     | (384)                                      | (363)    |
| <b>Purchases</b>  |                            |                                    |  | 1,311  |                                     |  | 1,311    |
| <b>Sales</b>  |                            |                                    | (550)  |  |                                     | (982)                                      | (1,532)  |
| <b>Transfers into Level 3 **</b>                                    | 0                          |                                    |  |  |                                     | 64   | 64       |
| <b>Transfers out of Level 3 ***</b>                                 |                            |                                    |  |  |                                     | (5,149)                                    | (5,149)  |
| <b>Balance at December 31,<br/>2013</b>                             | \$ 24                      | \$ 12                              | \$ 0   | \$ 1,314                                     | \$ 590                              | \$ 499                                     | \$ 2,440 |

\*Reported in the net change in fair value of investments in the Statement of Changes in Net Assets Available for Benefits.

\*\*Transferred from Level 2 to Level 3 because observable market data was not available for the securities.

\*\*\*Transferred from Level 3 to Level 2 because observable market data became available for the securities.

The Plan's policy is to recognize transfers in and transfers out at the beginning of the period.

Table of Contents**Fair Value of Investments that Calculate Net Asset Value**

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2013 and 2012, respectively:

| Investments at fair value: | 2013                   | 2012          |
|----------------------------|------------------------|---------------|
|                            | (Dollars in thousands) |               |
| Equity funds (a)           | \$ 13,884,615          | \$ 11,228,774 |
| Fixed income funds (b)     | 569,130                | 575,287       |
| Other funds (c)            | 1,118,184              | 315,064       |

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- (a) The equity funds are invested to gain exposure to broad public indices, including U.S. and international market securities.
- (b) The fixed income funds are part of the underlying holdings within the Interest Income Fund and include investments in public and private bonds.
- (c) The other funds consist of a balanced exposure fund (new in 2013) and a commodities fund that are only available to participants as part of the Life Cycle funds. The balanced exposure fund invests in stocks, bonds and commodities with the objective of balancing risk across different economic environments or risk factors.

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2013 and 2012, no funds were subject to redemption restrictions.

Table of Contents**Investments Five Percent or More of Plan's Net Assets**

The investments that represent 5 percent or more of the Plan's net assets available for benefits at December 31, 2013 and/or 2012 are as follows:

| Investments   | 2013                   | 2012         |
|---|------------------------|--------------|
|   | (Dollars in thousands) |              |
| Large Company Index Fund (Vanguard Employee Benefit Index Fund)         | \$ 5,305,752           | \$ 4,195,821 |
| Total Stock Market Index Fund (Vanguard Total Stock Market Index Trust) | 4,402,837              | 4,011,363    |
| IBM Common Stock  | 2,209,214              | 2,504,527    |

**Net Change in Fair Value of Investments**

The following table represents the Net Change in Fair Value of Investments (including gains and losses on investments bought and sold, as well as held during the year):

|                            | 2013                   |           |
|----------------------------|------------------------|-----------|
|                            | (Dollars in thousands) |           |
| Investments at fair value: |                        |           |
| Commingled / Mutual Funds  | \$                     | 3,997,053 |
| Equity Securities          |                        | 1,383,989 |
| Fixed Income Securities    |                        | (313,627) |
| Total                      | \$                     | 5,067,415 |

**NOTE 4 DERIVATIVES**

In accordance with the investment strategy of the separately-managed funds and the Interest Income Fund, investment managers execute transactions in various derivative instruments. These derivative instruments include swaps, options, bond and equity futures and forward contracts. The use of derivatives is permitted principally to gain or reduce exposure or execute an investment strategy more efficiently. The investment managers use these derivative instruments to manage duration and interest rate volatility and exposure to credit, currency, equity, and cash.

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Within the fixed income funds, the investment managers either sell or purchase credit protection through credit default swaps. The investment managers also enter into interest rate swap transactions where a series of fixed versus floating rate amounts are exchanged.

Derivatives may be executed on exchange traded investment instruments or via over the counter (OTC) transactions. When an OTC contract is executed, there is exposure to credit loss in the event of non-performance by the counterparties to these transactions. IBM manages this exposure through the credit criteria included in the investment guidelines and monitors and reports market and counterparty credit risks associated with these instruments. The Plan's investment managers negotiate and enter into collateral and netting agreements with counterparties on the Plan's behalf. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. These arrangements define the nature of the collateral (cash or U.S. Treasury securities) and the established thresholds for when additional collateral is required by either party. For OTC transactions, the Plan has posted collateral of \$11 million and \$23 million and received collateral of \$8 million and \$11 million at December 31, 2013 and 2012, respectively. In addition, for exchange traded transactions, the Plan has posted \$3 million and \$9 million of collateral as of December 31, 2013 and 2012, respectively and received no collateral at December 31, 2013 and 2012. Derivative collateral received is recorded in Investments, at fair value and Payable for collateral deposits in the Statements of Net Assets Available For Benefits. Derivative collateral posted is recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits. In the Statements of Net Assets Available For Benefits, the Plan does not offset derivative assets against liabilities where the Plan has a legal right of setoff under a master netting agreement nor does it offset Investments, at fair value or Payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments. Derivative liabilities are recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits.

Market risk arises from the potential for changes in value of financial instruments resulting from fluctuations in interest and foreign exchange rates and in prices of debt and equity securities. The notional (or contractual) amounts used to express the volume of these transactions do not necessarily represent the amounts potentially subject to market risk.

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was an asset of \$15 million and a liability of \$1 million as of December 31, 2013 and 2012, respectively.

The Plan has authorized Investment Managers to use specific derivative instruments in the implementation of their investment strategy for financial instruments that are managed by the Plan. The following section discloses how these derivatives may be used, their fair value and financial position at year-end, and the risks associated with each. Exchange traded derivatives, including futures and options, are regulated by the exchange and approved broker dealers. OTC derivatives include foreign currency forward contracts, options, and swaps. These transactions will be contracted between two counterparties and governed by separate agreements. A description of these instruments and the risks are below.

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**Futures Contracts**

Futures contracts are standardized agreements to buy or sell a specific amount of a financial instrument on a future date for a specified price. Futures are valued based upon their quoted daily price. The primary risks associated with futures are the accuracy of the correlation between the value of bonds or equities and the price of the futures contracts. Futures contracts may be used to equitize cash and manage exposure to changes in interest rates. Upon entering into a futures contract, the investment manager is required to deposit collateral or initial margin and subsequent margin payments are moved daily depending on the value of the contract. Futures contracts may be subject to risk of loss in excess of the daily variation margin. They are classified as either interest rate or equity contracts on the derivative instrument tables that follow.

**Options Contracts**

Options include equity options, index options, options on swaps (swaptions), and options on futures. Options are contracts that give the owner the right, but not the obligation, to buy or sell an asset at a specified price (strike price) on a future date. Options may be purchased or written to help manage exposure to the securities markets. Investment managers may write (sell) call and put options and the premiums received from writing options which expire are treated as realized gains. Premiums received from a position which is exercised/closed are offset against the amount paid for the underlying security to calculate the gain or loss. An option writer (seller) has no control over whether the underlying instrument may be sold (call) or purchased (put) and bears the market risk of an unfavorable change in the price of the underlying instrument. Investment managers may also purchase put and call options. Purchasing call options is intended to increase exposure to the underlying instrument, while purchasing put options would tend to decrease exposure to the underlying issue. Premiums paid for purchasing options which expire are realized losses. The risk associated with purchasing put and call options is limited to the premium paid. Options may be traded on an exchange or OTC. For OTC options, the Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms. Options are classified as interest rate or foreign exchange contracts on the derivative instruments tables that follow.

**Foreign Currency Forwards**

A foreign currency forward is a contract between two parties to exchange money denominated in one currency into another currency at a set price on a specified future date. Foreign currency forwards are used to hedge the currency exposure, as a part of an investment strategy, or in connection with settling transactions. Foreign currency contracts may involve market risk in excess of the unrealized gain or loss. Forward transactions are typically not collateralized. The Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts.

**Swap Agreements**

Swap agreements are privately negotiated contracts to exchange investment cash flows at a future date based on the underlying value of the assets. Swap agreements involve elements of credit, market, and documentation risk. The Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms. Swap agreements may be centrally cleared or traded OTC. For OTC swap agreements, the Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms. Swap agreements are classified as interest rate or credit contracts on the derivative instruments tables that follow.



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**Interest Rate Swaps**

An Interest rate swap is an agreement in which two parties exchange cash flows based upon a notional principal amount and pay or receive fixed or floating rate amounts of interest. One party exchanges a stream of fixed interest payments for another party's stream of floating interest payments. Investment managers may enter into interest rate swap agreements to help hedge against interest rate risk and to maintain its ability to generate income at prevailing market rates. Interest rate swaps expose users to interest rate risk and credit risk. The notional value of an interest rate swap is not at risk.

**Credit Default Swaps**

Credit default swaps are agreements where one party (the buyer of protection) makes payments to another party (seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event. Investment managers may use credit default swaps to provide a measure of protection against defaults of the issuers or to gain or reduce exposure to a particular credit exposure. The typical term of an agreement is five years. If an investment manager is a buyer of protection and a credit event occurs, the portfolio will either receive from the seller of protection an amount equal to the notional amount of the swap or receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. If an investment manager is a seller of protection and a credit event occurs, the portfolio will either pay to the buyer of protection an amount equal to the notional amount of the swap or pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. The maximum potential amount of future payments that the Plan as a seller could be required to make is \$113 million. Credit default swaps are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

**Total Return Swaps**

A Total Return Swap allows one party to derive the economic benefit of owning an asset without putting that asset on its balance sheet, and allows the other party, which does retain the asset on its balance sheet, to buy protection against loss in value. Investment managers may enter into Total Return Swaps to gain/reduce exposure on the Referenced Asset.

The following tables provide a quantitative summary of the derivative activity as of December 31, 2013 and 2012 and for the year ended December 31, 2013.



Table of Contents**Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits**

(Dollars in Thousands)

| <b>At December 31, 2013:</b>  | <b>Notional/<br/>contractual<br/>amount</b> | <b>Assets *</b> | <b>Liabilities *</b> |
|---|---|-----------------|----------------------|
| Interest rate contracts   | \$ 2,197,844                                | \$ 21,339       | \$ 14,533            |
| Foreign exchange contracts  | 432,486                                     | 3,184           | 3,094                |
| Credit contracts  | 272,820                                     | 8,053           | 5,269                |
| Equity contracts  | 128,311                                     | 5,218           |                      |
| Carrying value of derivatives on the statement of net assets available for benefits |   | \$ 37,794       | \$ 22,896            |

| <b>At December 31, 2012: **</b>   | <b>Notional/<br/>contractual<br/>amount</b> | <b>Assets *</b> | <b>Liabilities *</b> |
|---|---|-----------------|----------------------|
| Interest rate contracts   | \$ 1,781,750                                | \$ 16,455       | \$ 22,168            |
| Foreign exchange contracts  | 517,838                                     | 3,961           | 5,275                |
| Credit contracts  | 221,455                                     | 6,210           | 2,531                |
| Equity contracts  | 135,061                                     | 2,496           | 44                   |
| Carrying value of derivatives on the statement of net assets available for benefits |   | \$ 29,121       | \$ 30,017            |

\* Reported in Investments, at fair value

\*\* The classification of amounts related to the Assets and Liabilities at December 31, 2012 have been revised to conform with the requirements of relevant accounting guidance for such disclosures and the 2013 presentation. As a result of the revision, both Assets and Liabilities in the table above have been reduced by approximately \$780M. There is no impact to either the Statement of Net Assets Available For Benefits or to the Statement of Changes in Net Assets Available For Benefits for the periods presented as such revision relates only to the above disclosures. The impact on prior disclosures was not considered material.

**The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits**

(Dollars in Thousands)

For the year ended December 31, 2013 \*

|                            |    |         |
|----------------------------|----|---------|
| Interest rate contracts    | \$ | 20,668  |
| Foreign exchange contracts |    | (789)   |
| Credit contracts           |    | (1,950) |
| Equity contracts           |    | 25,273  |
| Total net gain             | \$ | 43,202  |

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\* Reported in Net change in fair value of investments

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The following table provides a quantitative summary of derivatives that are subject to a master netting agreement less the amounts subject to counter party netting, cash and securities collateral and the net amount.

| (Dollars in thousands)      | Gross amount* | Counter-party netting | Cash collateral | Securities collateral | Net amount |
|-----------------------------|---------------|-----------------------|-----------------|-----------------------|------------|
| <b>At December 31, 2013</b> |               |                       |                 |                       |            |
| Asset derivatives           | \$ 16,035     | \$ 8,083              | \$ 4,594        | \$ 1,463              | \$ 1,894   |
| Liability derivatives       | 13,821        | 8,083                 | 365             | 2,820                 | 2,553      |
| <b>At December 31, 2012</b> |               |                       |                 |                       |            |
| Asset derivatives           | \$ 21,147     | \$ 10,644             | \$ 6,624        | \$ 1,501              | \$ 2,378   |
| Liability derivatives       | 26,719        | 10,644                | 3,489           | 10,805                | 1,781      |

\*Reported in Investments, at fair value on the Statements of Net Assets Available for Benefits

For futures and centrally cleared derivative assets of \$22M and \$8M and derivative liabilities of \$9M and \$3M at December 31, 2013 and 2012, respectively, the Plan does not have a legal right of setoff under a master netting agreement.

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**NOTE 5 INVESTMENT CONTRACTS**

The Plan entered into benefit-responsive synthetic investment contracts ( synthetic GICs ) and a separate account investment contract ( separate account GIC and together with the synthetic GICs, Investment Contracts ), through the Interest Income Fund ( the Fund ), with various third parties, i.e., insurance companies and banks. The fair value of the Investment Contracts was determined using a discounted cash flow model which considers recent rebids as determined by recognized dealers, a discount rate and the duration of the underlying portfolio.

A synthetic GIC provides for a fixed return on principal over a specified period of time, e.g., a quarterly crediting rate. These investment contracts, which are backed by underlying assets owned by the Plan, are issued by third parties. A separate account GIC also provides for a fixed return on principal and these investment contracts are funded by contributions which are held in a separate account at the third party established for the sole benefit of the Fund participants. Both types of Investment Contracts are meant to be fully benefit-responsive. Participants transact at contract value, which represents contributions plus interest earned based on a formula called the crediting rate. The crediting rate formula smooths and decreases differences over time between the market value of the covered assets and the contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by changes in general level of interest rates, administrative expenses and cash flows into or out of the contract. The difference between the contract value and the market value of the covered assets is amortized over the Investment Contract's actual or benchmark duration, in accordance with the contract. A change in duration of the covered assets from reset period to reset period can affect the speed with which any difference is amortized. Crediting rates are reset quarterly or more often if deemed appropriate. Investment Contracts provide a guarantee that the crediting rate will not fall below zero percent.

An Investment Contract crediting rate, and hence the Fund's return, may be affected by many factors, including purchases and redemptions by participants. The precise impact on the Investment Contract depends on whether the market value of the covered assets is higher or lower than the contract value of those assets. If the market value of the covered assets is higher than the contract value, the crediting rate will ordinarily be higher than the yield of the covered assets. Under these circumstances, cash from new investors will tend to lower the crediting rate and the Fund's return, and redemptions by existing participants will tend to increase the crediting rate and the Fund's return. If the market value of the covered assets is less than the contract value, the crediting rate will ordinarily be lower than the yield of the covered assets. Under these circumstances, cash from new investors will tend to increase the crediting rate and the Fund's return, and redemptions by existing participants will tend to decrease the crediting rate and the Fund's return. If the Investment Contract experiences significant redemptions when the market value is below the contract value, the Investment Contract's crediting rate may be reduced significantly, to a level that may not be competitive with other investment options. If redemptions continued, the crediting rate could be reduced to zero. If the Investment Contract has insufficient covered assets to meet redemption requests, the Fund would require payments from the investment contract issuer to pay further participant redemptions.

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The Fund and the Investment Contracts purchased by the Fund are designed to pay all participant-initiated transactions at contract value. Participant-initiated transactions are those transactions allowed by the provisions of the Plan (typically this would include withdrawals for benefits, loans, or transfers to non-competing funds within the Plan). However, the Investment Contracts may limit the ability of the Fund to transact at contract value upon the occurrence of certain events. At this time, the occurrence of any of these events is not probable. These events include:

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.
- The establishment of a defined contribution plan that competes with the Plan for employee contributions.
- Any substantive modification of the Plan or the administration of the Plan that is not consented to by the investment contract issuer.
- Complete or partial termination of the Plan.
- Any change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fund's cash flow.
- Merger or consolidation of the Plan with another plan, the transfer of plan assets to another plan, or the sale, spin-off or merger of a subsidiary or division of the plan sponsor.
- Any communication given to participants by the Plan sponsor or any other plan fiduciary that is designed to induce or influence participants not to invest in the Fund or to transfer assets out of the Fund.
- Exclusion of a group of previously eligible employees from eligibility in the Plan.
- Any significant retirement program, group termination, group layoff, facility closing or similar program.
- Any transfer of assets from the Fund directly to a competing option, if such transfers are prohibited.

- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

An investment contract issuer may terminate a contract at any time. In the event that the market value of the covered assets is below the contract value at the time of such termination, the Plan may elect to keep a contract in place to allow for the convergence of the market value and the contract value. An investment contract issuer may also terminate a contract if certain terms of the Investment Contract fail to be met.

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Investment Contracts generally impose conditions on both the Plan and the issuer. If an event of default occurs and is not cured, the non-defaulting party may terminate the contract. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The issuer may be in default if it breaches a material obligation under the investment contract; makes a material misrepresentation; is acquired or reorganized. If, in the event of default of an issuer, the Fund were unable to obtain a replacement investment contract, the Fund may experience losses if the market value of the Plan's assets no longer covered by the contract is below contract value. The Fund may seek to add additional issuers over time to diversify the Fund's exposure to such risk, but there is no assurance the Fund will be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Fund unable to achieve its objective of maintaining contract value. The terms of an Investment Contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice as agreed to under the terms of the contract.

The following table provides the fair value and contract value for the Investment Contracts and the fair value of the underlying assets net of all receivables and payables.

| Investment Contracts at December 31,                     | 2013                   | 2012          |
|--|------------------------|---------------|
|  | (Dollars in thousands) |               |
| Fair value:  |                        |               |
| Investment Contracts                                     | \$ 633,210             | \$ 16,826     |
| Underlying assets net of payables/receivables            | 8,864,949              | 9,993,644     |
| Fair value of Investment Contracts and underlying assets | \$ 9,498,159           | \$ 10,010,470 |
| Adjustment from fair value to contract value             | (293,477)              | (708,476)     |
| Contract value of Investment Contracts                   | \$ 9,204,682           | \$ 9,301,994  |

The Investment Contracts owned by the Interest Income Fund produced the following returns:

|                          | 2013   | Year Ended<br>December 31, | 2012  |
|--------------------------|--------|----------------------------|-------|
| Earned by the Plan       | -1.33% |                            | 4.82% |
| Credited to participants | 3.04%  |                            | 3.50% |

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**NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS**

The objectives of the thirty-three primary investment funds in which participants could invest in 2013 are described below:

**Life Cycle Funds**

The fourteen Life Cycle funds reflect a portfolio of diversified investments U.S. stocks, international stocks, real estate equity stocks, and fixed-income investments from the existing core funds noted below, plus a balanced exposure fund and a commodities fund (not available to participants as standalone offerings). These funds offer a convenient low-cost way to achieve diversification, professional investment management and periodic rebalancing. The funds are structured by the IBM Retirement Fund organization and managed by the underlying funds managers.

Four Life Cycle Funds are Life Strategy Funds that have a preset mix of stock and fixed income investments in order to provide broad diversification at four given levels of exposure to equities. The preset mix of each Life Strategy Fund is not expected to change over time.

- **Income Plus Life Strategy Fund** - target allocation: 25% stocks\*, 75% bonds; seeks returns that modestly outpace inflation on a fairly consistent basis.
- **Conservative Life Strategy Fund** - target allocation: 50% stocks\*, 50% bonds; seeks returns that moderately outpace inflation over the long term.
- **Moderate Life Strategy Fund** - target allocation: 65% stocks\*, 35% bonds; seeks relatively high returns at a moderate risk level.
- **Aggressive Life Strategy Fund** - target allocation: 90% stocks\*, 10% bonds; seeks high returns over the long term.

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\* Exposure to the balanced exposure and commodities funds is considered part of the allocation to stocks.



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Ten Life Cycle Funds are Target Date Funds that offer portfolios with asset allocations designed for varying retirement dates or the year in which one expects to start drawing on their retirement assets. The portfolios are offered in five year increments from 2005 to 2050, with the 2030 through 2050 funds providing a significantly higher allocation to stocks. As a fund draws closer to its associated target date, the fund will automatically shift toward a more conservative risk level by reducing its allocation to stocks. Each fund's reduction to stocks continues through its target date for another 10 years, until the fund's allocation and risk profile matches that of the Income Plus Fund. Target Date funds assume a retirement age of 60.

- **Target Date 2005 Fund** - designed for investors who have retired or started to draw on their retirement assets on or around the year 2005; seeks returns that moderately outpace inflation over the long term. Target asset allocation between stocks and bonds is 29% stocks\*, 71% bonds.
- **Target Date 2010 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 41% stocks\*, 59% bonds.
- **Target Date 2015 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 54% stocks\*, 46% bonds.
- **Target Date 2020 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 65% stocks\*, 35% bonds.
- **Target Date 2025 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 77% stocks\*, 23% bonds.
- **Target Date 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 87% stocks\*, 13% bonds.
- **Target Date 2035 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks\*, 10% bonds.
- **Target Date 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks\*, 10% bonds.
- **Target Date 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks\*, 10% bonds.
- **Target Date 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks\*, 10% bonds.

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\* Exposure to the balanced exposure and commodities funds is considered part of the allocation to stocks.

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**Core Funds** - eight funds that provide an opportunity to build a portfolio from a selection of broadly diversified U.S. and international stock funds and from funds that track the fixed-income markets.

- **Interest Income Fund** - seeks to provide income similar to an intermediate bond fund with low volatility and to preserve principal. The fund is managed by multiple investment managers.
- **Inflation Protected Bond Fund** - seeks over the long term to provide a rate of return similar to the Barclays U.S. Treasury Inflation Protected Securities (TIPS) Index. The fund is managed by State Street Global Advisors.
- **Total Bond Market Fund** - seeks to provide a rate of return similar to its benchmark index (Barclays Aggregate Bond Index), which consists of more than 5,000 U.S. Treasury, federal agency, mortgage-backed, and corporate securities. The fund is managed by Neuberger Berman.
- **High Yield and Emerging Markets Bond Fund** - seeks to modestly exceed the returns of a customized composite benchmark of 40% U.S. high yield, 40% emerging market bonds issued in local currencies and 20% emerging market bonds issued in U.S. dollars. The fund invests in below investment grade U.S. corporate and emerging market bonds. The fund is managed by multiple investment managers.
- **Total Stock Market Index Fund** - seeks long-term growth of capital and income with a market rate of return for a diversified group of U.S. equities. It attempts to match the performance of the Dow Jones U.S. Total Stock Market Index. The fund is managed by The Vanguard Group.
- **Total International Stock Market Index Fund** - seeks long-term capital growth with a market rate of return for a diversified group of non-U.S. equities in such major markets as Europe and Asia plus the emerging markets of the world. It attempts to match the performance of the MSCI All Country World Ex-USA Investable Market Index. The fund is managed by State Street Global Advisors.
- **Real Estate Investment Trust (REIT) Index Fund** - seeks a total rate of return approximating the returns of the MSCI U.S. REIT index. Investment consists of U.S. publicly traded real estate equity securities. The fund is managed by BlackRock Institutional Trust Company.
- **International Real Estate Index Fund** - seeks to replicate the returns of the FTSE EPRA/NAREIT Developed ex US Rental Index. Investment consists of the international market for securities of companies principally engaged in the real estate industry that derive greater than or equal to 70% of their total revenue from rental revenue of investment properties. The fund is managed by BlackRock Institutional Trust Company.

**Expanded Choice Funds** eleven funds that provide an opportunity to build an investment portfolio with funds that are less broadly diversified, focusing instead on discrete sectors of the stock and bond markets.

- **Long-Term Corporate Bond Fund** - seeks to modestly outperform the return of the Barclays U.S. Long Credit Index. The fund invests in a diversified group of investment grade corporate and local U.S. and non-U.S. government fixed-rate debt issues with maturities of ten years or more. The fund is managed by Neuberger Berman.

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- **Large Company Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks that make up the Standard & Poor's 500 Index. The fund is managed by The Vanguard Group.
- **Large-Cap Value Index Fund** - seeks long-term growth of capital and income from dividends. The fund holds all the stocks in the Russell 1000 Value Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Large-Cap Growth Index Fund** - seeks long-term growth of capital by holding all the stocks in the Russell 1000 Growth Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Small/Mid-Cap Stock Index Fund** - seeks long-term growth of capital with a market rate of return from a diversified group of medium- and small-company stocks. The fund holds stocks in the Russell 3000 index that are not part of the Standard and Poor's 500 index and attempts to match the performance of the Russell SmallCap Completeness Index. The fund is managed by State Street Global Advisors.
- **Small-Cap Value Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Value Index. The fund is managed by The Vanguard Group.
- **Small-Cap Growth Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Growth Index. The fund is managed by The Vanguard Group.
- **European Stock Index Fund** - seeks long-term growth of capital that corresponds to an index of European stocks. It attempts to match the investment results of the MSCI Europe Index. The fund is managed by The Vanguard Group.
- **Pacific Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the MSCI Pacific Index. The fund is managed by The Vanguard Group.
- **Emerging Markets Stock Index Fund** - seeks long-term growth of capital by attempting to match the investment results of the MSCI Emerging Markets Index. The fund is managed by The Vanguard Group.
- **IBM Stock Fund** - invests in IBM common stock and holds a small interest-bearing cash balance of approximately 0.35% for liquidity purposes. The fund is managed by State Street Bank and Trust Company.

IBM 401(k) participants also have access to the mutual fund window investments which expands the Plan's investment options to include about 165 mutual funds, most of which are actively managed. This feature gives more options to participants who are interested in investing in brand-name funds, or in simply having a broader range of investment options from which to choose.

In the second quarter of 2013, the target asset allocation in the fourteen Life Cycle funds changed, and the Target Date Funds' glide path was changed so that each fund will reach its final target allocation of 25% stocks and 75% bonds ten years after the target date. The High Yield & Emerging Markets Bond Fund was added to the Core Funds as was a new Balanced Exposure Fund (available only as an investment in the Life Cycle Funds). Over time, allocations to the Total Bond Market Fund will replace any Interest Income Fund allocation in the Life Cycle Funds. Additional information on the Plan's Investment Funds is available at [netbenefits.com/IBM](http://netbenefits.com/IBM).

Table of Contents**Securities Lending**

The Plan does not currently engage in securities lending for the separate accounts. Securities lending may be permitted in certain commingled funds and in funds within the IBM Mutual Fund Window. The prospectus for each fund will disclose if lending is permitted and the risks involved.

**Repurchase Agreements**

Certain investment managers of separately managed accounts may enter into repurchase agreements with the objective of managing cash in the portfolio. The repurchase agreements are short-term and managers are limited in the percent of assets which may be invested in them. Counterparties must meet credit rating requirements and permitted collateral is restricted to cash and/or government securities. The Plan received \$23 million of securities at December 31, 2013 and \$0.3 million of cash collateral and \$102 million of securities at December 31, 2012. Repurchase agreement cash collateral received is recorded in Investments, at fair value and Payable for collateral deposits in the Statements of Net Assets Available For Benefits. The prospectus of commingled funds or funds within the Mutual Fund Window will disclose if repurchase agreements are permitted.

The following table provides a quantitative summary of repurchase agreements that are subject to master netting agreements less cash and securities collateral and the net amount.

| (Dollars in thousands)      | Gross amount* | Cash collateral | Securities collateral | Net amount |
|-----------------------------|---------------|-----------------|-----------------------|------------|
| <b>At December 31, 2013</b> |               |                 |                       |            |
| Repurchase agreements       | \$ 22,600     | \$              | \$ 22,600             | \$         |
| <b>At December 31, 2012</b> |               |                 |                       |            |
| Repurchase agreements       | \$ 100,000    | \$ 330          | \$ 99,670             | \$         |

\*Reported in Investments, at fair value on the Statements of Net Assets Available for Benefits

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**NOTE 7 - TAX STATUS**

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the Internal Revenue Code for a New Puerto Rico (2011), and the Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the IRS on September 10, 2004, and received a favorable determination letter from the Hacienda (Puerto Rico) on April 29, 1993. Subsequent to these determination letters by the IRS and the Hacienda, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code and the Internal Revenue Code for a New Puerto Rico (2011). The Plan submitted a request for a new determination letter to the IRS on January 21, 2011 and a request for a new determination letter to the Hacienda on April 15, 2014.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2013, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

**NOTE 8 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500**

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of:

|   | 12/31<br>2013          |    | 12/31<br>2012 |
|---|------------------------|----|---------------|
|   | (Dollars in thousands) |    |               |
| Net assets available for benefits per the financial statements  | \$ 46,285,274          | \$ | 40,895,194    |
| Plus:   |                        |    |               |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund | 293,477                |    | 708,476       |
| Net assets available for benefits per the Form 5500   | \$ 46,578,751          | \$ | 41,603,670    |

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The following is a reconciliation of investment income per the financial statements to the Form 5500:

|   | <b>Year Ended<br/>December 31,<br/>2013</b> |
|---|---|
|   | <b>(Dollars in thousands)</b>               |
| Total investment income and interest income on notes receivable from participants per the financial statements      | \$ 5,979,221                                |
| Less:   |   |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2012 | 708,476                                     |
| Plus:   |   |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2013 | 293,477                                     |
| Total investment income per the Form 5500   | \$ 5,564,222                                |

**NOTE 9 - RELATED-PARTY TRANSACTIONS**

At December 31, 2013, a significant portion of the Plan's assets were managed by State Street Global Advisors. State Street Global Advisors affiliate, State Street Bank and Trust Company, also acts as the trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the trustee. These transactions qualify as party-in-interest transactions as well.

In addition, Fidelity Investments Institutional Operations Company, Inc. is the provider of administrative services related to the mutual fund window as well as the investment manager of Fidelity funds within the mutual fund window. Fidelity is also the provider of record keeping and participant services, and the operator of the IBM Employee Services Center for the IBM 401(k) Plus Plan.

At December 31, 2013 and 2012, the Plan held 11,778,076 and 13,075,056 shares of IBM common stock valued at \$2,209,213,715 and \$2,504,526,977, respectively. During the year ended December 31, 2013, purchases of IBM common stock by the Plan totaled \$172,097,229 and sales of IBM common stock by the Plan totaled \$435,540,178.

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**IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013**

**Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**

| (a)* (b) Identity and address of Obligor   | Security ID | Issue Date | Maturity Date | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |            | Interest Rate | (d) Original amount of loan | Amount received during |              | (g) Unpaid balance at end of year | Amount Overdue |
|--|-------------|------------|---------------|--|------------|---------------|-----------------------------|------------------------|--------------|-----------------------------------|----------------|
|  |             |            |               |  |            |               |                             | (e) Principal          | (f) Interest |                                   |                |
| American Airlines INC, 4333 Amon Carter Blvd., Fort Worth, TX 76155  | 023771R83   | 3/9/2011   | 3/15/2016     | 7.5  | \$ 500,000 |               |                             |                        |              | \$ 75,000                         | \$ 75,000      |
| Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland  | 379308AA7   | 6/15/2006  | 6/15/2016     | 6.693  | 2,100,000  |               |                             |                        |              | 773,042                           | 773,042        |
| Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland  | 379308AB5   | 9/14/2006  | 9/14/2049     | 7.451  | 200,000    |               |                             |                        |              | 74,510                            | 74,510         |
| Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland   | 48632HAA5   | 5/19/2006  | 5/19/2016     | 7.125  | 700,000    |               |                             |                        |              | 249,375                           | 249,375        |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019  | 524ESC7M6   | 12/21/2007 | 12/28/2017    | 6.75   | 9,850,000  |               |                             |                        |              | 3,324,375                         | 3,324,375      |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019  | 524ESCXA3   | 5/17/2007  | 11/30/2056    | 5.857  | 1,730,000  |               |                             |                        |              | 1,854,097                         | 1,854,097      |
| Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Uglan House, South Church St., George Town, Grand Cayman, Grand Cayman Islands | 8265Q0XQ0   | 6/4/2007   | 6/4/2009      | variable   | 10,000,000 |               |                             |                        |              | 9,554,482                         | 9,494,970      |

\* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

Investment managers have responsibility for these securities as well as other securities in their portfolio and they have or will take appropriate actions taking into consideration the circumstances surrounding each security and the overall portfolio that they manage.

Table of Contents**IBM 401(k) PLUS PLAN****Schedule H, line 4i - Schedule of Assets (Held at End of Year)****AT DECEMBER 31, 2013**

| (a)                     | (b) Identity of issue, borrower,<br>lessor, or similar<br>party                        | (c) Description of investment<br>including maturity date, rate<br>of interest, collateral, par, or<br>maturity value | (d) Cost<br>(n/a) | (e) Fair value                 |
|-------------------------|--|--|-------------------|--------------------------------|
| <b>IBM Stock Fund</b>   |  |  |                   |                                |
| *                       | International Business Machines Corporation<br>Managed by State Street Global Advisors | IBM Common Stock 11,778,076 shares<br>State Street Bank and Trust Company<br>Government Short-Term Investment Fund   | \$                | 2,209,213,715<br><br>1,893,760 |
| <b>Mutual Funds</b>     |  |  |                   |                                |
|                         | Administered by Fidelity Investments   | Mutual Fund Window (refer to Exhibit K<br>investments)   |                   | 5,238,579,883                  |
|                         | Vanguard Emerging Markets Stock Index Fund   | Vanguard Emerging Markets Stock Index<br>Fund Institutional Plus Shares 396,236<br>shares                            |                   | 34,040,673                     |
| <b>Commingled Funds</b> |  |  |                   |                                |
|                         | Vanguard Employee Benefit Index Fund   | Large Company Index  |                   | 5,305,752,365                  |
|                         | Vanguard Total Stock Market Index Trust  | Total Stock Market Index   |                   | 4,402,836,677                  |
|                         | Vanguard Russell 1000 Value Index Trust  | Large Cap Value Index  |                   | 928,327,214                    |
|                         | Vanguard Russell 1000 Growth Index Trust   | Large Cap Growth Index   |                   | 818,292,103                    |
|                         | Vanguard Russell 2000 Value Index Trust  | Small Cap Value Index  |                   | 804,448,279                    |
|                         | Vanguard Russell 2000 Growth Index Trust   | Small Cap Growth Index   |                   | 759,682,088                    |
|                         | Vanguard European Stock Index Trust  | European Stock Index   |                   | 494,977,224                    |
|                         | Vanguard Pacific Stock Index Trust   | Pacific Stock Index  |                   | 370,298,945                    |
|                         | PIMCO Commodities Plus Trust II  | Commodity  |                   | 283,472,031                    |
|                         | AQR Global Risk Parity Enhanced Liquidity<br>Fund                                      | Balanced Fund  |                   | 207,232,862                    |
|                         | Bridgewater All Weather Portfolio III, LTD.  | Balanced Fund  |                   | 627,478,761                    |

\* Party-In-Interest



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| (a)                             | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value |
|---------------------------------|---|---|----------------|----------------|
| <b>Separately-Managed Funds</b> |   |   |                |                |
|                                 | Managed by State Street Global Advisors                   | Total International Stock Market Index (refer to Exhibit A - investments)                                   | \$             | 3,335,108,010  |
|                                 | Managed by State Street Global Advisors                   | Small/Mid Cap Stock Index (refer to Exhibit B - investments)  |                | 3,972,818,587  |
|                                 | Managed by State Street Global Advisors                   | Inflation Protected Bond (refer to Exhibit C - investments)   |                | 1,718,306,024  |
|                                 | Managed by Neuberger Berman                               | Total Bond Market (refer to Exhibit D - investments)  |                | 1,644,184,863  |
|                                 | Managed by BlackRock Institutional Trust Company          | Real Estate Investment Trust (refer to Exhibit E - investments)   |                | 1,095,808,727  |
|                                 | Managed by Neuberger Berman                               | Long-Term Corporate Bond (refer to Exhibit F - investments)   |                | 312,949,814    |
|                                 | Managed by Pacific Investment Management Company (PIMCO)  | High Yield and Emerging Markets Bond (refer to Exhibit G - investments)                                     |                | 247,506,075    |
|                                 | Managed by BlackRock Institutional Trust Company          | International Real Estate Index (refer to Exhibit H - investments)  |                | 275,125,710    |
|                                 | Managed by Lazard   | Emerging Markets Debt (Refer to Exhibit L - investments)  |                | 143,746,040    |
|                                 | Managed by JP Morgan                                      | High Yield Debt (Refer to Exhibit M - investments)  |                | 102,236,809    |
|                                 | Collateral  | (refer to Exhibit I - investments)  |                | 8,643,027      |

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\* Party-In-Interest

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| (a)   | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value |
|---|---|---|----------------|----------------|
| <b>Separately-Managed Funds (continued)</b> |   |   |                |                |
|   | Underlying assets managed by various investment companies | Interest Income Fund (refer to Exhibit J - investments)   |                | 10,642,899,786 |
|   | Bank of America, N.A.                                     | Synthetic GIC Wrapper Contract, Rate of Interest 2.93%  |                | 2,431,819      |
| *   | JPMorgan Chase Bank, N.A.                                 | Synthetic GIC Wrapper Contract, Rate of Interest 2.93%  |                | 5,427,814      |
|   | Royal Bank of Canada                                      | Synthetic GIC Wrapper Contract, Rate of Interest 2.93%  |                | 2,007,745      |
| *   | State Street Bank and Trust Company                       | Synthetic GIC Wrapper Contract, Rate of Interest 2.93%  |                |                |
| *   | The Prudential Insurance Company of America               | Synthetic GIC Wrapper Contract, Rate of Interest 2.51%  |                |                |
| *   | New York Life Insurance Company                           | Synthetic GIC Wrapper Contract, Rate of Interest 2.64%  |                |                |
| *   | Metropolitan Life Insurance Company                       | Separate Account GIC Contract, Rate of Interest 2.47%   |                |                |
| *   | Notes receivable from participants                        | Interest rates range: 3.25% - 11.00% Terms: one to thirty years   |                | 315,263,823    |
| <b>Interest-Bearing Cash</b>                |   |   |                |                |
|   | Managed by State Street Global Advisors                   | State Street Bank and Trust Company<br>Government Short-Term Investment Fund                                |                | 795,932,867    |

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\* Party-In-Interest

Table of Contents**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)****FOR THE YEAR ENDED DECEMBER 31, 2013**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a) | (e) Fair<br>value    |
|-----|---|---|-------------------|----------------------|
|     |   | Shares/<br>Par Value  |                   |                      |
|     | BOA FUTURES COC   | INTEREST-BEARING CASH   | 145,000           | \$ 145,000           |
|     | BROOKFIELD PROPERTY PARTNERS                              | PARTN./JOINT VENTURE INTEREST   | 5,616             | 119,521              |
|     | CCMSCZUS2 CCPC COC EQUITY                                 | INTEREST-BEARING CASH   | 36,000            | 36,000               |
|     | CITIBANK CASH COLL CCP                                    | INTEREST-BEARING CASH   | 648,000           | 69,000               |
|     | CREDIT SUISSE SEC (USD) LLC                               | INTEREST-BEARING CASH   | 4,070,000         | 4,070,000            |
|     | GOLDMAN SACH AND CO                                       | INTEREST-BEARING CASH   | 187,000           | 187,000              |
|     | GOLDMAN SACHS BANK USA COC                                | INTEREST-BEARING CASH   | 400,000           | 400,000              |
|     | GREENWICH CAPITAL MKTS                                    | INTEREST-BEARING CASH   | 560,000           | 560,000              |
|     | JP MORGAN SEC INC   | INTEREST-BEARING CASH   | 610,000           | 610,000              |
|     | LIN MEDIA LLC   | COMMON STOCK  | 32,600            | 488,320              |
|     | ROYAL BANK OF CANADA                                      | INTEREST-BEARING CASH   | 207,000           | 207,000              |
|     | SWAP BARCLAYS COC   | INTEREST-BEARING CASH   | 673,000           | 1,343,000            |
|     | SWAP BNP PARIBAS BOC                                      | INTEREST-BEARING CASH   | 550,000           | 550,000              |
|     | SWAP BNP PARIBAS BOC                                      | INTEREST-BEARING CASH   | 1,720,000         | 1,720,000            |
|     | SWAP BNP PARIBAS COC                                      | INTEREST-BEARING CASH   | 260,000           | 260,000              |
|     | SWAP CITIBANK BOC   | INTEREST-BEARING CASH   | 2,220,000         | 2,250,000            |
|     | SWAP CSFB BOC   | INTEREST-BEARING CASH   | 880,000           | 630,000              |
|     | SWAP CSFB BOC   | INTEREST-BEARING CASH   | 1,000,000         | 1,000,000            |
|     | SWAP CSFB COC   | INTEREST-BEARING CASH   | 372,000           | 372,000              |
|     | SWAP DEUTSCHE BOC   | INTEREST-BEARING CASH   | 740,000           | 740,000              |
|     | SWAP DEUTSCHE COC   | INTEREST-BEARING CASH   | 591,000           | 591,000              |
|     | SWAP JPM CHASE BOC  | INTEREST-BEARING CASH   | 3,250,000         | 2,630,000            |
|     | SWAP JPM CHASE COC  | INTEREST-BEARING CASH   | 800,000           | 800,000              |
|     | SWAP UBS BOC  | INTEREST-BEARING CASH   | 1,180,000         | 1,180,000            |
|     | SWAP UBS COC  | INTEREST-BEARING CASH   | 251,000           | 251,000              |
|     | WESTPAC CASH COLL BOC                                     | INTEREST-BEARING CASH   | 900,000           | 900,000              |
|     | WESTPAC SWAP COC USD                                      | INTEREST-BEARING CASH   | 1,160,000         | 1,160,000            |
|     |   | <b>Total</b>  |                   | <b>\$ 23,268,841</b> |

\* Party-In-Interest

Table of Contents**EXHIBIT A - Total International Stock Market Index Fund**

(Managed by State Street Global Advisors)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a)    | (e) Fair<br>value |
|-----|---|---|----------------------|-------------------|
|     |   |   | Shares/<br>Par Value |                   |
|     | ARGENTINE PESO  | FOREIGN CURRENCY  | 1,151                | \$ 177            |
|     | CRESUD S.A.C.I.F.Y.A.                                     | COMMON STOCK  | 4                    | 5                 |
|     | GRUPO FINANCIERO GALICIA B                                | COMMON STOCK  | 8                    | 12                |
|     | PETROBRAS ARGENTINA SA B                                  | COMMON STOCK  | 6                    | 5                 |
|     | TELECOM ARGENTINA S.A. B                                  | COMMON STOCK  | 6                    | 29                |
|     | TRANSPORTADORA DE GAS SUR B                               | COMMON STOCK  | 3                    | 2                 |
|     | ABACUS PROPERTY GROUP                                     | REIT NPV  | 153,554              | 318,763           |
|     | ADELAIDE BRIGHTON LTD                                     | COMMON STOCK  | 86,157               | 283,738           |
|     | AET AND D HLDGS NO 1 PTY LTD                              | COMMON STOCK  | 36,515               | 0                 |
|     | AGL ENERGY LTD  | COMMON STOCK  | 89,738               | 1,207,054         |
|     | ALS LTD   | COMMON STOCK  | 69,628               | 549,056           |
|     | ALUMINA LTD   | COMMON STOCK  | 425,103              | 424,145           |
|     | AMCOR LIMITED   | COMMON STOCK  | 196,993              | 1,866,523         |
|     | AMP LTD   | COMMON STOCK  | 452,631              | 1,780,841         |
|     | ANSELL LTD  | COMMON STOCK  | 20,233               | 374,530           |
|     | APA GROUP MISC. NPV                                       | COMMON STOCK  | 169,495              | 910,365           |
|     | AQUARIUS PLATINUM LTD                                     | COMMON STOCK  | 78,912               | 53,660            |
|     | AQUILA RESOURCES LTD                                      | COMMON STOCK  | 21,848               | 44,967            |
|     | ARISTOCRAT LEISURE LTD                                    | COMMON STOCK  | 70,097               | 294,239           |
|     | ARRIUM LTD  | COMMON STOCK  | 291,700              | 456,965           |
|     | ASCIANO LTD   | COMMON STOCK  | 162,311              | 840,188           |
|     | ASTRO JAPAN PROPERTY GROUP                                | COMMON STOCK  | 40,989               | 126,553           |
|     | ASX LTD   | COMMON STOCK  | 36,639               | 1,205,353         |
|     | ATLAS IRON LTD  | COMMON STOCK  | 156,621              | 162,268           |
|     | AURIZON HOLDINGS LTD                                      | COMMON STOCK  | 281,719              | 1,233,060         |
|     | AUST AND NZ BANKING GROUP                                 | COMMON STOCK  | 431,270              | 12,439,708        |
|     | AUSTRALAND PROPERTY GROUP                                 | REIT NPV  | 111,195              | 383,076           |
|     | AUSTRALIAN AGRICULTURAL CO                                | COMMON STOCK  | 124,262              | 138,983           |
|     | AUSTRALIAN DOLLAR   | FOREIGN CURRENCY  | 1,364,893            | 1,221,101         |
|     | AVEO GROUP  | COMMON STOCK  | 40,356               | 74,435            |
|     | AZ. BGP HOLDINGS  | COMMON STOCK  | 818,748              | 16                |
|     | BANK OF QUEENSLAND LTD                                    | COMMON STOCK  | 46,925               | 511,860           |
|     | BEACH ENERGY LTD  | COMMON STOCK  | 233,347              | 298,697           |
|     | BENDIGO AND ADELAIDE BANK                                 | COMMON STOCK  | 78,437               | 824,849           |
|     | BHP BILLITON LTD  | COMMON STOCK  | 493,840              | 16,827,457        |
|     | BLUESCOPE STEEL LTD                                       | COMMON STOCK  | 94,015               | 491,451           |
|     | BORAL LTD   | COMMON STOCK  | 139,368              | 597,628           |
|     | BRADKEN LTD   | COMMON STOCK  | 30,640               | 165,352           |
|     | BRAMBLES LTD  | COMMON STOCK  | 253,269              | 2,074,071         |

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|                              |              |           |         |            |
|------------------------------|--------------|-----------|---------|------------|
| BT INVESTMENT MANAGEMENT LTD | COMMON STOCK | AUSTRALIA | 44,009  | 226,926    |
| BWP TRUST REIT NPV           | COMMON STOCK | AUSTRALIA | 217,307 | 425,820    |
| CALTEX AUSTRALIA LTD         | COMMON STOCK | AUSTRALIA | 25,391  | 456,935    |
| CFS RETAIL PROPERTY TRUST GR | REIT NPV     | AUSTRALIA | 424,942 | 741,321    |
| CHALLENGER DIVERSIFIED PROPE | REIT         | AUSTRALIA | 96,464  | 215,771    |
| CHALLENGER LTD               | COMMON STOCK | AUSTRALIA | 79,145  | 439,250    |
| CHARTER HALL GROUP           | REIT NPV     | AUSTRALIA | 122,916 | 401,537    |
| CHARTER HALL RETAIL          | REIT NPV     | AUSTRALIA | 118,513 | 380,707    |
| COCA COLA AMATIL LTD         | COMMON STOCK | AUSTRALIA | 91,825  | 990,309    |
| COCHLEAR LTD                 | COMMON STOCK | AUSTRALIA | 10,322  | 544,275    |
| COMMONWEALTH BANK OF AUSTRAL | COMMON STOCK | AUSTRALIA | 245,246 | 17,121,608 |
| COMMONWEALTH PROPERTY OFFICE | REIT NPV     | AUSTRALIA | 377,704 | 420,738    |
| COMPUTERSHARE LTD            | COMMON STOCK | AUSTRALIA | 85,260  | 870,016    |
| CROWN RESORTS LTD            | COMMON STOCK | AUSTRALIA | 83,131  | 1,253,644  |
| CSL LTD                      | COMMON STOCK | AUSTRALIA | 79,181  | 4,897,239  |
| CSR LTD                      | COMMON STOCK | AUSTRALIA | 84,925  | 202,013    |
| DAVID JONES LTD              | COMMON STOCK | AUSTRALIA | 101,036 | 273,861    |
| DEXUS PROPERTY GROUP         | COMMON STOCK | AUSTRALIA | 849,348 | 763,936    |
| DOWNER EDI LTD               | COMMON STOCK | AUSTRALIA | 83,387  | 364,603    |
| DUET GROUP                   | MISC. NPV    | AUSTRALIA | 191,422 | 343,192    |
| DULUXGROUP LTD               | COMMON STOCK | AUSTRALIA | 121,407 | 584,228    |
| ECHO ENTERTAINMENT GROUP LTD | COMMON STOCK | AUSTRALIA | 146,957 | 323,527    |
| ENERGY RESOURCES OF AUST     | COMMON STOCK | AUSTRALIA | 17,121  | 19,309     |
| ENERGY WORLD CORP LTD        | COMMON STOCK | AUSTRALIA | 206,776 | 70,327     |

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| FAIRFAX MEDIA LTD            | COMMON STOCK       | AUSTRALIA | 417,707 | 239,237    |
| FORTESCUE METALS GROUP LTD   | COMMON STOCK       | AUSTRALIA | 259,930 | 1,359,055  |
| G.U.D. HOLDINGS LTD          | COMMON STOCK       | AUSTRALIA | 43,205  | 222,698    |
| GOODMAN FIELDER LTD          | COMMON STOCK       | AUSTRALIA | 407,871 | 250,499    |
| GOODMAN GROUP                | COMMON STOCK       | AUSTRALIA | 314,482 | 1,334,544  |
| GPT GROUP                    | COMMON STOCK       | AUSTRALIA | 322,545 | 983,748    |
| GRAINCORP LTD A              | COMMON STOCK       | AUSTRALIA | 43,477  | 330,672    |
| HARVEY NORMAN HOLDINGS LTD   | COMMON STOCK       | AUSTRALIA | 102,041 | 288,573    |
| ILUKA RESOURCES LTD          | COMMON STOCK       | AUSTRALIA | 80,245  | 619,778    |
| INCITEC PIVOT LTD            | COMMON STOCK       | AUSTRALIA | 280,781 | 673,522    |
| INSURANCE AUSTRALIA GROUP    | COMMON STOCK       | AUSTRALIA | 378,972 | 1,973,858  |
| INVESTA OFFICE FUND          | COMMON STOCK       | AUSTRALIA | 148,459 | 415,831    |
| IOOF HOLDINGS LTD            | COMMON STOCK       | AUSTRALIA | 55,302  | 444,062    |
| JAMES HARDIE INDUSTRIES CDI  | RECEIPT EUR.59     | AUSTRALIA | 80,013  | 932,600    |
| JB HI FI LTD                 | COMMON STOCK       | AUSTRALIA | 16,874  | 325,564    |
| KAROON GAS AUSTRALIA LTD     | COMMON STOCK       | AUSTRALIA | 39,578  | 153,889    |
| LEIGHTON HOLDINGS LTD        | COMMON STOCK       | AUSTRALIA | 29,964  | 434,069    |
| LEND LEASE GROUP             | COMMON STOCK       | AUSTRALIA | 104,022 | 1,037,271  |
| LYNAS CORP LTD               | COMMON STOCK       | AUSTRALIA | 297,059 | 78,529     |
| MACQUARIE ATLAS ROADS GROUP  | MISC.              | AUSTRALIA | 124,532 | 306,547    |
| MACQUARIE GROUP LTD          | COMMON STOCK       | AUSTRALIA | 48,937  | 2,418,113  |
| METCASH LTD                  | COMMON STOCK       | AUSTRALIA | 139,584 | 394,631    |
| MINERAL RESOURCES LTD        | COMMON STOCK       | AUSTRALIA | 32,379  | 343,978    |
| MIRVAC GROUP                 | REIT NPV           | AUSTRALIA | 625,763 | 940,891    |
| MONADELPHOUS GROUP LTD       | COMMON STOCK       | AUSTRALIA | 19,593  | 327,125    |
| MOUNT GIBSON IRON LTD        | COMMON STOCK       | AUSTRALIA | 133,430 | 121,672    |
| NATIONAL AUSTRALIA BANK LTD  | COMMON STOCK       | AUSTRALIA | 368,169 | 11,515,968 |
| NEWCREST MINING LTD          | COMMON STOCK       | AUSTRALIA | 124,747 | 874,332    |
| NRW HOLDINGS LTD             | COMMON STOCK       | AUSTRALIA | 43,977  | 54,175     |
| NUFARM LTD                   | COMMON STOCK       | AUSTRALIA | 33,439  | 131,501    |
| ORICA LTD                    | COMMON STOCK       | AUSTRALIA | 59,260  | 1,265,577  |
| ORIGIN ENERGY LTD            | COMMON STOCK       | AUSTRALIA | 179,006 | 2,254,278  |
| ORORA LTD                    | COMMON STOCK       | AUSTRALIA | 196,993 | 204,438    |
| OZ MINERALS LTD              | COMMON STOCK       | AUSTRALIA | 58,375  | 164,612    |
| PACIFIC BRANDS LTD           | COMMON STOCK       | AUSTRALIA | 153,712 | 88,211     |
| PALADIN ENERGY LTD           | COMMON STOCK       | AUSTRALIA | 104,376 | 43,641     |
| PANAUST LTD                  | COMMON STOCK       | AUSTRALIA | 103,785 | 168,582    |
| PERPETUAL LTD                | COMMON STOCK       | AUSTRALIA | 9,091   | 393,673    |
| PRIMARY HEALTH CARE LTD      | COMMON STOCK       | AUSTRALIA | 96,319  | 426,664    |
| QANTAS AIRWAYS LTD           | COMMON STOCK       | AUSTRALIA | 191,193 | 188,145    |
| QBE INSURANCE GROUP LTD      | COMMON STOCK       | AUSTRALIA | 186,224 | 1,921,300  |
| RAMSAY HEALTH CARE LTD       | COMMON STOCK       | AUSTRALIA | 23,099  | 896,110    |
| RECALL HOLDINGS LTD          | COMMON STOCK       | AUSTRALIA | 50,653  | 183,986    |
| RIO TINTO LTD                | COMMON STOCK       | AUSTRALIA | 66,767  | 4,073,680  |
| ROC OIL CO LTD               | COMMON STOCK       | AUSTRALIA | 190,624 | 83,648     |
| SAI GLOBAL LTD               | COMMON STOCK       | AUSTRALIA | 62,250  | 216,421    |
| SANTOS LTD                   | COMMON STOCK       | AUSTRALIA | 161,495 | 2,121,612  |
| SEEK LTD                     | COMMON STOCK       | AUSTRALIA | 53,000  | 638,526    |
| SHOPPING CENTRES AUSTRALASIA | REIT               | AUSTRALIA | 69,141  | 95,590     |
| SIGMA PHARMACEUTICALS LTD    | COMMON STOCK       | AUSTRALIA | 223,295 | 130,217    |
| SILEX SYSTEMS LTD            | COMMON STOCK       | AUSTRALIA | 22,510  | 46,311     |
| SIMS METAL MANAGEMENT LTD    | COMMON STOCK       | AUSTRALIA | 31,456  | 306,621    |
| SONIC HEALTHCARE LTD         | COMMON STOCK       | AUSTRALIA | 62,784  | 934,946    |
| SPI 200 FUTURES              | MAR14 XSF 20140320 | AUSTRALIA | 425     | 97,349     |
| STOCKLAND                    | COMMON STOCK       | AUSTRALIA | 408,155 | 1,322,181  |
| STW COMMUNICATIONS GROUP LTD | COMMON STOCK       | AUSTRALIA | 114,230 | 153,405    |
| SUNCORP GROUP LTD            | COMMON STOCK       | AUSTRALIA | 208,528 | 2,454,304  |
| SUNDANCE RESOURCES LTD       | COMMON STOCK       | AUSTRALIA | 534,228 | 45,406     |
| SYDNEY AIRPORT               | COMMON STOCK       | AUSTRALIA | 109,234 | 372,256    |
| TABCORP HOLDINGS LTD         | COMMON STOCK       | AUSTRALIA | 169,166 | 549,589    |
| TATTS GROUP LTD              | COMMON STOCK       | AUSTRALIA | 305,091 | 847,783    |
| TELSTRA CORP LTD             | COMMON STOCK       | AUSTRALIA | 623,425 | 2,928,783  |
| TEN NETWORK HOLDINGS LTD     | COMMON STOCK       | AUSTRALIA | 328,928 | 82,462     |

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|                              |              |           |         |            |
|------------------------------|--------------|-----------|---------|------------|
| TOLL HOLDINGS LTD            | COMMON STOCK | AUSTRALIA | 135,103 | 686,782    |
| TRANSFIELD SERVICES LTD      | COMMON STOCK | AUSTRALIA | 66,571  | 53,592     |
| TRANSPACIFIC INDUSTRIES GROU | COMMON STOCK | AUSTRALIA | 293,188 | 307,053    |
| TRANSURBAN GROUP             | COMMON STOCK | AUSTRALIA | 238,170 | 1,458,949  |
| TREASURY WINE ESTATES LTD    | COMMON STOCK | AUSTRALIA | 128,972 | 556,325    |
| UGL LTD                      | COMMON STOCK | AUSTRALIA | 23,400  | 153,626    |
| WESFARMERS LTD               | COMMON STOCK | AUSTRALIA | 157,275 | 6,205,821  |
| WESTFIELD GROUP              | REIT NPV     | AUSTRALIA | 331,460 | 2,993,282  |
| WESTFIELD RETAIL TRUST       | REIT         | AUSTRALIA | 510,007 | 1,355,583  |
| WESTPAC BANKING CORP         | COMMON STOCK | AUSTRALIA | 490,902 | 14,284,244 |
| WOODSIDE PETROLEUM LTD       | COMMON STOCK | AUSTRALIA | 99,426  | 3,461,339  |
| WOOLWORTHS LTD               | COMMON STOCK | AUSTRALIA | 186,783 | 5,658,060  |
| WORLEYPARSONS LTD            | COMMON STOCK | AUSTRALIA | 30,439  | 452,236    |
| WOTIF.COM HOLDINGS LTD       | COMMON STOCK | AUSTRALIA | 20,879  | 51,750     |

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| ANDRITZ AG                   | COMMON STOCK     | AUSTRIA | 12,976    | 816,388    |
| CA IMMOBILIEN ANLAGEN AG     | COMMON STOCK     | AUSTRIA | 8,100     | 143,868    |
| CONWERT IMMOBILIEN INVEST SE | COMMON STOCK     | AUSTRIA | 9,814     | 126,196    |
| ERSTE GROUP BANK AG          | COMMON STOCK     | AUSTRIA | 37,960    | 1,330,182  |
| IMMOEAST ANSPR NACHB         | COMMON STOCK     | AUSTRIA | 143,040   | 0          |
| IMMOFINANZ AG                | COMMON STOCK     | AUSTRIA | 207,187   | 963,029    |
| IMMOFINANZ ANSPR NACHB       | COMMON STOCK     | AUSTRIA | 89,821    | 0          |
| KAPSCH TRAFFICOM AG          | COMMON STOCK     | AUSTRIA | 3,195     | 178,959    |
| OMV AG                       | COMMON STOCK     | AUSTRIA | 26,382    | 1,265,634  |
| PALFINGER AG                 | COMMON STOCK     | AUSTRIA | 4,990     | 198,371    |
| RAIFFEISEN BANK INTERNATIONA | COMMON STOCK     | AUSTRIA | 6,985     | 246,981    |
| RHI AG                       | COMMON STOCK     | AUSTRIA | 2,714     | 84,348     |
| S IMMO AG                    | COMMON STOCK     | AUSTRIA | 54,496    | 397,321    |
| SCHOELLER BLECKMANN OILFIELD | COMMON STOCK     | AUSTRIA | 4,014     | 446,164    |
| SEMPERIT AG HOLDING          | COMMON STOCK     | AUSTRIA | 3,423     | 170,468    |
| TELEKOM AUSTRIA AG           | COMMON STOCK     | AUSTRIA | 52,887    | 401,110    |
| VIENNA INSURANCE GROUP AG    | COMMON STOCK     | AUSTRIA | 6,166     | 308,410    |
| VOESTALPINE AG               | COMMON STOCK     | AUSTRIA | 22,522    | 1,092,460  |
| WIENERBERGER AG              | COMMON STOCK     | AUSTRIA | 21,849    | 349,359    |
| ACKERMANS + VAN HAAREN       | COMMON STOCK     | BELGIUM | 5,040     | 591,485    |
| AGEAS                        | COMMON STOCK     | BELGIUM | 42,633    | 1,823,060  |
| AGFA GEVAERT NV              | COMMON STOCK     | BELGIUM | 24,090    | 58,459     |
| AGFA GEVAERT NV STRIP VVPR   | COMMON STOCK     | BELGIUM | 6,022     | 8          |
| ANHEUSER BUSCH INBEV NV      | COMMON STOCK     | BELGIUM | 122,029   | 13,032,501 |
| ANHEUSER BUSCH INBEV ST VVPR | MISC. NPV        | BELGIUM | 58,432    | 81         |
| ARSEUS NV                    | COMMON STOCK     | BELGIUM | 4,509     | 171,740    |
| BEKAERT NV                   | COMMON STOCK     | BELGIUM | 7,255     | 257,087    |
| BELGACOM SA                  | COMMON STOCK     | BELGIUM | 26,584    | 787,792    |
| COFINIMMO                    | REIT NPV         | BELGIUM | 3,309     | 409,531    |
| COLRUYT SA                   | COMMON STOCK     | BELGIUM | 15,324    | 858,460    |
| D IETEREN SA/NV              | COMMON STOCK     | BELGIUM | 5,489     | 273,985    |
| DELHAIZE GROUP               | COMMON STOCK     | BELGIUM | 19,460    | 1,161,367  |
| DEXIA SA                     | COMMON STOCK     | BELGIUM | 111,639   | 6,153      |
| ELIA SYSTEM OPERATOR SA/NV   | COMMON STOCK     | BELGIUM | 6,678     | 310,283    |
| EURONAV SA                   | COMMON STOCK     | BELGIUM | 1,664     | 19,833     |
| EVS BROADCAST EQUIPMENT S.A. | COMMON STOCK     | BELGIUM | 1,449     | 93,897     |
| GROUPE BRUXELLES LAMBERT SA  | COMMON STOCK     | BELGIUM | 13,143    | 1,210,793  |
| INTERVEST OFFICES+WAREHOUSES | REIT             | BELGIUM | 4,878     | 131,094    |
| ION BEAM APPLICATIONS        | COMMON STOCK     | BELGIUM | 1,400     | 15,063     |
| KBC ANCORA                   | COMMON STOCK     | BELGIUM | 7,549     | 273,381    |
| KBC GROEP NV                 | COMMON STOCK     | BELGIUM | 36,885    | 2,102,670  |
| MOBISTAR SA                  | COMMON STOCK     | BELGIUM | 6,069     | 115,423    |
| NYRSTAR                      | COMMON STOCK     | BELGIUM | 35,531    | 113,567    |
| SOLVAY SA                    | COMMON STOCK     | BELGIUM | 9,990     | 1,583,835  |
| TELENET GROUP HOLDING NV     | COMMON STOCK     | BELGIUM | 9,109     | 545,501    |
| THROMBOGENICS NV             | COMMON STOCK     | BELGIUM | 10,168    | 282,912    |
| UCB SA                       | COMMON STOCK     | BELGIUM | 20,478    | 1,528,246  |
| UMICORE                      | COMMON STOCK     | BELGIUM | 20,132    | 942,039    |
| ALL AMERICA LATINA LOGISTICA | COMMON STOCK     | BRAZIL  | 86,100    | 239,397    |
| AMBEV SA                     | COMMON STOCK     | BRAZIL  | 654,815   | 4,807,204  |
| ANHANGUERA EDUCACIONAL PARTI | COMMON STOCK     | BRAZIL  | 80,979    | 511,428    |
| B2W CIA DIGITAL              | COMMON STOCK     | BRAZIL  | 23,825    | 154,452    |
| BANCO ABC BRASIL SA          | PREFERENCE       | BRAZIL  | 28,261    | 151,454    |
| BANCO BRADESCO SA PREF       | PREFERENCE       | BRAZIL  | 446,405   | 5,585,077  |
| BANCO DAYCOVAL SA            | PREFERENCE       | BRAZIL  | 25,167    | 85,588     |
| BANCO DO BRASIL S.A.         | COMMON STOCK     | BRAZIL  | 102,989   | 1,068,038  |
| BANCO ESTADO RIO GRAN PREF B | PREFERENCE       | BRAZIL  | 41,132    | 219,675    |
| BANCO SANTANDER BRASIL UNIT  | UNIT NPV         | BRAZIL  | 135,583   | 823,799    |
| BM+FBOVESPA SA               | COMMON STOCK     | BRAZIL  | 321,908   | 1,510,898  |
| BR MALLS PARTICIPACOES SA    | COMMON STOCK     | BRAZIL  | 71,741    | 520,995    |
| BRADESPAR SA PREF            | PREFERENCE       | BRAZIL  | 44,400    | 472,703    |
| BRASKEM SA PREF A            | PREFERENCE       | BRAZIL  | 37,660    | 336,279    |
| BRAZILIAN REAL               | FOREIGN CURRENCY | BRAZIL  | 2,423,161 | 1,027,089  |



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|                              |              |        |         |           |
|------------------------------|--------------|--------|---------|-----------|
| BRF SA                       | COMMON STOCK | BRAZIL | 115,432 | 2,411,745 |
| CCR SA                       | COMMON STOCK | BRAZIL | 169,300 | 1,277,677 |
| CENTRAIS ELETRIC STA CAT PRF | PREFERENCE   | BRAZIL | 10,131  | 79,044    |
| CENTRAIS ELETRICAS BRAS PR B | PREFERENCE   | BRAZIL | 37,705  | 163,096   |
| CENTRAIS ELETRICAS BRASILIER | COMMON STOCK | BRAZIL | 41,077  | 105,230   |
| CETIP SA MERCADOS ORGANIZADO | COMMON STOCK | BRAZIL | 53,058  | 544,392   |
| CIA BRASILEIRA DE DIS PREF   | PREFERENCE   | BRAZIL | 18,324  | 818,457   |
| CIA ENERGETICA DE SP PREF B  | PREFERENCE   | BRAZIL | 29,866  | 283,947   |
| CIA ENERGETICA DO CEARA PR A | PREFERENCE   | BRAZIL | 10,328  | 184,041   |
| CIA ENERGETICA MINAS GER PRF | PREFERENCE   | BRAZIL | 126,842 | 753,570   |
| CIA FERRO LIGAS DA BAHIA FE  | PREFERENCE   | BRAZIL | 44,700  | 249,853   |
| CIA PARANAENSE DE ENERGI PFB | PREFERENCE   | BRAZIL | 17,507  | 229,366   |
| CIA SANEAMENTO BASICO DE SP  | COMMON STOCK | BRAZIL | 63,720  | 722,225   |
| CIA SIDERURGICA NACIONAL SA  | COMMON STOCK | BRAZIL | 136,988 | 847,210   |

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| CIELO SA                     | COMMON STOCK | BRAZIL | 62,246  | 1,733,084  |
| CONTAX PARTICIPACOES PEF     | PREFERENCE   | BRAZIL | 23,925  | 36,982     |
| COSAN SA INDUSTRIA COMERCIO  | COMMON STOCK | BRAZIL | 38,149  | 640,153    |
| CPFL ENERGIA SA              | COMMON STOCK | BRAZIL | 47,000  | 377,277    |
| CYRELA BRAZIL REALTY SA EMP  | COMMON STOCK | BRAZIL | 57,800  | 353,364    |
| DIAGNOSTICOS DA AMERICA SA   | COMMON STOCK | BRAZIL | 36,400  | 224,709    |
| DURATEX SA                   | COMMON STOCK | BRAZIL | 54,556  | 304,226    |
| EDP ENERGIAS DO BRASIL SA    | COMMON STOCK | BRAZIL | 84,900  | 408,571    |
| ELETROPAULO METROPOLI PEF    | PREFERENCE   | BRAZIL | 19,077  | 76,068     |
| EMBRAER SA                   | COMMON STOCK | BRAZIL | 113,370 | 912,588    |
| ETERNIT SA                   | COMMON STOCK | BRAZIL | 45,729  | 169,566    |
| FIBRIA CELULOSE SA           | COMMON STOCK | BRAZIL | 21,478  | 251,424    |
| GAFISA SA                    | COMMON STOCK | BRAZIL | 95,454  | 147,046    |
| GERDAU SA PEF                | PREFERENCE   | BRAZIL | 149,704 | 1,171,862  |
| GOL LINHAS AEREAS PEF        | PREFERENCE   | BRAZIL | 25,000  | 113,293    |
| HYPERMARCAS SA               | COMMON STOCK | BRAZIL | 64,611  | 485,287    |
| INDS KLABIN PAPEL E CELU PRF | PREFERENCE   | BRAZIL | 104,000 | 540,791    |
| ITAU UNIBANCO HOLDING S PEF  | PREFERENCE   | BRAZIL | 404,380 | 5,478,174  |
| ITAUSA INVESTIMENTOS ITAU PR | PREFERENCE   | BRAZIL | 527,882 | 1,997,966  |
| JBS SA                       | COMMON STOCK | BRAZIL | 129,197 | 482,184    |
| KROTON EDUCACIONAL SA        | COMMON STOCK | BRAZIL | 37,190  | 618,914    |
| LOCALIZA RENT A CAR          | COMMON STOCK | BRAZIL | 28,844  | 407,150    |
| LOG IN LOGISTICA INTERMODAL  | COMMON STOCK | BRAZIL | 35,315  | 122,788    |
| LOJAS AMERICANAS SA PEF      | PREFERENCE   | BRAZIL | 89,681  | 600,940    |
| LOJAS RENNER S.A.            | COMMON STOCK | BRAZIL | 22,000  | 571,428    |
| LPS BRASIL CONS DE IMOVEIS   | COMMON STOCK | BRAZIL | 20,834  | 127,629    |
| MARFRIG ALIMENTOS SA         | COMMON STOCK | BRAZIL | 35,300  | 59,857     |
| METALURGICA GERDAU SA PEF    | PREFERENCE   | BRAZIL | 61,500  | 610,302    |
| MRV ENGENHARIA               | COMMON STOCK | BRAZIL | 59,384  | 212,327    |
| NATURA COSMETICOS SA         | COMMON STOCK | BRAZIL | 36,900  | 648,802    |
| ODONTOPREV S.A.              | COMMON STOCK | BRAZIL | 54,912  | 228,728    |
| OI SA                        | PREFERENCE   | BRAZIL | 133,921 | 208,507    |
| PDG REALTY SA                | COMMON STOCK | BRAZIL | 207,690 | 159,369    |
| PETROBRAS PETROLEO BRAS      | COMMON STOCK | BRAZIL | 458,903 | 3,167,212  |
| PETROBRAS PETROLEO BRAS PR   | PREFERENCE   | BRAZIL | 656,617 | 4,826,895  |
| PRUMO LOGISTICA SA           | COMMON STOCK | BRAZIL | 437,005 | 201,529    |
| ROSSI RESIDENCIAL SA         | COMMON STOCK | BRAZIL | 71,842  | 62,182     |
| SARAIVA SA LIVREIROS PEF     | PREFERENCE   | BRAZIL | 8,400   | 92,475     |
| SOUZA CRUZ SA                | COMMON STOCK | BRAZIL | 69,265  | 708,741    |
| TELEFONICA BRASIL S.A. PEF   | PREFERENCE   | BRAZIL | 58,348  | 1,119,212  |
| TIM PARTICIPACOES SA         | COMMON STOCK | BRAZIL | 152,872 | 802,380    |
| TRACTEBEL ENERGIA SA         | COMMON STOCK | BRAZIL | 38,300  | 583,806    |
| ULTRAPAR PARTICIPACOES SA    | COMMON STOCK | BRAZIL | 59,200  | 1,401,502  |
| USINAS SIDER MINAS GER PF A  | PREFERENCE   | BRAZIL | 85,170  | 513,047    |
| VALE SA                      | COMMON STOCK | BRAZIL | 177,148 | 2,702,430  |
| VALE SA PEF                  | PREFERENCE   | BRAZIL | 332,416 | 4,655,887  |
| VALID SOLUCOES SA            | COMMON STOCK | BRAZIL | 25,317  | 346,325    |
| ADVANTAGE OIL + GAS LTD      | COMMON STOCK | CANADA | 47,800  | 207,396    |
| AGNICO EAGLE MINES LTD       | COMMON STOCK | CANADA | 28,800  | 759,778    |
| AGRIUM INC                   | COMMON STOCK | CANADA | 24,887  | 2,276,019  |
| AIMIA INC                    | COMMON STOCK | CANADA | 42,272  | 776,213    |
| ALACER GOLD CORP             | COMMON STOCK | CANADA | 36,500  | 74,546     |
| ALAMOS GOLD INC              | COMMON STOCK | CANADA | 24,000  | 290,711    |
| ALIMENTATION COUCHE TARD B   | COMMON STOCK | CANADA | 25,000  | 1,879,529  |
| ALTAGAS LTD                  | COMMON STOCK | CANADA | 28,000  | 1,074,409  |
| ARC RESOURCES LTD            | COMMON STOCK | CANADA | 59,000  | 1,642,005  |
| ATCO LTD CLASS I             | COMMON STOCK | CANADA | 14,800  | 649,946    |
| ATHABASCA OIL CORP           | COMMON STOCK | CANADA | 64,100  | 390,935    |
| ATRIUM INNOVATIONS INC       | COMMON STOCK | CANADA | 9,400   | 214,984    |
| ATS AUTOMATION TOOLING SYS   | COMMON STOCK | CANADA | 35,400  | 453,120    |
| AURICO GOLD INC              | COMMON STOCK | CANADA | 49,037  | 179,995    |
| BANK OF MONTREAL             | COMMON STOCK | CANADA | 96,444  | 6,427,482  |
| BANK OF NOVA SCOTIA          | COMMON STOCK | CANADA | 174,600 | 10,916,403 |

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|                              |              |        |         |           |
|------------------------------|--------------|--------|---------|-----------|
| BANKERS PETROLEUM LTD        | COMMON STOCK | CANADA | 51,800  | 213,050   |
| BARRICK GOLD CORP            | COMMON STOCK | CANADA | 156,525 | 2,756,313 |
| BAYTEX ENERGY CORP           | COMMON STOCK | CANADA | 28,350  | 1,111,053 |
| BCE INC                      | COMMON STOCK | CANADA | 39,367  | 1,704,360 |
| BLACKBERRY LTD               | COMMON STOCK | CANADA | 77,800  | 578,466   |
| BLACKPEARL RESOURCES INC     | COMMON STOCK | CANADA | 68,700  | 146,776   |
| BOMBARDIER INC B             | COMMON STOCK | CANADA | 268,399 | 1,164,536 |
| BONAVISTA ENERGY CORP        | COMMON STOCK | CANADA | 25,800  | 338,010   |
| BROOKFIELD ASSET MANAGE CL A | COMMON STOCK | CANADA | 90,650  | 3,516,793 |
| BROOKFIELD OFFICE PROPERTIES | COMMON STOCK | CANADA | 44,442  | 855,378   |
| CAE INC                      | COMMON STOCK | CANADA | 47,951  | 609,711   |
| CALFRAC WELL SERVICES LTD    | COMMON STOCK | CANADA | 11,300  | 329,694   |
| CAMECO CORP                  | COMMON STOCK | CANADA | 77,868  | 1,615,257 |
| CAN IMPERIAL BK OF COMMERCE  | COMMON STOCK | CANADA | 62,015  | 5,295,060 |

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| CANADIAN DOLLAR              | FOREIGN CURRENCY | CANADA | 2,346,316 | 2,208,297 |
| CANADIAN NATL RAILWAY CO     | COMMON STOCK     | CANADA | 130,084   | 7,414,482 |
| CANADIAN NATURAL RESOURCES   | COMMON STOCK     | CANADA | 171,740   | 5,809,257 |
| CANADIAN OIL SANDS LTD       | COMMON STOCK     | CANADA | 87,300    | 1,641,651 |
| CANADIAN PACIFIC RAILWAY LTD | COMMON STOCK     | CANADA | 29,452    | 4,453,142 |
| CANADIAN TIRE CORP CLASS A   | COMMON STOCK     | CANADA | 13,762    | 1,288,641 |
| CANADIAN UTILITIES LTD A     | COMMON STOCK     | CANADA | 27,800    | 933,295   |
| CANADIAN WESTERN BANK        | COMMON STOCK     | CANADA | 14,100    | 513,041   |
| CANFOR CORP                  | COMMON STOCK     | CANADA | 27,700    | 695,042   |
| CAPSTONE MINING CORP         | COMMON STOCK     | CANADA | 85,700    | 241,976   |
| CASCADES INC                 | COMMON STOCK     | CANADA | 13,300    | 86,121    |
| CATAMARAN CORP               | COMMON STOCK     | CANADA | 29,200    | 1,386,485 |
| CELESTICA INC                | COMMON STOCK     | CANADA | 49,500    | 514,334   |
| CENOVUS ENERGY INC           | COMMON STOCK     | CANADA | 121,592   | 3,478,962 |
| CENTERRA GOLD INC            | COMMON STOCK     | CANADA | 36,100    | 146,778   |
| CGI GROUP INC CLASS A        | COMMON STOCK     | CANADA | 36,130    | 1,208,527 |
| CI FINANCIAL CORP            | COMMON STOCK     | CANADA | 22,819    | 759,202   |
| COMINAR REAL ESTATE INV TR   | REIT NPV         | CANADA | 34,900    | 605,700   |
| CRESCENT POINT ENERGY CORP   | COMMON STOCK     | CANADA | 56,450    | 2,191,588 |
| CREW ENERGY INC              | COMMON STOCK     | CANADA | 16,400    | 98,477    |
| DAVIS + HENDERSON CORP       | COMMON STOCK     | CANADA | 13,500    | 378,508   |
| DENISON MINES CORP           | COMMON STOCK     | CANADA | 120,348   | 146,117   |
| DETOUR GOLD CORP             | COMMON STOCK     | CANADA | 20,900    | 80,649    |
| DOLLARAMA INC                | COMMON STOCK     | CANADA | 13,300    | 1,104,182 |
| ELDORADO GOLD CORP           | COMMON STOCK     | CANADA | 117,495   | 666,819   |
| EMPIRE CO LTD A              | COMMON STOCK     | CANADA | 4,300     | 293,736   |
| ENBRIDGE INC                 | COMMON STOCK     | CANADA | 124,340   | 5,431,171 |
| ENCANA CORP                  | COMMON STOCK     | CANADA | 113,992   | 2,057,757 |
| ENERFLEX LTD                 | COMMON STOCK     | CANADA | 11,004    | 155,351   |
| ENERPLUS CORP                | COMMON STOCK     | CANADA | 30,500    | 554,024   |
| ENSGN ENERGY SERVICES INC    | COMMON STOCK     | CANADA | 23,900    | 376,327   |
| EXFO INC                     | COMMON STOCK     | CANADA | 17,700    | 84,294    |
| FINNING INTERNATIONAL INC    | COMMON STOCK     | CANADA | 32,000    | 817,694   |
| FIRST MAJESTIC SILVER CORP   | COMMON STOCK     | CANADA | 24,400    | 239,522   |
| FIRST QUANTUM MINERALS LTD   | COMMON STOCK     | CANADA | 99,676    | 1,795,575 |
| FIRSTSERVICE CORP            | COMMON STOCK     | CANADA | 8,600     | 370,306   |
| FORTIS INC                   | COMMON STOCK     | CANADA | 29,900    | 856,899   |
| FRANCO NEVADA CORP           | COMMON STOCK     | CANADA | 26,000    | 1,059,332 |
| GABRIEL RESOURCES LTD        | COMMON STOCK     | CANADA | 52,024    | 38,192    |
| GILDAN ACTIVEWEAR INC        | COMMON STOCK     | CANADA | 21,100    | 1,124,208 |
| GOLDCORP INC                 | COMMON STOCK     | CANADA | 129,168   | 2,800,970 |
| GREAT WEST LIFE CO INC       | COMMON STOCK     | CANADA | 47,218    | 1,455,425 |
| GUYANA GOLDFIELDS INC        | COMMON STOCK     | CANADA | 47,700    | 73,626    |
| H+R REAL ESTATE INV UTS      | REIT NPV         | CANADA | 23,100    | 465,261   |
| HOME CAPITAL GROUP INC       | COMMON STOCK     | CANADA | 10,500    | 799,779   |
| HUBBAY MINERALS INC          | COMMON STOCK     | CANADA | 40,900    | 336,439   |
| HUSKY ENERGY INC             | COMMON STOCK     | CANADA | 59,980    | 1,902,424 |
| IAMGOLD CORP                 | COMMON STOCK     | CANADA | 65,250    | 216,784   |
| IGM FINANCIAL INC            | COMMON STOCK     | CANADA | 19,400    | 1,024,137 |
| IMPERIAL OIL LTD             | COMMON STOCK     | CANADA | 45,640    | 2,020,617 |
| INDUSTRIAL ALLIANCE INSURANC | COMMON STOCK     | CANADA | 13,700    | 605,379   |
| INNERGEX RENEWABLE ENERGY    | COMMON STOCK     | CANADA | 39,888    | 397,941   |
| INTACT FINANCIAL CORP        | COMMON STOCK     | CANADA | 22,800    | 1,488,599 |
| JEAN COUTU GROUP INC CLASS A | COMMON STOCK     | CANADA | 35,000    | 606,447   |
| JUST ENERGY GROUP INC        | COMMON STOCK     | CANADA | 35,500    | 253,929   |
| KEYERA CORP                  | COMMON STOCK     | CANADA | 18,200    | 1,095,083 |
| KINROSS GOLD CORP            | COMMON STOCK     | CANADA | 189,329   | 828,593   |
| LAURENTIAN BANK OF CANADA    | COMMON STOCK     | CANADA | 4,900     | 216,384   |
| LIGHTSTREAM RESOURCES LTD    | COMMON STOCK     | CANADA | 38,202    | 211,414   |
| LOBLAW COMPANIES LTD         | COMMON STOCK     | CANADA | 20,411    | 814,135   |
| LONG RUN EXPLORATION LTD     | COMMON STOCK     | CANADA | 17,668    | 89,296    |
| LUNDIN MINING CORP           | COMMON STOCK     | CANADA | 103,100   | 446,362   |
| MACDONALD DETTWILER + ASSOC  | COMMON STOCK     | CANADA | 5,704     | 441,825   |

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|                             |              |        |         |           |
|-----------------------------|--------------|--------|---------|-----------|
| MAGNA INTERNATIONAL INC     | COMMON STOCK | CANADA | 38,856  | 3,185,278 |
| MANULIFE FINANCIAL CORP     | COMMON STOCK | CANADA | 294,191 | 5,803,523 |
| MAPLE LEAF FOODS INC        | COMMON STOCK | CANADA | 26,800  | 423,503   |
| MARTINREA INTERNATIONAL INC | COMMON STOCK | CANADA | 23,200  | 170,315   |
| MEG ENERGY CORP             | COMMON STOCK | CANADA | 27,500  | 792,259   |
| METHANEX CORP               | COMMON STOCK | CANADA | 20,400  | 1,206,144 |
| METRO INC                   | COMMON STOCK | CANADA | 19,100  | 1,166,673 |
| MORNEAU SHEPELL INC         | COMMON STOCK | CANADA | 8,500   | 123,360   |
| MULLEN GROUP LTD            | COMMON STOCK | CANADA | 13,600  | 363,392   |
| NATIONAL BANK OF CANADA     | COMMON STOCK | CANADA | 28,935  | 2,407,120 |
| NEW GOLD INC                | COMMON STOCK | CANADA | 85,300  | 446,370   |
| NEWALTA CORP                | COMMON STOCK | CANADA | 30,200  | 495,138   |
| NIKO RESOURCES LTD          | COMMON STOCK | CANADA | 8,100   | 19,364    |
| NORBORD INC                 | COMMON STOCK | CANADA | 13,350  | 425,441   |

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| NORTH WEST CO INC/THE                 | COMMON STOCK        | CANADA | 8,200   | 198,652    |
| NORTHERN PROPERTY REAL ESTAT          | REIT                | CANADA | 19,400  | 506,682    |
| NOVAGOLD RESOURCES INC                | COMMON STOCK        | CANADA | 44,400  | 112,828    |
| NUVISTA ENERGY LTD                    | COMMON STOCK        | CANADA | 22,700  | 152,544    |
| ONEX CORPORATION                      | COMMON STOCK        | CANADA | 18,255  | 985,340    |
| OPEN TEXT CORP                        | COMMON STOCK        | CANADA | 10,300  | 947,212    |
| OSISKO MINING CORP                    | COMMON STOCK        | CANADA | 61,060  | 270,675    |
| PACIFIC RUBIALES ENERGY CORP          | COMMON STOCK        | CANADA | 55,600  | 959,721    |
| PAN AMERICAN SILVER CORP              | COMMON STOCK        | CANADA | 41,796  | 488,177    |
| PAN AMERICAN SILVER CORP WTS          | EXP07DEC14          | CANADA | 519     | 0          |
| PASON SYSTEMS INC                     | COMMON STOCK        | CANADA | 23,200  | 501,775    |
| PEMBINA PIPELINE CORP                 | COMMON STOCK        | CANADA | 54,332  | 1,913,509  |
| PENGROWTH ENERGY CORP                 | COMMON STOCK        | CANADA | 102,000 | 630,720    |
| PENN WEST PETROLEUM LTD               | COMMON STOCK        | CANADA | 86,085  | 718,658    |
| PEYTO EXPLORATION + DEV CORP          | COMMON STOCK        | CANADA | 27,200  | 832,256    |
| POTASH CORP OF SASKATCHEWAN           | COMMON STOCK        | CANADA | 136,996 | 4,515,388  |
| POWER CORP OF CANADA                  | COMMON STOCK        | CANADA | 64,922  | 1,952,243  |
| POWER FINANCIAL CORP                  | COMMON STOCK        | CANADA | 40,000  | 1,355,294  |
| PRECISION DRILLING CORP               | COMMON STOCK        | CANADA | 45,900  | 429,408    |
| PROGRESSIVE WASTE SOLUTIONS           | COMMON STOCK        | CANADA | 18,900  | 467,297    |
| RIOCAN REAL ESTATE INVST TR           | REIT NPV            | CANADA | 25,700  | 599,143    |
| RITCHIE BROS AUCTIONEERS              | COMMON STOCK        | CANADA | 19,100  | 437,907    |
| ROGERS COMMUNICATIONS INC B           | COMMON STOCK        | CANADA | 58,242  | 2,635,005  |
| RONA INC                              | COMMON STOCK        | CANADA | 18,200  | 226,280    |
| ROYAL BANK OF CANADA                  | COMMON STOCK        | CANADA | 219,260 | 14,736,336 |
| S+P/TSX 60 IX FUT                     | MAR14 XMOD 20140320 | CANADA | 11,600  | 327,311    |
| SAPUTO INC                            | COMMON STOCK        | CANADA | 26,700  | 1,216,012  |
| SEMAFO INC                            | COMMON STOCK        | CANADA | 53,500  | 140,485    |
| SHAW COMMUNICATIONS INC B             | COMMON STOCK        | CANADA | 64,432  | 1,567,593  |
| SHAWCOR LTD                           | COMMON STOCK        | CANADA | 9,700   | 387,817    |
| SHERRITT INTERNATIONAL CORP           | COMMON STOCK        | CANADA | 69,500  | 242,024    |
| SHOPPERS DRUG MART CORP               | COMMON STOCK        | CANADA | 33,900  | 1,856,603  |
| SIERRA WIRELESS INC                   | COMMON STOCK        | CANADA | 11,900  | 287,728    |
| SILVER STANDARD RESOURCES             | COMMON STOCK        | CANADA | 19,500  | 135,261    |
| SILVER WHEATON CORP                   | COMMON STOCK        | CANADA | 61,300  | 1,237,539  |
| SILVERCORP METALS INC                 | COMMON STOCK        | CANADA | 46,200  | 106,097    |
| SNC LAVALIN GROUP INC                 | COMMON STOCK        | CANADA | 28,200  | 1,268,403  |
| SPROTT INC                            | COMMON STOCK        | CANADA | 30,900  | 76,196     |
| SPYGLASS RESOURCES CORP               | COMMON STOCK        | CANADA | 43,088  | 73,807     |
| STANTEC INC                           | COMMON STOCK        | CANADA | 12,200  | 756,228    |
| SUN LIFE FINANCIAL INC                | COMMON STOCK        | CANADA | 97,597  | 3,446,437  |
| SUNCOR ENERGY INC                     | COMMON STOCK        | CANADA | 236,011 | 8,272,047  |
| SUPERIOR PLUS CORP                    | COMMON STOCK        | CANADA | 19,900  | 231,308    |
| TAHOE RESOURCES INC                   | COMMON STOCK        | CANADA | 17,600  | 292,698    |
| TALISMAN ENERGY INC                   | COMMON STOCK        | CANADA | 177,849 | 2,067,233  |
| TASEKO MINES LTD                      | COMMON STOCK        | CANADA | 108,300 | 230,360    |
| TECK RESOURCES LTD CLS B              | COMMON STOCK        | CANADA | 94,261  | 2,453,004  |
| TELUS CORP COM (NON CANADIAN          | COMMON STOCK        | CANADA | 35,648  | 1,226,627  |
| THOMPSON CREEK METALS CO INC          | COMMON STOCK        | CANADA | 43,900  | 95,857     |
| THOMSON REUTERS CORP                  | COMMON STOCK        | CANADA | 59,930  | 2,265,777  |
| TIM HORTONS INC                       | COMMON STOCK        | CANADA | 29,000  | 1,691,962  |
| TMX GROUP LTD                         | COMMON STOCK        | CANADA | 1,272   | 61,092     |
| TOROMONT INDUSTRIES LTD               | COMMON STOCK        | CANADA | 21,104  | 529,338    |
| TORONTO DOMINION BANK NPV             | COMMON STOCK        | CANADA | 136,400 | 12,851,768 |
| TOURMALINE OIL CORP                   | COMMON STOCK        | CANADA | 29,300  | 1,232,668  |
| TRANSALTA CORP                        | COMMON STOCK        | CANADA | 60,796  | 771,322    |
| TRANSCANADA CORP                      | COMMON STOCK        | CANADA | 109,565 | 5,005,445  |
| TRICAN WELL SERVICE LTD               | COMMON STOCK        | CANADA | 25,600  | 312,742    |
| TRINIDAD DRILLING LTD                 | COMMON STOCK        | CANADA | 33,500  | 310,565    |
| TURQUOISE HILL RESOURCES LTD          | COMMON STOCK        | CANADA | 71,415  | 235,922    |
| TURQUOISE HILL RESOURCES LTD<br>RIGHT | COMMON STOCK        | CANADA | 71,415  | 67,214     |
| VALEANT PHARMACEUTICALS INTE          | COMMON STOCK        | CANADA | 50,077  | 5,873,502  |

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|                              |                  |        |            |           |
|------------------------------|------------------|--------|------------|-----------|
| VERESEN INC                  | COMMON STOCK     | CANADA | 49,900     | 670,186   |
| VERMILION ENERGY INC         | COMMON STOCK     | CANADA | 22,400     | 1,314,485 |
| WEST FRASER TIMBER CO LTD    | COMMON STOCK     | CANADA | 7,700      | 750,795   |
| WESTON (GEORGE) LTD          | COMMON STOCK     | CANADA | 9,715      | 708,624   |
| WESTPORT INNOVATIONS INC     | COMMON STOCK     | CANADA | 9,900      | 193,714   |
| YAMANA GOLD INC              | COMMON STOCK     | CANADA | 125,812    | 1,084,647 |
| CAP SA                       | COMMON STOCK     | CHILE  | 21,067     | 405,463   |
| CENCOSUD SA                  | COMMON STOCK     | CHILE  | 204,232    | 740,703   |
| CHILEAN PESO                 | FOREIGN CURRENCY | CHILE  | 68,141,769 | 129,683   |
| CIA SUD AMERICANA DE VAPORES | COMMON STOCK     | CHILE  | 305,673    | 15,992    |
| EMPRESAS CMPC SA             | COMMON STOCK     | CHILE  | 188,649    | 460,118   |
| EMPRESAS COPEC SA            | COMMON STOCK     | CHILE  | 72,913     | 976,993   |
| EMPRESAS LA POLAR SA         | COMMON STOCK     | CHILE  | 351,897    | 46,830    |
| INVERSIONES AGUAS METROPOL   | COMMON STOCK     | CHILE  | 161,014    | 272,728   |
| MASISA SA                    | COMMON STOCK     | CHILE  | 2,294,532  | 150,095   |

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| PARQUE ARAUCO S.A.           | COMMON STOCK     | CHILE          | 277,383   | 512,023    |
| S.A.C.I. FALABELLA           | COMMON STOCK     | CHILE          | 84,909    | 762,767    |
| SALFACORP SA                 | COMMON STOCK     | CHILE          | 75,801    | 72,159     |
| SOCIEDAD MATRIZ SAAM SA      | COMMON STOCK     | CHILE          | 1,086,457 | 98,158     |
| SOCOVELSA SA                 | COMMON STOCK     | CHILE          | 1,070,772 | 262,704    |
| SONDA SA                     | COMMON STOCK     | CHILE          | 184,856   | 443,222    |
| VINA CONCHA Y TORO S.A.      | COMMON STOCK     | CHILE          | 97,773    | 181,151    |
| CHINA VANKE CO LTD B         | COMMON STOCK     | CHINA          | 229,700   | 358,318    |
| HUADIAN ENERGY CO LTD B      | COMMON STOCK     | CHINA          | 381,800   | 115,394    |
| INNER MONGOLIA YITAI COAL B  | COMMON STOCK     | CHINA          | 250,400   | 443,192    |
| JIANGSU FUTURE LAND CO LTD B | COMMON STOCK     | CHINA          | 337,800   | 205,382    |
| SGSB GROUP CO LTD B          | COMMON STOCK     | CHINA          | 323,345   | 186,357    |
| SHENZHEN CHIWAN PETROLEUM B  | COMMON STOCK     | CHINA          | 122,200   | 251,376    |
| YUAN RENMINBI                | FOREIGN CURRENCY | CHINA          | 421       | 70         |
| CENTRAL EUROPEAN MEDIA ENT A | COMMON STOCK     | CZECH REPUBLIC | 18,734    | 69,051     |
| CEZ AS                       | COMMON STOCK     | CZECH REPUBLIC | 28,874    | 753,383    |
| CZECH KORUNA                 | FOREIGN CURRENCY | CZECH REPUBLIC | 549,205   | 27,647     |
| KOMERCNI BANKA AS            | COMMON STOCK     | CZECH REPUBLIC | 1,457     | 325,167    |
| PHILIP MORRIS CR AS          | COMMON STOCK     | CZECH REPUBLIC | 69        | 36,751     |
| TELEFONICA CZECH REPUBLIC AS | COMMON STOCK     | CZECH REPUBLIC | 14,759    | 219,167    |
| AMAGERBANKEN A/S             | COMMON STOCK     | DENMARK        | 59,280    | 0          |
| AP MOELLER MAERSK A/S A      | COMMON STOCK     | DENMARK        | 99        | 1,022,510  |
| AP MOELLER MAERSK A/S B      | COMMON STOCK     | DENMARK        | 197       | 2,152,006  |
| AURIGA INDUSTRIES B          | COMMON STOCK     | DENMARK        | 1,581     | 54,281     |
| BANG + OLUFSEN A/S           | COMMON STOCK     | DENMARK        | 3,603     | 30,492     |
| BAVARIAN NORDIC A/S          | COMMON STOCK     | DENMARK        | 5,330     | 87,629     |
| CARLSBERG AS B               | COMMON STOCK     | DENMARK        | 16,952    | 1,886,236  |
| CHR HANSEN HOLDING A/S       | COMMON STOCK     | DENMARK        | 19,090    | 760,426    |
| COLOPLAST B                  | COMMON STOCK     | DENMARK        | 20,275    | 1,347,043  |
| DANISH KRONE                 | FOREIGN CURRENCY | DENMARK        | 4,680     | 864        |
| DANSKE BANK A/S              | COMMON STOCK     | DENMARK        | 105,479   | 2,432,393  |
| DFDS A/S                     | COMMON STOCK     | DENMARK        | 68        | 5,506      |
| DSV A/S                      | COMMON STOCK     | DENMARK        | 37,890    | 1,247,186  |
| FLSMIDTH + CO A/S            | COMMON STOCK     | DENMARK        | 10,327    | 567,132    |
| GENMAB A/S                   | COMMON STOCK     | DENMARK        | 10,741    | 422,826    |
| GN STORE NORD A/S            | COMMON STOCK     | DENMARK        | 37,046    | 914,574    |
| IC COMPANY S A/S             | COMMON STOCK     | DENMARK        | 3,296     | 95,526     |
| JYSKE BANK REG               | COMMON STOCK     | DENMARK        | 11,985    | 648,122    |
| NKT HOLDING A/S              | COMMON STOCK     | DENMARK        | 6,401     | 316,905    |
| NOVO NORDISK A/S B           | COMMON STOCK     | DENMARK        | 60,956    | 11,247,948 |
| NOVOZYMES A/S B SHARES       | COMMON STOCK     | DENMARK        | 43,007    | 1,822,284  |
| PANDORA A/S                  | COMMON STOCK     | DENMARK        | 9,509     | 519,428    |
| ROCKWOOL INTL A/S B SHS      | COMMON STOCK     | DENMARK        | 1,500     | 266,027    |
| SIMCORP A/S                  | COMMON STOCK     | DENMARK        | 6,270     | 248,023    |
| SYDBANK A/S                  | COMMON STOCK     | DENMARK        | 12,710    | 338,936    |
| TDC A/S                      | COMMON STOCK     | DENMARK        | 91,900    | 893,030    |
| TOPDANMARK A/S               | COMMON STOCK     | DENMARK        | 33,100    | 874,594    |
| TRYG A/S                     | COMMON STOCK     | DENMARK        | 5,395     | 522,862    |
| VESTAS WIND SYSTEMS A/S      | COMMON STOCK     | DENMARK        | 33,017    | 990,954    |
| WILLIAM DEMANT HOLDING       | COMMON STOCK     | DENMARK        | 4,517     | 439,877    |
| COMMERCIAL INTERNATIONAL BAN | COMMON STOCK     | EGYPT          | 255,861   | 1,196,722  |
| EFG HERMES HOLDING SAE       | COMMON STOCK     | EGYPT          | 45,408    | 56,723     |
| EGYPT KUWAIT HOLDING CO SAE  | COMMON STOCK     | EGYPT          | 84,295    | 76,708     |
| EGYPTIAN POUND               | FOREIGN CURRENCY | EGYPT          | 722,541   | 103,984    |
| EZZ STEEL                    | COMMON STOCK     | EGYPT          | 41,062    | 89,232     |
| GLOBAL TELECOM HOLDING       | COMMON STOCK     | EGYPT          | 294,025   | 198,455    |
| HELIOPOLIS HOUSING           | COMMON STOCK     | EGYPT          | 18,784    | 66,231     |
| MEDINET NASR HOUSING         | COMMON STOCK     | EGYPT          | 43,696    | 145,579    |
| ORASCOM TELECOM MEDIA AND TE | COMMON STOCK     | EGYPT          | 708,072   | 78,465     |
| ORIENTAL WEAVERS             | COMMON STOCK     | EGYPT          | 81,633    | 405,313    |
| SIX OF OCTOBER DEVELOPMENT   | COMMON STOCK     | EGYPT          | 42,963    | 140,973    |
| TELECOM EGYPT                | COMMON STOCK     | EGYPT          | 47,649    | 99,432     |
| AMER SPORTS OYJ              | COMMON STOCK     | FINLAND        | 33,770    | 706,128    |



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|                      |              |         |        |           |
|----------------------|--------------|---------|--------|-----------|
| CARGOTEC OYJ B SHARE | COMMON STOCK | FINLAND | 7,004  | 261,623   |
| CAVERION CORP        | COMMON STOCK | FINLAND | 24,095 | 296,905   |
| CITYCON OYJ          | COMMON STOCK | FINLAND | 61,591 | 217,631   |
| CRAMO OYJ            | COMMON STOCK | FINLAND | 16,352 | 346,988   |
| ELISA OYJ            | COMMON STOCK | FINLAND | 26,646 | 707,810   |
| F SECURE OYJ         | COMMON STOCK | FINLAND | 48,898 | 126,034   |
| FORTUM OYJ           | COMMON STOCK | FINLAND | 57,202 | 1,311,687 |
| HKSCAN OYJ A SHS     | COMMON STOCK | FINLAND | 7,904  | 41,030    |
| HUHTAMAKI OYJ        | COMMON STOCK | FINLAND | 19,400 | 499,400   |
| KEMIRA OYJ           | COMMON STOCK | FINLAND | 10,836 | 182,011   |
| KESKO OYJ B SHS      | COMMON STOCK | FINLAND | 12,500 | 461,803   |
| KONE OYJ B           | COMMON STOCK | FINLAND | 46,732 | 2,122,281 |
| KONECRANES OYJ       | COMMON STOCK | FINLAND | 7,883  | 281,168   |
| METSA BOARD OYJ      | COMMON STOCK | FINLAND | 37,243 | 161,747   |

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| METSO OYJ                 | COMMON STOCK        | FINLAND | 17,557  | 752,702    |
| NESTE OIL OYJ             | COMMON STOCK        | FINLAND | 24,349  | 485,032    |
| NOKIA OYJ                 | COMMON STOCK        | FINLAND | 586,262 | 4,737,729  |
| NOKIAN RENKAAT OYJ        | COMMON STOCK        | FINLAND | 15,950  | 768,636    |
| ORIOLA KD OYJ B SHARES    | COMMON STOCK        | FINLAND | 48,139  | 169,223    |
| ORION OYJ CLASS B         | COMMON STOCK        | FINLAND | 17,169  | 484,173    |
| OUTOKUMPU OYJ             | COMMON STOCK        | FINLAND | 170,400 | 96,456     |
| OUTOTEC OYJ               | COMMON STOCK        | FINLAND | 28,508  | 300,084    |
| POHJOLA BANK PLC A SHS    | COMMON STOCK        | FINLAND | 30,012  | 605,467    |
| POYRY OYJ                 | COMMON STOCK        | FINLAND | 5,225   | 29,347     |
| RAMIRENT OYJ              | COMMON STOCK        | FINLAND | 6,269   | 79,193     |
| RAUTARUUKKI OYJ           | COMMON STOCK        | FINLAND | 11,000  | 102,493    |
| SAMPO OYJ A SHS           | COMMON STOCK        | FINLAND | 60,985  | 3,014,815  |
| SANOMA OYJ                | COMMON STOCK        | FINLAND | 16,040  | 141,388    |
| SPONDA OYJ                | COMMON STOCK        | FINLAND | 48,881  | 230,690    |
| STORA ENSO OYJ R SHS      | COMMON STOCK        | FINLAND | 85,365  | 861,676    |
| TECHNOPOLIS OYJ           | COMMON STOCK        | FINLAND | 58,404  | 350,291    |
| TIETO OYJ                 | COMMON STOCK        | FINLAND | 12,646  | 286,558    |
| UPM KYMMENE OYJ           | COMMON STOCK        | FINLAND | 50,739  | 859,842    |
| UPONOR OYJ                | COMMON STOCK        | FINLAND | 4,058   | 79,514     |
| WARTSILA OYJ ABP          | COMMON STOCK        | FINLAND | 27,722  | 1,374,094  |
| YIT OYJ                   | COMMON STOCK        | FINLAND | 22,193  | 311,371    |
| ABC ARBITRAGE             | COMMON STOCK        | FRANCE  | 16,517  | 107,441    |
| ACCOR SA                  | COMMON STOCK        | FRANCE  | 29,525  | 1,398,180  |
| ADP                       | COMMON STOCK        | FRANCE  | 5,489   | 624,117    |
| AIR FRANCE KLM            | COMMON STOCK        | FRANCE  | 26,855  | 282,164    |
| AIR LIQUIDE SA            | COMMON STOCK        | FRANCE  | 45,941  | 6,523,315  |
| AIRBUS GROUP NV           | COMMON STOCK        | FRANCE  | 93,643  | 7,229,612  |
| ALBIOMA                   | COMMON STOCK        | FRANCE  | 4,446   | 103,409    |
| ALCATEL LUCENT            | COMMON STOCK        | FRANCE  | 474,614 | 2,132,626  |
| ALSTOM                    | COMMON STOCK        | FRANCE  | 34,272  | 1,254,176  |
| ALTEN                     | COMMON STOCK        | FRANCE  | 2,530   | 115,223    |
| ALTRAN TECHNOLOGIES SA    | COMMON STOCK        | FRANCE  | 15,701  | 138,072    |
| ARKEMA                    | COMMON STOCK        | FRANCE  | 12,012  | 1,409,237  |
| ASSYSTEM                  | COMMON STOCK        | FRANCE  | 4,180   | 115,916    |
| ATOS                      | COMMON STOCK        | FRANCE  | 10,370  | 943,130    |
| AXA SA                    | COMMON STOCK        | FRANCE  | 281,971 | 7,877,934  |
| AXWAY SOFTWARE SA         | COMMON STOCK        | FRANCE  | 235     | 7,076      |
| BENI STABILI SPA          | REIT                | FRANCE  | 22,698  | 15,042     |
| BNP PARIBAS               | COMMON STOCK        | FRANCE  | 152,735 | 11,979,124 |
| BOIRON SA                 | COMMON STOCK        | FRANCE  | 2,931   | 207,059    |
| BOURSORAMA                | COMMON STOCK        | FRANCE  | 950     | 10,669     |
| BOUYGUES SA               | COMMON STOCK        | FRANCE  | 31,190  | 1,184,643  |
| BULL                      | COMMON STOCK        | FRANCE  | 15,749  | 66,986     |
| BUREAU VERITAS SA         | COMMON STOCK        | FRANCE  | 33,644  | 987,208    |
| CAC40 10 EURO FUT         | MAR14 XPAR 20140321 | FRANCE  | 560     | 160,598    |
| CAP GEMINI                | COMMON STOCK        | FRANCE  | 24,833  | 1,686,677  |
| CARREFOUR SA              | COMMON STOCK        | FRANCE  | 103,015 | 4,091,768  |
| CASINO GUICHARD PERRACHON | COMMON STOCK        | FRANCE  | 9,015   | 1,043,764  |
| CGG                       | COMMON STOCK        | FRANCE  | 30,241  | 525,692    |
| CHRISTIAN DIOR            | COMMON STOCK        | FRANCE  | 8,400   | 1,592,867  |
| CNP ASSURANCES            | COMMON STOCK        | FRANCE  | 28,132  | 577,766    |
| COMPAGNIE DE SAINT GOBAIN | COMMON STOCK        | FRANCE  | 62,883  | 3,481,338  |
| CREDIT AGRICOLE SA        | COMMON STOCK        | FRANCE  | 155,742 | 2,005,111  |
| DANONE                    | COMMON STOCK        | FRANCE  | 89,761  | 6,486,012  |
| DASSAULT SYSTEMES SA      | COMMON STOCK        | FRANCE  | 12,417  | 1,545,394  |
| DERICHEBOURG              | COMMON STOCK        | FRANCE  | 22,975  | 76,824     |
| EDENRED                   | COMMON STOCK        | FRANCE  | 35,709  | 1,199,908  |
| EDF                       | COMMON STOCK        | FRANCE  | 33,082  | 1,173,430  |
| EIFFAGE                   | COMMON STOCK        | FRANCE  | 7,066   | 408,007    |
| ESSILOR INTERNATIONAL     | COMMON STOCK        | FRANCE  | 32,772  | 3,497,253  |
| EURAZEO                   | COMMON STOCK        | FRANCE  | 6,237   | 489,864    |
| EURO DISNEY SCA REGR      | COMMON STOCK        | FRANCE  | 4,513   | 26,124     |

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|                           |              |        |         |           |
|---------------------------|--------------|--------|---------|-----------|
| EUROFINS SCIENTIFIC       | COMMON STOCK | FRANCE | 1,769   | 479,844   |
| EUTELSAT COMMUNICATIONS   | COMMON STOCK | FRANCE | 23,966  | 748,999   |
| FAIVELEY TRANSPORT        | COMMON STOCK | FRANCE | 965     | 69,813    |
| FONCIERE DES REGIONS      | REIT         | FRANCE | 4,301   | 372,142   |
| GAMELOFT SE               | COMMON STOCK | FRANCE | 15,072  | 170,349   |
| GDF SUEZ                  | COMMON STOCK | FRANCE | 190,503 | 4,502,813 |
| GECINA SA                 | REIT         | FRANCE | 3,723   | 492,805   |
| GEMALTO                   | COMMON STOCK | FRANCE | 14,264  | 1,572,602 |
| GROUPE EUROTUNNEL SA REGR | COMMON STOCK | FRANCE | 101,500 | 1,068,732 |
| GROUPE FNAC               | COMMON STOCK | FRANCE | 1,582   | 51,972    |
| HAVAS SA                  | COMMON STOCK | FRANCE | 39,700  | 327,435   |
| ICADE                     | REIT         | FRANCE | 7,641   | 713,870   |
| ILIAD SA                  | COMMON STOCK | FRANCE | 4,902   | 1,005,930 |
| IMERYS SA                 | COMMON STOCK | FRANCE | 6,276   | 548,260   |

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| INGENICO                     | COMMON STOCK | FRANCE  | 7,910   | 635,207    |
| INTERPARFUMS SA              | COMMON STOCK | FRANCE  | 3,740   | 161,705    |
| IPSEN                        | COMMON STOCK | FRANCE  | 3,239   | 153,497    |
| IPSOS                        | COMMON STOCK | FRANCE  | 4,379   | 187,848    |
| JC DECAUX SA                 | COMMON STOCK | FRANCE  | 12,585  | 520,594    |
| KERING                       | COMMON STOCK | FRANCE  | 12,254  | 2,595,746  |
| KLEPIERRE                    | REIT         | FRANCE  | 19,477  | 904,208    |
| L OREAL                      | COMMON STOCK | FRANCE  | 36,837  | 6,497,594  |
| LAFARGE SA                   | COMMON STOCK | FRANCE  | 28,690  | 2,162,485  |
| LAGARDERE SCA                | COMMON STOCK | FRANCE  | 22,537  | 839,261    |
| LEGRAND SA                   | COMMON STOCK | FRANCE  | 39,649  | 2,190,021  |
| LVMH MOET HENNESSY LOUIS VUI | COMMON STOCK | FRANCE  | 38,264  | 7,016,101  |
| M6 METROPOLE TELEVISION      | COMMON STOCK | FRANCE  | 12,011  | 276,124    |
| MAUREL ET PROM               | COMMON STOCK | FRANCE  | 18,022  | 301,888    |
| MERSEN (EX CARBON LORRAINE)  | COMMON STOCK | FRANCE  | 4,345   | 150,858    |
| MICHELIN (CGDE)              | COMMON STOCK | FRANCE  | 29,425  | 3,145,209  |
| MPI                          | COMMON STOCK | FRANCE  | 22,345  | 95,203     |
| NATIXIS                      | COMMON STOCK | FRANCE  | 161,709 | 956,512    |
| NEOPOST SA                   | COMMON STOCK | FRANCE  | 7,071   | 546,640    |
| NEXANS SA                    | COMMON STOCK | FRANCE  | 3,919   | 199,459    |
| NEXITY                       | COMMON STOCK | FRANCE  | 4,432   | 167,693    |
| ORANGE                       | COMMON STOCK | FRANCE  | 278,264 | 3,464,293  |
| PAGESJAUNES GROUPE           | COMMON STOCK | FRANCE  | 24,655  | 37,437     |
| PERNOD RICARD SA             | COMMON STOCK | FRANCE  | 32,937  | 3,766,865  |
| PEUGEOT SA                   | COMMON STOCK | FRANCE  | 34,078  | 444,970    |
| PUBLICIS GROUPE              | COMMON STOCK | FRANCE  | 23,927  | 2,200,038  |
| REMY COINTREAU               | COMMON STOCK | FRANCE  | 4,280   | 360,338    |
| RENAULT SA                   | COMMON STOCK | FRANCE  | 31,617  | 2,556,851  |
| RUBIS                        | COMMON STOCK | FRANCE  | 12,011  | 763,070    |
| S.O.I.T.E.C.                 | COMMON STOCK | FRANCE  | 15,358  | 30,246     |
| SAFRAN SA                    | COMMON STOCK | FRANCE  | 42,907  | 2,988,690  |
| SAFT GROUPE SA               | COMMON STOCK | FRANCE  | 5,415   | 186,562    |
| SANOFI                       | COMMON STOCK | FRANCE  | 184,049 | 19,623,316 |
| SARTORIUS STEDIM BIOTECH     | COMMON STOCK | FRANCE  | 776     | 130,313    |
| SCHNEIDER ELECTRIC SA        | COMMON STOCK | FRANCE  | 82,397  | 7,243,925  |
| SCOR SE                      | COMMON STOCK | FRANCE  | 34,455  | 1,261,599  |
| SES RECEIPT NPV              | RECEIPT NPV  | FRANCE  | 50,372  | 1,633,686  |
| SOCIETE BIC SA               | COMMON STOCK | FRANCE  | 5,115   | 627,978    |
| SOCIETE GENERALE             | COMMON STOCK | FRANCE  | 113,188 | 6,620,704  |
| SODEXO                       | COMMON STOCK | FRANCE  | 15,514  | 1,577,889  |
| SOPRA GROUP                  | COMMON STOCK | FRANCE  | 838     | 84,892     |
| STALLERGENES                 | COMMON STOCK | FRANCE  | 1,575   | 117,740    |
| STMICROELECTRONICS NV        | COMMON STOCK | FRANCE  | 115,150 | 929,145    |
| SUEZ ENVIRONNEMENT CO        | COMMON STOCK | FRANCE  | 52,235  | 937,590    |
| TECHNIP SA                   | COMMON STOCK | FRANCE  | 16,320  | 1,574,503  |
| TELEPERFORMANCE              | COMMON STOCK | FRANCE  | 9,089   | 556,178    |
| TELEVISION FRANCAISE (T.F.1) | COMMON STOCK | FRANCE  | 21,481  | 415,833    |
| THALES SA                    | COMMON STOCK | FRANCE  | 14,658  | 946,486    |
| TOTAL SA                     | COMMON STOCK | FRANCE  | 314,050 | 19,282,469 |
| TRANSGENE SA                 | COMMON STOCK | FRANCE  | 4,682   | 56,693     |
| UBISOFT ENTERTAINMENT        | COMMON STOCK | FRANCE  | 13,357  | 189,700    |
| UNIBAIL RODAMCO SE.          | REIT         | FRANCE  | 16,153  | 4,145,556  |
| VALEO SA                     | COMMON STOCK | FRANCE  | 13,270  | 1,472,657  |
| VALLOUREC                    | COMMON STOCK | FRANCE  | 17,791  | 975,123    |
| VEOLIA ENVIRONNEMENT         | COMMON STOCK | FRANCE  | 65,691  | 1,075,167  |
| VINCI SA                     | COMMON STOCK | FRANCE  | 71,557  | 4,722,887  |
| VIRBAC SA                    | COMMON STOCK | FRANCE  | 1,397   | 299,182    |
| VIVENDI                      | COMMON STOCK | FRANCE  | 190,270 | 5,041,656  |
| WENDEL                       | COMMON STOCK | FRANCE  | 5,406   | 789,449    |
| ZODIAC AEROSPACE             | COMMON STOCK | FRANCE  | 7,439   | 1,323,047  |
| ADIDAS AG                    | COMMON STOCK | GERMANY | 34,774  | 4,440,314  |
| AIR BERLIN PLC               | COMMON STOCK | GERMANY | 26,486  | 60,435     |
| AIXTRON SE                   | COMMON STOCK | GERMANY | 16,941  | 246,035    |

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|------------------------------|--------------|---------|---------|------------|
| * ALLIANZ SE REG             | COMMON STOCK | GERMANY | 69,856  | 12,550,811 |
| AXEL SPRINGER SE             | COMMON STOCK | GERMANY | 7,480   | 481,485    |
| BASF SE                      | COMMON STOCK | GERMANY | 142,185 | 15,186,671 |
| BAUER AG                     | COMMON STOCK | GERMANY | 2,569   | 67,179     |
| BAYER AG REG                 | COMMON STOCK | GERMANY | 129,941 | 18,259,677 |
| BAYERISCHE MOTOREN WERKE AG  | COMMON STOCK | GERMANY | 49,536  | 5,818,771  |
| BAYERISCHE MOTOREN WERKE PRF | PREFERENCE   | GERMANY | 9,631   | 824,161    |
| BECHTLE AG                   | COMMON STOCK | GERMANY | 4,197   | 286,407    |
| BEIERSDORF AG                | COMMON STOCK | GERMANY | 16,186  | 1,645,972  |
| BILFINGER SE                 | COMMON STOCK | GERMANY | 8,628   | 976,160    |
| BIOTEST AG VORZUGSAKTIE      | PREFERENCE   | GERMANY | 2,710   | 284,732    |
| BRENNTAG AG                  | COMMON STOCK | GERMANY | 8,308   | 1,545,918  |
| CARL ZEISS MEDITEC AG BR     | COMMON STOCK | GERMANY | 4,750   | 158,688    |
| CAT OIL AG                   | COMMON STOCK | GERMANY | 3,788   | 105,431    |

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| CELESIO AG                   | COMMON STOCK        | GERMANY | 15,505  | 491,440    |
| COMDIRECT BANK AG            | COMMON STOCK        | GERMANY | 8,925   | 102,225    |
| COMMERZBANK AG               | COMMON STOCK        | GERMANY | 140,156 | 2,262,455  |
| CONTINENTAL AG               | COMMON STOCK        | GERMANY | 17,830  | 3,917,730  |
| CTS EVENTIM                  | COMMON STOCK        | GERMANY | 6,568   | 333,239    |
| DAIMLER AG REGISTERED SHARES | COMMON STOCK        | GERMANY | 150,422 | 13,041,949 |
| DAX INDEX FUTURE             | MAR14 XEUR 20140321 | GERMANY | 500     | 283,986    |
| DEUTSCHE BANK AG REGISTERED  | COMMON STOCK        | GERMANY | 157,835 | 7,543,199  |
| DEUTSCHE BETEILIGUNGS AG     | COMMON STOCK        | GERMANY | 4,794   | 137,299    |
| DEUTSCHE BOERSE AG           | COMMON STOCK        | GERMANY | 33,551  | 2,790,597  |
| DEUTSCHE LUFTHANSA REG       | COMMON STOCK        | GERMANY | 43,459  | 923,695    |
| DEUTSCHE POST AG REG         | COMMON STOCK        | GERMANY | 146,909 | 5,365,885  |
| DEUTSCHE TELEKOM AG REG      | COMMON STOCK        | GERMANY | 448,955 | 7,691,122  |
| DEUTSCHE WOHNEN AG BR        | COMMON STOCK        | GERMANY | 46,490  | 903,717    |
| DIC ASSET AG                 | COMMON STOCK        | GERMANY | 12,064  | 111,200    |
| DMG MORI SEIKI AG            | COMMON STOCK        | GERMANY | 12,124  | 387,611    |
| DRAEGERWERK AG               | COMMON STOCK        | GERMANY | 309     | 32,896     |
| DRAEGERWERK AG PRAF          | PREFERENCE          | GERMANY | 1,669   | 218,352    |
| DUERR AG                     | COMMON STOCK        | GERMANY | 9,595   | 857,100    |
| E.ON SE                      | COMMON STOCK        | GERMANY | 276,910 | 5,111,384  |
| FRAPORT AG FRANKFURT AIRPORT | COMMON STOCK        | GERMANY | 6,990   | 526,416    |
| FREENET AG                   | COMMON STOCK        | GERMANY | 21,250  | 642,988    |
| FRESENIUS MEDICAL CARE AG +  | COMMON STOCK        | GERMANY | 33,851  | 2,413,116  |
| FRESENIUS SE + CO KGAA       | COMMON STOCK        | GERMANY | 19,264  | 2,963,062  |
| FUCHS PETROLUB SE PRAF       | PREFERENCE          | GERMANY | 6,211   | 608,785    |
| GEA GROUP AG                 | COMMON STOCK        | GERMANY | 28,959  | 1,380,924  |
| GERRESHEIMER AG              | COMMON STOCK        | GERMANY | 10,722  | 751,498    |
| GERRY WEBER INTL AG          | COMMON STOCK        | GERMANY | 9,002   | 383,590    |
| HAMBURGER HAFEN UND LOGISTIK | COMMON STOCK        | GERMANY | 7,662   | 188,287    |
| HANNOVER RUECK SE            | COMMON STOCK        | GERMANY | 11,718  | 1,013,697  |
| HEIDELBERGCEMENT AG          | COMMON STOCK        | GERMANY | 22,552  | 1,714,300  |
| HEIDELBERGER DRUCKMASCHINEN  | COMMON STOCK        | GERMANY | 46,657  | 165,604    |
| HENKEL AG + CO KGAA          | COMMON STOCK        | GERMANY | 18,296  | 1,910,605  |
| HENKEL AG + CO KGAA VORZUG   | PREFERENCE          | GERMANY | 30,570  | 3,552,256  |
| HOCHTIEF AG                  | COMMON STOCK        | GERMANY | 7,656   | 656,471    |
| HOMAG GROUP AG               | COMMON STOCK        | GERMANY | 3,680   | 96,982     |
| INDUS HOLDING AG             | COMMON STOCK        | GERMANY | 7,238   | 291,219    |
| INFINEON TECHNOLOGIES AG     | COMMON STOCK        | GERMANY | 185,868 | 1,988,058  |
| JENOPTIK AG                  | COMMON STOCK        | GERMANY | 15,064  | 258,488    |
| K S AG REG                   | COMMON STOCK        | GERMANY | 29,035  | 895,603    |
| KABEL DEUTSCHLAND HOLDING AG | COMMON STOCK        | GERMANY | 5,025   | 653,102    |
| KLOECKNER + CO SE            | COMMON STOCK        | GERMANY | 17,203  | 236,536    |
| KONTRON AG                   | COMMON STOCK        | GERMANY | 14,334  | 102,978    |
| KUKA AG                      | COMMON STOCK        | GERMANY | 6,617   | 311,501    |
| KWS SAAT AG                  | COMMON STOCK        | GERMANY | 561     | 193,490    |
| LANXESS AG                   | COMMON STOCK        | GERMANY | 14,950  | 1,000,411  |
| LINDE AG                     | COMMON STOCK        | GERMANY | 28,344  | 5,945,997  |
| MAN SE                       | COMMON STOCK        | GERMANY | 2,441   | 300,211    |
| MERCK KGAA                   | COMMON STOCK        | GERMANY | 11,522  | 2,079,318  |
| METRO AG                     | COMMON STOCK        | GERMANY | 21,869  | 1,060,942  |
| MLP AG                       | COMMON STOCK        | GERMANY | 9,754   | 70,047     |
| MORPHOSYS AG                 | COMMON STOCK        | GERMANY | 5,294   | 408,156    |
| MTU AERO ENGINES AG          | COMMON STOCK        | GERMANY | 8,664   | 852,393    |
| MUENCHENER RUECKVER AG REG   | COMMON STOCK        | GERMANY | 28,022  | 6,185,996  |
| NORDEX SE                    | COMMON STOCK        | GERMANY | 10,038  | 132,867    |
| OSRAM LICHT AG               | COMMON STOCK        | GERMANY | 14,334  | 811,466    |
| PFEIFFER VACUUM TECHNOLOGY   | COMMON STOCK        | GERMANY | 3,406   | 464,890    |
| PORSCHE AUTOMOBIL HLDG PRAF  | PREFERENCE          | GERMANY | 24,810  | 2,593,593  |
| PROSIEBEN SAT.1 MEDIA AG REG | COMMON STOCK        | GERMANY | 21,676  | 1,077,053  |
| QIAGEN N.V.                  | COMMON STOCK        | GERMANY | 36,838  | 860,821    |
| QSC AG                       | COMMON STOCK        | GERMANY | 35,725  | 213,355    |
| RHEINMETALL AG               | COMMON STOCK        | GERMANY | 6,992   | 432,154    |
| RWE AG                       | COMMON STOCK        | GERMANY | 74,806  | 2,740,033  |

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|                       |              |         |         |            |
|-----------------------|--------------|---------|---------|------------|
| RWE AG NON VTG PREF   | PREFERENCE   | GERMANY | 1,842   | 59,016     |
| SALZGITTER AG         | COMMON STOCK | GERMANY | 7,536   | 321,969    |
| SAP AG                | COMMON STOCK | GERMANY | 142,753 | 12,259,670 |
| SGL CARBON SE         | COMMON STOCK | GERMANY | 8,360   | 331,567    |
| SIEMENS AG REG        | COMMON STOCK | GERMANY | 123,641 | 16,921,183 |
| SIXT SE               | COMMON STOCK | GERMANY | 8,854   | 285,742    |
| SIXT SE PRFD          | PREFERENCE   | GERMANY | 11,774  | 312,256    |
| SKY DEUTSCHLAND AG    | COMMON STOCK | GERMANY | 83,112  | 919,453    |
| SOFTWARE AG           | COMMON STOCK | GERMANY | 12,658  | 444,015    |
| STADA ARZNEIMITTEL AG | COMMON STOCK | GERMANY | 13,380  | 663,969    |
| STO AG PREFERRED      | PREFERENCE   | GERMANY | 1,351   | 257,036    |
| STRATEC BIOMEDICAL AG | COMMON STOCK | GERMANY | 2,385   | 99,500     |
| SUEDZUCKER AG         | COMMON STOCK | GERMANY | 12,555  | 339,456    |
| SYMRISE AG            | COMMON STOCK | GERMANY | 26,056  | 1,202,957  |

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| THYSSENKRUPP AG              | COMMON STOCK | GERMANY   | 72,828     | 1,779,738 |
| TUI AG                       | COMMON STOCK | GERMANY   | 39,820     | 657,282   |
| UNITED INTERNET AG REG SHARE | COMMON STOCK | GERMANY   | 22,945     | 979,089   |
| VOLKSWAGEN AG                | COMMON STOCK | GERMANY   | 4,819      | 1,307,981 |
| VOLKSWAGEN AG PREF           | PREFERENCE   | GERMANY   | 21,651     | 6,092,819 |
| VOSSLOH AG                   | COMMON STOCK | GERMANY   | 1,224      | 122,481   |
| WACKER CHEMIE AG             | COMMON STOCK | GERMANY   | 3,035      | 337,003   |
| WINCOR NIXDORF AG            | COMMON STOCK | GERMANY   | 5,361      | 374,720   |
| WIRECARD AG                  | COMMON STOCK | GERMANY   | 18,217     | 721,738   |
| ALPHA BANK A.E.              | COMMON STOCK | GREECE    | 80,681     | 70,234    |
| BANK OF CYPRUS PUBLIC CO LTD | COMMON STOCK | GREECE    | 267,449    | 76,286    |
| EUROBANK PROPERTIES REAL EST | REIT         | GREECE    | 12,694     | 141,321   |
| HELLENIC PETROLEUM SA        | COMMON STOCK | GREECE    | 22,771     | 237,985   |
| HELLENIC TELECOMMUN ORGANIZA | COMMON STOCK | GREECE    | 53,479     | 716,344   |
| JUMBO SA                     | COMMON STOCK | GREECE    | 24,972     | 400,513   |
| MARFIN INVESTMENT GROUP HOLD | COMMON STOCK | GREECE    | 146,750    | 77,329    |
| METKA SA                     | COMMON STOCK | GREECE    | 9,568      | 151,168   |
| NATIONAL BANK OF GREECE      | COMMON STOCK | GREECE    | 18,099     | 97,981    |
| OPAP SA                      | COMMON STOCK | GREECE    | 37,643     | 502,012   |
| PIRAEUS BANK S.A.            | COMMON STOCK | GREECE    | 21,200     | 44,823    |
| PUBLIC POWER CORP            | COMMON STOCK | GREECE    | 25,040     | 372,671   |
| TERNA ENERGY SA              | COMMON STOCK | GREECE    | 29,923     | 158,627   |
| TITAN CEMENT CO. S.A.        | COMMON STOCK | GREECE    | 7,436      | 203,005   |
| AAC TECHNOLOGIES HOLDINGS IN | COMMON STOCK | HONG KONG | 140,000    | 681,138   |
| AGILE PROPERTY HOLDINGS LTD  | COMMON STOCK | HONG KONG | 312,000    | 335,243   |
| AGRICULTURAL BANK OF CHINA H | COMMON STOCK | HONG KONG | 2,954,000  | 1,461,694 |
| AIA GROUP LTD                | COMMON STOCK | HONG KONG | 1,884,400  | 9,500,562 |
| AIR CHINA LTD H              | COMMON STOCK | HONG KONG | 408,000    | 307,173   |
| ALUMINUM CORP OF CHINA LTD H | COMMON STOCK | HONG KONG | 702,000    | 244,234   |
| ANHUI CONCH CEMENT CO LTD H  | COMMON STOCK | HONG KONG | 210,000    | 784,551   |
| ANHUI EXPRESSWAY CO LTD H    | COMMON STOCK | HONG KONG | 346,000    | 191,901   |
| ANTA SPORTS PRODUCTS LTD     | COMMON STOCK | HONG KONG | 159,000    | 197,687   |
| ANTON OILFIELD SERVICES GP   | COMMON STOCK | HONG KONG | 360,000    | 219,450   |
| ASM PACIFIC TECHNOLOGY       | COMMON STOCK | HONG KONG | 35,000     | 292,740   |
| AVICHINA INDUSTRY + TECH H   | COMMON STOCK | HONG KONG | 488,000    | 285,380   |
| BANK OF CHINA LTD H          | COMMON STOCK | HONG KONG | 11,546,400 | 5,349,473 |
| BANK OF COMMUNICATIONS CO H  | COMMON STOCK | HONG KONG | 1,112,140  | 789,155   |
| BANK OF EAST ASIA            | COMMON STOCK | HONG KONG | 288,163    | 1,221,879 |
| BEIJING CAPITAL INTL AIRPO H | COMMON STOCK | HONG KONG | 468,000    | 368,617   |
| BEIJING ENTERPRISES HLDGS    | COMMON STOCK | HONG KONG | 88,000     | 870,343   |
| BELLE INTERNATIONAL HOLDINGS | COMMON STOCK | HONG KONG | 785,736    | 914,235   |
| BOC HONG KONG HOLDINGS LTD   | COMMON STOCK | HONG KONG | 536,000    | 1,724,080 |
| BRILLIANCE CHINA AUTOMOTIVE  | COMMON STOCK | HONG KONG | 532,000    | 867,919   |
| BYD CO LTD H                 | COMMON STOCK | HONG KONG | 105,700    | 518,646   |
| C C LAND HOLDINGS LTD        | COMMON STOCK | HONG KONG | 330,974    | 83,892    |
| CATHAY PACIFIC AIRWAYS       | COMMON STOCK | HONG KONG | 206,000    | 437,296   |
| CHEUNG KONG HOLDINGS LTD     | COMMON STOCK | HONG KONG | 211,000    | 3,345,092 |
| CHEUNG KONG INFRASTRUCTURE   | COMMON STOCK | HONG KONG | 103,000    | 652,924   |
| CHINA AGRI INDUSTRIES HLDGS  | COMMON STOCK | HONG KONG | 534,300    | 265,419   |
| CHINA AOYUAN PROPERTY GROUP  | COMMON STOCK | HONG KONG | 657,884    | 138,766   |
| CHINA BLUECHEMICAL LTD H     | COMMON STOCK | HONG KONG | 414,000    | 261,420   |
| CHINA CITIC BANK CORP LTD H  | COMMON STOCK | HONG KONG | 1,363,200  | 744,981   |
| CHINA COAL ENERGY CO H       | COMMON STOCK | HONG KONG | 655,169    | 371,185   |
| CHINA COMMUNICATIONS CONST H | COMMON STOCK | HONG KONG | 765,000    | 619,856   |
| CHINA COMMUNICATIONS SERVI H | COMMON STOCK | HONG KONG | 518,352    | 321,116   |
| CHINA CONSTRUCTION BANK H    | COMMON STOCK | HONG KONG | 10,816,400 | 8,214,590 |
| CHINA COSCO HOLDINGS H       | COMMON STOCK | HONG KONG | 612,350    | 300,210   |
| CHINA DONGXIANG GROUP CO     | COMMON STOCK | HONG KONG | 544,000    | 92,698    |
| CHINA EVERBRIGHT INTL LTD    | COMMON STOCK | HONG KONG | 622,000    | 832,300   |
| CHINA EVERBRIGHT LTD         | COMMON STOCK | HONG KONG | 158,000    | 251,164   |
| CHINA GAS HOLDINGS LTD       | COMMON STOCK | HONG KONG | 592,000    | 870,477   |
| CHINA HIGH SPEED TRANSMISSIO | COMMON STOCK | HONG KONG | 256,000    | 139,617   |
| CHINA HUIYUAN JUICE GROUP    | COMMON STOCK | HONG KONG | 462,000    | 297,350   |



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|                              |              |           |           |           |
|------------------------------|--------------|-----------|-----------|-----------|
| CHINA INTERNATIONAL MARINE H | COMMON STOCK | HONG KONG | 151,388   | 321,954   |
| CHINA LIFE INSURANCE CO H    | COMMON STOCK | HONG KONG | 1,103,000 | 3,478,755 |
| CHINA LONGYUAN POWER GROUP H | COMMON STOCK | HONG KONG | 528,000   | 682,402   |
| CHINA MENGNIU DAIRY CO       | COMMON STOCK | HONG KONG | 226,000   | 1,075,871 |
| CHINA MERCHANTS BANK H       | COMMON STOCK | HONG KONG | 746,005   | 1,603,331 |
| CHINA MERCHANTS HLDGS INTL   | COMMON STOCK | HONG KONG | 250,444   | 922,399   |
| CHINA METAL RECYCLING        | COMMON STOCK | HONG KONG | 190,245   | 231,373   |
| CHINA MINSHENG BANKING H     | COMMON STOCK | HONG KONG | 937,400   | 1,048,507 |
| CHINA MOBILE LTD             | COMMON STOCK | HONG KONG | 895,500   | 9,304,985 |
| CHINA NATIONAL BUILDING MA H | COMMON STOCK | HONG KONG | 508,608   | 552,958   |
| CHINA OILFIELD SERVICES H    | COMMON STOCK | HONG KONG | 288,000   | 900,365   |
| CHINA OVERSEAS LAND + INVEST | COMMON STOCK | HONG KONG | 698,880   | 1,974,135 |
| CHINA PACIFIC INSURANCE GR H | COMMON STOCK | HONG KONG | 416,000   | 1,649,180 |
| CHINA PETROLEUM + CHEMICAL H | COMMON STOCK | HONG KONG | 3,581,500 | 2,945,890 |

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| CHINA POWER NEW ENERGY DEVEL  | COMMON STOCK | HONG KONG | 3,420,000 | 234,770   |
| CHINA PROPERTIES GROUP        | COMMON STOCK | HONG KONG | 248,000   | 63,422    |
| CHINA RAILWAY CONSTRUCTION H  | COMMON STOCK | HONG KONG | 347,500   | 347,574   |
| CHINA RAILWAY GROUP LTD H     | COMMON STOCK | HONG KONG | 635,000   | 330,376   |
| CHINA RESOURCES CEMENT        | COMMON STOCK | HONG KONG | 451,177   | 303,352   |
| CHINA RESOURCES ENTERPRISE    | COMMON STOCK | HONG KONG | 242,000   | 804,884   |
| CHINA RESOURCES GAS GROUP LT  | COMMON STOCK | HONG KONG | 156,000   | 540,419   |
| CHINA RESOURCES LAND LTD      | COMMON STOCK | HONG KONG | 386,000   | 958,706   |
| CHINA RESOURCES POWER HOLDIN  | COMMON STOCK | HONG KONG | 351,399   | 836,071   |
| CHINA SHANSHUI CEMENT GROUP   | COMMON STOCK | HONG KONG | 405,000   | 174,785   |
| CHINA SHENHUA ENERGY CO H     | COMMON STOCK | HONG KONG | 500,500   | 1,591,574 |
| CHINA SHINEWAY PHARMACEUTICA  | COMMON STOCK | HONG KONG | 97,000    | 133,059   |
| CHINA SHIPPING CONTAINER H    | COMMON STOCK | HONG KONG | 752,000   | 196,756   |
| CHINA STATE CONSTRUCTION INT  | COMMON STOCK | HONG KONG | 328,320   | 591,360   |
| CHINA TAIPING INSURANCE HOLD  | COMMON STOCK | HONG KONG | 151,400   | 309,026   |
| CHINA TELECOM CORP LTD H      | COMMON STOCK | HONG KONG | 2,162,000 | 1,093,024 |
| CHINA TRAVEL INTL INV HK      | COMMON STOCK | HONG KONG | 1,008,000 | 212,033   |
| CHINA UNICOM HONG KONG LTD    | COMMON STOCK | HONG KONG | 797,250   | 1,194,816 |
| CHINA WATER AFFAIRS GROUP     | COMMON STOCK | HONG KONG | 526,000   | 194,812   |
| CHINA WINDPOWER GROUP LTD     | COMMON STOCK | HONG KONG | 1,910,000 | 153,735   |
| CHINA YURUN FOOD GROUP LTD    | COMMON STOCK | HONG KONG | 234,600   | 150,681   |
| CHINA ZHENG TONG AUTO SERVICE | COMMON STOCK | HONG KONG | 233,000   | 149,725   |
| CHONGQING RURAL COMMERCIAL H  | COMMON STOCK | HONG KONG | 570,000   | 275,902   |
| CHOW SANG SANG HLDG           | COMMON STOCK | HONG KONG | 112,000   | 319,373   |
| CIMC ENRIC HOLDINGS LTD       | COMMON STOCK | HONG KONG | 194,000   | 313,318   |
| CITIC 21CN CO LTD             | COMMON STOCK | HONG KONG | 1,128,000 | 83,100    |
| CITIC PACIFIC LTD             | COMMON STOCK | HONG KONG | 221,000   | 339,053   |
| CITIC RESOURCES HOLDINGS LTD  | COMMON STOCK | HONG KONG | 763,110   | 101,626   |
| CITIC TELECOM INTERNATIONAL   | COMMON STOCK | HONG KONG | 702,625   | 226,702   |
| CK LIFE SCIENCES INTL HLDGS   | COMMON STOCK | HONG KONG | 2,886,000 | 268,063   |
| CLP HOLDINGS LTD              | COMMON STOCK | HONG KONG | 227,000   | 1,798,763 |
| CNOOC LTD                     | COMMON STOCK | HONG KONG | 2,756,500 | 5,156,613 |
| COMBA TELECOM SYSTEMS HOLDIN  | COMMON STOCK | HONG KONG | 389,844   | 134,859   |
| COSCO PACIFIC LTD             | COMMON STOCK | HONG KONG | 319,720   | 441,078   |
| COUNTRY GARDEN HOLDINGS CO    | COMMON STOCK | HONG KONG | 944,182   | 569,414   |
| CSPC PHARMACEUTICAL GROUP LT  | COMMON STOCK | HONG KONG | 356,000   | 281,186   |
| CSR CORP LTD H                | COMMON STOCK | HONG KONG | 344,000   | 282,838   |
| DAH CHONG HONG                | COMMON STOCK | HONG KONG | 196,000   | 147,063   |
| DAH SING FINANCIAL HOLDINGS   | COMMON STOCK | HONG KONG | 34,050    | 195,939   |
| DAPHNE INTERNATIONAL HOLDING  | COMMON STOCK | HONG KONG | 226,000   | 101,900   |
| DATANG INTL POWER GEN CO H    | COMMON STOCK | HONG KONG | 660,000   | 303,866   |
| DICKSON CONCEPTS INTL LTD     | COMMON STOCK | HONG KONG | 141,264   | 86,011    |
| DIGITAL CHINA HOLDINGS LTD    | COMMON STOCK | HONG KONG | 173,000   | 204,004   |
| DONGFENG MOTOR GRP CO LTD H   | COMMON STOCK | HONG KONG | 516,000   | 809,591   |
| DYNASTY FINE WINES GROUP LTD  | COMMON STOCK | HONG KONG | 376,000   | 69,829    |
| EMPEROR INTL HLDG LTD         | COMMON STOCK | HONG KONG | 630,000   | 170,945   |
| ENN ENERGY HOLDINGS LTD       | COMMON STOCK | HONG KONG | 142,000   | 1,055,605 |
| ESPRIT HOLDINGS LTD           | COMMON STOCK | HONG KONG | 292,629   | 566,932   |
| EVERGRANDE REAL ESTATE GROUP  | COMMON STOCK | HONG KONG | 940,000   | 358,203   |
| FAR EAST HORIZON LTD          | COMMON STOCK | HONG KONG | 293,000   | 249,998   |
| FIH MOBILE LTD                | COMMON STOCK | HONG KONG | 378,000   | 203,416   |
| FIRST PACIFIC CO              | COMMON STOCK | HONG KONG | 405,000   | 462,841   |
| FOSUN INTERNATIONAL           | COMMON STOCK | HONG KONG | 349,698   | 348,206   |
| FRANSHION PROPERTIES          | COMMON STOCK | HONG KONG | 704,000   | 244,163   |
| G RESOURCES GROUP LTD         | COMMON STOCK | HONG KONG | 5,283,600 | 128,111   |
| GALAXY ENTERTAINMENT GROUP L  | COMMON STOCK | HONG KONG | 342,000   | 3,071,169 |
| GCL POLY ENERGY HOLDINGS LTD  | COMMON STOCK | HONG KONG | 1,256,000 | 388,901   |
| GELY AUTOMOBILE HOLDINGS LT   | COMMON STOCK | HONG KONG | 735,000   | 355,262   |
| GIORDANO INTERNATIONAL LTD    | COMMON STOCK | HONG KONG | 300,000   | 268,365   |
| GLOBAL BIO CHEM TECHNOLOGY    | COMMON STOCK | HONG KONG | 480,000   | 37,218    |
| GOLDEN EAGLE RETAIL GROUP     | COMMON STOCK | HONG KONG | 123,000   | 162,922   |
| GOLDEN MEDITECH HOLDINGS LTD  | COMMON STOCK | HONG KONG | 807,756   | 73,003    |
| GOLDLION HOLDINGS LTD         | COMMON STOCK | HONG KONG | 424,000   | 204,128   |

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|                              |                     |           |           |           |
|------------------------------|---------------------|-----------|-----------|-----------|
| GOME ELECTRICAL APPLIANCES   | COMMON STOCK        | HONG KONG | 1,793,479 | 332,405   |
| GREAT WALL MOTOR COMPANY H   | COMMON STOCK        | HONG KONG | 187,500   | 1,039,452 |
| GREENLAND HONG KONG HOLDINGS | COMMON STOCK        | HONG KONG | 191,150   | 93,036    |
| GUANGDONG INVESTMENT LTD     | COMMON STOCK        | HONG KONG | 638,000   | 624,099   |
| GUANGDONG LAND HOLDINGS LTD  | COMMON STOCK        | HONG KONG | 398,000   | 87,442    |
| GUANGZHOU AUTOMOBILE GROUP H | COMMON STOCK        | HONG KONG | 430,722   | 475,326   |
| GUANGZHOU R+F PROPERTIES H   | COMMON STOCK        | HONG KONG | 246,000   | 360,180   |
| HAITIAN INTERNATIONAL HLDGS  | COMMON STOCK        | HONG KONG | 161,000   | 367,290   |
| HANG LUNG PROPERTIES LTD     | COMMON STOCK        | HONG KONG | 397,500   | 1,268,060 |
| HANG SENG BANK LTD           | COMMON STOCK        | HONG KONG | 123,700   | 2,011,511 |
| HANG SENG IDX FUT            | JAN14 XHKF 20140129 | HONG KONG | 600       | 32,933    |
| HARBIN ELECTRIC CO LTD H     | COMMON STOCK        | HONG KONG | 182,000   | 118,154   |
| HENDERSON LAND DEVELOPMENT   | COMMON STOCK        | HONG KONG | 166,297   | 950,859   |
| HENGAN INTL GROUP CO LTD     | COMMON STOCK        | HONG KONG | 128,000   | 1,514,433 |

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| HENGDELI HOLDINGS LTD        | COMMON STOCK     | HONG KONG | 499,400    | 118,215   |
| HIDILI INDUSTRY INTL DEVELOP | COMMON STOCK     | HONG KONG | 169,000    | 26,060    |
| HKC HOLDINGS LTD             | COMMON STOCK     | HONG KONG | 4,004,274  | 135,517   |
| HONG KONG + CHINA GAS        | COMMON STOCK     | HONG KONG | 914,504    | 2,105,254 |
| HONG KONG DOLLAR             | FOREIGN CURRENCY | HONG KONG | 13,350,532 | 1,721,816 |
| HONG KONG EXCHANGES + CLEAR  | COMMON STOCK     | HONG KONG | 179,971    | 3,013,594 |
| HONGHUA GROUP                | COMMON STOCK     | HONG KONG | 456,000    | 153,773   |
| HOPEWELL HOLDINGS LTD        | COMMON STOCK     | HONG KONG | 113,000    | 383,586   |
| HOPSON DEVELOPMENT HOLDINGS  | COMMON STOCK     | HONG KONG | 176,000    | 214,074   |
| HUABAO INTERNATIONAL HOLDING | COMMON STOCK     | HONG KONG | 354,000    | 197,233   |
| HUANENG POWER INTL INC H     | COMMON STOCK     | HONG KONG | 622,000    | 562,324   |
| HUTCHISON HARBOUR RING LTD   | COMMON STOCK     | HONG KONG | 286,000    | 22,869    |
| HUTCHISON TELECOMM HONG KONG | COMMON STOCK     | HONG KONG | 276,000    | 217,920   |
| HUTCHISON WHAMPOA LTD        | COMMON STOCK     | HONG KONG | 318,100    | 4,349,694 |
| HYSAN DEVELOPMENT CO         | COMMON STOCK     | HONG KONG | 123,173    | 531,137   |
| IND + COMM BK OF CHINA H     | COMMON STOCK     | HONG KONG | 11,034,160 | 7,502,759 |
| INSPUR INTERNATIONAL LTD     | COMMON STOCK     | HONG KONG | 572,000    | 114,443   |
| INTIME RETAIL GROUP CO LTD   | COMMON STOCK     | HONG KONG | 234,000    | 244,626   |
| JIANGSU EXPRESS CO LTD H     | COMMON STOCK     | HONG KONG | 310,000    | 382,188   |
| JIANGXI COPPER CO LTD H      | COMMON STOCK     | HONG KONG | 284,000    | 516,125   |
| JU TENG INTERNATIONAL HLDGS  | COMMON STOCK     | HONG KONG | 274,000    | 181,180   |
| KERRY LOGISTICS NETWORK LTD  | COMMON STOCK     | HONG KONG | 58,659     | 83,218    |
| KERRY PROPERTIES LTD         | COMMON STOCK     | HONG KONG | 117,318    | 407,698   |
| KINGBOARD CHEMICAL HOLDINGS  | COMMON STOCK     | HONG KONG | 122,400    | 319,816   |
| KINGDEE INTERNATIONAL SFTWR  | COMMON STOCK     | HONG KONG | 656,000    | 200,361   |
| KINGSOFT CORP LTD            | COMMON STOCK     | HONG KONG | 154,000    | 446,349   |
| KOWLOON DEVELOPMENT CO LTD   | COMMON STOCK     | HONG KONG | 110,000    | 135,729   |
| KUNLUN ENERGY CO LTD         | COMMON STOCK     | HONG KONG | 572,000    | 1,010,268 |
| LEE + MAN PAPER MANUFACTURIN | COMMON STOCK     | HONG KONG | 346,000    | 228,234   |
| LENOVO GROUP LTD             | COMMON STOCK     | HONG KONG | 1,066,000  | 1,301,391 |
| LI + FUNG LTD                | COMMON STOCK     | HONG KONG | 976,000    | 1,263,822 |
| LI NING CO LTD               | COMMON STOCK     | HONG KONG | 136,000    | 107,894   |
| LINK REIT                    | REIT NPV         | HONG KONG | 390,052    | 1,902,950 |
| LONGFOR PROPERTIES           | COMMON STOCK     | HONG KONG | 290,500    | 406,396   |
| LUK FOOK HOLDINGS INTL LTD   | COMMON STOCK     | HONG KONG | 98,000     | 376,140   |
| MELCO INTERNATIONAL DEVELOP. | COMMON STOCK     | HONG KONG | 197,000    | 726,093   |
| MIDLAND HOLDINGS LTD         | COMMON STOCK     | HONG KONG | 188,000    | 90,835    |
| MINTH GROUP LTD              | COMMON STOCK     | HONG KONG | 150,000    | 312,407   |
| MONGOLIA ENERGY CORP LTD     | COMMON STOCK     | HONG KONG | 651,100    | 20,512    |
| MTR CORP                     | COMMON STOCK     | HONG KONG | 204,429    | 775,693   |
| NETDRAGON WEBSOFT INC        | COMMON STOCK     | HONG KONG | 93,500     | 171,973   |
| NEW WORLD DEVELOPMENT        | COMMON STOCK     | HONG KONG | 664,408    | 842,996   |
| NINE DRAGONS PAPER HOLDINGS  | COMMON STOCK     | HONG KONG | 318,000    | 277,163   |
| NWS HOLDINGS LTD             | COMMON STOCK     | HONG KONG | 310,347    | 473,083   |
| ORIENT OVERSEAS INTL LTD     | COMMON STOCK     | HONG KONG | 42,900     | 216,021   |
| PACIFIC BASIN SHIPPING LTD   | COMMON STOCK     | HONG KONG | 350,000    | 251,521   |
| PARKSON RETAIL GROUP LTD     | COMMON STOCK     | HONG KONG | 226,000    | 69,695    |
| PETROCHINA CO LTD H          | COMMON STOCK     | HONG KONG | 2,992,000  | 3,279,850 |
| PICC PROPERTY + CASUALTY H   | COMMON STOCK     | HONG KONG | 517,260    | 774,064   |
| PICO FAR EAST HOLDINGS LTD.  | COMMON STOCK     | HONG KONG | 446,000    | 155,896   |
| PING AN INSURANCE GROUP CO H | COMMON STOCK     | HONG KONG | 298,000    | 2,702,258 |
| POLY PROPERTY GROUP CO LTD   | COMMON STOCK     | HONG KONG | 379,000    | 202,156   |
| POLYTEC ASSET HOLDINGS LTD   | COMMON STOCK     | HONG KONG | 470,000    | 60,043    |
| POWER ASSETS HOLDINGS LTD    | COMMON STOCK     | HONG KONG | 218,000    | 1,738,313 |
| RENHE COMMERCIAL HOLDINGS    | COMMON STOCK     | HONG KONG | 1,954,000  | 124,679   |
| REXLOT HOLDINGS LTD          | COMMON STOCK     | HONG KONG | 2,052,943  | 278,430   |
| ROAD KING INFRASTRUCTURE LTD | COMMON STOCK     | HONG KONG | 239,000    | 227,679   |
| SA SA INTERNATIONAL HLDGS    | COMMON STOCK     | HONG KONG | 278,000    | 326,514   |
| SANDS CHINA LTD              | COMMON STOCK     | HONG KONG | 408,400    | 3,356,329 |
| SANY HEAVY EQUIPMENT INTL    | COMMON STOCK     | HONG KONG | 247,000    | 77,703    |
| SEMICONDUCTOR MANUFACTURING  | COMMON STOCK     | HONG KONG | 3,404,000  | 268,222   |
| SHANDONG WEIGAO GP MEDICAL H | COMMON STOCK     | HONG KONG | 280,000    | 379,784   |
| SHANGHAI ELECTRIC GRP CO L H | COMMON STOCK     | HONG KONG | 600,000    | 217,030   |

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|------------------------------|--------------|-----------|-----------|---------|
| SHANGHAI INDUSTRIAL HLDG LTD | COMMON STOCK | HONG KONG | 108,000   | 395,824 |
| SHANGHAI JIN JIANG INTL HO H | COMMON STOCK | HONG KONG | 542,000   | 185,438 |
| SHANGHAI PHARMACEUTICALS H   | COMMON STOCK | HONG KONG | 128,800   | 315,214 |
| SHANGRI LA ASIA LTD          | COMMON STOCK | HONG KONG | 225,595   | 441,014 |
| SHENZHOU INTERNATIONAL GROUP | COMMON STOCK | HONG KONG | 114,000   | 430,986 |
| SHIMAO PROPERTY HOLDINGS LTD | COMMON STOCK | HONG KONG | 303,000   | 695,333 |
| SHOUGANG CONCORD INTL ENT CO | COMMON STOCK | HONG KONG | 1,802,000 | 104,665 |
| SHOUGANG FUSHAN RESOURCES GR | COMMON STOCK | HONG KONG | 570,000   | 199,968 |
| SHUI ON LAND LTD             | COMMON STOCK | HONG KONG | 718,828   | 220,880 |
| SHUN TAK HOLDINGS LTD        | COMMON STOCK | HONG KONG | 288,750   | 170,678 |
| SINO BIOPHARMACEUTICAL       | COMMON STOCK | HONG KONG | 707,999   | 563,460 |
| SINO LAND CO                 | COMMON STOCK | HONG KONG | 500,364   | 685,326 |
| SINO OCEAN LAND HOLDINGS     | COMMON STOCK | HONG KONG | 833,674   | 545,479 |
| SINOFERT HOLDINGS LTD        | COMMON STOCK | HONG KONG | 448,000   | 73,021  |

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| SINOLINK WORLDWIDE HOLDINGS  | COMMON STOCK     | HONG KONG | 662,000   | 62,367     |
| SINOPEC SHANGHAI PETROCHEM H | COMMON STOCK     | HONG KONG | 742,500   | 213,205    |
| SINOPHARM GROUP CO H         | COMMON STOCK     | HONG KONG | 127,200   | 366,918    |
| SINOTRANS LIMITED H          | COMMON STOCK     | HONG KONG | 913,000   | 346,315    |
| SJM HOLDINGS LTD             | COMMON STOCK     | HONG KONG | 395,000   | 1,332,350  |
| SKYWORTH DIGITAL HLDGS LTD   | COMMON STOCK     | HONG KONG | 525,859   | 289,600    |
| SMARTONE TELECOMMUNICATION   | COMMON STOCK     | HONG KONG | 124,395   | 141,445    |
| SOHO CHINA LTD               | COMMON STOCK     | HONG KONG | 446,000   | 382,349    |
| SOLARGIGA ENERGY HOLDINGS LT | COMMON STOCK     | HONG KONG | 455,000   | 22,647     |
| SUN ART RETAIL GROUP LTD     | COMMON STOCK     | HONG KONG | 383,000   | 538,945    |
| SUN HUNG KAI PROPERTIES      | COMMON STOCK     | HONG KONG | 226,951   | 2,893,277  |
| SUNLIGHT REAL ESTATE INVEST  | REIT             | HONG KONG | 574,000   | 222,478    |
| SWIRE PACIFIC LTD A          | COMMON STOCK     | HONG KONG | 93,500    | 1,101,133  |
| SWIRE PROPERTIES LTD         | COMMON STOCK     | HONG KONG | 195,200   | 493,749    |
| TCL MULTIMEDIA TECHNOLOGY    | COMMON STOCK     | HONG KONG | 305,400   | 141,919    |
| TECHTRONIC INDUSTRIES CO     | COMMON STOCK     | HONG KONG | 230,000   | 655,031    |
| TELEVISION BROADCASTS LTD    | COMMON STOCK     | HONG KONG | 51,000    | 340,734    |
| TENCENT HOLDINGS LTD         | COMMON STOCK     | HONG KONG | 161,800   | 10,383,730 |
| THE UNITED LABORATORIES INTE | COMMON STOCK     | HONG KONG | 195,000   | 79,492     |
| TIANJIN PORT DVLP HLDS LTD   | COMMON STOCK     | HONG KONG | 956,000   | 164,547    |
| TINGYI (CAYMAN ISLN) HLDG CO | COMMON STOCK     | HONG KONG | 310,000   | 897,767    |
| TRAVELSKY TECHNOLOGY LTD H   | COMMON STOCK     | HONG KONG | 413,000   | 406,495    |
| TSINGTAO BREWERY CO LTD H    | COMMON STOCK     | HONG KONG | 62,000    | 528,214    |
| VALUE PARTNERS GROUP LTD     | COMMON STOCK     | HONG KONG | 213,000   | 165,423    |
| VTECH HOLDINGS LTD           | COMMON STOCK     | HONG KONG | 27,000    | 350,897    |
| WANT WANT CHINA HOLDINGS LTD | COMMON STOCK     | HONG KONG | 1,015,000 | 1,470,818  |
| WEICHAI POWER CO LTD H       | COMMON STOCK     | HONG KONG | 100,800   | 412,270    |
| WHARF HOLDINGS LTD           | COMMON STOCK     | HONG KONG | 243,650   | 1,862,388  |
| WHEELOCK + CO LTD            | COMMON STOCK     | HONG KONG | 142,000   | 654,533    |
| WING HANG BANK LTD           | COMMON STOCK     | HONG KONG | 34,236    | 516,682    |
| WUMART STORES INC H          | COMMON STOCK     | HONG KONG | 147,000   | 240,586    |
| WYNN MACAU LTD               | COMMON STOCK     | HONG KONG | 256,400   | 1,174,001  |
| XINGDA INT L HOLDINGS        | COMMON STOCK     | HONG KONG | 283,000   | 169,428    |
| XINHUA WINSHARE PUBLISHING H | COMMON STOCK     | HONG KONG | 435,000   | 239,580    |
| XINYI GLASS HOLDINGS LTD     | COMMON STOCK     | HONG KONG | 393,580   | 349,283    |
| XINYI SOLAR HOLDINGS LTD     | COMMON STOCK     | HONG KONG | 393,580   | 80,708     |
| YANCHANG PETROLEUM INTERNATI | COMMON STOCK     | HONG KONG | 1,680,000 | 96,650     |
| YANZHOU COAL MINING CO H     | COMMON STOCK     | HONG KONG | 400,800   | 368,778    |
| YINGDE GASES GROUP CO LTD    | COMMON STOCK     | HONG KONG | 233,500   | 244,524    |
| YUE YUEN INDUSTRIAL HLDG     | COMMON STOCK     | HONG KONG | 150,738   | 504,381    |
| YUEXIU PROPERTY CO LTD       | COMMON STOCK     | HONG KONG | 1,812,000 | 446,485    |
| YUEXIU TRANSPORT INFRASTRUCT | COMMON STOCK     | HONG KONG | 444,799   | 234,911    |
| ZHEJIANG EXPRESSWAY CO H     | COMMON STOCK     | HONG KONG | 332,000   | 315,470    |
| ZHONGSHENG GROUP HOLDINGS    | COMMON STOCK     | HONG KONG | 144,000   | 198,868    |
| ZHUZHOU CSR TIMES ELECTRIC H | COMMON STOCK     | HONG KONG | 114,000   | 412,466    |
| ZIJIN MINING GROUP CO LTD H  | COMMON STOCK     | HONG KONG | 1,227,000 | 262,825    |
| ZOOMLION HEAVY INDUSTRY H    | COMMON STOCK     | HONG KONG | 235,160   | 221,854    |
| ZTE CORP H                   | COMMON STOCK     | HONG KONG | 99,659    | 198,380    |
| HUNGARIAN FORINT             | FOREIGN CURRENCY | HUNGARY   | 6,669,942 | 30,938     |
| MAGYAR TELEKOM TELECOMMUNICA | COMMON STOCK     | HUNGARY   | 67,738    | 98,946     |
| MOL HUNGARIAN OIL AND GAS PL | COMMON STOCK     | HUNGARY   | 6,850     | 461,005    |
| OTP BANK PLC                 | COMMON STOCK     | HUNGARY   | 38,984    | 744,556    |
| ACC LTD                      | COMMON STOCK     | INDIA     | 9,209     | 165,551    |
| ADANI ENTERPRISES LTD        | COMMON STOCK     | INDIA     | 37,035    | 157,677    |
| ADITYA BIRLA NUVO LTD        | COMMON STOCK     | INDIA     | 8,305     | 166,704    |
| ALOK INDUSTRIES LTD          | COMMON STOCK     | INDIA     | 181,495   | 24,858     |
| AMBUJA CEMENTS LTD           | COMMON STOCK     | INDIA     | 100,699   | 297,422    |
| AMTEK AUTO LTD               | COMMON STOCK     | INDIA     | 18,278    | 22,058     |
| APOLLO HOSPITALS ENTERPRISE  | COMMON STOCK     | INDIA     | 25,146    | 385,306    |
| APOLLO TYRES LTD             | COMMON STOCK     | INDIA     | 74,809    | 129,719    |
| ARVIND LTD                   | COMMON STOCK     | INDIA     | 100,898   | 224,313    |
| AUROBINDO PHARMA LTD         | COMMON STOCK     | INDIA     | 55,355    | 351,832    |
| BAJAJ AUTO LTD               | COMMON STOCK     | INDIA     | 13,478    | 415,692    |

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|----------------------------|--------------|-------|---------|---------|
| BALRAMPUR CHINI MILLS LTD  | COMMON STOCK | INDIA | 111,820 | 83,291  |
| BHARAT HEAVY ELECTRICALS   | COMMON STOCK | INDIA | 120,610 | 344,451 |
| BHARAT PETROLEUM CORP LTD  | COMMON STOCK | INDIA | 30,490  | 172,242 |
| BIOCON LTD                 | COMMON STOCK | INDIA | 23,685  | 177,157 |
| BOMBAY DYEING + MFG CO LTD | COMMON STOCK | INDIA | 58,760  | 72,191  |
| CIPLA LTD                  | COMMON STOCK | INDIA | 53,673  | 349,432 |
| COAL INDIA LTD             | COMMON STOCK | INDIA | 80,984  | 381,141 |
| DLF LTD                    | COMMON STOCK | INDIA | 68,418  | 185,894 |
| DR. REDDY S LABORATORIES   | COMMON STOCK | INDIA | 19,775  | 808,837 |
| EID PARRY INDIA LTD        | COMMON STOCK | INDIA | 31,020  | 70,970  |
| GAIL INDIA LTD             | COMMON STOCK | INDIA | 78,319  | 435,115 |
| GATEWAY DISTRI PARKS LTD   | COMMON STOCK | INDIA | 33,272  | 75,546  |
| GMR INFRASTRUCTURE LTD     | COMMON STOCK | INDIA | 180,080 | 72,273  |
| GVK POWER + INFRASTRUCTURE | COMMON STOCK | INDIA | 356,725 | 55,025  |

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| HAVELLS INDIA LTD            | COMMON STOCK     | INDIA     | 22,526     | 288,204   |
| HCL TECHNOLOGIES LTD         | COMMON STOCK     | INDIA     | 32,615     | 668,455   |
| HDFC BANK LIMITED            | COMMON STOCK     | INDIA     | 267,655    | 2,909,307 |
| HERO MOTOCORP LTD            | COMMON STOCK     | INDIA     | 13,452     | 451,591   |
| HINDALCO INDUSTRIES LTD      | COMMON STOCK     | INDIA     | 184,523    | 366,483   |
| HINDUSTAN UNILEVER LTD       | COMMON STOCK     | INDIA     | 114,026    | 1,059,570 |
| HOUSING DEVELOPMENT + INFRAS | COMMON STOCK     | INDIA     | 34,540     | 29,940    |
| HOUSING DEVELOPMENT FINANCE  | COMMON STOCK     | INDIA     | 186,530    | 2,423,131 |
| ICICI BANK LTD               | COMMON STOCK     | INDIA     | 86,279     | 1,539,565 |
| IFCI LTD                     | COMMON STOCK     | INDIA     | 117,608    | 49,136    |
| INDIA INFOLINE LTD           | COMMON STOCK     | INDIA     | 48,052     | 48,449    |
| INDIABULLS HOUSING FINANCE L | COMMON STOCK     | INDIA     | 40,091     | 154,670   |
| INDIABULLS REAL ESTATE LTD   | COMMON STOCK     | INDIA     | 63,587     | 71,422    |
| INDIAN HOTELS CO LTD         | COMMON STOCK     | INDIA     | 53,598     | 53,276    |
| INDIAN RUPEE                 | FOREIGN CURRENCY | INDIA     | 73,195,207 | 1,183,335 |
| INDRAPRASTHA GAS LTD         | COMMON STOCK     | INDIA     | 34,530     | 150,180   |
| INFOSYS LTD                  | COMMON STOCK     | INDIA     | 76,724     | 4,324,460 |
| ITC LTD                      | COMMON STOCK     | INDIA     | 475,635    | 2,480,607 |
| JAIN IRRIGATION SYSTEMS LTD  | COMMON STOCK     | INDIA     | 50,735     | 59,488    |
| JAIPRAKASH ASSOCIATES LTD    | COMMON STOCK     | INDIA     | 171,343    | 151,529   |
| JAMMU + KASHMIR BANK LTD     | COMMON STOCK     | INDIA     | 6,405      | 150,287   |
| JET AIRWAYS INDIA LTD        | COMMON STOCK     | INDIA     | 8,188      | 38,628    |
| JINDAL STEEL + POWER LTD     | COMMON STOCK     | INDIA     | 75,960     | 321,705   |
| JSW STEEL LTD                | COMMON STOCK     | INDIA     | 14,276     | 234,848   |
| KARNATAKA BANK LTD           | COMMON STOCK     | INDIA     | 33,951     | 61,317    |
| KOTAK MAHINDRA BANK LTD      | COMMON STOCK     | INDIA     | 49,510     | 587,187   |
| LARSEN + TOUBRO LTD          | COMMON STOCK     | INDIA     | 40,596     | 708,493   |
| LIC HOUSING FINANCE LTD      | COMMON STOCK     | INDIA     | 65,561     | 233,638   |
| MAHINDRA + MAHINDRA FIN SECS | COMMON STOCK     | INDIA     | 75,753     | 393,313   |
| MAHINDRA + MAHINDRA LTD      | COMMON STOCK     | INDIA     | 41,904     | 640,335   |
| NTPC LTD                     | COMMON STOCK     | INDIA     | 112,887    | 250,775   |
| OIL + NATURAL GAS CORP LTD   | COMMON STOCK     | INDIA     | 152,508    | 715,170   |
| PIRAMAL ENTERPRISES LTD      | COMMON STOCK     | INDIA     | 17,100     | 151,510   |
| PTC INDIA LTD                | COMMON STOCK     | INDIA     | 59,702     | 63,957    |
| RADICO KHAITAN LTD           | COMMON STOCK     | INDIA     | 10,018     | 23,073    |
| RANBAXY LABORATORIES LTD     | COMMON STOCK     | INDIA     | 12,939     | 94,981    |
| RAYMOND LTD                  | COMMON STOCK     | INDIA     | 14,182     | 64,580    |
| RELIANCE CAPITAL LTD         | COMMON STOCK     | INDIA     | 18,853     | 110,222   |
| RELIANCE COMMUNICATIONS LTD  | COMMON STOCK     | INDIA     | 123,493    | 261,494   |
| RELIANCE INDUSTRIES LTD      | COMMON STOCK     | INDIA     | 226,518    | 3,282,167 |
| RELIANCE INFRASTRUCTURE LTD  | COMMON STOCK     | INDIA     | 16,222     | 112,024   |
| RELIANCE POWER LTD           | COMMON STOCK     | INDIA     | 85,271     | 101,068   |
| SESA STERLITE LTD            | COMMON STOCK     | INDIA     | 187,813    | 614,355   |
| SHREE RENUKA SUGARS LTD      | COMMON STOCK     | INDIA     | 158,755    | 51,427    |
| SIEMENS LTD                  | COMMON STOCK     | INDIA     | 13,680     | 146,594   |
| SKF INDIA LTD                | COMMON STOCK     | INDIA     | 1,287      | 13,855    |
| STATE BANK OF INDIA          | COMMON STOCK     | INDIA     | 16,534     | 473,134   |
| SUN PHARMA ADVANCED RESEARCH | COMMON STOCK     | INDIA     | 50,964     | 132,721   |
| SUN PHARMACEUTICAL INDUS     | COMMON STOCK     | INDIA     | 122,770    | 1,130,958 |
| TATA CONSULTANCY SVCS LTD    | COMMON STOCK     | INDIA     | 83,834     | 2,952,345 |
| TATA MOTORS LTD              | COMMON STOCK     | INDIA     | 187,009    | 1,139,993 |
| TATA POWER CO LTD            | COMMON STOCK     | INDIA     | 141,700    | 208,980   |
| TATA STEEL LTD               | COMMON STOCK     | INDIA     | 46,984     | 322,218   |
| TECH MAHINDRA LTD            | COMMON STOCK     | INDIA     | 11,459     | 340,775   |
| UNITECH LTD                  | COMMON STOCK     | INDIA     | 269,127    | 66,773    |
| UNITED SPIRITS LTD           | COMMON STOCK     | INDIA     | 15,868     | 669,285   |
| VIJAYA BANK                  | COMMON STOCK     | INDIA     | 81,920     | 52,326    |
| WIPRO LTD                    | COMMON STOCK     | INDIA     | 108,505    | 979,342   |
| ZEE ENTERTAINMENT ENTERPRISE | COMMON STOCK     | INDIA     | 89,816     | 403,099   |
| ADARO ENERGY TBK PT          | COMMON STOCK     | INDONESIA | 4,647,500  | 417,916   |
| AKR CORPORINDO TBK PT        | COMMON STOCK     | INDONESIA | 1,100,000  | 397,008   |
| ANEKA TAMBANG PERSERO TBK PT | COMMON STOCK     | INDONESIA | 1,579,750  | 141,790   |
| ASTRA AGRO LESTARI TBK PT    | COMMON STOCK     | INDONESIA | 126,500    | 261,146   |



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|------------------------------|------------------|-----------|---------------|-----------|
| ASTRA INTERNATIONAL TBK PT   | COMMON STOCK     | INDONESIA | 3,666,880     | 2,058,904 |
| BAKRIELAND DEVELOPMENT PT    | COMMON STOCK     | INDONESIA | 16,610,100    | 68,242    |
| BANK CENTRAL ASIA TBK PT     | COMMON STOCK     | INDONESIA | 2,503,000     | 1,982,660 |
| BANK DANAMON INDONESIA TBK   | COMMON STOCK     | INDONESIA | 831,931       | 258,640   |
| BANK MANDIRI PERSERO TBK PT  | COMMON STOCK     | INDONESIA | 1,970,249     | 1,279,109 |
| BANK NEGARA INDONESIA PERSER | COMMON STOCK     | INDONESIA | 2,196,000     | 716,950   |
| BANK RAKYAT INDONESIA PERSER | COMMON STOCK     | INDONESIA | 2,120,000     | 1,270,132 |
| BUMI RESOURCES TBK PT        | COMMON STOCK     | INDONESIA | 3,210,000     | 79,159    |
| GUDANG GARAM TBK PT          | COMMON STOCK     | INDONESIA | 118,500       | 409,953   |
| INDOCEMENT TUNGGAL PRAKARSA  | COMMON STOCK     | INDONESIA | 322,500       | 531,703   |
| INDOFOOD SUKSES MAKMUR TBK P | COMMON STOCK     | INDONESIA | 1,066,000     | 578,830   |
| INDONESIAN RUPIAH            | FOREIGN CURRENCY | INDONESIA | 2,192,561,369 | 180,161   |
| MEDCO ENERGI INTERNASIONAL T | COMMON STOCK     | INDONESIA | 772,500       | 133,795   |
| PERUSAHAAN GAS NEGARA PERSER | COMMON STOCK     | INDONESIA | 2,371,000     | 873,148   |

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| SEMEN INDONESIA PERSERO TBK     | COMMON STOCK     | INDONESIA     | 607,200   | 710,736   |
| TELEKOMUNIKASI INDONESIA PER    | COMMON STOCK     | INDONESIA     | 9,795,000 | 1,735,459 |
| UNILEVER INDONESIA TBK PT       | COMMON STOCK     | INDONESIA     | 307,500   | 659,490   |
| UNITED TRACTORS TBK PT          | COMMON STOCK     | INDONESIA     | 364,019   | 570,679   |
| EURO CURRENCY                   | FOREIGN CURRENCY | INTERNATIONAL | 2,398,247 | 3,304,663 |
| BANK OF IRELAND                 | COMMON STOCK     | IRELAND       | 4,038,686 | 1,407,766 |
| CRH PLC                         | COMMON STOCK     | IRELAND       | 117,026   | 2,973,729 |
| KERRY GROUP PLC A               | COMMON STOCK     | IRELAND       | 24,412    | 1,699,098 |
| RYANAIR HOLDINGS PLC            | COMMON STOCK     | IRELAND       | 55,944    | 483,501   |
| AFRICA ISRAEL INV LTD           | COMMON STOCK     | ISRAEL        | 4,775     | 9,530     |
| AFRICA ISRAEL PROPERTIES LTD    | COMMON STOCK     | ISRAEL        | 9,637     | 151,880   |
| AL ROV (ISRAEL) LTD             | COMMON STOCK     | ISRAEL        | 6,495     | 253,909   |
| ALONY HETZ PROPERTIES + INV     | REIT             | ISRAEL        | 52,720    | 368,769   |
| AMOT INVESTMENTS LTD            | COMMON STOCK     | ISRAEL        | 24,760    | 75,698    |
| BANK HAPOALIM BM                | COMMON STOCK     | ISRAEL        | 174,315   | 978,175   |
| BANK LEUMI LE ISRAEL            | COMMON STOCK     | ISRAEL        | 186,803   | 763,905   |
| BEZEQ THE ISRAELI TELECOM CO    | COMMON STOCK     | ISRAEL        | 261,363   | 443,122   |
| ELBIT SYSTEMS LTD               | COMMON STOCK     | ISRAEL        | 4,740     | 286,748   |
| HADERA PAPER LTD                | COMMON STOCK     | ISRAEL        | 500       | 22,873    |
| ISRAEL CHEMICALS LTD            | COMMON STOCK     | ISRAEL        | 79,810    | 665,254   |
| ISRAEL CORP LIMITED/THE         | COMMON STOCK     | ISRAEL        | 471       | 248,177   |
| ISRAEL DISCOUNT BANK A          | COMMON STOCK     | ISRAEL        | 116,873   | 223,520   |
| ISRAELI SHEKEL                  | FOREIGN CURRENCY | ISRAEL        | 320,473   | 92,329    |
| JERUSALEM ECONOMY LTD           | COMMON STOCK     | ISRAEL        | 18,235    | 181,202   |
| MELISRON                        | COMMON STOCK     | ISRAEL        | 5,487     | 149,344   |
| MIZRAHI TEFAHOT BANK LTD        | COMMON STOCK     | ISRAEL        | 20,230    | 265,048   |
| NICE SYSTEMS LTD                | COMMON STOCK     | ISRAEL        | 8,269     | 338,845   |
| NITSBA HOLDINGS (1995) LTD      | COMMON STOCK     | ISRAEL        | 13,865    | 203,466   |
| NORSTAR HOLDINGS INC            | COMMON STOCK     | ISRAEL        | 10,014    | 295,159   |
| PARTNER COMMUNICATIONS CO       | COMMON STOCK     | ISRAEL        | 16,030    | 147,942   |
| PLASSON INDUSTRIES LTD          | COMMON STOCK     | ISRAEL        | 5,820     | 200,605   |
| PROPERTY + BUILDING CORP LTD    | COMMON STOCK     | ISRAEL        | 2,095     | 139,747   |
| TEVA PHARMACEUTICAL IND LTD     | COMMON STOCK     | ISRAEL        | 134,715   | 5,401,679 |
| A2A SPA                         | COMMON STOCK     | ITALY         | 243,496   | 286,388   |
| ACEA SPA                        | COMMON STOCK     | ITALY         | 16,800    | 191,605   |
| ANSALDO STS SPA                 | COMMON STOCK     | ITALY         | 20,273    | 219,478   |
| ASCOPIAVE SPA                   | COMMON STOCK     | ITALY         | 76,626    | 189,642   |
| ASSICURAZIONI GENERALI          | COMMON STOCK     | ITALY         | 199,213   | 4,742,213 |
| ASTALDI SPA                     | COMMON STOCK     | ITALY         | 16,552    | 174,770   |
| ATLANTIA SPA                    | COMMON STOCK     | ITALY         | 53,728    | 1,216,566 |
| AUTOGRILL SPA                   | COMMON STOCK     | ITALY         | 19,660    | 166,933   |
| AZIMUT HOLDING SPA              | COMMON STOCK     | ITALY         | 23,700    | 654,645   |
| BANCA CARIGE SPA                | COMMON STOCK     | ITALY         | 116,350   | 71,633    |
| BANCA IFIS SPA                  | COMMON STOCK     | ITALY         | 15,840    | 282,806   |
| BANCA MONTE DEI PASCHI SIENA    | COMMON STOCK     | ITALY         | 1,062,827 | 258,405   |
| BANCA POPOL EMILIA ROMAGNA      | COMMON STOCK     | ITALY         | 47,033    | 451,790   |
| BANCA POPOLARE DI MILANO        | COMMON STOCK     | ITALY         | 527,143   | 332,128   |
| BANCA POPOLARE DI SONDRIO       | COMMON STOCK     | ITALY         | 57,562    | 332,437   |
| BANCO POPOLARE SCARL            | COMMON STOCK     | ITALY         | 247,932   | 479,226   |
| CNH INDUSTRIAL NV EUR.01        | COMMON STOCK     | ITALY         | 146,409   | 1,674,800 |
| DANIELI + CO                    | COMMON STOCK     | ITALY         | 3,606     | 124,217   |
| DAVIDE CAMPARI MILANO SPA EUR.1 | COMMON STOCK     | ITALY         | 46,300    | 390,553   |
| DE LONGHI SPA 5                 | COMMON STOCK     | ITALY         | 15,505    | 253,804   |
| DEA CAPITAL SPA                 | COMMON STOCK     | ITALY         | 26,243    | 46,054    |
| DIASORIN SPA                    | COMMON STOCK     | ITALY         | 4,272     | 200,855   |
| EI TOWERS SPA EUR.1             | COMMON STOCK     | ITALY         | 2,235     | 103,264   |
| ENEL GREEN POWER SPA EUR.2      | COMMON STOCK     | ITALY         | 269,475   | 680,259   |
| ENEL SPA                        | COMMON STOCK     | ITALY         | 1,058,626 | 4,645,477 |
| ENGINEERING SPA EUR.2.55        | COMMON STOCK     | ITALY         | 1,148     | 68,867    |
| ENI SPA                         | COMMON STOCK     | ITALY         | 397,655   | 9,630,866 |
| ERG SPA EUR.1                   | COMMON STOCK     | ITALY         | 6,195     | 83,260    |
| EXOR SPA                        | COMMON STOCK     | ITALY         | 14,254    | 569,200   |
| FIAT SPA EUR.3.58               | COMMON STOCK     | ITALY         | 132,974   | 1,093,140 |

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|   |                     |       |           |           |
|---|---------------------|-------|-----------|-----------|
| FINMECCANICA SPA EUR4.4                 | COMMON STOCK        | ITALY | 60,673    | 466,104   |
| FTSE/MIB IDX FUT MAR14 XDMI<br>20140321 | MAR14 XDMI 20140321 | ITALY | 145       | 162,839   |
| IMMOBILIARE GRANDE DISTRIBUZ            | REIT NPV            | ITALY | 98,746    | 118,080   |
| IMMSI SPA                               | COMMON STOCK        | ITALY | 107,773   | 69,499    |
| INDUSTRIA MACCHINE AUTOMATIC<br>EUR.52  | COMMON STOCK        | ITALY | 10,102    | 390,600   |
| INTERPUMP GROUP SPA EUR.52              | COMMON STOCK        | ITALY | 23,473    | 282,642   |
| INTESA SANPAOLO EUR.52                  | COMMON STOCK        | ITALY | 1,656,111 | 4,117,957 |
| INTESA SANPAOLO RSP EUR.52              | MISC.               | ITALY | 151,261   | 306,559   |
| ITALCEMENTI SPA                         | COMMON STOCK        | ITALY | 14,157    | 121,433   |
| JUVENTUS FOOTBALL CLUB SPA              | COMMON STOCK        | ITALY | 73,978    | 22,878    |
| LUXOTTICA GROUP SPA EUR.06              | COMMON STOCK        | ITALY | 23,279    | 1,252,378 |
| MARIELLA BURANI SPA EUR.52              | COMMON STOCK        | ITALY | 4,399     | 0         |
| MARR SPA EUR.5                          | COMMON STOCK        | ITALY | 15,390    | 256,620   |
| MEDIASET SPA EUR.52                     | COMMON STOCK        | ITALY | 130,580   | 631,743   |

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| MEDIOBANCA SPA EUR.5               | COMMON STOCK | ITALY | 82,270    | 725,061   |
| MEDIOLANUM SPA EUR.1               | COMMON STOCK | ITALY | 49,247    | 429,362   |
| PIAGGIO + C. S.P.A.                | COMMON STOCK | ITALY | 36,390    | 121,181   |
| PICCOLO CREDITO VALTELLINESE       | COMMON STOCK | ITALY | 45,313    | 85,858    |
| PIRELLI + C.                       | COMMON STOCK | ITALY | 49,279    | 856,720   |
| PRYSMIAN SPA EUR.1                 | COMMON STOCK | ITALY | 34,993    | 903,731   |
| SAIPEM SPA                         | COMMON STOCK | ITALY | 43,363    | 937,660   |
| SNAM SPA                           | COMMON STOCK | ITALY | 255,131   | 1,432,436 |
| SORIN SPA                          | COMMON STOCK | ITALY | 62,397    | 178,360   |
| TELECOM ITALIA RSP EUR.55          | MISC.        | ITALY | 1,016,223 | 799,333   |
| TELECOM ITALIA SPA EUR.55          | COMMON STOCK | ITALY | 1,556,743 | 1,551,661 |
| TENARIS SA USD1.                   | COMMON STOCK | ITALY | 74,046    | 1,620,940 |
| TERNA SPA EUR.22                   | COMMON STOCK | ITALY | 233,749   | 1,176,704 |
| TOD S SPA EUR2.                    | COMMON STOCK | ITALY | 2,433     | 406,850   |
| TREVI FINANZIARIA INDUSTRIAL EUR.5 | COMMON STOCK | ITALY | 5,758     | 50,234    |
| UBI BANCA SCPA EUR2.5              | COMMON STOCK | ITALY | 121,968   | 834,275   |
| UNICREDIT SPA                      | COMMON STOCK | ITALY | 653,083   | 4,871,005 |
| UNIPOL GRUPPO FINANZIARIO SP       | COMMON STOCK | ITALY | 45,957    | 276,296   |
| UNIPOLSAI SPA                      | COMMON STOCK | ITALY | 45,871    | 150,538   |
| VITTORIA ASSICURAZIONI SPA         | COMMON STOCK | ITALY | 36,814    | 435,942   |
| WORLD DUTY FREE SPA                | COMMON STOCK | ITALY | 19,660    | 248,021   |
| 77 BANK LTD/THE                    | COMMON STOCK | JAPAN | 67,000    | 325,625   |
| ACCESS CO LTD                      | COMMON STOCK | JAPAN | 9,000     | 59,845    |
| ADASTRIA HOLDINGS CO LTD           | COMMON STOCK | JAPAN | 4,460     | 161,793   |
| ADERANS CO LTD                     | COMMON STOCK | JAPAN | 9,500     | 105,276   |
| ADVANCE RESIDENCE INVESTMENT       | REIT         | JAPAN | 210       | 453,813   |
| ADVANTEST CORP                     | COMMON STOCK | JAPAN | 26,600    | 331,848   |
| AEON CO LTD                        | COMMON STOCK | JAPAN | 94,000    | 1,277,265 |
| AEON DELIGHT CO LTD                | COMMON STOCK | JAPAN | 2,200     | 42,284    |
| AEON FINANCIAL SERVICE CO LT       | COMMON STOCK | JAPAN | 19,000    | 511,505   |
| AEON MALL CO LTD                   | COMMON STOCK | JAPAN | 19,800    | 557,387   |
| AICA KOGYO CO LTD                  | COMMON STOCK | JAPAN | 9,800     | 194,297   |
| AIDA ENGINEERING LTD               | COMMON STOCK | JAPAN | 12,000    | 130,449   |
| AIFUL CORP                         | COMMON STOCK | JAPAN | 65,700    | 275,946   |
| AIR WATER INC                      | COMMON STOCK | JAPAN | 23,000    | 312,594   |
| AIRPORT FACILITIES CO LTD          | COMMON STOCK | JAPAN | 9,600     | 79,754    |
| AISIN SEIKI CO LTD                 | COMMON STOCK | JAPAN | 33,100    | 1,349,563 |
| AJINOMOTO CO INC                   | COMMON STOCK | JAPAN | 99,000    | 1,437,362 |
| ALFRESA HOLDINGS CORP              | COMMON STOCK | JAPAN | 7,500     | 373,331   |
| ALPEN CO LTD                       | COMMON STOCK | JAPAN | 1,700     | 30,616    |
| ALPHA SYSTEMS INC                  | COMMON STOCK | JAPAN | 4,400     | 62,648    |
| ALPS ELECTRIC CO LTD               | COMMON STOCK | JAPAN | 33,600    | 383,428   |
| AMADA CO LTD                       | COMMON STOCK | JAPAN | 70,000    | 619,924   |
| ANA HOLDINGS INC                   | COMMON STOCK | JAPAN | 150,000   | 300,206   |
| ANRITSU CORP                       | COMMON STOCK | JAPAN | 24,000    | 264,528   |
| AOKI HOLDINGS INC                  | COMMON STOCK | JAPAN | 9,000     | 156,613   |
| AOZORA BANK LTD                    | COMMON STOCK | JAPAN | 161,000   | 457,091   |
| ARC LAND SAKAMOTO CO LTD           | COMMON STOCK | JAPAN | 4,900     | 85,395    |
| ARCS CO LTD                        | COMMON STOCK | JAPAN | 7,200     | 138,276   |
| ARIAKE JAPAN CO LTD                | COMMON STOCK | JAPAN | 5,400     | 133,289   |
| ASAHI DIAMOND INDUSTRIAL CO        | COMMON STOCK | JAPAN | 21,000    | 216,530   |
| ASAHI GLASS CO LTD                 | COMMON STOCK | JAPAN | 148,000   | 922,712   |
| ASAHI GROUP HOLDINGS LTD           | COMMON STOCK | JAPAN | 62,400    | 1,764,259 |
| ASAHI HOLDINGS INC                 | COMMON STOCK | JAPAN | 5,900     | 100,595   |
| ASAHI KASEI CORP                   | COMMON STOCK | JAPAN | 224,000   | 1,759,103 |
| ASICS CORP                         | COMMON STOCK | JAPAN | 31,000    | 530,533   |
| ASTELLAS PHARMA INC                | COMMON STOCK | JAPAN | 68,300    | 4,054,831 |
| ATSUGI CO LTD                      | COMMON STOCK | JAPAN | 95,000    | 109,629   |
| AUTOBACS SEVEN CO LTD              | COMMON STOCK | JAPAN | 8,700     | 135,920   |
| AVEX GROUP HOLDINGS INC            | COMMON STOCK | JAPAN | 8,300     | 178,847   |
| AWA BANK LTD/THE                   | COMMON STOCK | JAPAN | 25,000    | 125,478   |
| AXELL CORP                         | COMMON STOCK | JAPAN | 3,200     | 54,373    |
| AZBIL CORP                         | COMMON STOCK | JAPAN | 8,100     | 189,235   |

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|                           |              |       |         |           |
|---------------------------|--------------|-------|---------|-----------|
| BANK OF KYOTO LTD/THE     | COMMON STOCK | JAPAN | 55,000  | 461,154   |
| BANK OF NAGOYA LTD/THE    | COMMON STOCK | JAPAN | 22,000  | 74,607    |
| BANK OF SAGA LTD/THE      | COMMON STOCK | JAPAN | 15,000  | 32,280    |
| BANK OF THE RYUKYUS LTD   | COMMON STOCK | JAPAN | 7,200   | 94,361    |
| BANK OF YOKOHAMA LTD/THE  | COMMON STOCK | JAPAN | 211,000 | 1,180,421 |
| BENESSE HOLDINGS INC      | COMMON STOCK | JAPAN | 11,100  | 446,730   |
| BML INC                   | COMMON STOCK | JAPAN | 9,500   | 322,297   |
| BRIDGESTONE CORP          | COMMON STOCK | JAPAN | 104,500 | 3,969,365 |
| BROTHER INDUSTRIES LTD    | COMMON STOCK | JAPAN | 44,200  | 606,337   |
| BUNKA SHUTTER CO LTD      | COMMON STOCK | JAPAN | 26,000  | 158,489   |
| CALSONIC KANSEI CORP      | COMMON STOCK | JAPAN | 29,000  | 150,098   |
| CANON INC                 | COMMON STOCK | JAPAN | 171,700 | 5,475,942 |
| CANON MARKETING JAPAN INC | COMMON STOCK | JAPAN | 13,000  | 181,821   |
| CAPCOM CO LTD             | COMMON STOCK | JAPAN | 10,600  | 190,647   |

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| CASIO COMPUTER CO LTD        | COMMON STOCK | JAPAN | 44,500  | 546,481   |
| CAWACHI LTD                  | COMMON STOCK | JAPAN | 6,800   | 128,284   |
| CENTRAL JAPAN RAILWAY CO     | COMMON STOCK | JAPAN | 23,000  | 2,718,030 |
| CENTURY TOKYO LEASING CORP   | COMMON STOCK | JAPAN | 10,300  | 341,434   |
| CHIBA BANK LTD/THE           | COMMON STOCK | JAPAN | 141,000 | 954,746   |
| CHIBA KOGYO BANK LTD/THE     | COMMON STOCK | JAPAN | 10,700  | 79,408    |
| CHIYODA CO LTD               | COMMON STOCK | JAPAN | 5,300   | 102,321   |
| CHIYODA CORP                 | COMMON STOCK | JAPAN | 23,000  | 335,393   |
| CHIYODA INTEGRE CO LTD       | COMMON STOCK | JAPAN | 6,800   | 112,944   |
| CHOFU SEISAKUSHO CO LTD      | COMMON STOCK | JAPAN | 3,600   | 85,439    |
| CHUBU ELECTRIC POWER CO INC  | COMMON STOCK | JAPAN | 102,100 | 1,322,278 |
| CHUGAI PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 37,500  | 831,883   |
| CHUGAI RO CO LTD             | COMMON STOCK | JAPAN | 28,000  | 69,359    |
| CHUGOKU BANK LTD/THE         | COMMON STOCK | JAPAN | 30,000  | 381,716   |
| CHUGOKU ELECTRIC POWER CO    | COMMON STOCK | JAPAN | 50,200  | 783,087   |
| CITIZEN HOLDINGS CO LTD      | COMMON STOCK | JAPAN | 56,900  | 481,430   |
| CLARION CO LTD               | COMMON STOCK | JAPAN | 94,000  | 141,664   |
| CLEANUP CORP                 | COMMON STOCK | JAPAN | 7,500   | 68,082    |
| CMIC HOLDINGS CO LTD         | COMMON STOCK | JAPAN | 5,000   | 64,867    |
| COCA COLA EAST JAPAN CO LTD  | COMMON STOCK | JAPAN | 22,000  | 457,847   |
| COCA COLA WEST CO LTD        | COMMON STOCK | JAPAN | 12,000  | 254,787   |
| COCOKARA FINE INC            | COMMON STOCK | JAPAN | 3,100   | 81,834    |
| COLOWIDE CO LTD              | COMMON STOCK | JAPAN | 12,000  | 120,798   |
| COMSYS HOLDINGS CORP         | COMMON STOCK | JAPAN | 15,000  | 236,451   |
| COSEL CO LTD                 | COMMON STOCK | JAPAN | 2,700   | 31,431    |
| COSMO OIL COMPANY LTD        | COMMON STOCK | JAPAN | 124,000 | 237,517   |
| CREATE SD HOLDINGS CO        | COMMON STOCK | JAPAN | 5,300   | 183,767   |
| CREDIT SAISON CO LTD         | COMMON STOCK | JAPAN | 33,100  | 874,710   |
| CYBERAGENT INC               | COMMON STOCK | JAPAN | 9,800   | 401,564   |
| DAI ICHI LIFE INSURANCE      | COMMON STOCK | JAPAN | 139,900 | 2,349,377 |
| DAI NIPPON PRINTING CO LTD   | COMMON STOCK | JAPAN | 101,000 | 1,075,362 |
| DAICEL CORP                  | COMMON STOCK | JAPAN | 55,000  | 449,094   |
| DAIDO STEEL CO LTD           | COMMON STOCK | JAPAN | 59,000  | 293,978   |
| DAIDOH LTD                   | COMMON STOCK | JAPAN | 9,400   | 59,894    |
| DAIEI INC                    | COMMON STOCK | JAPAN | 17,600  | 58,379    |
| DAIHATSU MOTOR CO LTD        | COMMON STOCK | JAPAN | 31,000  | 526,885   |
| DAIICHI SANKYO CO LTD        | COMMON STOCK | JAPAN | 109,600 | 2,011,721 |
| DAIICHIKOSHO CO LTD          | COMMON STOCK | JAPAN | 7,200   | 203,980   |
| DAIKEN CORP                  | COMMON STOCK | JAPAN | 36,000  | 96,804    |
| DAIKIN INDUSTRIES LTD        | COMMON STOCK | JAPAN | 39,200  | 2,450,989 |
| DAIKYO INC                   | COMMON STOCK | JAPAN | 84,000  | 228,951   |
| DAINIPPON SCREEN MFG CO LTD  | COMMON STOCK | JAPAN | 30,000  | 170,616   |
| DAINIPPON SUMITOMO PHARMA CO | COMMON STOCK | JAPAN | 31,000  | 486,617   |
| DAIO PAPER CORP              | COMMON STOCK | JAPAN | 13,000  | 130,666   |
| DAISHI BANK LTD/THE          | COMMON STOCK | JAPAN | 51,000  | 176,813   |
| DAITO TRUST CONSTRUCT CO LTD | COMMON STOCK | JAPAN | 11,300  | 1,058,471 |
| DAIWA HOUSE INDUSTRY CO LTD  | COMMON STOCK | JAPAN | 91,000  | 1,765,219 |
| DAIWA SECURITIES GROUP INC   | COMMON STOCK | JAPAN | 269,000 | 2,699,191 |
| DAIWABO HOLDINGS CO LTD      | COMMON STOCK | JAPAN | 52,000  | 102,140   |
| DENA CO LTD                  | COMMON STOCK | JAPAN | 16,800  | 354,434   |
| DENKI KAGAKU KOGYO K K       | COMMON STOCK | JAPAN | 92,000  | 381,039   |
| DENKI KOGYO CO LTD           | COMMON STOCK | JAPAN | 23,000  | 159,783   |
| DENSO CORP                   | COMMON STOCK | JAPAN | 78,300  | 4,148,029 |
| DENTSU INC                   | COMMON STOCK | JAPAN | 35,700  | 1,466,214 |
| DESCENTE LTD                 | COMMON STOCK | JAPAN | 23,000  | 156,409   |
| DIC CORP                     | COMMON STOCK | JAPAN | 155,000 | 473,262   |
| DISCO CORP                   | COMMON STOCK | JAPAN | 4,500   | 299,296   |
| DMG MORI SEIKI CO LTD        | COMMON STOCK | JAPAN | 22,600  | 408,291   |
| DON QUIJOTE HOLDINGS CO LTD  | COMMON STOCK | JAPAN | 10,300  | 626,537   |
| DOSHISHA CO LTD              | COMMON STOCK | JAPAN | 2,400   | 33,890    |
| DOWA HOLDINGS CO LTD         | COMMON STOCK | JAPAN | 54,150  | 531,065   |
| DR CI LABO CO LTD            | COMMON STOCK | JAPAN | 54      | 165,441   |
| DTS CORP                     | COMMON STOCK | JAPAN | 10,600  | 186,434   |

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|                              |              |       |        |           |
|------------------------------|--------------|-------|--------|-----------|
| DUNLOP SPORTS CO LTD         | COMMON STOCK | JAPAN | 19,200 | 230,281   |
| DWANGO CO LTD                | COMMON STOCK | JAPAN | 6,000  | 155,835   |
| EAST JAPAN RAILWAY CO        | COMMON STOCK | JAPAN | 51,300 | 4,102,053 |
| EBARA CORP                   | COMMON STOCK | JAPAN | 73,000 | 471,230   |
| EDION CORP                   | COMMON STOCK | JAPAN | 8,400  | 49,235    |
| EIGHTEENTH BANK LTD/THE      | COMMON STOCK | JAPAN | 13,000 | 29,580    |
| EISAI CO LTD                 | COMMON STOCK | JAPAN | 41,000 | 1,592,491 |
| EIZO CORP                    | COMMON STOCK | JAPAN | 4,700  | 120,400   |
| ELECTRIC POWER DEVELOPMENT C | COMMON STOCK | JAPAN | 22,000 | 642,850   |
| ENPLAS CORP                  | COMMON STOCK | JAPAN | 3,600  | 248,018   |
| EPS CO LTD                   | COMMON STOCK | JAPAN | 56     | 73,695    |
| EZAKI GLICO CO LTD           | COMMON STOCK | JAPAN | 14,000 | 158,671   |
| FAMILYMART CO LTD            | COMMON STOCK | JAPAN | 11,000 | 503,598   |
| FANUC CORP                   | COMMON STOCK | JAPAN | 29,100 | 5,346,667 |

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| FAST RETAILING CO LTD        | COMMON STOCK | JAPAN | 8,600   | 3,566,453  |
| FIELDS CORP                  | COMMON STOCK | JAPAN | 5,500   | 106,439    |
| FOSTER ELECTRIC CO LTD       | COMMON STOCK | JAPAN | 4,200   | 77,681     |
| FRANCE BED HOLDINGS CO LTD   | COMMON STOCK | JAPAN | 43,000  | 83,674     |
| FRONTIER REAL ESTATE INVEST  | REIT         | JAPAN | 83      | 411,272    |
| FUJI CO LTD                  | COMMON STOCK | JAPAN | 10,000  | 170,891    |
| FUJI ELECTRIC CO LTD         | COMMON STOCK | JAPAN | 109,000 | 511,581    |
| FUJI HEAVY INDUSTRIES LTD    | COMMON STOCK | JAPAN | 100,400 | 2,889,705  |
| FUJI OIL CO LTD              | COMMON STOCK | JAPAN | 13,700  | 204,543    |
| FUJI SOFT INC                | COMMON STOCK | JAPAN | 4,000   | 92,467     |
| FUJICCO CO LTD               | COMMON STOCK | JAPAN | 15,000  | 170,294    |
| FUJIFILM HOLDINGS CORP       | COMMON STOCK | JAPAN | 76,500  | 2,176,580  |
| FUJIKURA LTD                 | COMMON STOCK | JAPAN | 57,000  | 268,298    |
| FUJITEC CO LTD               | COMMON STOCK | JAPAN | 25,000  | 325,644    |
| FUJITSU GENERAL LTD          | COMMON STOCK | JAPAN | 13,000  | 139,010    |
| FUJITSU LTD                  | COMMON STOCK | JAPAN | 303,000 | 1,571,779  |
| FUJIYA CO LTD                | COMMON STOCK | JAPAN | 75,000  | 142,172    |
| FUKUOKA FINANCIAL GROUP INC  | COMMON STOCK | JAPAN | 143,000 | 629,396    |
| FUKUYAMA TRANSPORTING CO LTD | COMMON STOCK | JAPAN | 22,000  | 121,152    |
| FURUKAWA ELECTRIC CO LTD     | COMMON STOCK | JAPAN | 119,000 | 299,670    |
| FUTABA INDUSTRIAL CO LTD     | COMMON STOCK | JAPAN | 19,400  | 74,884     |
| FUTURE ARCHITECT INC         | COMMON STOCK | JAPAN | 11,300  | 59,974     |
| GAKKEN HOLDINGS CO LTD       | COMMON STOCK | JAPAN | 43,000  | 126,181    |
| GEO HOLDINGS CORP            | COMMON STOCK | JAPAN | 1,600   | 14,372     |
| GLORY LTD                    | COMMON STOCK | JAPAN | 8,200   | 213,276    |
| GMO INTERNET INC             | COMMON STOCK | JAPAN | 23,400  | 308,123    |
| GODO STEEL LTD               | COMMON STOCK | JAPAN | 25,000  | 46,547     |
| GOLDCREST CO LTD             | COMMON STOCK | JAPAN | 5,980   | 156,177    |
| GREE INC                     | COMMON STOCK | JAPAN | 18,100  | 179,249    |
| GS YUASA CORP                | COMMON STOCK | JAPAN | 58,000  | 334,596    |
| GULLIVER INTERNATIONAL CO    | COMMON STOCK | JAPAN | 33,000  | 184,771    |
| GUNMA BANK LTD/THE           | COMMON STOCK | JAPAN | 68,000  | 381,114    |
| GURUNAVI INC                 | COMMON STOCK | JAPAN | 7,400   | 220,581    |
| H I S CO LTD                 | COMMON STOCK | JAPAN | 4,900   | 245,274    |
| HACHIJUNI BANK LTD/THE       | COMMON STOCK | JAPAN | 76,000  | 444,599    |
| HAKUHODO DY HOLDINGS INC     | COMMON STOCK | JAPAN | 42,900  | 333,619    |
| HAMAMATSU PHOTONICS KK       | COMMON STOCK | JAPAN | 10,900  | 437,534    |
| HANKYU INC                   | REIT         | JAPAN | 35      | 182,396    |
| HASEKO CORP                  | COMMON STOCK | JAPAN | 50,000  | 381,854    |
| HIBIYA ENGINEERING LTD       | COMMON STOCK | JAPAN | 5,500   | 67,649     |
| HIGASHI NIPPON BANK LTD/THE  | COMMON STOCK | JAPAN | 31,000  | 72,741     |
| HINO MOTORS LTD              | COMMON STOCK | JAPAN | 49,000  | 773,752    |
| HIOKI E E CORP               | COMMON STOCK | JAPAN | 2,400   | 31,765     |
| HIROSE ELECTRIC CO LTD       | COMMON STOCK | JAPAN | 5,800   | 828,416    |
| HISAKA WORKS LTD             | COMMON STOCK | JAPAN | 2,000   | 18,903     |
| HISAMITSU PHARMACEUTICAL CO  | COMMON STOCK | JAPAN | 12,200  | 615,848    |
| HITACHI CHEMICAL CO LTD      | COMMON STOCK | JAPAN | 19,500  | 311,850    |
| HITACHI CONSTRUCTION MACHINE | COMMON STOCK | JAPAN | 20,200  | 433,502    |
| HITACHI HIGH TECHNOLOGIES CO | COMMON STOCK | JAPAN | 12,900  | 325,163    |
| HITACHI LTD                  | COMMON STOCK | JAPAN | 756,000 | 5,742,983  |
| HITACHI METALS LTD           | COMMON STOCK | JAPAN | 36,000  | 510,327    |
| HITACHI ZOSEN CORP           | COMMON STOCK | JAPAN | 22,500  | 172,798    |
| HOKKAIDO ELECTRIC POWER CO   | COMMON STOCK | JAPAN | 31,300  | 360,969    |
| HOKUETSU BANK LTD/THE        | COMMON STOCK | JAPAN | 50,000  | 101,425    |
| HOKURIKU ELECTRIC POWER CO   | COMMON STOCK | JAPAN | 32,800  | 446,362    |
| HOKUTO CORP                  | COMMON STOCK | JAPAN | 3,100   | 58,297     |
| HONDA MOTOR CO LTD           | COMMON STOCK | JAPAN | 250,200 | 10,339,077 |
| HOYA CORP                    | COMMON STOCK | JAPAN | 67,600  | 1,885,111  |
| HYAKUGO BANK LTD/THE         | COMMON STOCK | JAPAN | 38,000  | 152,413    |
| IBIDEN CO LTD                | COMMON STOCK | JAPAN | 21,900  | 410,729    |
| ICHIBANYA CO LTD             | COMMON STOCK | JAPAN | 5,600   | 205,815    |
| ICHIYOSHI SECURITIES CO LTD  | COMMON STOCK | JAPAN | 16,600  | 278,583    |
| ICOM INC                     | COMMON STOCK | JAPAN | 4,700   | 113,840    |



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|                              |              |       |         |           |
|------------------------------|--------------|-------|---------|-----------|
| IDEC CORP                    | COMMON STOCK | JAPAN | 14,800  | 130,862   |
| IDEMITSU KOSAN CO LTD        | COMMON STOCK | JAPAN | 19,200  | 438,020   |
| IHI CORP                     | COMMON STOCK | JAPAN | 245,000 | 1,061,438 |
| INDUSTRIAL + INFRASTRUCTURE  | REIT         | JAPAN | 43      | 359,123   |
| INES CORP                    | COMMON STOCK | JAPAN | 11,700  | 76,960    |
| INFO SERVICES INTL DENTSU    | COMMON STOCK | JAPAN | 6,600   | 71,973    |
| INPEX CORP                   | COMMON STOCK | JAPAN | 133,200 | 1,711,163 |
| INTERNET INITIATIVE JAPAN    | COMMON STOCK | JAPAN | 7,400   | 198,946   |
| ISEKI + CO LTD               | COMMON STOCK | JAPAN | 57,000  | 170,667   |
| ISETAN MITSUKOSHI HOLDINGS L | COMMON STOCK | JAPAN | 61,660  | 880,913   |
| ISUZU MOTORS LTD             | COMMON STOCK | JAPAN | 198,000 | 1,236,910 |
| IT HOLDINGS CORP             | COMMON STOCK | JAPAN | 11,400  | 180,366   |
| ITO EN LTD                   | COMMON STOCK | JAPAN | 10,500  | 220,162   |
| ITOCHU CORP                  | COMMON STOCK | JAPAN | 237,400 | 2,943,901 |

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| ITOCHU ENEX CO LTD           | COMMON STOCK     | JAPAN | 13,200      | 72,820    |
| ITOCHU SHOKUHIN CO LTD       | COMMON STOCK     | JAPAN | 6,900       | 225,338   |
| ITOCHU TECHNO SOLUTIONS CORP | COMMON STOCK     | JAPAN | 4,600       | 187,022   |
| IYO BANK LTD/THE             | COMMON STOCK     | JAPAN | 44,000      | 432,910   |
| IZUMIYA CO LTD               | COMMON STOCK     | JAPAN | 29,000      | 128,215   |
| J FRONT RETAILING CO LTD     | COMMON STOCK     | JAPAN | 97,000      | 737,090   |
| J OIL MILLS INC              | COMMON STOCK     | JAPAN | 32,000      | 86,236    |
| JACCS CO LTD                 | COMMON STOCK     | JAPAN | 42,000      | 201,632   |
| JAFCO CO LTD                 | COMMON STOCK     | JAPAN | 6,900       | 377,024   |
| JAPAN AIRPORT TERMINAL CO    | COMMON STOCK     | JAPAN | 7,700       | 174,971   |
| JAPAN DIGITAL LABORATORY CO  | COMMON STOCK     | JAPAN | 23,800      | 334,363   |
| JAPAN EXCHANGE GROUP INC     | COMMON STOCK     | JAPAN | 44,000      | 1,255,209 |
| JAPAN LOGISTICS FUND INC     | REIT             | JAPAN | 35          | 371,631   |
| JAPAN PETROLEUM EXPLORATION  | COMMON STOCK     | JAPAN | 7,300       | 277,200   |
| JAPAN PRIME REALTY INVESTMEN | REIT             | JAPAN | 140         | 449,373   |
| JAPAN PULP + PAPER CO LTD    | COMMON STOCK     | JAPAN | 28,000      | 87,990    |
| JAPAN RADIO CO LTD           | COMMON STOCK     | JAPAN | 17,841      | 63,428    |
| JAPAN REAL ESTATE INVESTMENT | REIT             | JAPAN | 198         | 1,064,210 |
| JAPAN RETAIL FUND INVESTMENT | REIT             | JAPAN | 351         | 716,135   |
| JAPAN STEEL WORKS LTD        | COMMON STOCK     | JAPAN | 60,000      | 336,759   |
| JAPAN TOBACCO INC            | COMMON STOCK     | JAPAN | 170,300     | 5,551,874 |
| JAPAN VILENE CO LTD          | COMMON STOCK     | JAPAN | 26,000      | 146,890   |
| JAPANESE YEN                 | FOREIGN CURRENCY | JAPAN | 625,443,462 | 5,950,654 |
| JEOL LTD                     | COMMON STOCK     | JAPAN | 21,000      | 99,764    |
| JFE HOLDINGS INC             | COMMON STOCK     | JAPAN | 84,100      | 2,009,244 |
| JGC CORP                     | COMMON STOCK     | JAPAN | 35,000      | 1,377,386 |
| JOSHIN DENKI CO LTD          | COMMON STOCK     | JAPAN | 14,000      | 107,760   |
| JOYO BANK LTD/THE            | COMMON STOCK     | JAPAN | 125,000     | 640,852   |
| JSR CORP                     | COMMON STOCK     | JAPAN | 33,500      | 650,840   |
| JTEKT CORP                   | COMMON STOCK     | JAPAN | 36,800      | 630,338   |
| JUKI CORP                    | COMMON STOCK     | JAPAN | 97,000      | 211,889   |
| JUROKU BANK LTD/THE          | COMMON STOCK     | JAPAN | 48,000      | 176,589   |
| JX HOLDINGS INC              | COMMON STOCK     | JAPAN | 343,000     | 1,769,451 |
| K S HOLDINGS CORP            | COMMON STOCK     | JAPAN | 8,200       | 237,374   |
| KABU.COM SECURITIES CO LTD   | COMMON STOCK     | JAPAN | 21,500      | 125,328   |
| KADOKAWA CORP                | COMMON STOCK     | JAPAN | 4,200       | 142,938   |
| KAGA ELECTRONICS CO LTD      | COMMON STOCK     | JAPAN | 5,900       | 67,033    |
| KAGOME CO LTD                | COMMON STOCK     | JAPAN | 11,300      | 185,122   |
| KAGOSHIMA BANK LTD/THE       | COMMON STOCK     | JAPAN | 19,000      | 121,171   |
| KAJIMA CORP                  | COMMON STOCK     | JAPAN | 149,000     | 561,878   |
| KAKAKU.COM INC               | COMMON STOCK     | JAPAN | 27,600      | 486,302   |
| KAKEN PHARMACEUTICAL CO LTD  | COMMON STOCK     | JAPAN | 15,000      | 225,606   |
| KAMIGUMI CO LTD              | COMMON STOCK     | JAPAN | 47,000      | 432,335   |
| KANEKA CORP                  | COMMON STOCK     | JAPAN | 57,000      | 375,221   |
| KANSAI ELECTRIC POWER CO INC | COMMON STOCK     | JAPAN | 113,300     | 1,306,643 |
| KANSAI PAINT CO LTD          | COMMON STOCK     | JAPAN | 39,000      | 578,949   |
| KANTO NATURAL GAS DEVELOP    | COMMON STOCK     | JAPAN | 23,000      | 154,931   |
| KAO CORP                     | COMMON STOCK     | JAPAN | 86,700      | 2,735,946 |
| KAPPA CREATE HOLDINGS CO LTD | COMMON STOCK     | JAPAN | 5,450       | 103,317   |
| KASUMI CO LTD                | COMMON STOCK     | JAPAN | 50,500      | 312,642   |
| KATAKURA INDUSTRIES CO LTD   | COMMON STOCK     | JAPAN | 10,500      | 119,630   |
| KATO SANGYO CO LTD           | COMMON STOCK     | JAPAN | 5,300       | 96,908    |
| KAWASAKI HEAVY INDUSTRIES    | COMMON STOCK     | JAPAN | 263,000     | 1,107,672 |
| KAWASAKI KISEN KAISHA LTD    | COMMON STOCK     | JAPAN | 153,000     | 388,371   |
| KDDI CORP                    | COMMON STOCK     | JAPAN | 85,400      | 5,277,281 |
| KEIKYU CORP                  | COMMON STOCK     | JAPAN | 77,000      | 637,618   |
| KEIO CORP                    | COMMON STOCK     | JAPAN | 103,000     | 689,590   |
| KEISEI ELECTRIC RAILWAY CO   | COMMON STOCK     | JAPAN | 53,000      | 489,532   |
| KEIYO BANK LTD/THE           | COMMON STOCK     | JAPAN | 31,000      | 149,683   |
| KEIYO CO LTD                 | COMMON STOCK     | JAPAN | 16,500      | 73,664    |
| KEWPIE CORP                  | COMMON STOCK     | JAPAN | 16,400      | 228,261   |
| KEY COFFEE INC               | COMMON STOCK     | JAPAN | 15,300      | 230,436   |
| KEYENCE CORP                 | COMMON STOCK     | JAPAN | 7,500       | 3,218,158 |

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|                             |              |       |         |           |
|-----------------------------|--------------|-------|---------|-----------|
| KIKKOMAN CORP               | COMMON STOCK | JAPAN | 30,000  | 569,457   |
| KINDEN CORP                 | COMMON STOCK | JAPAN | 26,000  | 272,281   |
| KINKI SHARYO CO LTD         | COMMON STOCK | JAPAN | 16,000  | 50,036    |
| KINTETSU CORP               | COMMON STOCK | JAPAN | 258,000 | 906,644   |
| KIRIN HOLDINGS CO LTD       | COMMON STOCK | JAPAN | 141,000 | 2,034,978 |
| KISOJI CO LTD               | COMMON STOCK | JAPAN | 20,700  | 366,626   |
| KITZ CORP                   | COMMON STOCK | JAPAN | 11,000  | 55,380    |
| KIYO BANK LTD/THE           | COMMON STOCK | JAPAN | 9,700   | 129,762   |
| KOBAYASHI PHARMACEUTICAL CO | COMMON STOCK | JAPAN | 4,800   | 268,591   |
| KOBE STEEL LTD              | COMMON STOCK | JAPAN | 457,000 | 784,977   |
| KOHNAN SHOJI CO LTD         | COMMON STOCK | JAPAN | 7,800   | 80,586    |
| KOITO MANUFACTURING CO LTD  | COMMON STOCK | JAPAN | 19,000  | 364,745   |
| KOMATSU LTD                 | COMMON STOCK | JAPAN | 147,700 | 3,012,287 |
| KONAMI CORP                 | COMMON STOCK | JAPAN | 19,200  | 445,410   |

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| KONICA MINOLTA INC           | COMMON STOCK | JAPAN | 87,500  | 878,856   |
| KUBOTA CORP                  | COMMON STOCK | JAPAN | 170,000 | 2,823,937 |
| KURABO INDUSTRIES LTD        | COMMON STOCK | JAPAN | 42,000  | 74,509    |
| KURARAY CO LTD               | COMMON STOCK | JAPAN | 61,500  | 735,164   |
| KURITA WATER INDUSTRIES LTD  | COMMON STOCK | JAPAN | 21,100  | 438,874   |
| KYOCERA CORP                 | COMMON STOCK | JAPAN | 52,800  | 2,646,193 |
| KYODO PRINTING CO LTD        | COMMON STOCK | JAPAN | 53,000  | 146,515   |
| KYORIN HOLDINGS INC          | COMMON STOCK | JAPAN | 9,000   | 193,094   |
| KYORITSU MAINTENANCE CO LTD  | COMMON STOCK | JAPAN | 6,400   | 230,399   |
| KYOWA EXEO CORP              | COMMON STOCK | JAPAN | 11,500  | 152,475   |
| KYOWA HAKKO KIRIN CO LTD     | COMMON STOCK | JAPAN | 49,537  | 547,392   |
| KYUDENKO CORP                | COMMON STOCK | JAPAN | 13,000  | 88,619    |
| KYUSHU ELECTRIC POWER CO INC | COMMON STOCK | JAPAN | 68,300  | 874,418   |
| LAWSON INC                   | COMMON STOCK | JAPAN | 9,300   | 697,484   |
| LEOPALACE21 CORP             | COMMON STOCK | JAPAN | 32,300  | 171,492   |
| LION CORP                    | COMMON STOCK | JAPAN | 24,000  | 134,258   |
| LIXIL GROUP CORP             | COMMON STOCK | JAPAN | 46,400  | 1,276,748 |
| M3 INC                       | COMMON STOCK | JAPAN | 147     | 369,497   |
| MABUCHI MOTOR CO LTD         | COMMON STOCK | JAPAN | 5,100   | 303,921   |
| MACROMILL INC                | COMMON STOCK | JAPAN | 15,200  | 113,025   |
| MAEDA CORP                   | COMMON STOCK | JAPAN | 21,000  | 139,602   |
| MAKITA CORP                  | COMMON STOCK | JAPAN | 18,900  | 996,460   |
| MANDOM CORP                  | COMMON STOCK | JAPAN | 6,500   | 206,219   |
| MANI INC                     | COMMON STOCK | JAPAN | 2,400   | 81,949    |
| MARS ENGINEERING CORP        | COMMON STOCK | JAPAN | 6,200   | 114,945   |
| MARUBENI CORP                | COMMON STOCK | JAPAN | 260,000 | 1,874,650 |
| MARUDAI FOOD CO LTD          | COMMON STOCK | JAPAN | 25,000  | 73,326    |
| MARUETSU INC/THE             | COMMON STOCK | JAPAN | 4,000   | 13,223    |
| MARUHA NICHIRO HOLDINGS INC  | COMMON STOCK | JAPAN | 84,000  | 146,479   |
| MARUI GROUP CO LTD           | COMMON STOCK | JAPAN | 44,200  | 450,739   |
| MARUICHI STEEL TUBE LTD      | COMMON STOCK | JAPAN | 9,500   | 240,652   |
| MARUSAN SECURITIES CO LTD    | COMMON STOCK | JAPAN | 17,200  | 160,935   |
| MARUZEN SHOWA UNYU CO LTD    | COMMON STOCK | JAPAN | 71,000  | 246,225   |
| MATSUDA SANGYO CO LTD        | COMMON STOCK | JAPAN | 2,400   | 32,188    |
| MATSUI SECURITIES CO LTD     | COMMON STOCK | JAPAN | 17,400  | 224,103   |
| MATSUYA CO LTD               | COMMON STOCK | JAPAN | 11,900  | 127,716   |
| MAX CO LTD                   | COMMON STOCK | JAPAN | 2,000   | 22,038    |
| MAZDA MOTOR CORP             | COMMON STOCK | JAPAN | 467,000 | 2,426,048 |
| MCDONALD S HOLDINGS CO JAPAN | COMMON STOCK | JAPAN | 10,800  | 276,280   |
| MEDIPAL HOLDINGS CORP        | COMMON STOCK | JAPAN | 28,000  | 370,726   |
| MEGACHIPS CORP               | COMMON STOCK | JAPAN | 4,400   | 67,393    |
| MEGMILK SNOW BRAND CO LTD    | COMMON STOCK | JAPAN | 6,500   | 82,082    |
| MEIDENSHA CORP               | COMMON STOCK | JAPAN | 36,000  | 134,827   |
| MEIJI HOLDINGS CO LTD        | COMMON STOCK | JAPAN | 9,800   | 632,054   |
| MELCO HOLDINGS INC           | COMMON STOCK | JAPAN | 5,800   | 75,041    |
| MID INC                      | REIT         | JAPAN | 68      | 151,810   |
| MILBON CO LTD                | COMMON STOCK | JAPAN | 5,400   | 211,794   |
| MIMASU SEMICONDUCTOR INDUST  | COMMON STOCK | JAPAN | 1,200   | 10,275    |
| MINEBEA CO LTD               | COMMON STOCK | JAPAN | 67,000  | 492,129   |
| MINISTOP CO LTD              | COMMON STOCK | JAPAN | 12,700  | 198,763   |
| MIRACA HOLDINGS INC          | COMMON STOCK | JAPAN | 8,100   | 382,781   |
| MIRAIT HOLDINGS CORP         | COMMON STOCK | JAPAN | 13,500  | 120,206   |
| MISUMI GROUP INC             | COMMON STOCK | JAPAN | 12,300  | 387,884   |
| MITSUBISHI CHEMICAL HOLDINGS | COMMON STOCK | JAPAN | 241,500 | 1,119,576 |
| MITSUBISHI CORP              | COMMON STOCK | JAPAN | 207,800 | 3,996,042 |
| MITSUBISHI ELECTRIC CORP     | COMMON STOCK | JAPAN | 303,000 | 3,818,044 |
| MITSUBISHI ESTATE CO LTD     | COMMON STOCK | JAPAN | 197,000 | 5,914,979 |
| MITSUBISHI GAS CHEMICAL CO   | COMMON STOCK | JAPAN | 72,000  | 531,681   |
| MITSUBISHI HEAVY INDUSTRIES  | COMMON STOCK | JAPAN | 474,000 | 2,943,700 |
| MITSUBISHI LOGISTICS CORP    | COMMON STOCK | JAPAN | 23,000  | 365,505   |
| MITSUBISHI MATERIALS CORP    | COMMON STOCK | JAPAN | 217,000 | 803,655   |
| MITSUBISHI MOTORS CORP       | COMMON STOCK | JAPAN | 67,000  | 724,666   |
| MITSUBISHI PAPER MILLS LTD   | COMMON STOCK | JAPAN | 28,000  | 24,559    |

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|                              |              |       |           |            |
|------------------------------|--------------|-------|-----------|------------|
| mitsubishi pencil co ltd     | COMMON STOCK | JAPAN | 9,100     | 202,860    |
| MITSUBISHI TANABE PHARMA     | COMMON STOCK | JAPAN | 38,000    | 530,760    |
| MITSUBISHI UFJ FINANCIAL GRO | COMMON STOCK | JAPAN | 1,970,700 | 13,055,798 |
| MITSUBISHI UFJ LEASE + FINAN | COMMON STOCK | JAPAN | 108,900   | 670,978    |
| MITSUBOSHI BELTING CO LTD    | COMMON STOCK | JAPAN | 28,000    | 160,681    |
| MITSUI + CO LTD              | COMMON STOCK | JAPAN | 259,900   | 3,631,201  |
| MITSUI CHEMICALS INC         | COMMON STOCK | JAPAN | 127,000   | 307,625    |
| MITSUI ENGINEER + SHIPBUILD  | COMMON STOCK | JAPAN | 140,000   | 289,711    |
| MITSUI FUDOSAN CO LTD        | COMMON STOCK | JAPAN | 133,000   | 4,806,963  |
| MITSUI HOME CO LTD           | COMMON STOCK | JAPAN | 14,000    | 68,802     |
| MITSUI MINING + SMELTING CO  | COMMON STOCK | JAPAN | 107,000   | 329,803    |
| MITSUI OSK LINES LTD         | COMMON STOCK | JAPAN | 209,000   | 945,092    |
| MITSUI SOKO CO LTD           | COMMON STOCK | JAPAN | 35,000    | 163,285    |
| MITSUI SUGAR CO LTD          | COMMON STOCK | JAPAN | 30,000    | 115,568    |

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| MITSUMI ELECTRIC CO LTD      | COMMON STOCK | JAPAN | 17,000    | 142,377   |
| MIYAZAKI BANK LTD/THE        | COMMON STOCK | JAPAN | 36,000    | 100,940   |
| MIZUHO FINANCIAL GROUP INC   | COMMON STOCK | JAPAN | 3,548,300 | 7,699,892 |
| MIZUNO CORP                  | COMMON STOCK | JAPAN | 32,000    | 162,696   |
| MOCHIDA PHARMACEUTICAL CO    | COMMON STOCK | JAPAN | 2,700     | 160,767   |
| MORINAGA + CO LTD            | COMMON STOCK | JAPAN | 21,000    | 43,216    |
| MORINAGA MILK INDUSTRY CO    | COMMON STOCK | JAPAN | 25,000    | 74,290    |
| MOS FOOD SERVICES INC        | COMMON STOCK | JAPAN | 4,200     | 79,830    |
| MS+AD INSURANCE GROUP HOLDIN | COMMON STOCK | JAPAN | 85,300    | 2,299,300 |
| MURATA MANUFACTURING CO LTD  | COMMON STOCK | JAPAN | 32,600    | 2,903,663 |
| NABTESCO CORP                | COMMON STOCK | JAPAN | 17,000    | 393,360   |
| NAGAILEBEN CO LTD            | COMMON STOCK | JAPAN | 7,200     | 108,952   |
| NAGASE + CO LTD              | COMMON STOCK | JAPAN | 18,000    | 218,908   |
| NAMCO BANDAI HOLDINGS INC    | COMMON STOCK | JAPAN | 36,900    | 821,329   |
| NANTO BANK LTD/THE           | COMMON STOCK | JAPAN | 30,000    | 112,303   |
| NEC CORP                     | COMMON STOCK | JAPAN | 420,000   | 949,988   |
| NEC FIELDING LTD             | COMMON STOCK | JAPAN | 4,300     | 47,998    |
| NEC NETWORKS + SYSTEM INTEGR | COMMON STOCK | JAPAN | 4,700     | 113,867   |
| NET ONE SYSTEMS CO LTD       | COMMON STOCK | JAPAN | 11,600    | 76,205    |
| NGK INSULATORS LTD           | COMMON STOCK | JAPAN | 45,000    | 859,048   |
| NGK SPARK PLUG CO LTD        | COMMON STOCK | JAPAN | 34,000    | 807,877   |
| NHK SPRING CO LTD            | COMMON STOCK | JAPAN | 31,000    | 351,081   |
| NICHI IKO PHARM RIGHT        | COMMON STOCK | JAPAN | 4,600     | 20,570    |
| NICHI IKO PHARMACEUTICAL CO  | COMMON STOCK | JAPAN | 8,200     | 126,811   |
| NICHIAS CORP                 | COMMON STOCK | JAPAN | 31,000    | 213,005   |
| NICHIDEN CORP                | COMMON STOCK | JAPAN | 2,300     | 48,723    |
| NICHIHA CORP                 | COMMON STOCK | JAPAN | 9,200     | 126,614   |
| NICHII GAKKAN CO             | COMMON STOCK | JAPAN | 12,500    | 100,451   |
| NIDEC COPAL ELECTRONICS CORP | COMMON STOCK | JAPAN | 10,000    | 58,872    |
| NIDEC CORP                   | COMMON STOCK | JAPAN | 17,100    | 1,680,225 |
| NIFCO INC                    | COMMON STOCK | JAPAN | 7,800     | 207,211   |
| NIHON NOHYAKU CO LTD         | COMMON STOCK | JAPAN | 17,000    | 244,046   |
| NIKKISO CO LTD               | COMMON STOCK | JAPAN | 12,000    | 151,398   |
| NIKON CORP                   | COMMON STOCK | JAPAN | 54,900    | 1,051,837 |
| NINTENDO CO LTD              | COMMON STOCK | JAPAN | 17,100    | 2,291,026 |
| NIPPON ACCOMMODATIONS FUND   | REIT         | JAPAN | 45        | 303,395   |
| NIPPON BEET SUGAR MFG CO LTD | COMMON STOCK | JAPAN | 41,000    | 72,669    |
| NIPPON BUILDING FUND INC     | REIT         | JAPAN | 230       | 1,341,489 |
| NIPPON CARBON CO LTD         | COMMON STOCK | JAPAN | 22,000    | 41,561    |
| NIPPON CERAMIC CO LTD        | COMMON STOCK | JAPAN | 5,300     | 83,112    |
| NIPPON DENKO CO LTD          | COMMON STOCK | JAPAN | 11,000    | 33,236    |
| NIPPON DENSETSU KOGYO CO LTD | COMMON STOCK | JAPAN | 6,000     | 81,840    |
| NIPPON ELECTRIC GLASS CO LTD | COMMON STOCK | JAPAN | 63,000    | 331,731   |
| NIPPON EXPRESS CO LTD        | COMMON STOCK | JAPAN | 150,000   | 728,849   |
| NIPPON FLOUR MILLS CO LTD    | COMMON STOCK | JAPAN | 12,000    | 59,270    |
| NIPPON KANZAI CO LTD         | COMMON STOCK | JAPAN | 6,200     | 116,240   |
| NIPPON KAYAKU CO LTD         | COMMON STOCK | JAPAN | 30,000    | 427,639   |
| NIPPON MEAT PACKERS INC      | COMMON STOCK | JAPAN | 34,000    | 585,404   |
| NIPPON PAINT CO LTD          | COMMON STOCK | JAPAN | 32,000    | 533,632   |
| NIPPON PAPER INDUSTRIES CO L | COMMON STOCK | JAPAN | 16,600    | 309,279   |
| NIPPON SHARYO LTD            | COMMON STOCK | JAPAN | 38,000    | 189,304   |
| NIPPON SHEET GLASS CO LTD    | COMMON STOCK | JAPAN | 142,000   | 185,591   |
| NIPPON SHINYAKU CO LTD       | COMMON STOCK | JAPAN | 13,000    | 253,575   |
| NIPPON SIGNAL CO LTD/THE     | COMMON STOCK | JAPAN | 10,700    | 90,638    |
| NIPPON SODA CO LTD           | COMMON STOCK | JAPAN | 40,000    | 255,884   |
| NIPPON STEEL + SUMITOMO META | COMMON STOCK | JAPAN | 1,249,000 | 4,197,707 |
| NIPPON SUISAN KAISHA LTD     | COMMON STOCK | JAPAN | 42,900    | 97,696    |
| NIPPON TELEGRAPH + TELEPHONE | COMMON STOCK | JAPAN | 65,100    | 3,510,932 |
| NIPPON YUSEN                 | COMMON STOCK | JAPAN | 333,000   | 1,067,879 |
| NISHI NIPPON CITY BANK LTD   | COMMON STOCK | JAPAN | 120,000   | 324,108   |
| NISHIMATSUYA CHAIN CO LTD    | COMMON STOCK | JAPAN | 8,900     | 70,057    |
| NISSAN CHEMICAL INDUSTRIES   | COMMON STOCK | JAPAN | 27,000    | 430,236   |
| NISSAN MOTOR CO LTD          | COMMON STOCK | JAPAN | 377,100   | 3,180,767 |

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|                              |              |       |        |           |
|------------------------------|--------------|-------|--------|-----------|
| NISSEN HOLDINGS CO LTD       | COMMON STOCK | JAPAN | 16,500 | 63,462    |
| NISSHA PRINTING CO LTD       | COMMON STOCK | JAPAN | 5,300  | 84,581    |
| NISSHIN OILIO GROUP LTD/THE  | COMMON STOCK | JAPAN | 15,000 | 48,846    |
| NISSHIN SEIFUN GROUP INC     | COMMON STOCK | JAPAN | 34,100 | 353,548   |
| NISSHIN STEEL HOLDINGS CO LT | COMMON STOCK | JAPAN | 16,400 | 197,038   |
| NISSHINBO HOLDINGS INC       | COMMON STOCK | JAPAN | 27,000 | 260,500   |
| NISSIN CORP                  | COMMON STOCK | JAPAN | 37,000 | 104,463   |
| NISSIN FOODS HOLDINGS CO LTD | COMMON STOCK | JAPAN | 14,700 | 622,188   |
| NITORI HOLDINGS CO LTD       | COMMON STOCK | JAPAN | 5,850  | 555,827   |
| NITTA CORP                   | COMMON STOCK | JAPAN | 5,200  | 114,954   |
| NITTO BOSEKI CO LTD          | COMMON STOCK | JAPAN | 42,000 | 222,449   |
| NITTO DENKO CORP             | COMMON STOCK | JAPAN | 26,800 | 1,136,771 |
| NITTO KOGYO CORP             | COMMON STOCK | JAPAN | 6,000  | 101,890   |
| NITTO KOHKI CO LTD           | COMMON STOCK | JAPAN | 6,500  | 116,915   |

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| NKSJ HOLDINGS INC            | COMMON STOCK | JAPAN | 58,300  | 1,629,357 |
| NOHMI BOSAI LTD              | COMMON STOCK | JAPAN | 16,000  | 158,548   |
| NOK CORP                     | COMMON STOCK | JAPAN | 20,300  | 333,177   |
| NOMURA HOLDINGS INC          | COMMON STOCK | JAPAN | 589,300 | 4,569,777 |
| NOMURA REAL ESTATE HOLDINGS  | COMMON STOCK | JAPAN | 21,100  | 476,561   |
| NOMURA REAL ESTATE OFFICE FU | REIT         | JAPAN | 53      | 247,066   |
| NOMURA REAL ESTATE RESIDENTI | REIT         | JAPAN | 40      | 207,753   |
| NOMURA RESEARCH INSTITUTE LT | COMMON STOCK | JAPAN | 20,200  | 638,270   |
| NORITZ CORP                  | COMMON STOCK | JAPAN | 6,100   | 130,963   |
| NORTH PACIFIC BANK LTD       | COMMON STOCK | JAPAN | 56,800  | 231,757   |
| NSD CO LTD                   | COMMON STOCK | JAPAN | 11,100  | 131,776   |
| NSK LTD                      | COMMON STOCK | JAPAN | 84,000  | 1,050,383 |
| NTN CORP                     | COMMON STOCK | JAPAN | 83,000  | 378,087   |
| NTT DATA CORP                | COMMON STOCK | JAPAN | 21,300  | 789,737   |
| NTT DOCOMO INC               | COMMON STOCK | JAPAN | 218,200 | 3,592,052 |
| NTT URBAN DEVELOPMENT CORP   | COMMON STOCK | JAPAN | 23,500  | 271,542   |
| OBAYASHI CORP                | COMMON STOCK | JAPAN | 113,000 | 645,638   |
| OBIC CO LTD                  | COMMON STOCK | JAPAN | 11,500  | 340,070   |
| ODAKYU ELECTRIC RAILWAY CO   | COMMON STOCK | JAPAN | 106,000 | 962,690   |
| OILES CORP                   | COMMON STOCK | JAPAN | 6,000   | 121,713   |
| OITA BANK LTD/THE            | COMMON STOCK | JAPAN | 27,000  | 100,352   |
| OJI HOLDINGS CORP            | COMMON STOCK | JAPAN | 144,000 | 741,413   |
| OKI ELECTRIC INDUSTRY CO LTD | COMMON STOCK | JAPAN | 158,000 | 373,776   |
| OKINAWA ELECTRIC POWER CO    | COMMON STOCK | JAPAN | 1,800   | 60,711    |
| OKUMA CORP                   | COMMON STOCK | JAPAN | 27,000  | 298,610   |
| OKUWA CO LTD                 | COMMON STOCK | JAPAN | 3,000   | 26,114    |
| OLYMPUS CORP                 | COMMON STOCK | JAPAN | 39,400  | 1,252,071 |
| OMRON CORP                   | COMMON STOCK | JAPAN | 36,600  | 1,623,076 |
| ONO PHARMACEUTICAL CO LTD    | COMMON STOCK | JAPAN | 13,500  | 1,184,575 |
| ONOKEN CO LTD                | COMMON STOCK | JAPAN | 7,900   | 99,892    |
| ONWARD HOLDINGS CO LTD       | COMMON STOCK | JAPAN | 24,000  | 182,344   |
| ORACLE CORP JAPAN            | COMMON STOCK | JAPAN | 6,700   | 245,685   |
| ORGANO CORP                  | COMMON STOCK | JAPAN | 2,000   | 8,988     |
| ORIENT CORP                  | COMMON STOCK | JAPAN | 59,000  | 138,666   |
| ORIENTAL LAND CO LTD         | COMMON STOCK | JAPAN | 8,100   | 1,170,279 |
| ORIX CORP                    | COMMON STOCK | JAPAN | 196,700 | 3,471,675 |
| ORIX J INC                   | REIT         | JAPAN | 323     | 404,845   |
| OSAKA GAS CO LTD             | COMMON STOCK | JAPAN | 301,000 | 1,185,223 |
| OSAKA TITANIUM TECHNOLOGIES  | COMMON STOCK | JAPAN | 5,400   | 94,372    |
| OSAKI ELECTRIC CO LTD        | COMMON STOCK | JAPAN | 10,000  | 52,255    |
| OTSUKA CORP                  | COMMON STOCK | JAPAN | 3,000   | 383,665   |
| OTSUKA HOLDINGS CO LTD       | COMMON STOCK | JAPAN | 57,200  | 1,655,173 |
| OYO CORP                     | COMMON STOCK | JAPAN | 8,900   | 136,588   |
| PACIFIC METALS CO LTD        | COMMON STOCK | JAPAN | 29,000  | 106,491   |
| PANASONIC CORP               | COMMON STOCK | JAPAN | 348,000 | 4,064,694 |
| PARAMOUNT BED HOLDINGS CO LT | COMMON STOCK | JAPAN | 7,500   | 251,893   |
| PARIS MIKI HOLDINGS INC      | COMMON STOCK | JAPAN | 13,800  | 63,471    |
| PARK24 CO LTD                | COMMON STOCK | JAPAN | 16,100  | 304,242   |
| PASONA GROUP INC             | COMMON STOCK | JAPAN | 5,800   | 40,914    |
| PENTA OCEAN CONSTRUCTION CO  | COMMON STOCK | JAPAN | 43,500  | 153,189   |
| PIGEON CORP                  | COMMON STOCK | JAPAN | 9,200   | 447,509   |
| PILOT CORP                   | COMMON STOCK | JAPAN | 6,400   | 220,691   |
| PIONEER CORP                 | COMMON STOCK | JAPAN | 45,400  | 95,373    |
| PLENUS CO LTD                | COMMON STOCK | JAPAN | 8,300   | 185,886   |
| PRESS KOGYO CO LTD           | COMMON STOCK | JAPAN | 30,000  | 124,765   |
| PRONEXUS INC                 | COMMON STOCK | JAPAN | 22,600  | 145,393   |
| RAKUTEN INC                  | COMMON STOCK | JAPAN | 122,700 | 1,829,148 |
| RENGO CO LTD                 | COMMON STOCK | JAPAN | 30,000  | 181,273   |
| RESONA HOLDINGS INC          | COMMON STOCK | JAPAN | 300,100 | 1,533,664 |
| RICOH CO LTD                 | COMMON STOCK | JAPAN | 112,000 | 1,197,467 |
| RINNAI CORP                  | COMMON STOCK | JAPAN | 6,200   | 484,154   |
| ROHM CO LTD                  | COMMON STOCK | JAPAN | 15,600  | 762,233   |
| ROHTO PHARMACEUTICAL CO LTD  | COMMON STOCK | JAPAN | 21,000  | 321,103   |



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|                            |              |       |        |         |
|----------------------------|--------------|-------|--------|---------|
| ROLAND CORP                | COMMON STOCK | JAPAN | 10,100 | 137,517 |
| ROLAND DG CORP             | COMMON STOCK | JAPAN | 5,400  | 185,252 |
| ROUND ONE CORP             | COMMON STOCK | JAPAN | 35,100 | 282,495 |
| ROYAL HOLDINGS CO LTD      | COMMON STOCK | JAPAN | 14,700 | 220,668 |
| SAINT MARC HOLDINGS CO LTD | COMMON STOCK | JAPAN | 3,900  | 186,732 |
| SAIZERIYA CO LTD           | COMMON STOCK | JAPAN | 3,900  | 47,846  |
| SAKATA SEED CORP           | COMMON STOCK | JAPAN | 4,300  | 54,649  |
| SAN A CO LTD               | COMMON STOCK | JAPAN | 8,000  | 219,206 |
| SAN AI OIL CO LTD          | COMMON STOCK | JAPAN | 23,000 | 108,499 |
| SAN IN GODO BANK LTD/THE   | COMMON STOCK | JAPAN | 25,000 | 179,956 |
| SANKEN ELECTRIC CO LTD     | COMMON STOCK | JAPAN | 22,000 | 162,720 |
| SANKI ENGINEERING CO LTD   | COMMON STOCK | JAPAN | 8,000  | 50,471  |
| SANKYO CO LTD              | COMMON STOCK | JAPAN | 9,800  | 453,074 |
| SANKYO TATEYAMA INC        | COMMON STOCK | JAPAN | 7,500  | 149,501 |

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| SANKYU INC                   | COMMON STOCK | JAPAN | 52,000  | 203,263    |
| SANRIO CO LTD                | COMMON STOCK | JAPAN | 9,700   | 409,615    |
| SANTEN PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 13,100  | 612,620    |
| SANYO SHOKAI LTD             | COMMON STOCK | JAPAN | 24,000  | 65,170     |
| SAPPORO HOLDINGS LTD         | COMMON STOCK | JAPAN | 83,000  | 349,810    |
| SATO HOLDINGS CORP           | COMMON STOCK | JAPAN | 9,700   | 220,659    |
| SAWAI PHARMACEUTICAL CO LTD  | COMMON STOCK | JAPAN | 5,500   | 355,764    |
| SBI HOLDINGS INC             | COMMON STOCK | JAPAN | 34,223  | 520,412    |
| SCSK CORP                    | COMMON STOCK | JAPAN | 9,700   | 254,961    |
| SECOM CO LTD                 | COMMON STOCK | JAPAN | 35,900  | 2,172,183  |
| SEGA SAMMY HOLDINGS INC      | COMMON STOCK | JAPAN | 33,600  | 858,571    |
| SEIKAGAKU CORP               | COMMON STOCK | JAPAN | 12,600  | 154,476    |
| SEIKO EPSON CORP             | COMMON STOCK | JAPAN | 24,100  | 649,762    |
| SEIKO HOLDINGS CORP          | COMMON STOCK | JAPAN | 31,000  | 153,421    |
| SEIREN CO LTD                | COMMON STOCK | JAPAN | 11,100  | 88,477     |
| SEKISUI CHEMICAL CO LTD      | COMMON STOCK | JAPAN | 76,000  | 936,081    |
| SEKISUI HOUSE LTD            | COMMON STOCK | JAPAN | 87,000  | 1,220,553  |
| SEKISUI JUSHI CORP           | COMMON STOCK | JAPAN | 19,000  | 270,534    |
| SENKO CO LTD                 | COMMON STOCK | JAPAN | 62,000  | 322,288    |
| SENSHU IKEDA HOLDINGS INC    | COMMON STOCK | JAPAN | 25,720  | 119,964    |
| SENSHUKAI CO LTD             | COMMON STOCK | JAPAN | 8,800   | 73,837     |
| SEVEN + I HOLDINGS CO LTD    | COMMON STOCK | JAPAN | 117,600 | 4,692,553  |
| SEVEN BANK LTD               | COMMON STOCK | JAPAN | 89,000  | 348,918    |
| SHARP CORP                   | COMMON STOCK | JAPAN | 217,000 | 690,914    |
| SHIBUSAWA WAREHOUSE CO LTD   | COMMON STOCK | JAPAN | 23,000  | 91,350     |
| SHIGA BANK LTD/THE           | COMMON STOCK | JAPAN | 37,000  | 195,017    |
| SHIKOKU ELECTRIC POWER CO    | COMMON STOCK | JAPAN | 29,600  | 444,832    |
| SHIMADZU CORP                | COMMON STOCK | JAPAN | 46,000  | 401,365    |
| SHIMAMURA CO LTD             | COMMON STOCK | JAPAN | 3,900   | 366,601    |
| SHIMANO INC                  | COMMON STOCK | JAPAN | 12,800  | 1,103,228  |
| SHIMIZU CORP                 | COMMON STOCK | JAPAN | 111,000 | 562,433    |
| SHIN ETSU CHEMICAL CO LTD    | COMMON STOCK | JAPAN | 63,400  | 3,714,435  |
| SHINKO ELECTRIC INDUSTRIES   | COMMON STOCK | JAPAN | 13,100  | 109,004    |
| SHINKO PLANTECH CO LTD       | COMMON STOCK | JAPAN | 20,900  | 162,828    |
| SHINSEI BANK LTD             | COMMON STOCK | JAPAN | 273,000 | 669,398    |
| SHIONOGI + CO LTD            | COMMON STOCK | JAPAN | 54,000  | 1,175,423  |
| SHIP HEALTHCARE HOLDINGS INC | COMMON STOCK | JAPAN | 9,200   | 357,971    |
| SHISEIDO CO LTD              | COMMON STOCK | JAPAN | 58,000  | 935,792    |
| SHIZUOKA BANK LTD/THE        | COMMON STOCK | JAPAN | 100,000 | 1,071,842  |
| SHIZUOKA GAS CO LTD          | COMMON STOCK | JAPAN | 10,000  | 59,605     |
| SHO BOND HOLDINGS CO LTD     | COMMON STOCK | JAPAN | 6,600   | 304,094    |
| SHOWA DENKO K K              | COMMON STOCK | JAPAN | 235,000 | 333,869    |
| SHOWA SANGYO CO LTD          | COMMON STOCK | JAPAN | 30,000  | 91,438     |
| SHOWA SHELL SEKIYU KK        | COMMON STOCK | JAPAN | 51,300  | 522,576    |
| SINANEN CO LTD               | COMMON STOCK | JAPAN | 59,000  | 230,899    |
| SINFONIA TECHNOLOGY CO LTD   | COMMON STOCK | JAPAN | 31,000  | 49,975     |
| SMC CORP                     | COMMON STOCK | JAPAN | 8,900   | 2,252,507  |
| SOFTBANK CORP                | COMMON STOCK | JAPAN | 152,800 | 13,420,972 |
| SOJITZ CORP                  | COMMON STOCK | JAPAN | 234,700 | 418,767    |
| SONY CORP                    | COMMON STOCK | JAPAN | 159,900 | 2,767,164  |
| SONY FINANCIAL HOLDINGS INC  | COMMON STOCK | JAPAN | 30,800  | 562,174    |
| SOTETSU HOLDINGS INC         | COMMON STOCK | JAPAN | 56,000  | 192,054    |
| SQUARE ENIX HOLDINGS CO LTD  | COMMON STOCK | JAPAN | 12,100  | 212,236    |
| STANLEY ELECTRIC CO LTD      | COMMON STOCK | JAPAN | 28,900  | 663,592    |
| STARBUCKS COFFEE JAPAN LTD   | COMMON STOCK | JAPAN | 11,700  | 129,884    |
| SUMCO CORP                   | COMMON STOCK | JAPAN | 24,700  | 218,384    |
| SUMITOMO BAKELITE CO LTD     | COMMON STOCK | JAPAN | 30,000  | 108,127    |
| SUMITOMO CHEMICAL CO LTD     | COMMON STOCK | JAPAN | 263,000 | 1,033,702  |
| SUMITOMO CORP                | COMMON STOCK | JAPAN | 171,700 | 2,163,911  |
| SUMITOMO ELECTRIC INDUSTRIES | COMMON STOCK | JAPAN | 122,900 | 2,057,806  |
| SUMITOMO FORESTRY CO LTD     | COMMON STOCK | JAPAN | 21,600  | 252,298    |
| SUMITOMO HEAVY INDUSTRIES    | COMMON STOCK | JAPAN | 104,000 | 480,171    |
| SUMITOMO METAL MINING CO LTD | COMMON STOCK | JAPAN | 97,000  | 1,274,358  |

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|                              |              |       |         |            |
|------------------------------|--------------|-------|---------|------------|
| SUMITOMO MITSUI FINANCIAL GR | COMMON STOCK | JAPAN | 198,554 | 10,273,629 |
| SUMITOMO MITSUI TRUST HOLDIN | COMMON STOCK | JAPAN | 537,000 | 2,842,445  |
| SUMITOMO OSAKA CEMENT CO LTD | COMMON STOCK | JAPAN | 61,000  | 234,936    |
| SUMITOMO PRECISION PRODUCTS  | COMMON STOCK | JAPAN | 34,000  | 146,781    |
| SUMITOMO REALTY + DEVELOPMEN | COMMON STOCK | JAPAN | 58,000  | 2,896,540  |
| SUMITOMO RUBBER INDUSTRIES   | COMMON STOCK | JAPAN | 32,100  | 457,992    |
| SURUGA BANK LTD              | COMMON STOCK | JAPAN | 41,000  | 738,338    |
| SUZUKEN CO LTD               | COMMON STOCK | JAPAN | 12,400  | 402,391    |
| SUZUKI MOTOR CORP            | COMMON STOCK | JAPAN | 57,800  | 1,559,905  |
| SYSMEX CORP                  | COMMON STOCK | JAPAN | 11,900  | 704,251    |
| T GAIA CORP                  | COMMON STOCK | JAPAN | 16,600  | 187,961    |
| T RAD CO LTD                 | COMMON STOCK | JAPAN | 20,000  | 54,474     |
| T+D HOLDINGS INC             | COMMON STOCK | JAPAN | 92,000  | 1,291,246  |
| TACHI S CO LTD               | COMMON STOCK | JAPAN | 6,300   | 87,390     |

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| TAIHEI DENGYO KAISHA LTD     | COMMON STOCK        | JAPAN | 8,000   | 50,049    |
| TAIHEIYO CEMENT CORP         | COMMON STOCK        | JAPAN | 198,000 | 762,585   |
| TAIKISHA LTD                 | COMMON STOCK        | JAPAN | 5,800   | 129,107   |
| TAISEI CORP                  | COMMON STOCK        | JAPAN | 184,000 | 839,729   |
| TAISHO PHARMACEUTICAL HOLDIN | COMMON STOCK        | JAPAN | 6,600   | 454,837   |
| TAIYO NIPPON SANSO CORP      | COMMON STOCK        | JAPAN | 52,000  | 371,170   |
| TAIYO YUDEN CO LTD           | COMMON STOCK        | JAPAN | 19,400  | 254,015   |
| TAKAMATSU CONSTRUCTION GROUP | COMMON STOCK        | JAPAN | 1,400   | 25,244    |
| TAKARA BIO INC               | COMMON STOCK        | JAPAN | 9,800   | 203,503   |
| TAKARA HOLDINGS INC          | COMMON STOCK        | JAPAN | 34,000  | 318,632   |
| TAKASHIMAYA CO LTD           | COMMON STOCK        | JAPAN | 53,000  | 530,152   |
| TAKEDA PHARMACEUTICAL CO LTD | COMMON STOCK        | JAPAN | 120,900 | 5,560,771 |
| TAKIRON CO LTD               | COMMON STOCK        | JAPAN | 6,000   | 24,798    |
| TAMRON CO LTD                | COMMON STOCK        | JAPAN | 4,800   | 116,681   |
| TDK CORP                     | COMMON STOCK        | JAPAN | 20,900  | 1,005,251 |
| TEIJIN LTD                   | COMMON STOCK        | JAPAN | 166,000 | 370,606   |
| TEMP HOLDINGS CO LTD         | COMMON STOCK        | JAPAN | 8,500   | 226,473   |
| TERUMO CORP                  | COMMON STOCK        | JAPAN | 26,800  | 1,297,199 |
| THK CO LTD                   | COMMON STOCK        | JAPAN | 20,800  | 520,809   |
| TOA CORP                     | COMMON STOCK        | JAPAN | 38,000  | 91,109    |
| TOBU RAILWAY CO LTD          | COMMON STOCK        | JAPAN | 157,000 | 763,397   |
| TOCALO CO LTD                | COMMON STOCK        | JAPAN | 2,900   | 45,209    |
| TOCHIGI BANK LTD/THE         | COMMON STOCK        | JAPAN | 21,000  | 81,529    |
| TOENEC CORP                  | COMMON STOCK        | JAPAN | 11,000  | 66,075    |
| TOHO CO LTD                  | COMMON STOCK        | JAPAN | 19,900  | 438,809   |
| TOHO GAS CO LTD              | COMMON STOCK        | JAPAN | 88,000  | 429,583   |
| TOHO HOLDINGS CO LTD         | COMMON STOCK        | JAPAN | 8,700   | 139,916   |
| TOHO TITANIUM CO LTD         | COMMON STOCK        | JAPAN | 5,200   | 36,390    |
| TOHO ZINC CO LTD             | COMMON STOCK        | JAPAN | 51,000  | 171,202   |
| TOHOKU ELECTRIC POWER CO INC | COMMON STOCK        | JAPAN | 74,900  | 844,895   |
| TOHOKUSHINSHA FILM CORP      | COMMON STOCK        | JAPAN | 10,900  | 90,498    |
| TOKAI HOLDINGS CORP          | COMMON STOCK        | JAPAN | 23,400  | 78,936    |
| TOKAI RIKA CO LTD            | COMMON STOCK        | JAPAN | 13,000  | 259,559   |
| TOKEN CORP                   | COMMON STOCK        | JAPAN | 1,640   | 78,951    |
| TOKIO MARINE HOLDINGS INC    | COMMON STOCK        | JAPAN | 109,500 | 3,675,083 |
| TOKUYAMA CORPORATION         | COMMON STOCK        | JAPAN | 64,000  | 243,546   |
| TOKYO ELECTRIC POWER CO INC  | COMMON STOCK        | JAPAN | 233,100 | 1,148,494 |
| TOKYO ELECTRON LTD           | COMMON STOCK        | JAPAN | 28,700  | 1,586,254 |
| TOKYO GAS CO LTD             | COMMON STOCK        | JAPAN | 381,000 | 1,881,048 |
| TOKYO ROPE MFG CO LTD        | COMMON STOCK        | JAPAN | 33,000  | 51,982    |
| TOKYO SEIMITSU CO LTD        | COMMON STOCK        | JAPAN | 8,200   | 173,083   |
| TOKYO STEEL MFG CO LTD       | COMMON STOCK        | JAPAN | 20,400  | 106,420   |
| TOKYO TATEMONO CO LTD        | COMMON STOCK        | JAPAN | 71,000  | 792,467   |
| TOKYOTOKEIBA CO LTD          | COMMON STOCK        | JAPAN | 34,000  | 138,080   |
| TOKYU CONSTRUCTION CO LTD    | COMMON STOCK        | JAPAN | 16,160  | 82,077    |
| TOKYU CORP                   | COMMON STOCK        | JAPAN | 206,000 | 1,340,290 |
| TOKYU FUDOSAN HOLDINGS CORP  | COMMON STOCK        | JAPAN | 87,500  | 827,306   |
| TOMONY HOLDINGS INC          | COMMON STOCK        | JAPAN | 29,000  | 117,743   |
| TOMY COMPANY LTD             | COMMON STOCK        | JAPAN | 37,500  | 167,511   |
| TONENGENERAL SEKIYU KK       | COMMON STOCK        | JAPAN | 59,000  | 542,525   |
| TOP INC                      | REIT                | JAPAN | 41      | 192,953   |
| TOPCON CORP                  | COMMON STOCK        | JAPAN | 19,500  | 296,632   |
| TOPIX INDX FUTR              | MAR14 XTKS 20140313 | JAPAN | 970,000 | 425,622   |
| TOPPAN PRINTING CO LTD       | COMMON STOCK        | JAPAN | 94,000  | 754,521   |
| TORAY INDUSTRIES INC         | COMMON STOCK        | JAPAN | 250,000 | 1,735,505 |
| TORII PHARMACEUTICAL CO LTD  | COMMON STOCK        | JAPAN | 6,400   | 188,492   |
| TORISHIMA PUMP MFG CO LTD    | COMMON STOCK        | JAPAN | 9,200   | 92,326    |
| TOSHIBA CORP                 | COMMON STOCK        | JAPAN | 650,000 | 2,740,695 |
| TOSOH CORP                   | COMMON STOCK        | JAPAN | 113,000 | 527,641   |
| TOTO LTD                     | COMMON STOCK        | JAPAN | 50,000  | 795,314   |
| TOWA BANK LTD/THE            | COMMON STOCK        | JAPAN | 41,000  | 36,734    |
| TOWA PHARMACEUTICAL CO LTD   | COMMON STOCK        | JAPAN | 3,300   | 138,769   |
| TOYO CORP                    | COMMON STOCK        | JAPAN | 7,200   | 74,407    |

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|                              |              |       |         |            |
|------------------------------|--------------|-------|---------|------------|
| TOYO ENGINEERING CORP        | COMMON STOCK | JAPAN | 20,000  | 81,688     |
| TOYO KANETSU K K             | COMMON STOCK | JAPAN | 56,000  | 157,679    |
| TOYO KOHAN CO LTD            | COMMON STOCK | JAPAN | 22,000  | 103,342    |
| TOYO SEIKAN GROUP HOLDINGS L | COMMON STOCK | JAPAN | 31,900  | 688,062    |
| TOYO SUISAN KAISHA LTD       | COMMON STOCK | JAPAN | 17,000  | 512,086    |
| TOYOBO CO LTD                | COMMON STOCK | JAPAN | 157,000 | 290,450    |
| TOYODA GOSEI CO LTD          | COMMON STOCK | JAPAN | 12,500  | 291,825    |
| TOYOTA BOSHOKU CORP          | COMMON STOCK | JAPAN | 12,500  | 156,552    |
| TOYOTA INDUSTRIES CORP       | COMMON STOCK | JAPAN | 27,400  | 1,240,823  |
| TOYOTA MOTOR CORP            | COMMON STOCK | JAPAN | 428,300 | 26,113,946 |
| TOYOTA TSUSHO CORP           | COMMON STOCK | JAPAN | 39,100  | 972,897    |
| TRANSCOSMOS INC              | COMMON STOCK | JAPAN | 10,500  | 201,741    |
| TREND MICRO INC              | COMMON STOCK | JAPAN | 19,500  | 684,737    |
| TRUSCO NAKAYAMA CORP         | COMMON STOCK | JAPAN | 1,700   | 40,100     |

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| TS TECH CO LTD               | COMMON STOCK     | JAPAN              | 11,000  | 372,141   |
| TSUGAMI CORP                 | COMMON STOCK     | JAPAN              | 12,000  | 72,113    |
| TSUKISHIMA KIKAI CO LTD      | COMMON STOCK     | JAPAN              | 10,000  | 103,332   |
| TSUKUBA BANK LTD             | COMMON STOCK     | JAPAN              | 31,200  | 109,384   |
| TSUMURA + CO                 | COMMON STOCK     | JAPAN              | 10,000  | 265,537   |
| TSURUHA HOLDINGS INC         | COMMON STOCK     | JAPAN              | 2,900   | 267,067   |
| TSUTSUMI JEWELRY CO LTD      | COMMON STOCK     | JAPAN              | 5,100   | 118,721   |
| UBE INDUSTRIES LTD           | COMMON STOCK     | JAPAN              | 183,000 | 392,532   |
| ULVAC INC                    | COMMON STOCK     | JAPAN              | 6,500   | 86,134    |
| UNICHARM CORP                | COMMON STOCK     | JAPAN              | 19,400  | 1,109,598 |
| UNIPRES CORP                 | COMMON STOCK     | JAPAN              | 8,700   | 163,478   |
| UNITED ARROWS LTD            | COMMON STOCK     | JAPAN              | 7,400   | 277,718   |
| UNITED URBAN INVESTMENT CORP | REIT             | JAPAN              | 450     | 648,504   |
| UNITIKA LTD                  | COMMON STOCK     | JAPAN              | 121,000 | 73,772    |
| UNIVERSAL ENTERTAINMENT CORP | COMMON STOCK     | JAPAN              | 4,800   | 88,805    |
| UNY GROUP HOLDINGS CO LTD    | COMMON STOCK     | JAPAN              | 32,000  | 196,406   |
| USEN CORP                    | COMMON STOCK     | JAPAN              | 72,730  | 292,281   |
| USHIO INC                    | COMMON STOCK     | JAPAN              | 23,000  | 306,485   |
| USS CO LTD                   | COMMON STOCK     | JAPAN              | 47,800  | 657,979   |
| VALOR CO LTD                 | COMMON STOCK     | JAPAN              | 8,600   | 113,950   |
| WACOAL HOLDINGS CORP         | COMMON STOCK     | JAPAN              | 12,000  | 122,512   |
| WACOM CO LTD                 | COMMON STOCK     | JAPAN              | 32,800  | 230,636   |
| WATAMI CO LTD                | COMMON STOCK     | JAPAN              | 2,600   | 34,199    |
| WELCIA HOLDINGS CO LTD       | COMMON STOCK     | JAPAN              | 2,970   | 155,626   |
| WEST JAPAN RAILWAY CO        | COMMON STOCK     | JAPAN              | 24,400  | 1,060,998 |
| YACHIYO BANK LTD/THE         | COMMON STOCK     | JAPAN              | 2,900   | 75,668    |
| YAHOO JAPAN CORP             | COMMON STOCK     | JAPAN              | 255,000 | 1,423,157 |
| YAKULT HONSHA CO LTD         | COMMON STOCK     | JAPAN              | 15,400  | 780,094   |
| YAMADA DENKI CO LTD          | COMMON STOCK     | JAPAN              | 148,300 | 486,197   |
| YAMAGUCHI FINANCIAL GROUP IN | COMMON STOCK     | JAPAN              | 39,000  | 362,379   |
| YAMAHA CORP                  | COMMON STOCK     | JAPAN              | 31,500  | 501,962   |
| YAMAHA MOTOR CO LTD          | COMMON STOCK     | JAPAN              | 47,800  | 719,644   |
| YAMATO HOLDINGS CO LTD       | COMMON STOCK     | JAPAN              | 63,600  | 1,290,063 |
| YAMATO KOGYO CO LTD          | COMMON STOCK     | JAPAN              | 10,200  | 326,935   |
| YAMAZAKI BAKING CO LTD       | COMMON STOCK     | JAPAN              | 24,000  | 246,740   |
| YAOKO CO LTD                 | COMMON STOCK     | JAPAN              | 2,400   | 94,562    |
| YASKAWA ELECTRIC CORP        | COMMON STOCK     | JAPAN              | 42,000  | 667,385   |
| YOKOGAWA ELECTRIC CORP       | COMMON STOCK     | JAPAN              | 41,400  | 638,235   |
| YOKOHAMA O CO LTD            | COMMON STOCK     | JAPAN              | 21,000  | 159,700   |
| YOKOHAMA RUBBER CO LTD       | COMMON STOCK     | JAPAN              | 42,000  | 414,603   |
| YOMIURI LAND CO LTD          | COMMON STOCK     | JAPAN              | 16,000  | 115,141   |
| YURTEC CORP                  | COMMON STOCK     | JAPAN              | 1,000   | 3,240     |
| YUSEN LOGISTICS CO LTD       | COMMON STOCK     | JAPAN              | 5,400   | 68,403    |
| YUSHIN PRECISION EQUIPMENT   | COMMON STOCK     | JAPAN              | 7,800   | 170,000   |
| ZENRIN CO LTD                | COMMON STOCK     | JAPAN              | 4,700   | 45,831    |
| ZENSHO HOLDINGS CO LTD       | COMMON STOCK     | JAPAN              | 26,800  | 288,153   |
| ZERIA PHARMACEUTICAL CO LTD  | COMMON STOCK     | JAPAN              | 5,200   | 127,056   |
| JORDANIAN DINAR              | FOREIGN CURRENCY | JORDAN             | 43,672  | 61,709    |
| AMOREPACIFIC CORP            | COMMON STOCK     | KOREA, REPUBLIC OF | 627     | 595,766   |
| ASIANA AIRLINES              | COMMON STOCK     | KOREA, REPUBLIC OF | 22,264  | 104,130   |
| BINGGRAE CO LTD              | COMMON STOCK     | KOREA, REPUBLIC OF | 3,510   | 323,231   |
| BS FINANCIAL GROUP INC       | COMMON STOCK     | KOREA, REPUBLIC OF | 33,145  | 505,252   |
| BUSAN CITY GAS CO LTD        | COMMON STOCK     | KOREA, REPUBLIC OF | 5,060   | 183,209   |
| CELLTRION INC                | COMMON STOCK     | KOREA, REPUBLIC OF | 10,881  | 395,778   |
| CHEIL INDUSTRIES INC         | COMMON STOCK     | KOREA, REPUBLIC OF | 9,270   | 778,590   |
| CHEIL WORLDWIDE INC          | COMMON STOCK     | KOREA, REPUBLIC OF | 17,590  | 458,918   |
| CHONG KUN DANG PHARMACEUTICA | COMMON STOCK     | KOREA, REPUBLIC OF | 3,431   | 221,722   |
| CHONGKUNDANG HOLDINGS CORP   | COMMON STOCK     | KOREA, REPUBLIC OF | 1,328   | 53,392    |
| CJ CGV CO LTD                | COMMON STOCK     | KOREA, REPUBLIC OF | 6,610   | 272,760   |
| CJ CHEILJEDANG CORP          | COMMON STOCK     | KOREA, REPUBLIC OF | 1,532   | 402,487   |
| CJ CORP                      | COMMON STOCK     | KOREA, REPUBLIC OF | 3,084   | 341,234   |
| COWAY CO LTD                 | COMMON STOCK     | KOREA, REPUBLIC OF | 10,890  | 686,243   |
| DAELIM INDUSTRIAL CO LTD     | COMMON STOCK     | KOREA, REPUBLIC OF | 5,340   | 476,849   |

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|                              |              |                    |        |         |
|------------------------------|--------------|--------------------|--------|---------|
| DAEWOO ENGINEERING + CONSTR  | COMMON STOCK | KOREA, REPUBLIC OF | 33,894 | 236,803 |
| DAEWOO INDUSTRIAL DEVELOPMEN | COMMON STOCK | KOREA, REPUBLIC OF | 393    | 0       |
| DAEWOO INTERNATIONAL CORP    | COMMON STOCK | KOREA, REPUBLIC OF | 9,717  | 380,706 |
| DAEWOO SECURITIES CO LTD     | COMMON STOCK | KOREA, REPUBLIC OF | 37,710 | 318,462 |
| DAEWOO SHIPBUILDING + MARINE | COMMON STOCK | KOREA, REPUBLIC OF | 18,340 | 610,946 |
| DGB FINANCIAL GROUP INC      | COMMON STOCK | KOREA, REPUBLIC OF | 23,770 | 372,388 |
| DONG A SOCIO HOLDINGS CO LTD | COMMON STOCK | KOREA, REPUBLIC OF | 550    | 77,062  |
| DONG A ST CO LTD             | COMMON STOCK | KOREA, REPUBLIC OF | 931    | 87,928  |
| DONGBU INSURANCE CO LTD      | COMMON STOCK | KOREA, REPUBLIC OF | 8,430  | 449,356 |
| DONGKUK STEEL MILL CO LTD    | COMMON STOCK | KOREA, REPUBLIC OF | 8,370  | 104,726 |
| DONGWON INDUSTRIES CO LTD    | COMMON STOCK | KOREA, REPUBLIC OF | 183    | 54,913  |
| DOOSAN CORP                  | COMMON STOCK | KOREA, REPUBLIC OF | 2,501  | 333,369 |
| DOOSAN HEAVY INDUSTRIES      | COMMON STOCK | KOREA, REPUBLIC OF | 13,159 | 443,116 |
| DOOSAN INFRACORE CO LTD      | COMMON STOCK | KOREA, REPUBLIC OF | 18,560 | 222,422 |

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| E MART CO LTD                | COMMON STOCK | KOREA, REPUBLIC OF | 3,724  | 943,996   |
| GS ENGINEERING + CONSTRUCT   | COMMON STOCK | KOREA, REPUBLIC OF | 6,840  | 198,269   |
| GS HOLDINGS                  | COMMON STOCK | KOREA, REPUBLIC OF | 9,901  | 538,867   |
| GS HOME SHOPPING INC         | COMMON STOCK | KOREA, REPUBLIC OF | 1,575  | 458,827   |
| GWANGJUSHINSEGAE CO LTD      | COMMON STOCK | KOREA, REPUBLIC OF | 328    | 78,432    |
| HANA FINANCIAL GROUP         | COMMON STOCK | KOREA, REPUBLIC OF | 47,620 | 1,983,077 |
| HANJIN HEAVY INDUS + CONST   | COMMON STOCK | KOREA, REPUBLIC OF | 9,533  | 109,365   |
| HANJIN KAL CORP              | COMMON STOCK | KOREA, REPUBLIC OF | 2,556  | 39,850    |
| HANJIN SHIPPING CO LTD       | COMMON STOCK | KOREA, REPUBLIC OF | 17,020 | 123,932   |
| HANKOOK TIRE CO LTD          | COMMON STOCK | KOREA, REPUBLIC OF | 15,481 | 892,231   |
| HANKOOK TIRE WORLDWIDE CO LT | COMMON STOCK | KOREA, REPUBLIC OF | 3,538  | 73,998    |
| HANSSEM CO LTD               | COMMON STOCK | KOREA, REPUBLIC OF | 7,700  | 367,437   |
| HANWHA CHEMICAL CORP         | COMMON STOCK | KOREA, REPUBLIC OF | 15,545 | 318,624   |
| HANWHA CORPORATION           | COMMON STOCK | KOREA, REPUBLIC OF | 8,630  | 323,120   |
| HITEJINRO HOLDINGS CO LTD    | COMMON STOCK | KOREA, REPUBLIC OF | 5,122  | 56,596    |
| HMC INVESTMENT SECURITIES CO | COMMON STOCK | KOREA, REPUBLIC OF | 10,720 | 99,877    |
| HYOSUNG CORPORATION          | COMMON STOCK | KOREA, REPUBLIC OF | 4,463  | 297,653   |
| HYUNDAI DEPT STORE CO        | COMMON STOCK | KOREA, REPUBLIC OF | 2,776  | 423,835   |
| HYUNDAI DEVELOPMENT CO ENGIN | COMMON STOCK | KOREA, REPUBLIC OF | 12,280 | 272,042   |
| HYUNDAI ENGINEERING + CONST  | COMMON STOCK | KOREA, REPUBLIC OF | 15,435 | 890,162   |
| HYUNDAI GLOVIS CO LTD        | COMMON STOCK | KOREA, REPUBLIC OF | 2,668  | 585,286   |
| HYUNDAI GREENFOOD CO LTD     | COMMON STOCK | KOREA, REPUBLIC OF | 11,030 | 175,847   |
| HYUNDAI HEAVY INDUSTRIES     | COMMON STOCK | KOREA, REPUBLIC OF | 6,953  | 1,699,662 |
| HYUNDAI MARINE + FIRE INS CO | COMMON STOCK | KOREA, REPUBLIC OF | 12,270 | 380,336   |
| HYUNDAI MIPO DOCKYARD        | COMMON STOCK | KOREA, REPUBLIC OF | 2,300  | 389,523   |
| HYUNDAI MOBIS CO LTD         | COMMON STOCK | KOREA, REPUBLIC OF | 10,680 | 2,973,498 |
| HYUNDAI MOTOR CO             | COMMON STOCK | KOREA, REPUBLIC OF | 27,145 | 6,149,861 |
| HYUNDAI MOTOR CO LTD 2ND PFD | PREFERENCE   | KOREA, REPUBLIC OF | 3,478  | 430,501   |
| HYUNDAI SECURITIES CO        | COMMON STOCK | KOREA, REPUBLIC OF | 26,855 | 149,556   |
| HYUNDAI STEEL CO             | COMMON STOCK | KOREA, REPUBLIC OF | 10,770 | 883,434   |
| INDUSTRIAL BANK OF KOREA     | COMMON STOCK | KOREA, REPUBLIC OF | 35,210 | 407,412   |
| INFRAWARE INC                | COMMON STOCK | KOREA, REPUBLIC OF | 9,402  | 97,850    |
| INTERPARK CORPORATION        | COMMON STOCK | KOREA, REPUBLIC OF | 22,347 | 226,018   |
| JINSUNG T.E.C.               | COMMON STOCK | KOREA, REPUBLIC OF | 191    | 1,037     |
| KANGWON LAND INC             | COMMON STOCK | KOREA, REPUBLIC OF | 21,390 | 627,692   |
| KB FINANCIAL GROUP INC       | COMMON STOCK | KOREA, REPUBLIC OF | 65,339 | 2,630,304 |
| KCC CORP                     | COMMON STOCK | KOREA, REPUBLIC OF | 1,010  | 449,301   |
| KIA MOTORS CORPORATION       | COMMON STOCK | KOREA, REPUBLIC OF | 41,329 | 2,210,528 |
| KOMIPHARM INTERNATIONAL CO   | COMMON STOCK | KOREA, REPUBLIC OF | 11,629 | 80,045    |
| KOREA ELECTRIC POWER CORP    | COMMON STOCK | KOREA, REPUBLIC OF | 38,940 | 1,282,810 |
| KOREA GAS CORPORATION        | COMMON STOCK | KOREA, REPUBLIC OF | 5,318  | 334,894   |
| KOREA INVESTMENT HOLDINGS CO | COMMON STOCK | KOREA, REPUBLIC OF | 8,840  | 345,097   |
| KOREA ZINC CO LTD            | COMMON STOCK | KOREA, REPUBLIC OF | 1,910  | 576,864   |
| KOREAN AIR LINES CO LTD      | COMMON STOCK | KOREA, REPUBLIC OF | 5,290  | 156,727   |
| KOREAN REINSURANCE CO        | COMMON STOCK | KOREA, REPUBLIC OF | 17,429 | 189,319   |
| KT CORP                      | COMMON STOCK | KOREA, REPUBLIC OF | 9,524  | 284,480   |
| KT+G CORP                    | COMMON STOCK | KOREA, REPUBLIC OF | 18,100 | 1,281,024 |
| KTB INVESTMENT + SECURITIES  | COMMON STOCK | KOREA, REPUBLIC OF | 45,610 | 94,135    |
| KTHITEL CO LTD               | COMMON STOCK | KOREA, REPUBLIC OF | 19,872 | 147,147   |
| KUMHO INDUSTRIAL CO LTD      | COMMON STOCK | KOREA, REPUBLIC OF | 1,991  | 22,465    |
| LG CHEM LTD                  | COMMON STOCK | KOREA, REPUBLIC OF | 8,398  | 2,407,333 |
| LG CORP                      | COMMON STOCK | KOREA, REPUBLIC OF | 17,990 | 1,097,334 |
| LG DISPLAY CO LTD            | COMMON STOCK | KOREA, REPUBLIC OF | 36,420 | 879,563   |
| LG ELECTRONICS INC           | COMMON STOCK | KOREA, REPUBLIC OF | 17,725 | 1,147,339 |
| LG FASHION CORP              | COMMON STOCK | KOREA, REPUBLIC OF | 4,739  | 151,573   |
| LG HAUSYS LTD                | COMMON STOCK | KOREA, REPUBLIC OF | 2,270  | 305,615   |
| LG HOUSEHOLD + HEALTH CARE   | COMMON STOCK | KOREA, REPUBLIC OF | 1,930  | 1,004,987 |
| LG INNOTEK CO LTD            | COMMON STOCK | KOREA, REPUBLIC OF | 2,428  | 192,803   |
| LG INTERNATIONAL CORP        | COMMON STOCK | KOREA, REPUBLIC OF | 6,900  | 188,185   |
| LG UPLUS CORP                | COMMON STOCK | KOREA, REPUBLIC OF | 43,917 | 448,722   |
| LOTTE CHEMICAL CORP          | COMMON STOCK | KOREA, REPUBLIC OF | 2,590  | 571,472   |
| LOTTE CONFECTIONERY CO LTD   | COMMON STOCK | KOREA, REPUBLIC OF | 150    | 271,791   |
| LOTTE SHOPPING CO            | COMMON STOCK | KOREA, REPUBLIC OF | 1,960  | 750,759   |



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|------------------------------|--------------|--------------------|--------|-----------|
| LS CORP                      | COMMON STOCK | KOREA, REPUBLIC OF | 3,710  | 284,577   |
| LS INDUSTRIAL SYSTEMS        | COMMON STOCK | KOREA, REPUBLIC OF | 3,585  | 223,355   |
| MANDO CORP                   | COMMON STOCK | KOREA, REPUBLIC OF | 1,885  | 223,532   |
| MIRAE ASSET SECURITIES CO LT | COMMON STOCK | KOREA, REPUBLIC OF | 4,504  | 164,222   |
| MODETOUR NETWORK INC         | COMMON STOCK | KOREA, REPUBLIC OF | 13,101 | 285,443   |
| MOORIM P+P CO LTD            | COMMON STOCK | KOREA, REPUBLIC OF | 25,560 | 139,275   |
| NAVER CORP                   | COMMON STOCK | KOREA, REPUBLIC OF | 4,643  | 3,199,761 |
| NCISOFT CORPORATION          | COMMON STOCK | KOREA, REPUBLIC OF | 2,672  | 631,116   |
| NH INVESTMENT + SECURITIES   | COMMON STOCK | KOREA, REPUBLIC OF | 16,800 | 79,452    |
| NHN ENTERTAINMENT CORP       | COMMON STOCK | KOREA, REPUBLIC OF | 2,322  | 212,596   |
| NONG SHIM HOLDINGS CO        | COMMON STOCK | KOREA, REPUBLIC OF | 1,463  | 109,469   |
| NONGSHIM CO LTD              | COMMON STOCK | KOREA, REPUBLIC OF | 617    | 146,828   |
| OCI CO LTD                   | COMMON STOCK | KOREA, REPUBLIC OF | 2,666  | 483,697   |
| ORION CORP                   | COMMON STOCK | KOREA, REPUBLIC OF | 710    | 639,374   |

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| PARADISE CO LTD                       | COMMON STOCK     | KOREA, REPUBLIC OF | 13,634      | 342,110    |
| POSCO                                 | COMMON STOCK     | KOREA, REPUBLIC OF | 10,236      | 3,176,530  |
| S 1 CORPORATION                       | COMMON STOCK     | KOREA, REPUBLIC OF | 3,780       | 268,290    |
| S OIL CORPORATION                     | COMMON STOCK     | KOREA, REPUBLIC OF | 9,000       | 633,802    |
| SAM YOUNG ELECTRONICS CO LTD          | COMMON STOCK     | KOREA, REPUBLIC OF | 17,460      | 154,545    |
| SAMSUNG C+T CORP                      | COMMON STOCK     | KOREA, REPUBLIC OF | 24,219      | 1,394,543  |
| SAMSUNG CARD CO                       | COMMON STOCK     | KOREA, REPUBLIC OF | 6,840       | 242,626    |
| SAMSUNG ELECTRO MECHANICS CO          | COMMON STOCK     | KOREA, REPUBLIC OF | 10,910      | 756,251    |
| SAMSUNG ELECTRONICS CO LTD            | COMMON STOCK     | KOREA, REPUBLIC OF | 16,789      | 21,943,144 |
| SAMSUNG ELECTRONICS PFD               | PREFERENCE       | KOREA, REPUBLIC OF | 3,621       | 3,485,203  |
| SAMSUNG ENGINEERING CO LTD            | COMMON STOCK     | KOREA, REPUBLIC OF | 6,150       | 385,104    |
| SAMSUNG FINE CHEMICALS CO             | COMMON STOCK     | KOREA, REPUBLIC OF | 3,440       | 145,951    |
| SAMSUNG FIRE + MARINE INS             | COMMON STOCK     | KOREA, REPUBLIC OF | 6,170       | 1,516,751  |
| SAMSUNG HEAVY INDUSTRIES              | COMMON STOCK     | KOREA, REPUBLIC OF | 28,600      | 1,034,023  |
| SAMSUNG LIFE INSURANCE CO LT          | COMMON STOCK     | KOREA, REPUBLIC OF | 10,421      | 1,029,109  |
| SAMSUNG SDI CO LTD PFD                | COMMON STOCK     | KOREA, REPUBLIC OF | 5,962       | 918,810    |
| SAMSUNG SECURITIES CO LTD             | COMMON STOCK     | KOREA, REPUBLIC OF | 11,487      | 480,611    |
| SAMSUNG TECHWIN CO LTD                | COMMON STOCK     | KOREA, REPUBLIC OF | 7,155       | 369,205    |
| SEBANG CO LTD                         | COMMON STOCK     | KOREA, REPUBLIC OF | 4,890       | 86,876     |
| SEOBU T+D                             | COMMON STOCK     | KOREA, REPUBLIC OF | 7,856       | 130,358    |
| SEOUL SEMICONDUCTOR CO LTD            | COMMON STOCK     | KOREA, REPUBLIC OF | 9,750       | 373,991    |
| SFA ENGINEERING CORP                  | COMMON STOCK     | KOREA, REPUBLIC OF | 3,712       | 145,595    |
| SHINHAN FINANCIAL GROUP LTD           | COMMON STOCK     | KOREA, REPUBLIC OF | 71,334      | 3,241,443  |
| SHINSEGAE CO LTD                      | COMMON STOCK     | KOREA, REPUBLIC OF | 1,315       | 315,276    |
| SK HOLDINGS CO LTD                    | COMMON STOCK     | KOREA, REPUBLIC OF | 4,922       | 892,588    |
| SK HYNIX INC                          | COMMON STOCK     | KOREA, REPUBLIC OF | 86,240      | 3,012,074  |
| SK INNOVATION CO LTD                  | COMMON STOCK     | KOREA, REPUBLIC OF | 10,444      | 1,411,297  |
| SK NETWORKS CO LTD                    | COMMON STOCK     | KOREA, REPUBLIC OF | 26,160      | 187,857    |
| SK TELECOM                            | COMMON STOCK     | KOREA, REPUBLIC OF | 2,648       | 578,382    |
| SOUTH KOREAN WON                      | FOREIGN CURRENCY | KOREA, REPUBLIC OF | 375,425,761 | 355,736    |
| STX OFFSHORE + SHIPBUILDING           | COMMON STOCK     | KOREA, REPUBLIC OF | 3,466       | 22,129     |
| STX PAN OCEAN CO LTD                  | COMMON STOCK     | KOREA, REPUBLIC OF | 28,600      | 20,650     |
| TAIHAN ELECTRIC WIRE CO LTD           | COMMON STOCK     | KOREA, REPUBLIC OF | 13,968      | 31,781     |
| TONGYANG SECURITIES INC               | COMMON STOCK     | KOREA, REPUBLIC OF | 17,742      | 42,306     |
| WOONGJIN THINKBIG CO LTD              | COMMON STOCK     | KOREA, REPUBLIC OF | 8,480       | 55,453     |
| WOORI FINANCE HOLDINGS CO             | COMMON STOCK     | KOREA, REPUBLIC OF | 72,660      | 924,645    |
| WOORI INVESTMENT + SECURITIE          | COMMON STOCK     | KOREA, REPUBLIC OF | 24,169      | 220,013    |
| YOUNGONE CORP                         | COMMON STOCK     | KOREA, REPUBLIC OF | 10,916      | 441,353    |
| YUHAN CORPORATION                     | COMMON STOCK     | KOREA, REPUBLIC OF | 1,543       | 274,130    |
| ZYLE MOTOR SALES CORP                 | COMMON STOCK     | KOREA, REPUBLIC OF | 549         | 0          |
| DONG AH CONST IND EDR REPR 1/2<br>COM | COMMON STOCK     | LUXEMBOURG         | 434         | 0          |
| AIRASIA BHD                           | COMMON STOCK     | MALAYSIA           | 360,400     | 242,538    |
| ALLIANCE FINANCIAL GROUP BHD          | COMMON STOCK     | MALAYSIA           | 315,700     | 459,421    |
| AMMB HOLDINGS BHD                     | COMMON STOCK     | MALAYSIA           | 285,025     | 630,409    |
| AXIATA GROUP BERHAD                   | COMMON STOCK     | MALAYSIA           | 420,529     | 885,726    |
| BERJAYA SPORTS TOTO BHD               | COMMON STOCK     | MALAYSIA           | 156,154     | 193,082    |
| BRITISH AMERICAN TOBACCO BHD          | COMMON STOCK     | MALAYSIA           | 23,519      | 461,397    |
| BURSA MALAYSIA BHD                    | COMMON STOCK     | MALAYSIA           | 57,100      | 143,536    |
| CIMB GROUP HOLDINGS BHD               | COMMON STOCK     | MALAYSIA           | 929,156     | 2,165,029  |
| DIGI.COM BHD                          | COMMON STOCK     | MALAYSIA           | 619,200     | 936,582    |
| GAMUDA BHD                            | COMMON STOCK     | MALAYSIA           | 254,444     | 373,227    |
| GENTING BHD                           | COMMON STOCK     | MALAYSIA           | 334,500     | 1,049,658  |
| GENTING MALAYSIA BHD                  | COMMON STOCK     | MALAYSIA           | 459,650     | 615,127    |
| GENTING PLANTATIONS BHD               | COMMON STOCK     | MALAYSIA           | 160,100     | 540,669    |
| HONG LEONG BANK BERHAD                | COMMON STOCK     | MALAYSIA           | 104,040     | 457,718    |
| HONG LEONG FINANCIAL GROUP            | COMMON STOCK     | MALAYSIA           | 35,400      | 167,891    |
| IGB CORPORATION BHD                   | COMMON STOCK     | MALAYSIA           | 135,643     | 112,661    |
| IJM CORP BHD                          | COMMON STOCK     | MALAYSIA           | 170,240     | 305,577    |
| IOI CORPORATION BHD                   | COMMON STOCK     | MALAYSIA           | 638,932     | 917,296    |
| IOI PROPERTIES GROUP SDN BHD          | COMMON STOCK     | MALAYSIA           | 212,977     | 214,570    |
| KNM GROUP BHD                         | COMMON STOCK     | MALAYSIA           | 141,327     | 19,503     |
| KNM GROUP BHD KNM GROUP BHD           | CW               | MALAYSIA           | 47,109      | 1,798      |

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|                              |              |          |           |           |
|------------------------------|--------------|----------|-----------|-----------|
| KUALA LUMPUR KEPONG BHD      | COMMON STOCK | MALAYSIA | 78,196    | 595,464   |
| LAFARGE MALAYSIA BHD         | COMMON STOCK | MALAYSIA | 71,480    | 187,117   |
| LION INDUSTRIES CORP BHD     | COMMON STOCK | MALAYSIA | 279,300   | 62,780    |
| MALAYAN BANKING BHD          | COMMON STOCK | MALAYSIA | 798,948   | 2,427,663 |
| MALAYSIAN RESOURCES CORP BHD | CW           | MALAYSIA | 325,967   | 22,391    |
| MALAYSIAN RESOURCES CORP BHD | COMMON STOCK | MALAYSIA | 757,400   | 298,583   |
| MALAYSIAN RINGGIT            | COMMON STOCK | MALAYSIA | 1,575,449 | 480,980   |
| MAXIS BHD                    | COMMON STOCK | MALAYSIA | 360,600   | 800,677   |
| MISC BHD                     | COMMON STOCK | MALAYSIA | 209,640   | 365,364   |
| MMC CORP BHD                 | COMMON STOCK | MALAYSIA | 105,600   | 92,888    |
| PETRONAS CHEMICALS GROUP BHD | COMMON STOCK | MALAYSIA | 519,500   | 1,097,968 |
| PETRONAS DAGANGAN BHD        | COMMON STOCK | MALAYSIA | 59,300    | 571,067   |
| PETRONAS GAS BHD             | COMMON STOCK | MALAYSIA | 105,300   | 780,760   |
| PPB GROUP BERHAD             | COMMON STOCK | MALAYSIA | 86,800    | 428,518   |
| PUBLIC BANK BERHAD           | COMMON STOCK | MALAYSIA | 19        | 113       |

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| PUBLIC BANK BHD FOREIGN MKT              | COMMON STOCK        | MALAYSIA    | 191,710   | 1,144,186 |
| RHB CAPITAL BHD                          | COMMON STOCK        | MALAYSIA    | 120,227   | 290,431   |
| SIME DARBY BERHAD                        | COMMON STOCK        | MALAYSIA    | 475,791   | 1,384,079 |
| TAN CHONG MOTOR HOLDINGS BHD             | COMMON STOCK        | MALAYSIA    | 179,400   | 338,870   |
| TELEKOM MALAYSIA BHD                     | COMMON STOCK        | MALAYSIA    | 186,902   | 316,714   |
| TENAGA NASIONAL BHD                      | COMMON STOCK        | MALAYSIA    | 489,005   | 1,700,431 |
| TIME DOTCOM BHD                          | COMMON STOCK        | MALAYSIA    | 204,520   | 221,641   |
| UEM SUNRISE BHD                          | COMMON STOCK        | MALAYSIA    | 518,133   | 373,707   |
| UMW HOLDINGS BHD                         | COMMON STOCK        | MALAYSIA    | 170,800   | 629,530   |
| UNISEM (M) BERHAD                        | COMMON STOCK        | MALAYSIA    | 386,100   | 118,201   |
| WAH SEONG CORP BHD                       | COMMON STOCK        | MALAYSIA    | 273,300   | 137,817   |
| YTL CORPORATION BERHAD                   | COMMON STOCK        | MALAYSIA    | 1,044,885 | 517,285   |
| YTL POWER INTERNATIONAL BHD              | COMMON STOCK        | MALAYSIA    | 827,384   | 477,875   |
| ALFA S.A.B. A                            | COMMON STOCK        | MEXICO      | 596,700   | 1,676,591 |
| AMERICA MOVIL SAB DE C SER L             | COMMON STOCK        | MEXICO      | 6,276,162 | 7,279,057 |
| CEMEX SAB CPO UNIT NPV                   | UNIT NPV            | MEXICO      | 1,787,491 | 2,088,135 |
| COCA COLA FEMSA SAB SER L                | COMMON STOCK        | MEXICO      | 95,000    | 1,143,367 |
| CORPORACION GEO SAB SER B                | COMMON STOCK        | MEXICO      | 101,700   | 12,890    |
| EMPRESAS ICA S.A.B                       | COMMON STOCK        | MEXICO      | 132,100   | 272,125   |
| FIBRA UNO ADMINISTRACION SA              | REIT NPV            | MEXICO      | 221,100   | 710,881   |
| FOMENTO ECONOMICO MEXICA UBD<br>UNIT NPV | UNIT NPV            | MEXICO      | 338,300   | 3,265,176 |
| GRUPO AEROPORT DEL PACIFIC B             | COMMON STOCK        | MEXICO      | 92,100    | 487,955   |
| GRUPO BIMBO SAB SERIES A                 | COMMON STOCK        | MEXICO      | 256,200   | 789,307   |
| GRUPO CARSO SAB DE CV SER A1             | COMMON STOCK        | MEXICO      | 116,661   | 613,806   |
| GRUPO FIN SANTANDER B                    | COMMON STOCK        | MEXICO      | 250,000   | 676,101   |
| GRUPO FINANCIERO BANORTE O               | COMMON STOCK        | MEXICO      | 349,236   | 2,435,585 |
| GRUPO FINANCIERO INBURSA O               | COMMON STOCK        | MEXICO      | 327,200   | 922,855   |
| GRUPO MEXICO SAB DE CV SER B             | COMMON STOCK        | MEXICO      | 778,909   | 2,563,822 |
| GRUPO TELEVISIA SAB SER CPO UNIT<br>NPV  | UNIT NPV            | MEXICO      | 478,600   | 2,872,225 |
| INDUSTRIAS CH S.A.B. SER B               | COMMON STOCK        | MEXICO      | 39,200    | 263,984   |
| INDUSTRIAS PENOLES SAB DE CV             | COMMON STOCK        | MEXICO      | 25,295    | 628,399   |
| KIMBERLY CLARK DE MEXICO A               | COMMON STOCK        | MEXICO      | 288,800   | 818,739   |
| MEXICAN PESO (NEW)                       | FOREIGN CURRENCY    | MEXICO      | 2,415,129 | 184,401   |
| MEXICHEM SAB DE CV                       | COMMON STOCK        | MEXICO      | 166,401   | 689,889   |
| MINERA FRISCO SAB DE CV A1               | COMMON STOCK        | MEXICO      | 116,661   | 240,053   |
| URBI DESARROLLOS URBANOS SAB             | COMMON STOCK        | MEXICO      | 119,200   | 14,289    |
| WALMART DE MEXICO SER V                  | COMMON STOCK        | MEXICO      | 952,264   | 2,492,421 |
| MOROCCAN DIRHAM                          | FOREIGN CURRENCY    | MOROCCO     | 8,269,844 | 1,013,201 |
| AALBERTS INDUSTRIES NV                   | COMMON STOCK        | NETHERLANDS | 19,262    | 617,698   |
| ACCELL GROUP                             | COMMON STOCK        | NETHERLANDS | 5,086     | 94,134    |
| AEGON NV                                 | COMMON STOCK        | NETHERLANDS | 292,046   | 2,761,683 |
| AKZO NOBEL                               | COMMON STOCK        | NETHERLANDS | 38,714    | 3,008,666 |
| AMSTERDAM IDX FUT                        | JAN14 XEUE 20140117 | NETHERLANDS | 4,800     | 146,041   |
| APERAM                                   | COMMON STOCK        | NETHERLANDS | 6,713     | 124,702   |
| ARCELORMITTAL                            | COMMON STOCK        | NETHERLANDS | 150,612   | 2,697,186 |
| ASML HOLDING NV                          | COMMON STOCK        | NETHERLANDS | 51,996    | 4,890,676 |
| BINCKBANK NV                             | COMMON STOCK        | NETHERLANDS | 7,618     | 81,082    |
| BOSKALIS WESTMINSTER                     | COMMON STOCK        | NETHERLANDS | 13,759    | 730,723   |
| BRUNEL INTERNATIONAL                     | COMMON STOCK        | NETHERLANDS | 3,395     | 208,806   |
| CORBION NV                               | COMMON STOCK        | NETHERLANDS | 13,247    | 281,728   |
| CORIO NV                                 | REIT                | NETHERLANDS | 11,952    | 537,429   |
| FUGRO NV CVA DUTCH CERT                  | DUTCH CERT          | NETHERLANDS | 13,937    | 835,058   |
| HEINEKEN HOLDING NV                      | COMMON STOCK        | NETHERLANDS | 20,847    | 1,324,225 |
| HEINEKEN NV                              | COMMON STOCK        | NETHERLANDS | 38,157    | 2,587,937 |
| ING GROEP NV CVA DUTCH CERT              | DUTCH CERT          | NETHERLANDS | 605,329   | 8,478,557 |
| KONINKLIJKE AHOLD NV                     | COMMON STOCK        | NETHERLANDS | 176,539   | 3,175,011 |
| KONINKLIJKE BAM GROEP NV                 | COMMON STOCK        | NETHERLANDS | 32,211    | 168,875   |
| KONINKLIJKE DSM NV                       | COMMON STOCK        | NETHERLANDS | 27,206    | 2,147,704 |
| KONINKLIJKE KPN NV                       | COMMON STOCK        | NETHERLANDS | 520,520   | 1,686,587 |
| KONINKLIJKE PHILIPS NV                   | COMMON STOCK        | NETHERLANDS | 159,375   | 5,884,664 |
| NIEUWE STEEN INVESTMENTS NV              | REIT                | NETHERLANDS | 10,284    | 65,205    |

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|                                    |              |             |         |            |
|------------------------------------|--------------|-------------|---------|------------|
| NUTRECO NV                         | COMMON STOCK | NETHERLANDS | 10,962  | 546,754    |
| POSTNL NV                          | COMMON STOCK | NETHERLANDS | 73,314  | 420,189    |
| RANDSTAD HOLDING NV                | COMMON STOCK | NETHERLANDS | 18,462  | 1,200,708  |
| REED ELSEVIER NV                   | COMMON STOCK | NETHERLANDS | 138,745 | 2,952,801  |
| ROYAL IMTECH NV                    | COMMON STOCK | NETHERLANDS | 65,160  | 192,304    |
| SBM OFFSHORE NV                    | COMMON STOCK | NETHERLANDS | 34,059  | 697,143    |
| SNS REAAL                          | COMMON STOCK | NETHERLANDS | 23,861  | 0          |
| TEN CATE NV                        | COMMON STOCK | NETHERLANDS | 5,854   | 185,114    |
| TKH GROUP NV DUTCH CERT DUTCH CERT | DUTCH CERT   | NETHERLANDS | 11,591  | 407,082    |
| TNT EXPRESS NV                     | COMMON STOCK | NETHERLANDS | 62,691  | 584,065    |
| TOMTOM                             | COMMON STOCK | NETHERLANDS | 21,628  | 153,947    |
| UNILEVER NV CVA DUTCH CERT         | DUTCH CERT   | NETHERLANDS | 250,610 | 10,135,001 |
| UNIT 4 NV                          | COMMON STOCK | NETHERLANDS | 4,978   | 263,406    |
| USG PEOPLE NV                      | COMMON STOCK | NETHERLANDS | 8,483   | 113,415    |
| VOPAK                              | COMMON STOCK | NETHERLANDS | 12,948  | 759,859    |
| WOLTERS KLUWER                     | COMMON STOCK | NETHERLANDS | 62,192  | 1,782,776  |

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| AUCKLAND INTL AIRPORT LTD    | COMMON STOCK     | NEW ZEALAND | 187,831    | 545,814   |
| CHORUS LTD                   | COMMON STOCK     | NEW ZEALAND | 66,680     | 79,075    |
| CONTACT ENERGY LTD           | COMMON STOCK     | NEW ZEALAND | 52,311     | 220,848   |
| FISHER + PAYKEL HEALTHCARE C | COMMON STOCK     | NEW ZEALAND | 148,256    | 468,575   |
| FLETCHER BUILDING LTD        | COMMON STOCK     | NEW ZEALAND | 119,169    | 830,587   |
| GOODMAN PROPERTY TRUST       | REIT NPV         | NEW ZEALAND | 268,739    | 217,927   |
| INFRATIL LTD                 | COMMON STOCK     | NEW ZEALAND | 142,611    | 266,500   |
| MAINFREIGHT LTD              | COMMON STOCK     | NEW ZEALAND | 12,902     | 127,245   |
| NEW ZEALAND DOLLAR           | FOREIGN CURRENCY | NEW ZEALAND | 41,675     | 34,300    |
| PRECINCT PROPERTIES NEW ZEAL | COMMON STOCK     | NEW ZEALAND | 428,022    | 348,805   |
| SKY NETWORK TELEVISION LTD   | COMMON STOCK     | NEW ZEALAND | 48,995     | 234,639   |
| SKYCITY ENTERTAINMENT GROUP  | COMMON STOCK     | NEW ZEALAND | 121,407    | 372,808   |
| TELECOM CORP OF NEW ZEALAND  | COMMON STOCK     | NEW ZEALAND | 375,724    | 713,142   |
| AKER SOLUTIONS ASA           | COMMON STOCK     | NORWAY      | 36,133     | 645,856   |
| ATEA ASA                     | COMMON STOCK     | NORWAY      | 15,958     | 157,200   |
| BW OFFSHORE LTD              | COMMON STOCK     | NORWAY      | 94,120     | 112,502   |
| DEEP SEA SUPPLY PLC          | COMMON STOCK     | NORWAY      | 100,887    | 191,181   |
| DNB ASA                      | COMMON STOCK     | NORWAY      | 162,246    | 2,906,906 |
| DNO INTERNATIONAL ASA        | COMMON STOCK     | NORWAY      | 128,873    | 516,567   |
| FRED OLSEN ENERGY ASA        | COMMON STOCK     | NORWAY      | 9,189      | 374,793   |
| GJENSIDIGE FORSIKRING ASA    | COMMON STOCK     | NORWAY      | 37,126     | 708,567   |
| KVAERNER ASA                 | COMMON STOCK     | NORWAY      | 36,133     | 68,759    |
| MARINE HARVEST               | COMMON STOCK     | NORWAY      | 400,153    | 488,368   |
| NORSK HYDRO ASA              | COMMON STOCK     | NORWAY      | 179,636    | 802,829   |
| NORWEGIAN AIR SHUTTLE AS     | COMMON STOCK     | NORWAY      | 7,652      | 238,423   |
| NORWEGIAN KRONE              | FOREIGN CURRENCY | NORWAY      | 1,102,505  | 181,726   |
| NORWEGIAN PROPERTY ASA       | COMMON STOCK     | NORWAY      | 47,352     | 56,560    |
| OPERA SOFTWARE ASA           | COMMON STOCK     | NORWAY      | 28,642     | 392,562   |
| ORKLA ASA                    | COMMON STOCK     | NORWAY      | 137,351    | 1,073,236 |
| PETROLEUM GEO SERVICES       | COMMON STOCK     | NORWAY      | 33,267     | 392,069   |
| PROSAFE SE                   | COMMON STOCK     | NORWAY      | 42,450     | 327,477   |
| REC SILICON ASA              | COMMON STOCK     | NORWAY      | 122,529    | 49,642    |
| SCHIBSTED ASA                | COMMON STOCK     | NORWAY      | 13,843     | 916,726   |
| SEADRILL LTD                 | COMMON STOCK     | NORWAY      | 59,217     | 2,426,578 |
| SONGA OFFSHORE               | COMMON STOCK     | NORWAY      | 35,337     | 18,106    |
| STATOIL ASA                  | COMMON STOCK     | NORWAY      | 152,128    | 3,694,228 |
| STOREBRAND ASA               | COMMON STOCK     | NORWAY      | 79,509     | 497,666   |
| SUBSEA 7 SA                  | COMMON STOCK     | NORWAY      | 46,138     | 884,457   |
| TELENOR ASA                  | COMMON STOCK     | NORWAY      | 117,123    | 2,796,159 |
| TGS NOPEC GEOPHYSICAL CO ASA | COMMON STOCK     | NORWAY      | 25,339     | 674,753   |
| TOMRA SYSTEMS ASA            | COMMON STOCK     | NORWAY      | 23,359     | 217,662   |
| YARA INTERNATIONAL ASA       | COMMON STOCK     | NORWAY      | 30,805     | 1,330,534 |
| PAKISTAN RUPEE               | FOREIGN CURRENCY | PAKISTAN    | 9,593,653  | 91,199    |
| CASA GRANDE SAA              | COMMON STOCK     | PERU        | 36,288     | 105,749   |
| CIA DE MINAS BUENAVENTUR COM | COMMON STOCK     | PERU        | 8,119      | 87,150    |
| CREDICORP LTD                | COMMON STOCK     | PERU        | 3,996      | 522,357   |
| PERUVIAN NOUVEAU SOL         | FOREIGN CURRENCY | PERU        | 408,249    | 145,975   |
| SOUTHERN COPPER CORP         | COMMON STOCK     | PERU        | 10,372     | 298,195   |
| AYALA CORPORATION            | COMMON STOCK     | PHILIPPINES | 54,812     | 641,665   |
| AYALA LAND INC               | COMMON STOCK     | PHILIPPINES | 1,076,090  | 602,030   |
| BANK OF THE PHILIPPINE ISLAN | COMMON STOCK     | PHILIPPINES | 252,371    | 484,447   |
| BDO UNIBANK INC              | COMMON STOCK     | PHILIPPINES | 463,260    | 717,595   |
| FIRST GEN CORPORATION        | COMMON STOCK     | PHILIPPINES | 803,291    | 236,539   |
| GLOBE TELECOM INC            | COMMON STOCK     | PHILIPPINES | 5,496      | 203,614   |
| JOLLIBEE FOODS CORPORATION   | COMMON STOCK     | PHILIPPINES | 108,850    | 424,813   |
| METROPOLITAN BANK + TRUST    | COMMON STOCK     | PHILIPPINES | 256,430    | 437,730   |
| PHILIPPINE LONG DISTANCE TEL | COMMON STOCK     | PHILIPPINES | 8,207      | 492,956   |
| PHILIPPINE PESO              | FOREIGN CURRENCY | PHILIPPINES | 17,604,145 | 396,646   |
| SM INVESTMENTS CORP          | COMMON STOCK     | PHILIPPINES | 36,130     | 580,496   |
| SM PRIME HOLDINGS INC        | COMMON STOCK     | PHILIPPINES | 1,582,589  | 524,277   |
| VISTA LAND + LIFESCAPES INC  | COMMON STOCK     | PHILIPPINES | 2,646,600  | 310,432   |
| ASSECO POLAND SA             | COMMON STOCK     | POLAND      | 16,234     | 248,173   |
| BANK HANDLOWY W WARSZAWIE SA | COMMON STOCK     | POLAND      | 9,352      | 326,079   |

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|------------------------------|--------------|--------|---------|-----------|
| BANK PEKAO SA                | COMMON STOCK | POLAND | 18,828  | 1,126,720 |
| CYFROWY POLSAT SA            | COMMON STOCK | POLAND | 56,616  | 371,783   |
| GETIN HOLDING SA             | COMMON STOCK | POLAND | 96,588  | 120,932   |
| GETIN NOBLE BANK SA          | COMMON STOCK | POLAND | 282,702 | 250,259   |
| GLOBE TRADE CENTRE SA        | COMMON STOCK | POLAND | 37,186  | 92,261    |
| JASTRZEBSKA SPOLKA WEGLOWA S | COMMON STOCK | POLAND | 9,843   | 173,855   |
| KERNEL HOLDING SA            | COMMON STOCK | POLAND | 11,989  | 151,571   |
| KGHM POLSKA MIEDZ SA         | COMMON STOCK | POLAND | 24,430  | 962,023   |
| LUBELSKI WEGIEL BOGDANKA SA  | COMMON STOCK | POLAND | 8,211   | 343,723   |
| MBANK                        | COMMON STOCK | POLAND | 2,612   | 433,698   |
| ORANGE POLSKA SA             | COMMON STOCK | POLAND | 117,106 | 381,465   |
| PGE SA                       | COMMON STOCK | POLAND | 136,387 | 738,552   |
| PKO BANK POLSKI SA           | COMMON STOCK | POLAND | 106,526 | 1,396,727 |
| POLIMEX RTS                  | EXP 31DEC12  | POLAND | 189,494 | 0         |

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| POLISH ZLOTY                             | COMMON STOCK        | POLAND             | 155,324    | 51,475    |
| POLSKI KONCERN NAFTOWY ORLEN             | COMMON STOCK        | POLAND             | 61,326     | 838,116   |
| POLSKIE GORNICTWO NAFTOWE I              | COMMON STOCK        | POLAND             | 298,983    | 510,709   |
| POWSZECHNY ZAKLAD UBEZPIECZE             | COMMON STOCK        | POLAND             | 8,611      | 1,286,049 |
| SYNTHOS SA                               | COMMON STOCK        | POLAND             | 165,231    | 301,047   |
| TAURON POLSKA ENERGIA SA                 | COMMON STOCK        | POLAND             | 228,847    | 332,174   |
| TVN SA                                   | COMMON STOCK        | POLAND             | 29,848     | 145,450   |
| ALTRI SGPS SA                            | COMMON STOCK        | PORTUGAL           | 76,954     | 237,649   |
| BANCO COMERCIAL PORTUGUES R              | COMMON STOCK        | PORTUGAL           | 1,717,584  | 394,110   |
| BANCO ESPIRITO SANTO REG                 | COMMON STOCK        | PORTUGAL           | 456,291    | 653,844   |
| EDP ENERGIAS DE PORTUGAL SA              | COMMON STOCK        | PORTUGAL           | 301,597    | 1,109,675 |
| GALP ENERGIA SGPS SA                     | COMMON STOCK        | PORTUGAL           | 37,564     | 617,761   |
| JERONIMO MARTINS                         | COMMON STOCK        | PORTUGAL           | 37,231     | 729,678   |
| MOTA ENGLI SGPS SA                       | COMMON STOCK        | PORTUGAL           | 45,385     | 270,460   |
| PORTUCEL SA                              | COMMON STOCK        | PORTUGAL           | 21,581     | 86,560    |
| PORTUGAL TELECOM SGPS SA REG             | COMMON STOCK        | PORTUGAL           | 132,895    | 579,186   |
| REDES ENERGETICAS NACIONAIS              | COMMON STOCK        | PORTUGAL           | 52,607     | 162,238   |
| SEMAPA SOCIEDADE DE INVESTIM             | COMMON STOCK        | PORTUGAL           | 15,519     | 174,161   |
| SONAE                                    | COMMON STOCK        | PORTUGAL           | 168,952    | 244,308   |
| SONAECOM SGPS SA                         | COMMON STOCK        | PORTUGAL           | 48,157     | 170,787   |
| ZON OPTIMUS SGPS SA                      | COMMON STOCK        | PORTUGAL           | 42,139     | 313,690   |
| FEDERAL GRID CO UNIFIED                  | COMMON STOCK        | RUSSIAN FEDERATION | 48,188,087 | 132,421   |
| NEW RUSSIAN RUBLE                        | FOREIGN CURRENCY    | RUSSIAN FEDERATION | 116,839    | 3,556     |
| ROSTELECOM                               | COMMON STOCK        | RUSSIAN FEDERATION | 233,587    | 790,067   |
| RUSHYDRO JSC                             | COMMON STOCK        | RUSSIAN FEDERATION | 29,926,600 | 517,610   |
| SBERBANK                                 | COMMON STOCK        | RUSSIAN FEDERATION | 1,435,137  | 4,503,319 |
| SBERBANK                                 | PREFERENCE          | RUSSIAN FEDERATION | 581,054    | 1,420,416 |
| TATNEFT CLS                              | COMMON STOCK        | RUSSIAN FEDERATION | 265,606    | 1,685,508 |
| ARA ASSET MANAGEMENT                     | COMMON STOCK        | SINGAPORE          | 237,160    | 349,611   |
| ASCENDAS REAL ESTATE INV TRT             | REIT NPV            | SINGAPORE          | 519,800    | 907,532   |
| ASCOTT RESIDENCE TRUST                   | REIT NPV            | SINGAPORE          | 129,865    | 124,038   |
| BIOSENSORS INTERNATIONAL GRO             | COMMON STOCK        | SINGAPORE          | 178,000    | 118,005   |
| CAMBRIDGE INDUSTRIAL TRUST               | REIT                | SINGAPORE          | 390,851    | 213,708   |
| CAPITACOMMERCIAL TRUST                   | COMMON STOCK        | SINGAPORE          | 396,000    | 455,435   |
| CAPITALAND LTD                           | COMMON STOCK        | SINGAPORE          | 472,499    | 1,137,002 |
| CAPITAMALL TRUST                         | REIT NPV            | SINGAPORE          | 394,249    | 595,960   |
| CAPITAMALLS ASIA LTD                     | COMMON STOCK        | SINGAPORE          | 313,000    | 487,439   |
| CAPITARETAIL CHINA TRUST                 | REIT                | SINGAPORE          | 195,889    | 206,616   |
| CITY DEVELOPMENTS LTD                    | COMMON STOCK        | SINGAPORE          | 89,000     | 678,592   |
| COMFORTDELGRO CORP LTD                   | COMMON STOCK        | SINGAPORE          | 382,000    | 608,562   |
| COSCO CORP SINGAPORE LTD                 | COMMON STOCK        | SINGAPORE          | 160,000    | 95,985    |
| DBS GROUP HOLDINGS LTD                   | COMMON STOCK        | SINGAPORE          | 272,891    | 3,707,196 |
| EZRA HOLDINGS LTD                        | COMMON STOCK        | SINGAPORE          | 160,800    | 175,645   |
| FRASERS COMMERCIAL TRUST                 | REIT NPV            | SINGAPORE          | 273,400    | 275,524   |
| GENTING SINGAPORE PLC                    | COMMON STOCK        | SINGAPORE          | 981,399    | 1,165,692 |
| GLOBAL LOGISTIC PROPERTIES L             | COMMON STOCK        | SINGAPORE          | 475,000    | 1,089,324 |
| GOLDEN AGRI RESOURCES LTD                | COMMON STOCK        | SINGAPORE          | 1,107,287  | 478,889   |
| HO BEE LAND LTD                          | COMMON STOCK        | SINGAPORE          | 150,000    | 252,257   |
| HUTCHISON PORT HOLDINGS TR U<br>UNIT NPV | UNIT NPV            | SINGAPORE          | 888,000    | 599,769   |
| JARDINE CYCLE + CARRIAGE LTD             | COMMON STOCK        | SINGAPORE          | 18,324     | 523,319   |
| K1 VENTURES LTD                          | COMMON STOCK        | SINGAPORE          | 1,020,000  | 155,918   |
| KEPPEL                                   | REIT NPV            | SINGAPORE          | 69,300     | 65,080    |
| KEPPEL CORP LTD                          | COMMON STOCK        | SINGAPORE          | 247,500    | 2,199,248 |
| KEPPEL LAND LTD                          | COMMON STOCK        | SINGAPORE          | 164,446    | 436,623   |
| LIPPO MALLS INDONESIA RETAIL             | REIT NPV            | SINGAPORE          | 426,000    | 140,159   |
| MAPLETREE INDUSTRIAL TRUST               | REIT NPV            | SINGAPORE          | 306,383    | 324,300   |
| MAPLETREE LOGISTICS TRUST                | REIT NPV            | SINGAPORE          | 379,580    | 317,373   |
| MSCI TAIWAN INDEX                        | JAN14 XSIM 20140124 | SINGAPORE          | 24,900     | 159,986   |
| NEPTUNE ORIENT LINES LTD                 | COMMON STOCK        | SINGAPORE          | 157,500    | 140,540   |
| NOBLE GROUP LTD                          | COMMON STOCK        | SINGAPORE          | 588,517    | 500,850   |
| OLAM INTERNATIONAL LTD                   | COMMON STOCK        | SINGAPORE          | 233,086    | 284,298   |
| OVERSEA CHINESE BANKING CORP             | COMMON STOCK        | SINGAPORE          | 412,655    | 3,338,799 |



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|                              |                  |           |           |           |
|------------------------------|------------------|-----------|-----------|-----------|
| PARKWAYLIFE REAL ESTATE      | REIT NPV         | SINGAPORE | 146,000   | 272,041   |
| SATS LTD                     | COMMON STOCK     | SINGAPORE | 110,358   | 282,682   |
| SEBMCORP INDUSTRIES LTD      | COMMON STOCK     | SINGAPORE | 181,200   | 788,967   |
| SEBMCORP MARINE LTD          | COMMON STOCK     | SINGAPORE | 120,200   | 424,640   |
| SINGAPORE AIRLINES LTD       | COMMON STOCK     | SINGAPORE | 105,340   | 869,650   |
| SINGAPORE DOLLAR             | FOREIGN CURRENCY | SINGAPORE | 252,590   | 200,056   |
| SINGAPORE EXCHANGE LTD       | COMMON STOCK     | SINGAPORE | 162,000   | 933,676   |
| SINGAPORE POST LTD           | COMMON STOCK     | SINGAPORE | 320,000   | 336,124   |
| SINGAPORE PRESS HOLDINGS LTD | COMMON STOCK     | SINGAPORE | 306,750   | 1,002,867 |
| SINGAPORE TECH ENGINEERING   | COMMON STOCK     | SINGAPORE | 273,000   | 858,801   |
| SINGAPORE TELECOMMUNICATIONS | COMMON STOCK     | SINGAPORE | 1,278,090 | 3,712,989 |
| SMRT CORP LTD                | COMMON STOCK     | SINGAPORE | 188,000   | 172,790   |
| STAMFORD LAND CORP LTD       | COMMON STOCK     | SINGAPORE | 108,000   | 49,624    |
| STARHUB LTD                  | COMMON STOCK     | SINGAPORE | 139,000   | 473,298   |
| SUNTEC                       | REIT NPV         | SINGAPORE | 432,000   | 527,631   |

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| SWIBER HOLDINGS LTD                     | COMMON STOCK | SINGAPORE    | 92,000  | 48,493    |
| TAT HONG HOLDINGS LTD                   | COMMON STOCK | SINGAPORE    | 130,000 | 92,724    |
| UNITED OVERSEAS BANK LTD                | COMMON STOCK | SINGAPORE    | 203,179 | 3,423,795 |
| UOL GROUP LTD                           | COMMON STOCK | SINGAPORE    | 106,037 | 520,510   |
| VENTURE CORP LTD                        | COMMON STOCK | SINGAPORE    | 47,000  | 285,988   |
| WILMAR INTERNATIONAL LTD                | COMMON STOCK | SINGAPORE    | 307,000 | 832,866   |
| YANGZIJANG SHIPBUILDING                 | COMMON STOCK | SINGAPORE    | 312,000 | 293,943   |
| ACUCAP PROPERTIES LTD                   | REIT         | SOUTH AFRICA | 25,157  | 104,926   |
| ADCOCK INGRAM HOLDINGS LTD              | COMMON STOCK | SOUTH AFRICA | 31,447  | 212,802   |
| ADCORP HOLDINGS LTD                     | COMMON STOCK | SOUTH AFRICA | 33,046  | 102,750   |
| AECI LTD                                | COMMON STOCK | SOUTH AFRICA | 28,493  | 340,808   |
| AFRICAN BANK INVESTMENTS LTD            | COMMON STOCK | SOUTH AFRICA | 246,737 | 284,035   |
| AFRICAN RAINBOW MINERALS LTD            | COMMON STOCK | SOUTH AFRICA | 23,633  | 429,224   |
| ANGLO AMERICAN PLATINUM LTD             | COMMON STOCK | SOUTH AFRICA | 12,387  | 468,222   |
| ANGLOGOLD ASHANTI LTD                   | COMMON STOCK | SOUTH AFRICA | 67,177  | 786,367   |
| ARCELORMITTAL SOUTH AFRICA              | COMMON STOCK | SOUTH AFRICA | 33,692  | 120,069   |
| ASPEN PHARMACARE HOLDINGS LT            | COMMON STOCK | SOUTH AFRICA | 44,839  | 1,153,553 |
| ASTRAL FOODS LTD                        | COMMON STOCK | SOUTH AFRICA | 7,400   | 73,574    |
| AVENG LTD                               | COMMON STOCK | SOUTH AFRICA | 67,146  | 169,481   |
| AVI LTD                                 | COMMON STOCK | SOUTH AFRICA | 57,261  | 313,884   |
| BARCLAYS AFRICA GROUP LTD               | COMMON STOCK | SOUTH AFRICA | 48,023  | 609,795   |
| BARLOWORLD LTD                          | COMMON STOCK | SOUTH AFRICA | 39,305  | 379,218   |
| BIDVEST GROUP LTD                       | COMMON STOCK | SOUTH AFRICA | 49,955  | 1,284,179 |
| BRAIT SE                                | COMMON STOCK | SOUTH AFRICA | 107,391 | 537,943   |
| CAPITAL PROPERTY FUND UNIT NPV          | UNIT NPV     | SOUTH AFRICA | 283,602 | 288,503   |
| CITY LODGE HOTELS LTD                   | COMMON STOCK | SOUTH AFRICA | 11,295  | 151,019   |
| CLICKS GROUP LTD                        | COMMON STOCK | SOUTH AFRICA | 58,516  | 352,594   |
| DATATEC LTD                             | COMMON STOCK | SOUTH AFRICA | 23,621  | 116,821   |
| DISCOVERY LTD                           | COMMON STOCK | SOUTH AFRICA | 43,237  | 349,643   |
| EXXARO RESOURCES LTD                    | COMMON STOCK | SOUTH AFRICA | 25,291  | 354,675   |
| FIRSTRAND LTD                           | COMMON STOCK | SOUTH AFRICA | 530,504 | 1,822,850 |
| FOUNTAINHEAD PROPERTY TRUST<br>UNIT NPV | UNIT NPV     | SOUTH AFRICA | 299,126 | 211,529   |
| GOLD FIELDS LTD                         | COMMON STOCK | SOUTH AFRICA | 123,058 | 390,263   |
| GROWTHPOINT PROPERTIES LTD              | REIT NPV     | SOUTH AFRICA | 266,663 | 620,488   |
| HARMONY GOLD MINING CO LTD              | COMMON STOCK | SOUTH AFRICA | 66,575  | 167,675   |
| HUDACO INDUSTRIES LTD                   | COMMON STOCK | SOUTH AFRICA | 9,906   | 99,266    |
| IMPALA PLATINUM HOLDINGS LTD            | COMMON STOCK | SOUTH AFRICA | 94,221  | 1,117,753 |
| IMPERIAL HOLDINGS LTD                   | COMMON STOCK | SOUTH AFRICA | 34,447  | 667,073   |
| INVESTEC LTD                            | COMMON STOCK | SOUTH AFRICA | 33,001  | 234,913   |
| JD GROUP LTD                            | COMMON STOCK | SOUTH AFRICA | 42,099  | 116,979   |
| JSE LTD                                 | COMMON STOCK | SOUTH AFRICA | 13,400  | 114,767   |
| KUMBA IRON ORE LTD                      | COMMON STOCK | SOUTH AFRICA | 15,000  | 640,267   |
| LEWIS GROUP LTD                         | COMMON STOCK | SOUTH AFRICA | 23,353  | 158,202   |
| LIBERTY HOLDINGS LTD                    | COMMON STOCK | SOUTH AFRICA | 22,338  | 260,394   |
| LIFE HEALTHCARE GROUP HOLDIN            | COMMON STOCK | SOUTH AFRICA | 154,850 | 619,013   |
| MASSMART HOLDINGS LTD                   | COMMON STOCK | SOUTH AFRICA | 19,041  | 236,971   |
| MMI HOLDINGS LTD                        | COMMON STOCK | SOUTH AFRICA | 156,626 | 378,525   |
| MR PRICE GROUP LTD                      | COMMON STOCK | SOUTH AFRICA | 35,724  | 558,651   |
| MTN GROUP LTD                           | COMMON STOCK | SOUTH AFRICA | 265,163 | 5,510,210 |
| MURRAY + ROBERTS HOLDINGS               | COMMON STOCK | SOUTH AFRICA | 77,358  | 198,624   |
| NAMPAK LTD                              | COMMON STOCK | SOUTH AFRICA | 94,543  | 370,484   |
| NASPERS LTD N SHS                       | COMMON STOCK | SOUTH AFRICA | 62,713  | 6,567,398 |
| NEDBANK GROUP LTD                       | COMMON STOCK | SOUTH AFRICA | 31,986  | 645,635   |
| NETCARE LTD                             | COMMON STOCK | SOUTH AFRICA | 226,837 | 564,479   |
| NORTHAM PLATINUM LTD                    | COMMON STOCK | SOUTH AFRICA | 29,420  | 118,610   |
| OLD MUTUAL PLC                          | COMMON STOCK | SOUTH AFRICA | 72,194  | 226,084   |
| PICK N PAY STORES LTD                   | COMMON STOCK | SOUTH AFRICA | 42,279  | 210,496   |
| PPC LTD                                 | COMMON STOCK | SOUTH AFRICA | 96,255  | 289,415   |
| REDEFINE PROPERTIES LTD                 | REIT         | SOUTH AFRICA | 387,783 | 360,580   |
| REMGRO LTD                              | COMMON STOCK | SOUTH AFRICA | 87,517  | 1,737,412 |
| RESILIENT PROPERTY INCOME               | REIT         | SOUTH AFRICA | 57,223  | 303,094   |
| REUNERT LTD                             | COMMON STOCK | SOUTH AFRICA | 33,148  | 217,987   |

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|                             |                  |              |         |           |
|-----------------------------|------------------|--------------|---------|-----------|
| RMB HOLDINGS LTD            | COMMON STOCK     | SOUTH AFRICA | 157,743 | 735,881   |
| RMI HOLDINGS                | COMMON STOCK     | SOUTH AFRICA | 104,126 | 272,987   |
| SANLAM LTD                  | COMMON STOCK     | SOUTH AFRICA | 325,430 | 1,655,622 |
| SAPPI LIMITED               | COMMON STOCK     | SOUTH AFRICA | 78,540  | 245,854   |
| SASOL LTD                   | COMMON STOCK     | SOUTH AFRICA | 85,672  | 4,209,447 |
| SHOPRITE HOLDINGS LTD       | COMMON STOCK     | SOUTH AFRICA | 76,472  | 1,205,431 |
| SIBANYE GOLD LTD            | COMMON STOCK     | SOUTH AFRICA | 123,058 | 145,874   |
| SOUTH AFRICAN RAND          | FOREIGN CURRENCY | SOUTH AFRICA | 824,077 | 78,680    |
| SPAR GROUP LIMITED/THE      | COMMON STOCK     | SOUTH AFRICA | 27,691  | 349,753   |
| STANDARD BANK GROUP LTD     | COMMON STOCK     | SOUTH AFRICA | 169,335 | 2,107,069 |
| STEINHOFF INTL HOLDINGS LTD | COMMON STOCK     | SOUTH AFRICA | 210,284 | 906,442   |
| SUN INTERNATIONAL LTD       | COMMON STOCK     | SOUTH AFRICA | 16,936  | 154,197   |
| SYCOM PROPERTY FUND         | REIT NPV         | SOUTH AFRICA | 23,365  | 55,512    |
| TELKOM SA SOC LTD           | COMMON STOCK     | SOUTH AFRICA | 56,670  | 151,909   |
| THE FOSCHINI GROUP LTD      | COMMON STOCK     | SOUTH AFRICA | 38,211  | 350,669   |

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| TIGER BRANDS LTD             | COMMON STOCK        | SOUTH AFRICA | 31,447    | 803,513    |
| TONGAAT HULETT LTD           | COMMON STOCK        | SOUTH AFRICA | 17,085    | 185,445    |
| TRUWORTHS INTERNATIONAL LTD  | COMMON STOCK        | SOUTH AFRICA | 83,764    | 616,346    |
| VODACOM GROUP LTD            | COMMON STOCK        | SOUTH AFRICA | 60,379    | 766,948    |
| VUKILE PROPERTY FUND LTD     | REIT                | SOUTH AFRICA | 124,726   | 201,620    |
| WOOLWORTHS HOLDINGS LTD      | COMMON STOCK        | SOUTH AFRICA | 131,649   | 940,910    |
| ABENGOA SA                   | COMMON STOCK        | SPAIN        | 5,761     | 19,372     |
| ABENGOA SA B SHARES          | COMMON STOCK        | SPAIN        | 23,044    | 69,157     |
| ABERTIS INFRAESTRUCTURAS SA  | COMMON STOCK        | SPAIN        | 68,666    | 1,531,841  |
| ACCIONA SA                   | COMMON STOCK        | SPAIN        | 4,752     | 275,511    |
| ACERINOX SA                  | COMMON STOCK        | SPAIN        | 22,679    | 289,754    |
| ACS ACTIVIDADES CONS Y SERV  | COMMON STOCK        | SPAIN        | 25,121    | 872,238    |
| ALMIRALL SA                  | COMMON STOCK        | SPAIN        | 9,593     | 156,827    |
| AMADEUS IT HOLDING SA A SHS  | COMMON STOCK        | SPAIN        | 55,822    | 2,394,996  |
| BANCO BILBAO VIZCAYA ARGENTA | COMMON STOCK        | SPAIN        | 878,259   | 10,899,767 |
| BANCO DE SABADELL SA         | COMMON STOCK        | SPAIN        | 472,375   | 1,236,657  |
| BANCO POPULAR ESPANOL        | COMMON STOCK        | SPAIN        | 156,991   | 949,417    |
| BANCO SANTANDER SA           | COMMON STOCK        | SPAIN        | 1,727,252 | 15,612,752 |
| BANKIA SA                    | COMMON STOCK        | SPAIN        | 1,397     | 2,400      |
| BANKINTER SA                 | COMMON STOCK        | SPAIN        | 92,638    | 637,086    |
| BOLSAS Y MERCADOS ESPANOLES  | COMMON STOCK        | SPAIN        | 8,563     | 326,454    |
| CAIXABANK S.A.               | COMMON STOCK        | SPAIN        | 123,043   | 642,356    |
| CAJA DE AHORROS DEL MEDITERR | COMMON STOCK        | SPAIN        | 23,863    | 44,062     |
| CONSTRUCC Y AUX DE FERROCARR | COMMON STOCK        | SPAIN        | 382       | 202,624    |
| CORPORACION FINANCIERA ALBA  | COMMON STOCK        | SPAIN        | 2,321     | 136,048    |
| DISTRIBUIDORA INTERNACIONAL  | COMMON STOCK        | SPAIN        | 97,608    | 874,637    |
| DURO FELGUERA SA             | COMMON STOCK        | SPAIN        | 19,314    | 130,540    |
| ENAGAS SA                    | COMMON STOCK        | SPAIN        | 31,257    | 819,606    |
| ENCE ENERGIA Y CELULOSA SA   | COMMON STOCK        | SPAIN        | 50,169    | 188,797    |
| FAES FARMA SA                | COMMON STOCK        | SPAIN        | 37,957    | 138,901    |
| FAES FARMA SA RIGHT          | EXP 11JAN13         | SPAIN        | 37,957    | 2,197      |
| FERROVIAL SA                 | COMMON STOCK        | SPAIN        | 74,484    | 1,450,899  |
| FOMENTO DE CONSTRUC Y CONTRA | COMMON STOCK        | SPAIN        | 7,815     | 174,510    |
| GAMESA CORP TECNOLOGICA SA   | COMMON STOCK        | SPAIN        | 36,630    | 383,109    |
| GAS NATURAL SDG SA           | COMMON STOCK        | SPAIN        | 56,934    | 1,471,492  |
| GRIFOLS SA                   | COMMON STOCK        | SPAIN        | 23,332    | 1,119,541  |
| GRUPO CATALANA OCCIDENTE SA  | COMMON STOCK        | SPAIN        | 13,661    | 491,103    |
| IBERDROLA SA                 | COMMON STOCK        | SPAIN        | 702,954   | 4,503,357  |
| IBEX 35 INDX FUTR            | JAN14 XMRV 20140117 | SPAIN        | 70        | 53,968     |
| INDITEX                      | COMMON STOCK        | SPAIN        | 33,460    | 5,545,682  |
| INDRA SISTEMAS SA            | COMMON STOCK        | SPAIN        | 21,149    | 354,997    |
| INTL CONSOLIDATED AIRLINE DI | COMMON STOCK        | SPAIN        | 170,860   | 1,139,991  |
| JAZZTEL PLC                  | COMMON STOCK        | SPAIN        | 55,144    | 592,341    |
| LABORATORIOS FARMACEUTICOS R | COMMON STOCK        | SPAIN        | 9,880     | 135,871    |
| MAPFRE SA                    | COMMON STOCK        | SPAIN        | 154,022   | 662,205    |
| MEDIASET ESPANA COMUNICACION | COMMON STOCK        | SPAIN        | 24,741    | 286,743    |
| OBRASCON HUARTE LAIN S.A.    | COMMON STOCK        | SPAIN        | 6,188     | 252,591    |
| PAPELES Y CARTONES DE EUROPA | COMMON STOCK        | SPAIN        | 21,153    | 112,100    |
| PESCANOVA SA                 | COMMON STOCK        | SPAIN        | 7,948     | 64,726     |
| PROMOTORA DE INFORMACIONES A | COMMON STOCK        | SPAIN        | 51,401    | 28,534     |
| RED ELECTRICA CORPORACION SA | COMMON STOCK        | SPAIN        | 19,980    | 1,337,890  |
| REPSOL SA                    | COMMON STOCK        | SPAIN        | 137,515   | 3,480,164  |
| REPSOL SA RIGHTS             | RIGHTS              | SPAIN        | 137,515   | 93,986     |
| TECNICAS REUNIDAS SA         | COMMON STOCK        | SPAIN        | 6,329     | 345,889    |
| TELEFONICA SA                | COMMON STOCK        | SPAIN        | 627,238   | 10,256,155 |
| TUBACEX SA                   | COMMON STOCK        | SPAIN        | 26,102    | 104,136    |
| TUBOS REUNIDOS SA            | COMMON STOCK        | SPAIN        | 29,567    | 72,428     |
| VISCOFAN SA                  | COMMON STOCK        | SPAIN        | 12,056    | 688,348    |
| ZARDOYA OTIS SA              | COMMON STOCK        | SPAIN        | 27,391    | 496,217    |
| ZELTIA SA                    | COMMON STOCK        | SPAIN        | 27,540    | 87,963     |
| SRI LANKA RUPEE              | FOREIGN CURRENCY    | SRI LANKA    | 2,414     | 18         |
| AARHUSKARLSHAMN AB           | COMMON STOCK        | SWEDEN       | 5,755     | 369,355    |
| AF AB B SHS                  | COMMON STOCK        | SWEDEN       | 15,568    | 547,538    |

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|                             |              |        |         |           |
|-----------------------------|--------------|--------|---------|-----------|
| ALFA LAVAL AB               | COMMON STOCK | SWEDEN | 57,841  | 1,490,014 |
| ASSA ABLOY AB B             | COMMON STOCK | SWEDEN | 59,654  | 3,167,238 |
| ATLAS COPCO AB A SHS        | COMMON STOCK | SWEDEN | 107,761 | 3,009,797 |
| ATLAS COPCO AB B SHS        | COMMON STOCK | SWEDEN | 56,019  | 1,428,533 |
| AVANZA BANK HOLDING AB      | COMMON STOCK | SWEDEN | 11,755  | 385,017   |
| AXIS COMMUNICATIONS AB      | COMMON STOCK | SWEDEN | 9,643   | 336,406   |
| BETSSON AB                  | COMMON STOCK | SWEDEN | 9,198   | 292,575   |
| BLACK EARTH FARMING LTD SDR | RECEIPT      | SWEDEN | 61,668  | 63,128    |
| BOLIDEN AB                  | COMMON STOCK | SWEDEN | 54,500  | 839,202   |
| BURE EQUITY AB              | COMMON STOCK | SWEDEN | 31,536  | 127,702   |
| CASTELLUM AB                | COMMON STOCK | SWEDEN | 24,671  | 385,074   |
| CDON GROUP                  | COMMON STOCK | SWEDEN | 19,872  | 98,425    |
| D. CARNEGIE CO              | COMMON STOCK | SWEDEN | 10      | 69,452    |
| EAST CAPITAL EXPLORER AB    | COMMON STOCK | SWEDEN | 13,426  | 130,299   |

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| ELECTROLUX AB SER B          | COMMON STOCK     | SWEDEN      | 39,503    | 1,041,465 |
| ELEKTA AB B SHS              | COMMON STOCK     | SWEDEN      | 57,459    | 882,779   |
| ERICSSON LM B SHS            | COMMON STOCK     | SWEDEN      | 474,111   | 5,814,171 |
| GETINGE AB B SHS             | COMMON STOCK     | SWEDEN      | 37,645    | 1,293,076 |
| GUNNEBO AB                   | COMMON STOCK     | SWEDEN      | 20,699    | 129,168   |
| HENNES + MAURITZ AB B SHS    | COMMON STOCK     | SWEDEN      | 145,281   | 6,723,182 |
| HEXAGON AB B SHS             | COMMON STOCK     | SWEDEN      | 38,400    | 1,219,625 |
| HEXPOL AB                    | COMMON STOCK     | SWEDEN      | 7,989     | 600,028   |
| HOLMEN AB B SHARES           | COMMON STOCK     | SWEDEN      | 9,900     | 361,270   |
| HUSQVARNA AB B SHS           | COMMON STOCK     | SWEDEN      | 76,237    | 461,051   |
| INDUTRADE AB                 | COMMON STOCK     | SWEDEN      | 3,637     | 152,551   |
| INTRUM JUSTITIA AB           | COMMON STOCK     | SWEDEN      | 15,137    | 425,573   |
| INVESTMENT AB KINNEVIK B SHS | COMMON STOCK     | SWEDEN      | 34,490    | 1,603,149 |
| INVESTOR AB B SHS            | COMMON STOCK     | SWEDEN      | 71,739    | 2,478,921 |
| JM AB                        | COMMON STOCK     | SWEDEN      | 15,093    | 428,875   |
| KLOVERN AB                   | COMMON STOCK     | SWEDEN      | 54,973    | 243,968   |
| KUNGSLEDEN AB                | COMMON STOCK     | SWEDEN      | 32,100    | 216,167   |
| LOOMIS AB B                  | COMMON STOCK     | SWEDEN      | 16,415    | 391,473   |
| LUNDIN PETROLEUM AB          | COMMON STOCK     | SWEDEN      | 46,737    | 913,585   |
| MEDA AB A SHS                | COMMON STOCK     | SWEDEN      | 38,330    | 488,057   |
| MEKONOMEN AB                 | COMMON STOCK     | SWEDEN      | 6,328     | 195,422   |
| MILLICOM INTL CELLULAR SDR   | RECEIPT          | SWEDEN      | 11,478    | 1,145,308 |
| MODERN TIMES GROUP B SHS     | COMMON STOCK     | SWEDEN      | 11,986    | 623,662   |
| NIBE INDUSTRIER AB B SHS     | COMMON STOCK     | SWEDEN      | 17,035    | 385,173   |
| NOBIA AB                     | COMMON STOCK     | SWEDEN      | 40,512    | 344,481   |
| NORDEA BANK AB               | COMMON STOCK     | SWEDEN      | 453,348   | 6,147,642 |
| NORDNET AB B SHARES          | COMMON STOCK     | SWEDEN      | 46,813    | 189,546   |
| ORIFLAME COSMETICS SA SDR    | RECEIPT NPV      | SWEDEN      | 9,668     | 297,836   |
| PEAB AB                      | COMMON STOCK     | SWEDEN      | 38,172    | 234,270   |
| RATOS AB B SHS               | COMMON STOCK     | SWEDEN      | 33,000    | 299,327   |
| REZIDOR HOTEL GROUP AB       | COMMON STOCK     | SWEDEN      | 39,128    | 243,806   |
| SANDVIK AB                   | COMMON STOCK     | SWEDEN      | 159,720   | 2,264,140 |
| SAS AB                       | COMMON STOCK     | SWEDEN      | 96,029    | 92,655    |
| SCANIA AB B SHS              | COMMON STOCK     | SWEDEN      | 50,750    | 998,273   |
| SECURITAS AB B SHS           | COMMON STOCK     | SWEDEN      | 59,760    | 637,698   |
| SKANDINAVISKA ENSKILDA BAN A | COMMON STOCK     | SWEDEN      | 254,037   | 3,365,724 |
| SKANSKA AB B SHS             | COMMON STOCK     | SWEDEN      | 70,852    | 1,456,867 |
| SKF AB B SHARES              | COMMON STOCK     | SWEDEN      | 68,503    | 1,800,337 |
| SSAB AB A SHARES             | COMMON STOCK     | SWEDEN      | 36,885    | 284,089   |
| SVENSKA CELLULOSA AB SCA B   | COMMON STOCK     | SWEDEN      | 100,373   | 3,105,586 |
| SVENSKA HANDELSBANKEN A SHS  | COMMON STOCK     | SWEDEN      | 78,815    | 3,898,850 |
| SWEDBANK AB A SHARES         | COMMON STOCK     | SWEDEN      | 142,335   | 4,021,111 |
| SWEDISH KRONA                | FOREIGN CURRENCY | SWEDEN      | 1,093,061 | 170,190   |
| SWEDISH MATCH AB             | COMMON STOCK     | SWEDEN      | 35,374    | 1,139,090 |
| TELE2 AB B SHS               | COMMON STOCK     | SWEDEN      | 58,275    | 662,040   |
| TELIASONERA AB               | COMMON STOCK     | SWEDEN      | 357,351   | 2,984,656 |
| TRELLEBORG AB B SHS          | COMMON STOCK     | SWEDEN      | 38,061    | 759,828   |
| VOLVO AB B SHS               | COMMON STOCK     | SWEDEN      | 230,366   | 3,040,968 |
| VOSTOK NAFTA INVESTMENT SDR  | RECEIPT          | SWEDEN      | 42,320    | 354,926   |
| WALLENSTAM AB B SHS          | COMMON STOCK     | SWEDEN      | 11,877    | 180,300   |
| WIHLBORGS FASTIGHETER AB     | COMMON STOCK     | SWEDEN      | 13,500    | 242,932   |
| ABB LTD REG                  | COMMON STOCK     | SWITZERLAND | 322,963   | 8,558,389 |
| ACINO HOLDING AG REG         | COMMON STOCK     | SWITZERLAND | 777       | 100,467   |
| ACTELION LTD REG             | COMMON STOCK     | SWITZERLAND | 18,644    | 1,585,272 |
| ADECCO SA REG                | COMMON STOCK     | SWITZERLAND | 23,463    | 1,869,100 |
| ALLREAL HOLDING AG REG       | COMMON STOCK     | SWITZERLAND | 1,552     | 215,673   |
| AMS AG                       | COMMON STOCK     | SWITZERLAND | 2,916     | 354,841   |
| ARYZTA AG                    | COMMON STOCK     | SWITZERLAND | 15,429    | 1,189,673 |
| ASCOM HOLDING AG REG         | COMMON STOCK     | SWITZERLAND | 5,250     | 88,725    |
| BALOISE HOLDING AG REG       | COMMON STOCK     | SWITZERLAND | 10,016    | 1,283,537 |
| BANQUE CANTONALE VAUDOIS REG | COMMON STOCK     | SWITZERLAND | 389       | 213,008   |
| BARRY CALLEBAUT AG REG       | COMMON STOCK     | SWITZERLAND | 243       | 305,775   |
| BASILEA PHARMACEUTICA REG    | COMMON STOCK     | SWITZERLAND | 1,665     | 197,833   |

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|                              |              |             |         |           |
|------------------------------|--------------|-------------|---------|-----------|
| BUCHER INDUSTRIES AG REG     | COMMON STOCK | SWITZERLAND | 906     | 264,567   |
| BURCKHARDT COMPRESSION HOLDI | COMMON STOCK | SWITZERLAND | 407     | 179,273   |
| CIE FINANCIERE RICHEMON BR A | COMMON STOCK | SWITZERLAND | 82,761  | 8,306,946 |
| CLARIANT AG REG              | COMMON STOCK | SWITZERLAND | 39,118  | 717,899   |
| CREDIT SUISSE GROUP AG REG   | COMMON STOCK | SWITZERLAND | 232,536 | 7,160,960 |
| DUFREY AG REG                | COMMON STOCK | SWITZERLAND | 2,793   | 493,166   |
| EFG INTERNATIONAL AG         | COMMON STOCK | SWITZERLAND | 10,127  | 145,175   |
| EMS CHEMIE HOLDING AG REG    | COMMON STOCK | SWITZERLAND | 1,584   | 566,176   |
| FISCHER (GEORG) REG          | COMMON STOCK | SWITZERLAND | 519     | 366,422   |
| FLUGHAFEN ZUERICH AG REG     | COMMON STOCK | SWITZERLAND | 624     | 365,991   |
| GALENICA AG REG              | COMMON STOCK | SWITZERLAND | 721     | 728,405   |
| GAM HOLDING AG               | COMMON STOCK | SWITZERLAND | 40,542  | 791,499   |
| GATEGROUP HOLDING AG         | COMMON STOCK | SWITZERLAND | 7,467   | 203,293   |
| GEBERIT AG REG               | COMMON STOCK | SWITZERLAND | 6,683   | 2,050,598 |

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| GIVAUDAN REG                 | COMMON STOCK     | SWITZERLAND               | 1,390   | 1,997,441  |
| HELVETIA HOLDING AG REG      | COMMON STOCK     | SWITZERLAND               | 732     | 368,485    |
| HOLCIM LTD REG               | COMMON STOCK     | SWITZERLAND               | 33,342  | 2,514,372  |
| HUBER + SUHNER AG REG        | COMMON STOCK     | SWITZERLAND               | 4,170   | 219,921    |
| INFICON HOLDING AG REG       | COMMON STOCK     | SWITZERLAND               | 321     | 124,203    |
| JULIUS BAER GROUP LTD        | COMMON STOCK     | SWITZERLAND               | 37,697  | 1,823,248  |
| KABA HOLDING AG REG B        | COMMON STOCK     | SWITZERLAND               | 366     | 178,425    |
| KUDELSKI SA BR               | COMMON STOCK     | SWITZERLAND               | 8,550   | 130,975    |
| KUEHNE + NAGEL INTL AG REG   | COMMON STOCK     | SWITZERLAND               | 10,321  | 1,361,541  |
| KUONI REISEN HLDG REG(CAT B) | COMMON STOCK     | SWITZERLAND               | 929     | 422,210    |
| LINDT + SPRUENGLI AG PC      | COMMON STOCK     | SWITZERLAND               | 155     | 700,776    |
| LINDT + SPRUENGLI AG REG     | COMMON STOCK     | SWITZERLAND               | 19      | 1,027,702  |
| LOGITECH INTERNATIONAL REG   | COMMON STOCK     | SWITZERLAND               | 32,951  | 455,347    |
| LONZA GROUP AG REG           | COMMON STOCK     | SWITZERLAND               | 9,147   | 873,345    |
| MEYER BURGER TECHNOLOGY AG   | COMMON STOCK     | SWITZERLAND               | 6,427   | 76,902     |
| MOBIMO HOLDING AG REG        | COMMON STOCK     | SWITZERLAND               | 959     | 201,068    |
| NESTLE SA REG                | COMMON STOCK     | SWITZERLAND               | 491,785 | 36,210,526 |
| NOBEL BIOCARE HOLDING AG REG | COMMON STOCK     | SWITZERLAND               | 22,763  | 356,936    |
| NOVARTIS AG REG              | COMMON STOCK     | SWITZERLAND               | 347,842 | 27,922,469 |
| OC OERLIKON CORP AG REG      | COMMON STOCK     | SWITZERLAND               | 34,280  | 514,833    |
| PANALPINA WELTRANSPORT REG   | COMMON STOCK     | SWITZERLAND               | 2,327   | 392,117    |
| PARGESA HOLDING SA BR        | COMMON STOCK     | SWITZERLAND               | 5,213   | 422,348    |
| PARTNERS GROUP HOLDING AG    | COMMON STOCK     | SWITZERLAND               | 2,034   | 544,321    |
| PSP SWISS PROPERTY AG REG    | COMMON STOCK     | SWITZERLAND               | 5,874   | 500,275    |
| ROCHE HOLDING AG             | COMMON STOCK     | SWITZERLAND               | 108,394 | 30,476,923 |
| SCHINDLER HOLDING AG REG     | COMMON STOCK     | SWITZERLAND               | 500     | 73,988     |
| SCHINDLER HOLDING PART CERT  | COMMON STOCK     | SWITZERLAND               | 8,781   | 1,299,828  |
| SCHWEITER TECHNOLOGIES AG BR | COMMON STOCK     | SWITZERLAND               | 308     | 234,407    |
| SCHWEIZERISCHE NATL V AG REG | COMMON STOCK     | SWITZERLAND               | 1,050   | 76,381     |
| SGS SA REG                   | COMMON STOCK     | SWITZERLAND               | 835     | 1,934,299  |
| SIKA AG BR                   | COMMON STOCK     | SWITZERLAND               | 374     | 1,333,991  |
| SONOVA HOLDING AG REG        | COMMON STOCK     | SWITZERLAND               | 8,916   | 1,205,578  |
| ST GALLER KANTONALBANK A REG | COMMON STOCK     | SWITZERLAND               | 425     | 166,310    |
| STRAUMANN HOLDING AG REG     | COMMON STOCK     | SWITZERLAND               | 1,469   | 277,738    |
| SULZER AG REG                | COMMON STOCK     | SWITZERLAND               | 4,469   | 725,131    |
| SWATCH GROUP AG/THE BR       | COMMON STOCK     | SWITZERLAND               | 5,597   | 3,725,098  |
| SWATCH GROUP AG/THE REG      | COMMON STOCK     | SWITZERLAND               | 4,202   | 476,411    |
| SWISS FRANC                  | FOREIGN CURRENCY | SWITZERLAND               | 8,893   | 10,000     |
| SWISS LIFE HOLDING AG REG    | COMMON STOCK     | SWITZERLAND               | 5,328   | 1,112,283  |
| SWISS PRIME SITE REG         | COMMON STOCK     | SWITZERLAND               | 7,350   | 571,981    |
| SWISS RE AG                  | COMMON STOCK     | SWITZERLAND               | 54,178  | 5,023,112  |
| SWISSCOM AG REG              | COMMON STOCK     | SWITZERLAND               | 3,831   | 2,032,018  |
| SWISSQUOTE GROUP HOLDING REG | COMMON STOCK     | SWITZERLAND               | 1,905   | 84,395     |
| SYNGENTA AG REG              | COMMON STOCK     | SWITZERLAND               | 14,124  | 5,647,438  |
| TECAN GROUP AG REG           | COMMON STOCK     | SWITZERLAND               | 2,878   | 341,895    |
| TEMENOS GROUP AG REG         | COMMON STOCK     | SWITZERLAND               | 11,870  | 337,296    |
| TRANSOCEAN LTD               | COMMON STOCK     | SWITZERLAND               | 55,840  | 2,741,652  |
| UBS AG REG                   | COMMON STOCK     | SWITZERLAND               | 564,159 | 10,780,038 |
| VALIANT HOLDING AG REG       | COMMON STOCK     | SWITZERLAND               | 3,197   | 286,985    |
| VALORA HOLDING AG REG        | COMMON STOCK     | SWITZERLAND               | 654     | 182,993    |
| VON ROLL HOLDING AG BR       | COMMON STOCK     | SWITZERLAND               | 6,307   | 9,875      |
| VONTOBEL HOLDING AG REG      | COMMON STOCK     | SWITZERLAND               | 3,418   | 142,088    |
| ZURICH INSURANCE GROUP AG    | COMMON STOCK     | SWITZERLAND               | 21,614  | 6,304,376  |
| ACBEL POLYTECH INC           | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 198,095 | 204,466    |
| ACCTON TECHNOLOGY CORP       | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 385,685 | 203,866    |
| ACER INC                     | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 385,777 | 237,182    |
| ADVANCED SEMICONDUCTOR ENGR  | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 936,147 | 873,623    |
| ADVANTECH CO LTD             | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 65,422  | 454,238    |



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|                              |              |                           |           |           |
|------------------------------|--------------|---------------------------|-----------|-----------|
| ALI CORP                     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 48,019    | 50,240    |
| ASIA CEMENT CORP             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 312,671   | 405,229   |
| ASIA OPTICAL CO INC          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 74,931    | 74,081    |
| ASIA VITAL COMPONENTS        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 446,322   | 304,331   |
| ASUSTEK COMPUTER INC         | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 111,172   | 1,001,025 |
| AU OPTRONICS CORP            | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,232,552 | 391,824   |
| CATCHER TECHNOLOGY CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 96,134    | 625,418   |
| CATHAY FINANCIAL HOLDING CO  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,281,723 | 2,075,967 |
| CATHAY REAL ESTATE DEVELOPME | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 208,192   | 131,464   |
| CHANG HWA COMMERCIAL BANK    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 778,696   | 479,908   |
| CHANG WAH ELECTROMATERIALS   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 7,500     | 21,671    |
| CHENG SHIN RUBBER IND CO LTD | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 336,088   | 880,242   |
| CHENG UEI PRECISION INDUSTRY | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 92,919    | 186,723   |
| CHINA AIRLINES LTD           | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 846,278   | 311,413   |
| CHINA CHEMICAL + PHARM CO    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 310,000   | 244,422   |
| CHINA DEVELOPMENT FINANCIAL  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 2,114,020 | 638,926   |
| CHINA MOTOR CORP             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 191,899   | 185,872   |
| CHINA PETROCHEMICAL DEV CORP | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 395,975   | 180,818   |
| CHINA STEEL CORP             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,873,427 | 1,697,561 |

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| CHINESE GAMER INTERNATIONAL  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 17,000    | 29,746    |
| CHIPBOND TECHNOLOGY CORP     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 165,000   | 260,769   |
| CHUNGHWA TELECOM CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 661,473   | 2,067,130 |
| CMC MAGNETICS CORP           | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 646,000   | 106,292   |
| COMPAL ELECTRONICS           | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 626,092   | 481,215   |
| CONCORD SECURITIES CORP      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 787,928   | 222,456   |
| CTBC FINANCIAL HOLDING CO LT | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 2,089,759 | 1,427,921 |
| D LINK CORP                  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 108,399   | 65,802    |
| DELTA ELECTRONICS INC        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 289,189   | 1,653,080 |
| E.SUN FINANCIAL HOLDING CO   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 889,444   | 591,251   |
| ELAN MICROELECTRONICS CORP   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 110,220   | 173,580   |
| ELITE SEMICONDUCTOR MEMORY   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 168,000   | 202,878   |
| EPISTAR CORP                 | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 134,393   | 259,672   |
| ETERNAL CHEMICAL CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 120,169   | 116,963   |
| EVA AIRWAYS CORP             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 658,207   | 366,820   |
| EVERGREEN MARINE CORP LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 332,163   | 203,068   |
| EVERLIGHT ELECTRONICS CO LTD | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 59,845    | 137,756   |
| FAR EASTERN DEPARTMENT STORE | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 159,853   | 158,444   |
| FAR EASTERN NEW CENTURY CORP | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 532,932   | 616,491   |
| FAR EASTONE TELECOMM CO LTD  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 297,000   | 653,375   |
| FARADAY TECHNOLOGY CORP      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 95,660    | 134,507   |
| FEDERAL CORPORATION          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 200,693   | 157,887   |
| FIRICH ENTERPRISES CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 80,449    | 336,115   |
| FIRST FINANCIAL HOLDING CO   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,143,748 | 712,472   |
| FIRST HOTEL                  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 134,965   | 86,942    |
| FLYTECH TECHNOLOGY CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 112,405   | 441,719   |
| FORHOUSE CORP                | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 6         | 2         |
| FORMOSA CHEMICALS + FIBRE    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 504,582   | 1,422,846 |
| FORMOSA EPITAXY INC          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 115,768   | 66,407    |
| FORMOSA PETROCHEMICAL CORP   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 271,920   | 746,962   |
| FORMOSA PLASTICS CORP        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 767,528   | 2,075,078 |
| FORMOSA TAFFETA CO.          | COMMON STOCK |                           | 151,319   | 183,153   |

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|                              |              |                           |           |           |
|------------------------------|--------------|---------------------------|-----------|-----------|
|                              |              | TAIWAN, PROVINCE OF CHINA |           |           |
| FOXCONN TECHNOLOGY CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 117,755   | 275,268   |
| FUBON FINANCIAL HOLDING CO   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 937,938   | 1,372,943 |
| GENIUS ELECTRONIC OPTICAL CO | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 27,613    | 84,024    |
| GETAC TECHNOLOGY CORP        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 124,000   | 64,362    |
| GLOBAL MIXED MODE TECHNOLOGY | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 22,079    | 61,970    |
| GLOBAL UNICHIP CORP          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 35,079    | 87,219    |
| HANNSTAR DISPLAY CORP        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 614,981   | 228,503   |
| HANNSTOUCH SOLUTION INCORPOR | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 604,149   | 180,591   |
| HEY SONG CORP                | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 186,000   | 218,719   |
| HON HAI PRECISION INDUSTRY   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,742,818 | 4,690,988 |
| HOTAI MOTOR COMPANY LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 47,000    | 580,914   |
| HTC CORP                     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 122,077   | 578,690   |
| HUA ENG WIRE + CABLE CO. LTD | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 128,000   | 49,847    |
| HUA NAN FINANCIAL HOLDINGS C | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 828,731   | 484,251   |
| HUNG SHENG CONSTRUCTION LTD  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 399,100   | 324,986   |
| ICHIA TECHNOLOGIES INC       | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 211,000   | 115,343   |
| IEI INTEGRATION CORP         | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 140,658   | 196,682   |
| INNOLUX CORP                 | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,166,923 | 444,961   |
| INVENTEC CO LTD              | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 384,445   | 340,411   |
| JESS LINK PRODUCTS CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 129,309   | 115,426   |
| KEE TAI PROPERTIES CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 438,210   | 293,520   |
| KERRY TJ LOGISTICS CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 179,000   | 279,232   |
| KINDOM CONSTRUCTION CO LTD   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 232,000   | 266,457   |
| KING S TOWN CONSTRUCTION CO  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 103,483   | 101,008   |
| KINKO OPTICAL CO LTD         | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 360,409   | 358,198   |
| KINSUS INTERCONNECT TECH     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 63,180    | 210,006   |
| KUOYANG CONSTRUCTION         | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 269,075   | 176,133   |
| KWONG FONG INDUSTRIES        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 300,160   | 197,971   |
| LARGAN PRECISION CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 17,799    | 727,334   |
| LEALEA ENTERPRISE            | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 563,949   | 210,621   |
| LI PENG ENTERPRISE CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 439,058   | 213,816   |
| LITE ON TECHNOLOGY CORP      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 375,570   | 603,155   |
| LONG CHEN PAPER              | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 265,852   | 133,130   |
| MACRONIX INTERNATIONAL       | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 540,050   | 121,794   |

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|                              |                  |                           |            |           |
|------------------------------|------------------|---------------------------|------------|-----------|
| MEDIATEK INC                 | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 198,847    | 2,962,897 |
| MEGA FINANCIAL HOLDING CO LT | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 1,597,654  | 1,345,770 |
| MERCURIES + ASSOCIATES LTD   | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 650,775    | 460,905   |
| MIN AIK TECHNOLOGY CO LTD    | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 47,450     | 270,097   |
| MITAC HOLDINGS CORP          | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 148,465    | 143,997   |
| MOTECH INDUSTRIES INC        | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 43,348     | 89,238    |
| MSTAR SEMICONDUCTOR INC      | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 47,000     | 547,714   |
| NAN YA PLASTICS CORP         | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 864,986    | 2,002,148 |
| NAN YA PRINTED CIRCUIT BOARD | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 27,988     | 35,099    |
| NATIONAL PETROLEUM CO LTD    | COMMON STOCK     | TAIWAN, PROVINCE OF CHINA | 167,000    | 163,648   |
| NEW TAIWAN DOLLAR            | FOREIGN CURRENCY | TAIWAN, PROVINCE OF CHINA | 47,436,175 | 1,591,631 |

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| NOVATEK MICROELECTRONICS COR | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 97,822    | 401,113 |
| OPTOTECH CORP                | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 163,000   | 69,635  |
| PAN INTERNATIONAL INDUSTRIAL | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 126,048   | 96,258  |
| PEGATRON CORP                | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 245,853   | 317,638 |
| PHISON ELECTRONICS CORP      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 32,229    | 206,799 |
| PIXART IMAGING INC           | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 41,509    | 70,516  |
| POU CHEN                     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 383,520   | 573,962 |
| POWERTECH TECHNOLOGY INC     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 120,897   | 184,997 |
| PRESIDENT CHAIN STORE CORP   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 97,608    | 676,511 |
| PROMOS TECHNOLOGIES INC      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 602,750   | 0       |
| QISDA CORP                   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 551,955   | 135,887 |
| QUANTA COMPUTER INC          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 393,511   | 920,341 |
| RADIUM LIFE TECH CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 128,819   | 103,659 |
| REALTEK SEMICONDUCTOR CORP   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 104,329   | 280,562 |
| RICH DEVELOPMENT CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 443,155   | 198,712 |
| RICHTEK TECHNOLOGY CORP      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 25,765    | 120,346 |
| SAMPO CORP                   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 520,316   | 206,945 |
| SANYANG INDUSTRIAL CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 206,140   | 338,343 |
| SHIN KONG FINANCIAL HOLDING  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,040,059 | 359,896 |
| SHINING BUILDING BUSINESS CO | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 138,712   | 116,026 |
| SHINKONG TEXTILE CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 166,000   | 223,407 |
| SILICONWARE PRECISION INDS   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 454,259   | 544,545 |
| SINBON ELECTRONINCS CO LTD   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 253,000   | 340,047 |
| SINO AMERICAN SILICON PRODUC | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 77,013    | 131,384 |
| SINOPAC FINANCIAL HOLDINGS   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,207,561 | 602,222 |
| SOUTHEAST CEMENT CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 852,000   | 500,157 |
| ST SHINE OPTICAL CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 13,008    | 371,792 |
| SYNNEX TECHNOLOGY INTL CORP  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 200,715   | 318,904 |
| TAH HSIN INDUSTRIAL CO LTD   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 20,000    | 20,150  |
| TAIFLEX SCIENTIFIC CO LTD    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 109,317   | 220,855 |
| TAISHIN FINANCIAL HOLDING    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,136,781 | 559,593 |
| TAIWAN CEMENT                | COMMON STOCK |                           | 560,615   | 870,533 |

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|                              |              |                           |           |            |
|------------------------------|--------------|---------------------------|-----------|------------|
|                              |              | TAIWAN, PROVINCE OF CHINA |           |            |
| TAIWAN COOPERATIVE FINANCIAL | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 861,254   | 471,253    |
| TAIWAN FERTILIZER CO LTD     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 110,000   | 249,486    |
| TAIWAN GLASS IND CORP        | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 207,905   | 231,503    |
| TAIWAN MOBILE CO LTD         | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 277,528   | 897,160    |
| TAIWAN PAIHO LTD             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 284,389   | 344,088    |
| TAIWAN SECOM                 | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 83,016    | 208,387    |
| TAIWAN SEMICONDUCTOR MANUFAC | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 3,854,363 | 13,580,993 |
| TAIWAN SURFACE MOUNTING TECH | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 30,144    | 45,610     |
| TAIWAN TEA CORP              | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 340,607   | 286,312    |
| TATUNG CO LTD                | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 412,828   | 114,614    |
| TECO ELECTRIC + MACHINERY    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 373,775   | 428,789    |
| TEST RESEARCH INC            | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 79,812    | 111,610    |
| TONG HSING ELECTRONIC INDUST | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 31,871    | 147,879    |
| TONG TAI MACHINE + TOOL CO   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 210,175   | 189,929    |
| TOPCO SCIENTIFIC CO LTD      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 199,145   | 398,256    |
| TOPCO TECHNOLOGIES CORP      | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 17,452    | 41,702     |
| TRANSCEND INFORMATION INC    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 49,566    | 142,802    |
| TRIPOD TECHNOLOGY CORP       | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 78,366    | 140,611    |
| TSANN KUEN ENTERPRISE CO LTD | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 274,914   | 380,287    |
| TUNG HO STEEL ENTERPRISE COR | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 127,419   | 112,118    |
| U MING MARINE TRANSPORT CORP | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 65,000    | 116,861    |
| UNI PRESIDENT ENTERPRISES CO | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 765,156   | 1,379,523  |
| UNIMICRON TECHNOLOGY CORP    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 181,805   | 138,010    |
| UNITED INTEGRATED SERVICES   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 110,000   | 136,666    |
| UNITED MICROELECTRONICS CORP | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 2,141,021 | 888,267    |
| UNITY OPTO TECHNOLOGY CO LTD | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 206,302   | 207,306    |
| VANGUARD INTERNATIONAL SEMI  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 228,691   | 272,161    |
| VIA TECHNOLOGIES INC         | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 100,870   | 94,947     |
| WAFER WORKS CORP             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 114,600   | 64,160     |
| WALSIN LIHWA CORP            | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 629,696   | 202,083    |
| WAN HAI LINES LTD            | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 369,453   | 192,415    |
| WINBOND ELECTRONICS CORP     | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 588,843   | 158,669    |
| WINTEK CORP                  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 260,871   | 91,237     |
| WISTRON CORP                 | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 337,252   | 284,534    |

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|                              |              |                           |           |           |
|------------------------------|--------------|---------------------------|-----------|-----------|
| WPG HOLDINGS LTD             | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 178,795   | 205,936   |
| WT MICROELECTRONICS CO LTD   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 525,509   | 622,513   |
| YAGEO CORPORATION            | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 224,308   | 80,970    |
| YANG MING MARINE TRANSPORT   | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 375,161   | 175,984   |
| YOUNGTEK ELECTRONICS CORP    | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 46,727    | 94,926    |
| YUANTA FINANCIAL HOLDING CO  | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 1,173,800 | 701,872   |
| YULON MOTOR COMPANY          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 147,492   | 267,434   |
| ZINWELL CORPORATION          | COMMON STOCK | TAIWAN, PROVINCE OF CHINA | 81,690    | 95,266    |
| ADVANCED INFO SERVICE FOR RG | COMMON STOCK | THAILAND                  | 156,498   | 950,132   |
| AMATA CORP PUBLIC CO LTD     | COMMON STOCK | THAILAND                  | 508,228   | 213,437   |
| BANGKOK BANK PCL FOREIGN REG | COMMON STOCK | THAILAND                  | 193,900   | 1,050,341 |

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| BANGKOK BANK PUBLIC CO LTD   | COMMON STOCK     | THAILAND | 77,500     | 419,811   |
| BANGKOK EXPRESSWAY PUB FORGN | COMMON STOCK     | THAILAND | 297,500    | 303,294   |
| BANPU PUBLIC CO LTD FOR REG  | COMMON STOCK     | THAILAND | 296,000    | 272,489   |
| BEC WORLD PCL FOREIGN        | COMMON STOCK     | THAILAND | 162,800    | 250,195   |
| BUMRUNGRAD HOSPITAL FOREIGN  | COMMON STOCK     | THAILAND | 156,600    | 418,188   |
| CALCOMP ELECTRONICS (THAI) F | COMMON STOCK     | THAILAND | 1,071,500  | 96,520    |
| CP ALL PCL FOREIGN           | COMMON STOCK     | THAILAND | 821,700    | 1,050,256 |
| G STEEL PCL FOREIGN          | COMMON STOCK     | THAILAND | 1,014,000  | 3,086     |
| GLOW ENERGY PCL FOREIGN      | COMMON STOCK     | THAILAND | 86,600     | 185,797   |
| HEMARAJ LAND DEVELOPMENT FOR | COMMON STOCK     | THAILAND | 3,100,500  | 277,403   |
| IRPC PCL FOREIGN             | COMMON STOCK     | THAILAND | 1,580,600  | 156,809   |
| ITALIAN THAI DEVELOP FOREIGN | COMMON STOCK     | THAILAND | 1,456,746  | 172,008   |
| ITF FIN + SECS               | THB10(ALIEN MKT) | THAILAND | 2,750      | 0         |
| KASIKORNBANK PCL FOREIGN     | COMMON STOCK     | THAILAND | 337,300    | 1,601,303 |
| KIATNAKIN BANK PCL FOR A     | COMMON STOCK     | THAILAND | 83,800     | 94,995    |
| KRUNG THAI BANK PUB CO FOREI | COMMON STOCK     | THAILAND | 793,750    | 398,566   |
| LPN DEVELOPMENT PCL FOREIGN  | COMMON STOCK     | THAILAND | 313,800    | 148,019   |
| PRUKSA REAL ESTATE FOREIGN   | COMMON STOCK     | THAILAND | 459,500    | 254,501   |
| PTT EXPLORATION + PROD FOR   | COMMON STOCK     | THAILAND | 265,912    | 1,347,363 |
| PTT GLOBAL CHEMICAL PCL FOR  | COMMON STOCK     | THAILAND | 454,442    | 1,092,542 |
| PTT PCL/FOREIGN              | COMMON STOCK     | THAILAND | 154,624    | 1,345,784 |
| QUALITY HOUSE PCL FOREIGN    | COMMON STOCK     | THAILAND | 1,811,875  | 145,568   |
| SIAM CEMENT PUB CO FOR REG   | COMMON STOCK     | THAILAND | 73,300     | 892,270   |
| SIAM COMMERCIAL BANK FOREIGN | COMMON STOCK     | THAILAND | 300,525    | 1,312,396 |
| THAI AIRWAYS INTL PCL FOR    | COMMON STOCK     | THAILAND | 132,800    | 55,771    |
| THAI VEGETABLE OIL PCL FOR   | COMMON STOCK     | THAILAND | 148,680    | 83,706    |
| THAICOM PCL FOREIGN A        | COMMON STOCK     | THAILAND | 259,700    | 320,081   |
| THAILAND BAHT                | FOREIGN CURRENCY | THAILAND | 12,688,472 | 386,137   |
| THANACHART CAPITAL FOREIGN   | COMMON STOCK     | THAILAND | 379,600    | 372,553   |
| TISCO FINANCIAL FOREIGN      | COMMON STOCK     | THAILAND | 125,290    | 146,794   |
| AKBANK T.A.S.                | COMMON STOCK     | TURKEY   | 332,476    | 1,043,353 |
| AKSA AKRILIK KIMYA SANAYII   | COMMON STOCK     | TURKEY   | 77,634     | 290,913   |
| AKSIGORTA                    | COMMON STOCK     | TURKEY   | 21,205     | 26,355    |
| ANADOLU ANONIM TURK SIGORTA  | COMMON STOCK     | TURKEY   | 144,414    | 89,617    |
| ANADOLU EFES BIRACILIK VE    | COMMON STOCK     | TURKEY   | 40,762     | 441,604   |
| ASYA KATILIM BANKASI AS      | COMMON STOCK     | TURKEY   | 91,280     | 61,891    |
| BAGFAS BANDIRMA GUBRE FABRIK | COMMON STOCK     | TURKEY   | 2,624      | 42,162    |
| BIM BIRLESIK MAGAZALAR AS    | COMMON STOCK     | TURKEY   | 37,228     | 753,201   |
| DOGAN SIRKETLER GRUBU HLDGS  | COMMON STOCK     | TURKEY   | 148,450    | 49,891    |
| DOGAN YAYIN HOLDING AS       | COMMON STOCK     | TURKEY   | 121,193    | 31,053    |
| DOGUS OTOMOTIV SERVIS VE TIC | COMMON STOCK     | TURKEY   | 50,608     | 158,024   |
| ENKA INSAAT VE SANAYI AS     | COMMON STOCK     | TURKEY   | 68,131     | 191,155   |
| EREGLI DEMIR VE CELIK FABRIK | COMMON STOCK     | TURKEY   | 335,700    | 403,889   |
| HACI OMER SABANCI HOLDING    | COMMON STOCK     | TURKEY   | 173,281    | 697,063   |
| IHLAS HOLDING                | COMMON STOCK     | TURKEY   | 313,166    | 61,252    |
| KARDEMIR KARABUK DEMIR CL D  | COMMON STOCK     | TURKEY   | 223,972    | 110,638   |
| KOC HOLDING AS               | COMMON STOCK     | TURKEY   | 97,047     | 398,262   |
| MARDIN CIMENTO SANAYII       | COMMON STOCK     | TURKEY   | 2,888      | 5,728     |
| OTOKAR OTOMOTIV VE SAVUNMA   | COMMON STOCK     | TURKEY   | 4,958      | 127,566   |
| TAT GIDA SANAYI AS           | COMMON STOCK     | TURKEY   | 80,172     | 92,769    |
| TRAKYA CAM SANAYII AS        | COMMON STOCK     | TURKEY   | 49,596     | 58,705    |
| TUPRAS TURKIYE PETROL RAFINE | COMMON STOCK     | TURKEY   | 24,019     | 480,583   |
| TURK SISE VE CAM FABRIKALARI | COMMON STOCK     | TURKEY   | 100,374    | 127,306   |
| TURK TELEKOMUNIKASYON AS     | COMMON STOCK     | TURKEY   | 91,879     | 255,324   |
| TURKCELL ILETISIM HIZMET AS  | COMMON STOCK     | TURKEY   | 141,862    | 751,291   |
| TURKISH LIRA                 | FOREIGN CURRENCY | TURKEY   | 39,409     | 18,342    |
| TURKIYE GARANTI BANKASI      | COMMON STOCK     | TURKEY   | 344,829    | 1,120,926 |
| TURKIYE HALK BANKASI         | COMMON STOCK     | TURKEY   | 98,387     | 558,789   |
| TURKIYE IS BANKASI C         | COMMON STOCK     | TURKEY   | 245,304    | 531,151   |
| TURKIYE SINAI KALKINMA BANK  | COMMON STOCK     | TURKEY   | 306,354    | 261,783   |
| TURKIYE VAKIFLAR BANKASI T D | COMMON STOCK     | TURKEY   | 143,874    | 256,652   |
| VESTEL BEYAZ ESYA SANAYI VE  | COMMON STOCK     | TURKEY   | 38,570     | 54,639    |
| VESTEL ELEKTRONIK SANAYI     | COMMON STOCK     | TURKEY   | 167,547    | 121,077   |



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|                              |              |                |         |           |
|------------------------------|--------------|----------------|---------|-----------|
| YAPI VE KREDI BANKASI        | COMMON STOCK | TURKEY         | 187,775 | 326,173   |
| ZORLU ENERJI ELEKTRIK URETIM | COMMON STOCK | TURKEY         | 88,950  | 43,124    |
| 3I GROUP PLC                 | COMMON STOCK | UNITED KINGDOM | 160,294 | 1,022,844 |
| 888 HOLDINGS PLC             | COMMON STOCK | UNITED KINGDOM | 39,562  | 113,288   |
| ABERDEEN ASSET MGMT PLC      | COMMON STOCK | UNITED KINGDOM | 167,170 | 1,392,413 |
| ADMIRAL GROUP PLC            | COMMON STOCK | UNITED KINGDOM | 32,872  | 713,658   |
| AFREN PLC                    | COMMON STOCK | UNITED KINGDOM | 163,130 | 457,301   |
| AGGREKO PLC                  | COMMON STOCK | UNITED KINGDOM | 45,315  | 1,283,842 |
| ALENT PLC                    | COMMON STOCK | UNITED KINGDOM | 77,381  | 454,709   |
| AMEC PLC                     | COMMON STOCK | UNITED KINGDOM | 59,020  | 1,066,024 |
| AMLIN PLC                    | COMMON STOCK | UNITED KINGDOM | 76,865  | 586,370   |
| ANGLO AMERICAN PLC           | COMMON STOCK | UNITED KINGDOM | 217,209 | 4,774,319 |
| ANTOFAGASTA PLC              | COMMON STOCK | UNITED KINGDOM | 71,895  | 986,640   |
| ARM HOLDINGS PLC             | COMMON STOCK | UNITED KINGDOM | 219,406 | 3,990,859 |

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| ASHTED GROUP PLC             | COMMON STOCK | UNITED KINGDOM | 102,074   | 1,291,732  |
| ASOS PLC                     | COMMON STOCK | UNITED KINGDOM | 13,641    | 1,384,891  |
| ASSOCIATED BRITISH FOODS PLC | COMMON STOCK | UNITED KINGDOM | 59,014    | 2,391,163  |
| ASTRAZENECA PLC              | COMMON STOCK | UNITED KINGDOM | 184,776   | 10,962,162 |
| AVEVA GROUP PLC              | COMMON STOCK | UNITED KINGDOM | 9,234     | 331,707    |
| AVIVA PLC                    | COMMON STOCK | UNITED KINGDOM | 464,501   | 3,461,559  |
| BABCOCK INTL GROUP PLC       | COMMON STOCK | UNITED KINGDOM | 69,227    | 1,554,117  |
| BAE SYSTEMS PLC              | COMMON STOCK | UNITED KINGDOM | 518,298   | 3,746,397  |
| BALFOUR BEATTY PLC           | COMMON STOCK | UNITED KINGDOM | 123,582   | 588,595    |
| BARCLAYS PLC                 | COMMON STOCK | UNITED KINGDOM | 2,422,935 | 10,964,775 |
| BARRATT DEVELOPMENTS PLC     | COMMON STOCK | UNITED KINGDOM | 148,267   | 857,797    |
| BELLWAY PLC                  | COMMON STOCK | UNITED KINGDOM | 20,826    | 543,634    |
| BERKELEY GROUP HOLDINGS      | COMMON STOCK | UNITED KINGDOM | 18,677    | 826,225    |
| BG GROUP PLC                 | COMMON STOCK | UNITED KINGDOM | 523,314   | 11,279,587 |
| BHP BILLITON PLC             | COMMON STOCK | UNITED KINGDOM | 320,277   | 9,932,182  |
| BIG YELLOW GROUP PLC         | REIT         | UNITED KINGDOM | 38,456    | 305,078    |
| BODYCOTE PLC                 | COMMON STOCK | UNITED KINGDOM | 51,026    | 567,005    |
| BOOKER GROUP PLC             | COMMON STOCK | UNITED KINGDOM | 281,517   | 760,523    |
| BOVIS HOMES GROUP PLC        | COMMON STOCK | UNITED KINGDOM | 19,688    | 259,854    |
| BP PLC                       | COMMON STOCK | UNITED KINGDOM | 2,887,972 | 23,399,009 |
| BREWIN DOLPHIN HOLDINGS PLC  | COMMON STOCK | UNITED KINGDOM | 50,942    | 257,531    |
| BRITISH AMERICAN TOBACCO PLC | COMMON STOCK | UNITED KINGDOM | 283,202   | 15,197,671 |
| BRITISH LAND CO PLC          | REIT         | UNITED KINGDOM | 168,823   | 1,759,945  |
| BRITISH SKY BROADCASTING GRO | COMMON STOCK | UNITED KINGDOM | 164,629   | 2,303,241  |
| BRITVIC PLC                  | COMMON STOCK | UNITED KINGDOM | 31,647    | 363,769    |
| BROWN (N) GROUP PLC          | COMMON STOCK | UNITED KINGDOM | 29,631    | 262,031    |
| BT GROUP PLC                 | COMMON STOCK | UNITED KINGDOM | 1,243,589 | 7,831,508  |
| BTG PLC                      | COMMON STOCK | UNITED KINGDOM | 72,135    | 689,123    |
| BUNZL PLC                    | COMMON STOCK | UNITED KINGDOM | 62,814    | 1,509,728  |
| BURBERRY GROUP PLC           | COMMON STOCK | UNITED KINGDOM | 77,562    | 1,949,004  |
| BWIN.PARTY DIGITAL ENTERTAIN | COMMON STOCK | UNITED KINGDOM | 99,917    | 203,838    |
| C+C GROUP PLC                | COMMON STOCK | UNITED KINGDOM | 109,900   | 644,470    |
| CABLE + WIRELESS COMMUNICATI | COMMON STOCK | UNITED KINGDOM | 458,947   | 427,678    |
| CAIRN ENERGY PLC             | COMMON STOCK | UNITED KINGDOM | 94,072    | 420,682    |
| CAPE PLC                     | COMMON STOCK | UNITED KINGDOM | 47,327    | 218,117    |
| CAPITA PLC                   | COMMON STOCK | UNITED KINGDOM | 112,488   | 1,935,375  |
| CAPITAL + COUNTIES PROPERTIE | COMMON STOCK | UNITED KINGDOM | 181,968   | 995,364    |
| CARILLION PLC                | COMMON STOCK | UNITED KINGDOM | 64,223    | 352,546    |
| CARNIVAL PLC                 | COMMON STOCK | UNITED KINGDOM | 27,326    | 1,128,650  |
| CATLIN GROUP LTD             | COMMON STOCK | UNITED KINGDOM | 55,133    | 532,128    |
| CENTRICA PLC                 | COMMON STOCK | UNITED KINGDOM | 782,246   | 4,505,807  |
| CHEMRING GROUP PLC           | COMMON STOCK | UNITED KINGDOM | 27,936    | 103,689    |
| CHESNARA PLC                 | COMMON STOCK | UNITED KINGDOM | 29,714    | 158,229    |
| CLARKSON PLC                 | COMMON STOCK | UNITED KINGDOM | 3,827     | 126,907    |
| CLOSE BROTHERS GROUP PLC     | COMMON STOCK | UNITED KINGDOM | 18,206    | 415,124    |
| COBHAM PLC                   | COMMON STOCK | UNITED KINGDOM | 208,283   | 947,374    |
| COCA COLA HBC AG CDI         | COMMON STOCK | UNITED KINGDOM | 33,607    | 981,927    |
| COLT GROUP SA                | COMMON STOCK | UNITED KINGDOM | 63,823    | 135,784    |
| COMPASS GROUP PLC            | COMMON STOCK | UNITED KINGDOM | 281,882   | 4,520,463  |
| COMPUTACENTER PLC            | COMMON STOCK | UNITED KINGDOM | 15,206    | 161,112    |
| COSTAIN GROUP PLC            | COMMON STOCK | UNITED KINGDOM | 21,864    | 100,309    |
| CRODA INTERNATIONAL PLC      | COMMON STOCK | UNITED KINGDOM | 26,433    | 1,076,550  |
| CSR PLC                      | COMMON STOCK | UNITED KINGDOM | 28,114    | 295,207    |
| DAILY MAIL+GENERAL TST A NV  | COMMON STOCK | UNITED KINGDOM | 52,978    | 844,604    |
| DAIRY CREST GROUP PLC        | COMMON STOCK | UNITED KINGDOM | 18,636    | 166,718    |
| DCC PLC                      | COMMON STOCK | UNITED KINGDOM | 13,522    | 665,974    |
| DEBENHAMS PLC                | COMMON STOCK | UNITED KINGDOM | 190,921   | 230,951    |
| DERWENT LONDON PLC           | REIT         | UNITED KINGDOM | 26,271    | 1,087,798  |
| DEVRO PLC                    | COMMON STOCK | UNITED KINGDOM | 91,323    | 435,680    |
| DIAGEO PLC                   | COMMON STOCK | UNITED KINGDOM | 380,047   | 12,555,687 |
| DIGNITY PLC                  | COMMON STOCK | UNITED KINGDOM | 8,180     | 195,282    |
| DIXONS RETAIL PLC            | COMMON STOCK | UNITED KINGDOM | 479,185   | 385,238    |
| DOMINO S PIZZA GROUP PLC     | COMMON STOCK | UNITED KINGDOM | 32,975    | 280,268    |

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|                          |              |                |         |           |
|--------------------------|--------------|----------------|---------|-----------|
| DRAX GROUP PLC           | COMMON STOCK | UNITED KINGDOM | 67,273  | 893,811   |
| DS SMITH PLC             | COMMON STOCK | UNITED KINGDOM | 189,622 | 1,045,858 |
| DUNELM GROUP PLC         | COMMON STOCK | UNITED KINGDOM | 26,264  | 392,335   |
| EASYJET PLC              | COMMON STOCK | UNITED KINGDOM | 34,980  | 890,743   |
| ELECTROCOMPONENTS PLC    | COMMON STOCK | UNITED KINGDOM | 70,463  | 327,112   |
| ELEMENTIS PLC            | COMMON STOCK | UNITED KINGDOM | 112,315 | 501,673   |
| ENQUEST PLC              | COMMON STOCK | UNITED KINGDOM | 285,496 | 638,045   |
| ENTERPRISE INNS PLC      | COMMON STOCK | UNITED KINGDOM | 95,218  | 242,907   |
| ESSAR ENERGY PLC         | COMMON STOCK | UNITED KINGDOM | 55,358  | 66,803    |
| EXPERIAN PLC             | COMMON STOCK | UNITED KINGDOM | 148,345 | 2,738,381 |
| F+C ASSET MANAGEMENT PLC | COMMON STOCK | UNITED KINGDOM | 174,321 | 265,760   |
| FENNER PLC               | COMMON STOCK | UNITED KINGDOM | 43,264  | 347,850   |
| FERREXPO PLC             | COMMON STOCK | UNITED KINGDOM | 45,037  | 143,223   |
| FIDESSA GROUP PLC        | COMMON STOCK | UNITED KINGDOM | 10,108  | 377,433   |

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| FIRSTGROUP PLC                   | COMMON STOCK        | UNITED KINGDOM | 226,222   | 463,315    |
| FRESNILLO PLC                    | COMMON STOCK        | UNITED KINGDOM | 35,380    | 438,782    |
| FTSE 100 IDX FUT                 | MAR14 XLIF 20140321 | UNITED KINGDOM | 990       | 422,219    |
| G4S PLC                          | COMMON STOCK        | UNITED KINGDOM | 235,336   | 1,023,918  |
| GENUS PLC                        | COMMON STOCK        | UNITED KINGDOM | 8,794     | 189,639    |
| GKN PLC                          | COMMON STOCK        | UNITED KINGDOM | 281,894   | 1,745,387  |
| GLAXOSMITHKLINE PLC              | COMMON STOCK        | UNITED KINGDOM | 745,577   | 19,889,358 |
| GLENCORE XSTRATA PLC             | COMMON STOCK        | UNITED KINGDOM | 1,601,875 | 8,328,891  |
| GO AHEAD GROUP PLC               | COMMON STOCK        | UNITED KINGDOM | 4,304     | 125,604    |
| GRAFTON GROUP PLC UTS UNIT       | UNIT                | UNITED KINGDOM | 29,520    | 316,199    |
| GRAINGER PLC                     | COMMON STOCK        | UNITED KINGDOM | 35,996    | 121,841    |
| GREAT PORTLAND ESTATES PLC       | REIT                | UNITED KINGDOM | 60,838    | 605,499    |
| GREENCORE GROUP PLC              | COMMON STOCK        | UNITED KINGDOM | 60,074    | 222,704    |
| GREENE KING PLC                  | COMMON STOCK        | UNITED KINGDOM | 36,174    | 529,043    |
| GULF KEYSTONE PETROLEUM LTD      | COMMON STOCK        | UNITED KINGDOM | 146,422   | 421,560    |
| HALFORDS GROUP PLC               | COMMON STOCK        | UNITED KINGDOM | 25,207    | 186,326    |
| HALMA PLC                        | COMMON STOCK        | UNITED KINGDOM | 64,195    | 642,289    |
| HAMMERSON PLC                    | REIT                | UNITED KINGDOM | 138,062   | 1,148,421  |
| HARGREAVES SERVICES PLC          | COMMON STOCK        | UNITED KINGDOM | 10,955    | 152,888    |
| HAYS PLC                         | COMMON STOCK        | UNITED KINGDOM | 272,835   | 587,218    |
| HELICAL BAR PLC                  | COMMON STOCK        | UNITED KINGDOM | 25,354    | 137,159    |
| HENDERSON GROUP PLC              | COMMON STOCK        | UNITED KINGDOM | 146,933   | 556,892    |
| HERITAGE OIL PLC                 | COMMON STOCK        | UNITED KINGDOM | 23,615    | 58,384     |
| HIKMA PHARMACEUTICALS PLC        | COMMON STOCK        | UNITED KINGDOM | 26,230    | 521,867    |
| HISCOX LTD                       | COMMON STOCK        | UNITED KINGDOM | 70,600    | 813,255    |
| HOME RETAIL GROUP                | COMMON STOCK        | UNITED KINGDOM | 171,446   | 545,293    |
| HOWDEN JOINERY GROUP PLC         | COMMON STOCK        | UNITED KINGDOM | 102,014   | 584,175    |
| HSBC HOLDINGS PLC                | COMMON STOCK        | UNITED KINGDOM | 2,866,373 | 31,443,747 |
| ICAP PLC                         | COMMON STOCK        | UNITED KINGDOM | 96,024    | 719,579    |
| IG GROUP HOLDINGS PLC            | COMMON STOCK        | UNITED KINGDOM | 55,542    | 568,252    |
| IMAGINATION TECH GROUP PLC       | COMMON STOCK        | UNITED KINGDOM | 38,793    | 115,018    |
| IMI PLC                          | COMMON STOCK        | UNITED KINGDOM | 61,118    | 1,549,382  |
| IMPERIAL TOBACCO GROUP PLC       | COMMON STOCK        | UNITED KINGDOM | 149,531   | 5,804,212  |
| INCHCAPE PLC                     | COMMON STOCK        | UNITED KINGDOM | 80,242    | 817,247    |
| INFORMA PLC                      | COMMON STOCK        | UNITED KINGDOM | 112,960   | 1,073,561  |
| INMARSAT PLC                     | COMMON STOCK        | UNITED KINGDOM | 69,301    | 868,332    |
| INTERCONTINENTAL HOTELS GROU     | COMMON STOCK        | UNITED KINGDOM | 44,879    | 1,497,096  |
| INTERMEDIATE CAPITAL GROUP       | COMMON STOCK        | UNITED KINGDOM | 56,436    | 392,854    |
| INTERNATIONAL PERSONAL FINAN     | COMMON STOCK        | UNITED KINGDOM | 46,889    | 388,259    |
| INTERTEK GROUP PLC               | COMMON STOCK        | UNITED KINGDOM | 27,439    | 1,431,813  |
| INTU PROPERTIES PLC              | REIT                | UNITED KINGDOM | 183,784   | 945,238    |
| INVENSYS PLC                     | COMMON STOCK        | UNITED KINGDOM | 111,496   | 940,976    |
| INVESTEC PLC                     | COMMON STOCK        | UNITED KINGDOM | 98,170    | 712,024    |
| IRISH BANK RESOLUTION CORP       | EUR0.16             | UNITED KINGDOM | 6,915     | 0          |
| IRISH CONTINENTAL GROUP PLC UNIT | UNIT EUR.65         | UNITED KINGDOM | 2,702     | 93,359     |
| ITC LTD REGS                     | GDR                 | UNITED KINGDOM | 155,158   | 807,333    |
| ITE GROUP PLC                    | COMMON STOCK        | UNITED KINGDOM | 81,625    | 415,773    |
| ITV PLC                          | COMMON STOCK        | UNITED KINGDOM | 617,345   | 1,984,743  |
| JARDINE LLOYD THOMPSON GROUP     | COMMON STOCK        | UNITED KINGDOM | 19,100    | 322,838    |
| JOHNSON MATTHEY PLC              | COMMON STOCK        | UNITED KINGDOM | 35,615    | 1,939,568  |
| KAZAKHMYS PLC                    | COMMON STOCK        | UNITED KINGDOM | 38,611    | 139,973    |
| KELLER GROUP PLC                 | COMMON STOCK        | UNITED KINGDOM | 7,078     | 134,775    |
| KIER GROUP PLC                   | COMMON STOCK        | UNITED KINGDOM | 4,150     | 126,268    |
| KINGFISHER PLC                   | COMMON STOCK        | UNITED KINGDOM | 383,739   | 2,453,631  |
| LADBROKES PLC                    | COMMON STOCK        | UNITED KINGDOM | 202,947   | 601,757    |
| LANCASHIRE HOLDINGS LTD          | COMMON STOCK        | UNITED KINGDOM | 27,805    | 373,566    |
| LAND SECURITIES GROUP PLC        | REIT                | UNITED KINGDOM | 144,751   | 2,311,242  |
| LEGAL + GENERAL GROUP PLC        | COMMON STOCK        | UNITED KINGDOM | 1,015,100 | 3,746,287  |
| LLOYDS BANKING GROUP PLC         | COMMON STOCK        | UNITED KINGDOM | 6,899,774 | 9,020,135  |
| LONDON STOCK EXCHANGE GROUP      | COMMON STOCK        | UNITED KINGDOM | 43,076    | 1,236,838  |
| LONMIN PLC                       | COMMON STOCK        | UNITED KINGDOM | 87,120    | 447,600    |
| LOOKERS PLC                      | COMMON STOCK        | UNITED KINGDOM | 154,799   | 310,387    |
| MAJESTIC WINE PLC                | COMMON STOCK        | UNITED KINGDOM | 30,114    | 268,615    |

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|                              |              |                |         |           |
|------------------------------|--------------|----------------|---------|-----------|
| MAN GROUP PLC                | COMMON STOCK | UNITED KINGDOM | 317,704 | 447,635   |
| MARKS + SPENCER GROUP PLC    | COMMON STOCK | UNITED KINGDOM | 268,269 | 1,928,699 |
| MEARS GROUP PLC              | COMMON STOCK | UNITED KINGDOM | 49,916  | 393,102   |
| MEGGITT PLC                  | COMMON STOCK | UNITED KINGDOM | 129,592 | 1,135,345 |
| MELROSE INDUSTRIES PLC       | COMMON STOCK | UNITED KINGDOM | 228,773 | 1,159,069 |
| MICHAEL PAGE INTERNATIONAL   | COMMON STOCK | UNITED KINGDOM | 44,706  | 362,584   |
| MICRO FOCUS INTERNATIONAL    | COMMON STOCK | UNITED KINGDOM | 20,179  | 257,063   |
| MITCHELLS + BUTLERS PLC      | COMMON STOCK | UNITED KINGDOM | 72,411  | 506,382   |
| MONDI PLC                    | COMMON STOCK | UNITED KINGDOM | 67,332  | 1,171,136 |
| MONEYSUPERMARKET.COM         | COMMON STOCK | UNITED KINGDOM | 44,952  | 134,503   |
| MORGAN ADVANCED MATERIALS PL | COMMON STOCK | UNITED KINGDOM | 48,354  | 254,810   |
| MORGAN SINDALL GROUP PLC     | COMMON STOCK | UNITED KINGDOM | 5,600   | 70,050    |
| MOTHERCARE PLC               | COMMON STOCK | UNITED KINGDOM | 28,326  | 184,413   |
| NATIONAL EXPRESS GROUP PLC   | COMMON STOCK | UNITED KINGDOM | 82,610  | 376,772   |

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| NATIONAL GRID PLC            | COMMON STOCK     | UNITED KINGDOM | 536,658   | 7,013,459  |
| NEW WORLD RESOURCES PLC A SH | COMMON STOCK     | UNITED KINGDOM | 19,523    | 23,624     |
| NEXT PLC                     | COMMON STOCK     | UNITED KINGDOM | 26,849    | 2,424,124  |
| NORTHGATE PLC                | COMMON STOCK     | UNITED KINGDOM | 32,658    | 278,586    |
| NOVATEK OAO SPONS REG S      | GDR              | UNITED KINGDOM | 15,659    | 2,144,590  |
| OLD MUTUAL PLC               | COMMON STOCK     | UNITED KINGDOM | 704,159   | 2,206,928  |
| PACE PLC                     | COMMON STOCK     | UNITED KINGDOM | 47,240    | 249,787    |
| PADDY POWER PLC              | COMMON STOCK     | UNITED KINGDOM | 10,296    | 882,936    |
| PARAGON GROUP COMPANIES PLC  | COMMON STOCK     | UNITED KINGDOM | 60,142    | 369,642    |
| PEARSON PLC                  | COMMON STOCK     | UNITED KINGDOM | 126,265   | 2,805,048  |
| PENNON GROUP PLC             | COMMON STOCK     | UNITED KINGDOM | 66,221    | 723,478    |
| PERSIMMON PLC                | COMMON STOCK     | UNITED KINGDOM | 56,670    | 1,164,421  |
| PETROFAC LTD                 | COMMON STOCK     | UNITED KINGDOM | 41,555    | 843,480    |
| PETROPAVLOVSK PLC            | COMMON STOCK     | UNITED KINGDOM | 25,583    | 30,868     |
| POUND STERLING               | FOREIGN CURRENCY | UNITED KINGDOM | 1,767,933 | 2,928,137  |
| PREMIER FARNELL PLC          | COMMON STOCK     | UNITED KINGDOM | 45,076    | 166,207    |
| PREMIER FOODS PLC            | COMMON STOCK     | UNITED KINGDOM | 37,644    | 78,203     |
| PREMIER OIL PLC              | COMMON STOCK     | UNITED KINGDOM | 130,313   | 677,603    |
| PROVIDENT FINANCIAL PLC      | COMMON STOCK     | UNITED KINGDOM | 21,249    | 573,138    |
| PRUDENTIAL PLC               | COMMON STOCK     | UNITED KINGDOM | 400,675   | 8,969,136  |
| QUINTAIN ESTATES + DEV PLC   | COMMON STOCK     | UNITED KINGDOM | 190,972   | 298,947    |
| RANBAXY LABORA UNSP REGS     | GDR              | UNITED KINGDOM | 6,052     | 44,678     |
| RANDGOLD RESOURCES LTD       | COMMON STOCK     | UNITED KINGDOM | 15,253    | 957,229    |
| RECKITT BENCKISER GROUP PLC  | COMMON STOCK     | UNITED KINGDOM | 98,219    | 7,821,282  |
| REDROW PLC                   | COMMON STOCK     | UNITED KINGDOM | 66,896    | 347,056    |
| REED ELSEVIER PLC            | COMMON STOCK     | UNITED KINGDOM | 204,214   | 3,044,439  |
| REGUS PLC                    | COMMON STOCK     | UNITED KINGDOM | 88,400    | 319,038    |
| RENTOKIL INITIAL PLC         | COMMON STOCK     | UNITED KINGDOM | 346,240   | 664,820    |
| RESOLUTION LTD               | COMMON STOCK     | UNITED KINGDOM | 258,176   | 1,518,752  |
| RESTAURANT GROUP PLC         | COMMON STOCK     | UNITED KINGDOM | 37,320    | 367,074    |
| REXAM PLC                    | COMMON STOCK     | UNITED KINGDOM | 144,730   | 1,272,870  |
| RIGHTMOVE PLC                | COMMON STOCK     | UNITED KINGDOM | 27,018    | 1,230,534  |
| RIO TINTO PLC                | COMMON STOCK     | UNITED KINGDOM | 197,501   | 11,146,898 |
| ROLLS ROYCE HOLDINGS PLC     | COMMON STOCK     | UNITED KINGDOM | 294,259   | 6,233,399  |
| ROSNEFT OJSC REG S           | GDR              | UNITED KINGDOM | 135,277   | 1,032,635  |
| ROTORK PLC                   | COMMON STOCK     | UNITED KINGDOM | 14,004    | 668,613    |
| ROYAL BANK OF SCOTLAND GROUP | COMMON STOCK     | UNITED KINGDOM | 333,861   | 1,879,839  |
| ROYAL DUTCH SHELL PLC A SHS  | COMMON STOCK     | UNITED KINGDOM | 625,698   | 22,475,582 |
| ROYAL DUTCH SHELL PLC B SHS  | COMMON STOCK     | UNITED KINGDOM | 355,564   | 13,383,204 |
| RPS GROUP PLC                | COMMON STOCK     | UNITED KINGDOM | 43,062    | 239,952    |
| RSA INSURANCE GROUP PLC      | COMMON STOCK     | UNITED KINGDOM | 567,677   | 859,843    |
| SABMILLER PLC                | COMMON STOCK     | UNITED KINGDOM | 146,455   | 7,543,542  |
| SAGE GROUP PLC/THE           | COMMON STOCK     | UNITED KINGDOM | 228,229   | 1,530,774  |
| SAINSBURY (J) PLC            | COMMON STOCK     | UNITED KINGDOM | 204,938   | 1,241,650  |
| SALAMANDER ENERGY PLC        | COMMON STOCK     | UNITED KINGDOM | 95,391    | 177,180    |
| SAVILLS PLC                  | COMMON STOCK     | UNITED KINGDOM | 24,560    | 262,665    |
| SCHRODERS PLC                | COMMON STOCK     | UNITED KINGDOM | 20,097    | 867,933    |
| SDL PLC                      | COMMON STOCK     | UNITED KINGDOM | 29,792    | 177,751    |
| SEGRO PLC                    | REIT             | UNITED KINGDOM | 123,129   | 681,487    |
| SENIOR PLC                   | COMMON STOCK     | UNITED KINGDOM | 91,779    | 467,291    |
| SERCO GROUP PLC              | COMMON STOCK     | UNITED KINGDOM | 87,867    | 726,280    |
| SEVERN TRENT PLC             | COMMON STOCK     | UNITED KINGDOM | 39,924    | 1,127,686  |
| SEVERSTAL REG S              | GDR              | UNITED KINGDOM | 49,935    | 493,824    |
| SHAFTESBURY PLC              | REIT             | UNITED KINGDOM | 96,573    | 1,005,157  |
| SHANKS GROUP PLC             | COMMON STOCK     | UNITED KINGDOM | 52,456    | 94,554     |
| SHIRE PLC                    | COMMON STOCK     | UNITED KINGDOM | 88,960    | 4,192,704  |
| SIG PLC                      | COMMON STOCK     | UNITED KINGDOM | 90,458    | 317,333    |
| SISTEMA JSFC REG S SPONS     | GDR              | UNITED KINGDOM | 19,177    | 617,383    |
| SMITH + NEPHEW PLC           | COMMON STOCK     | UNITED KINGDOM | 147,910   | 2,109,752  |
| SMITHS GROUP PLC             | COMMON STOCK     | UNITED KINGDOM | 71,487    | 1,758,189  |
| SOCO INTERNATIONAL PLC       | COMMON STOCK     | UNITED KINGDOM | 83,498    | 547,741    |
| SPECTRIS PLC                 | COMMON STOCK     | UNITED KINGDOM | 19,025    | 807,537    |
| SPIRAX SARCO ENGINEERING PLC | COMMON STOCK     | UNITED KINGDOM | 10,847    | 538,666    |

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|                            |              |                |         |           |
|----------------------------|--------------|----------------|---------|-----------|
| SPIRENT COMMUNICATIONS PLC | COMMON STOCK | UNITED KINGDOM | 96,115  | 164,893   |
| SPIRIT PUB CO PLC          | COMMON STOCK | UNITED KINGDOM | 114,256 | 145,553   |
| SSE PLC                    | COMMON STOCK | UNITED KINGDOM | 140,649 | 3,199,013 |
| ST. MODWEN PROPERTIES PLC  | COMMON STOCK | UNITED KINGDOM | 21,072  | 128,219   |
| STAGECOACH GROUP PLC       | COMMON STOCK | UNITED KINGDOM | 83,026  | 521,291   |
| STANDARD CHARTERED PLC     | COMMON STOCK | UNITED KINGDOM | 372,118 | 8,386,009 |
| STANDARD LIFE PLC          | COMMON STOCK | UNITED KINGDOM | 388,284 | 2,314,095 |
| STATE BANK OF INDI REG S   | GDR          | UNITED KINGDOM | 3,821   | 218,975   |
| SYNERGY HEALTH PLC         | COMMON STOCK | UNITED KINGDOM | 9,827   | 196,032   |
| TALKTALK TELECOM GROUP     | COMMON STOCK | UNITED KINGDOM | 92,333  | 469,244   |
| TATE + LYLE PLC            | COMMON STOCK | UNITED KINGDOM | 92,048  | 1,234,479 |
| TAYLOR WIMPEY PLC          | COMMON STOCK | UNITED KINGDOM | 615,759 | 1,141,759 |
| TELECITY GROUP PLC         | COMMON STOCK | UNITED KINGDOM | 48,234  | 581,067   |
| TELECOM PLUS PLC           | COMMON STOCK | UNITED KINGDOM | 24,917  | 731,895   |

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| TESCO PLC                    | COMMON STOCK        | UNITED KINGDOM | 1,216,671 | 6,739,426  |
| THOMAS COOK GROUP PLC        | COMMON STOCK        | UNITED KINGDOM | 227,158   | 629,399    |
| TRAVIS PERKINS PLC           | COMMON STOCK        | UNITED KINGDOM | 38,034    | 1,184,033  |
| TT ELECTRONICS PLC           | COMMON STOCK        | UNITED KINGDOM | 106,285   | 346,747    |
| TUI TRAVEL PLC               | COMMON STOCK        | UNITED KINGDOM | 104,858   | 718,015    |
| TULLETT PREBON PLC           | COMMON STOCK        | UNITED KINGDOM | 27,073    | 168,926    |
| TULLOW OIL PLC               | COMMON STOCK        | UNITED KINGDOM | 146,285   | 2,077,642  |
| UBM PLC                      | COMMON STOCK        | UNITED KINGDOM | 41,487    | 450,870    |
| ULTRA ELECTRONICS HLDGS PLC  | COMMON STOCK        | UNITED KINGDOM | 27,532    | 882,250    |
| UNILEVER PLC                 | COMMON STOCK        | UNITED KINGDOM | 194,295   | 7,971,083  |
| UNITE GROUP PLC              | COMMON STOCK        | UNITED KINGDOM | 41,192    | 275,334    |
| UNITED UTILITIES GROUP PLC   | COMMON STOCK        | UNITED KINGDOM | 102,339   | 1,141,210  |
| URALKALI SPON REG S          | GDR                 | UNITED KINGDOM | 24,191    | 645,755    |
| VECTURA GROUP PLC            | COMMON STOCK        | UNITED KINGDOM | 96,808    | 224,505    |
| VEDANTA RESOURCES PLC        | COMMON STOCK        | UNITED KINGDOM | 27,251    | 423,553    |
| VESUVIUS PLC                 | COMMON STOCK        | UNITED KINGDOM | 67,405    | 569,791    |
| VODAFONE GROUP PLC           | COMMON STOCK        | UNITED KINGDOM | 7,512,188 | 29,536,314 |
| VTB BANK OJSC REG S          | GDR                 | UNITED KINGDOM | 76,813    | 230,726    |
| WEIR GROUP PLC/THE           | COMMON STOCK        | UNITED KINGDOM | 34,101    | 1,205,249  |
| WETHERSPOON (J.D.) PLC       | COMMON STOCK        | UNITED KINGDOM | 13,750    | 173,465    |
| WH SMITH PLC                 | COMMON STOCK        | UNITED KINGDOM | 20,891    | 347,346    |
| WHITBREAD PLC                | COMMON STOCK        | UNITED KINGDOM | 35,379    | 2,199,330  |
| WILLIAM HILL PLC             | COMMON STOCK        | UNITED KINGDOM | 173,341   | 1,154,101  |
| WM MORRISON SUPERMARKETS     | COMMON STOCK        | UNITED KINGDOM | 320,698   | 1,389,129  |
| WOLSELEY PLC                 | COMMON STOCK        | UNITED KINGDOM | 44,489    | 2,526,952  |
| WOOD GROUP (JOHN) PLC        | COMMON STOCK        | UNITED KINGDOM | 63,824    | 728,205    |
| WORKSPACE GROUP PLC          | REIT                | UNITED KINGDOM | 42,098    | 368,052    |
| WPP PLC                      | COMMON STOCK        | UNITED KINGDOM | 212,423   | 4,875,543  |
| XCHANGING PLC                | COMMON STOCK        | UNITED KINGDOM | 30,617    | 77,886     |
| BANCO SANTANDER CHILE ADR    | ADR                 | UNITED STATES  | 29,884    | 704,366    |
| BANCOLOMBIA S.A. SPONS ADR   | ADR                 | UNITED STATES  | 53,943    | 2,644,286  |
| CELLCOM ISRAEL LTD           | COMMON STOCK        | UNITED STATES  | 1,877     | 26,128     |
| CIA CERVECERIAS UNIDAS ADR   | ADR                 | UNITED STATES  | 14,462    | 348,679    |
| CIA DE MINAS BUENAVENTUR ADR | ADR                 | UNITED STATES  | 31,300    | 351,186    |
| CORPBANCA SA ADR             | ADR                 | UNITED STATES  | 24,273    | 513,374    |
| CREDICORP LTD                | COMMON STOCK        | UNITED STATES  | 7,468     | 991,228    |
| EMPRESA NAC ELEC CHIL SP ADR | ADR                 | UNITED STATES  | 21,246    | 947,147    |
| ENERSIS S.A. SPONS ADR       | ADR                 | UNITED STATES  | 64,849    | 972,087    |
| FIBRIA CELULOSE SA SPON ADR  | ADR                 | UNITED STATES  | 17,346    | 202,601    |
| GAZPROM OAO SPON ADR         | ADR                 | UNITED STATES  | 931,222   | 8,055,070  |
| GIVEN IMAGING LTD            | COMMON STOCK        | UNITED STATES  | 1,607     | 48,339     |
| ICICI BANK LTD SPON ADR      | ADR                 | UNITED STATES  | 16,748    | 622,523    |
| KOMERCNI BANKA AS            | GDR                 | UNITED STATES  | 3,590     | 266,326    |
| LARSEN + TOUBRO REG S        | GDR                 | UNITED STATES  | 8,478     | 152,180    |
| LATAM AIRLINES GROUP SP ADR  | ADR                 | UNITED STATES  | 50,888    | 829,983    |
| LINAMAR CORP                 | COMMON STOCK        | UNITED STATES  | 9,400     | 391,792    |
| LUKOIL OAO SPON ADR          | ADR                 | UNITED STATES  | 86,130    | 5,436,526  |
| MAHINDRA + MAHINDRA SPON     | GDR                 | UNITED STATES  | 6,800     | 95,200     |
| MECHEL SPONSORED ADR         | ADR                 | UNITED STATES  | 32,538    | 83,297     |
| MINI MSCI EAFE               | MAR14 XNLI 20140321 | UNITED STATES  | 2,900     | 292,435    |
| MINI MSCI EMG MKT            | MAR14 XNLI 20140321 | UNITED STATES  | 1,600     | 50,095     |
| MMC NORILSK NICKEL JSC ADR   | ADR                 | UNITED STATES  | 87,772    | 1,458,771  |
| MOBILE TELESYSTEMS SP ADR    | ADR                 | UNITED STATES  | 98,657    | 2,133,951  |
| NICE SYSTEMS LTD SPONS ADR   | ASR                 | UNITED STATES  | 3,635     | 148,890    |
| OI SA ADR                    | ADR                 | UNITED STATES  | 8,421     | 13,389     |
| PERRIGO CO PLC               | COMMON STOCK        | UNITED STATES  | 6,223     | 954,982    |
| POSCO ADR                    | ADR                 | UNITED STATES  | 1,918     | 149,604    |
| QUIMICA Y MINERA CHIL SP ADR | ADR                 | UNITED STATES  | 20,355    | 526,787    |
| RELIANCE INFRAST SP 144A     | GDR                 | UNITED STATES  | 1,652     | 34,112     |
| ROSNEFT OJSC REG S           | GDR                 | UNITED STATES  | 96,285    | 733,210    |
| RYANAIR HOLDINGS PLC SP ADR  | ADR                 | UNITED STATES  | 298       | 13,985     |
| SISTEMA JSFC REG S SPONS     | GDR                 | UNITED STATES  | 14,989    | 481,447    |
| SK TELECOM CO LTD ADR        | ADR                 | UNITED STATES  | 1,278     | 31,464     |



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|                              |                      |                                 |            |            |
|------------------------------|----------------------|---------------------------------|------------|------------|
| SOUTHERN COPPER CORP         | COMMON STOCK         | UNITED STATES                   | 21,295     | 611,379    |
| SSGA G STIFF ERISA QUALIFIED | STIF-TYPE INSTRUMENT | UNITED STATES                   | 42,328,305 | 42,328,305 |
| SURGUTNEFTEGAS SP ADR        | ADR                  | UNITED STATES                   | 151,277    | 1,311,572  |
| SURGUTNEFTEGAZ SP ADR PEF    | ADR                  | UNITED STATES                   | 95,560     | 741,546    |
| TATNEFT SPONSORED ADR        | ADR                  | UNITED STATES                   | 3,175      | 121,349    |
| TEVA PHARMACEUTICAL SP ADR   | ADR                  | UNITED STATES                   | 2,770      | 111,022    |
| URALKALI SPON REG S          | GDR                  | UNITED STATES                   | 21,352     | 567,963    |
| URANIUM PARTICIPATION CORP   | COMMON STOCK         | UNITED STATES                   | 20,900     | 110,814    |
| US DOLLAR                    |                      | UNITED STATES                   | 1,379,651  | 1,379,651  |
| VTB BANK SPON 144A           | GDR                  | UNITED STATES                   | 136,000    | 407,320    |
| BOLIVAR FUERTE               | FOREIGN CURRENCY     | VENEZUELA, BOLIVARIAN<br>REP OF | 55,012     | 8,743      |
| CURRENCY CONTRACT            | BUYEUR/SELLUSD       |                                 |            | 83,236     |
| CURRENCY CONTRACT            | BUYEUR/SELLUSD       |                                 |            | (3,916)    |
| CURRENCY CONTRACT            | BUYGBP/SELLUSD       |                                 |            | 29,705     |

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|  |                |                         |
|--|----------------|-------------------------|
| CURRENCY CONTRACT  | BUYJPY/SELLUSD | (166,803)               |
| CURRENCY CONTRACT  | BUYJPY/SELLUSD | 1,205                   |
| CURRENCY CONTRACT  | BUYSEK/SELLUSD | 15,321                  |
| <b>Total : EXHIBIT A - Total International Stock Market Index Fund</b> |                | <b>\$ 3,335,108,010</b> |

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n / a - Cost is not applicable

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(Managed by State Street Global Advisors)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) lessor, or similar party | (b) Identity of issue, borrower, | (c) Description of investment including maturity date,<br>rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a)    | (e) Fair<br>value |
|------------------------------|----------------------------------|--|----------------------|-------------------|
|                              |                                  |  | Shares/<br>Par Value |                   |
|                              | 1 8 FLOWERS.COM INC CL A         | COMMON STOCK UNITED STATES   | 27,500               | \$ 148,775        |
|                              | 1ST SOURCE CORP NPV              | COMMON STOCK UNITED STATES   | 17,119               | 546,781           |
|                              | 1ST UNITED BANCORP<br>INC/NORTH  | COMMON STOCK UNITED STATES   | 41,000               | 312,010           |
|                              | 3D SYSTEMS CORP                  | COMMON STOCK UNITED STATES   | 98,739               | 9,175,815         |
|                              | 8X8 INC                          | COMMON STOCK UNITED STATES   | 69,300               | 704,088           |
|                              | AAON INC                         | COMMON STOCK UNITED STATES   | 34,591               | 1,105,182         |
|                              | AAR CORP                         | COMMON STOCK UNITED STATES   | 42,500               | 1,190,425         |
|                              | AARON S INC                      | COMMON STOCK UNITED STATES   | 76,662               | 2,253,863         |
|                              | ABAXIS INC                       | COMMON STOCK UNITED STATES   | 23,356               | 934,707           |
|                              | ABERCROMBIE + FITCH CO CL A      | COMMON STOCK UNITED STATES   | 75,900               | 2,497,869         |
|                              | ABIOMED INC                      | COMMON STOCK UNITED STATES   | 40,600               | 1,085,644         |
|                              | ABM INDUSTRIES INC               | COMMON STOCK UNITED STATES   | 55,400               | 1,583,886         |
|                              | ABRAXAS PETROLEUM CORP           | COMMON STOCK UNITED STATES   | 85,900               | 281,752           |
|                              | ACACIA RESEARCH CORP             | COMMON STOCK UNITED STATES   | 44,300               | 644,122           |
|                              | ACADIA HEALTHCARE CO INC         | COMMON STOCK UNITED STATES   | 34,800               | 1,647,084         |
|                              | ACADIA PHARMACEUTICALS INC       | COMMON STOCK UNITED STATES   | 63,400               | 1,584,366         |
|                              | ACADIA REALTY TRUST              | REIT UNITED STATES   | 57,807               | 1,435,348         |
|                              | ACCELRY'S INC                    | COMMON STOCK UNITED STATES   | 56,301               | 537,112           |
|                              | ACCESS NATIONAL CORP             | COMMON STOCK UNITED STATES   | 5,000                | 74,750            |
|                              | ACCO BRANDS CORP                 | COMMON STOCK UNITED STATES   | 115,734              | 777,732           |
|                              | ACCRETIVE HEALTH INC             | COMMON STOCK UNITED STATES   | 55,900               | 512,044           |
|                              | ACCURAY INC                      | COMMON STOCK UNITED STATES   | 68,285               | 594,762           |
|                              | ACCURIDE CORP                    | COMMON STOCK UNITED STATES   | 36,100               | 134,653           |
|                              | ACELRX PHARMACEUTICALS<br>INC    | COMMON STOCK UNITED STATES   | 27,500               | 311,025           |
|                              | ACETO CORP                       | COMMON STOCK UNITED STATES   | 32,700               | 817,827           |
|                              | ACHILLION PHARMACEUTICALS        | COMMON STOCK UNITED STATES   | 94,900               | 315,068           |
|                              | ACI WORLDWIDE INC                | COMMON STOCK UNITED STATES   | 40,100               | 2,606,500         |
|                              | ACORDA THERAPEUTICS INC          | COMMON STOCK UNITED STATES   | 39,414               | 1,150,889         |
|                              | ACORN ENERGY INC                 | COMMON STOCK UNITED STATES   | 13,300               | 54,131            |
|                              | ACTIVISION BLIZZARD INC          | COMMON STOCK UNITED STATES   | 255,617              | 4,557,651         |
|                              | ACTUANT CORP A                   | COMMON STOCK UNITED STATES   | 72,900               | 2,671,056         |
|                              | ACTUATE CORP                     | COMMON STOCK UNITED STATES   | 53,808               | 414,860           |
|                              | ACUITY BRANDS INC                | COMMON STOCK UNITED STATES   | 40,250               | 4,400,130         |
|                              | ACXIOM CORP                      | COMMON STOCK UNITED STATES   | 69,500               | 2,570,110         |
|                              | ADAMS RESOURCES + ENERGY<br>INC  | COMMON STOCK UNITED STATES   | 2,700                | 184,950           |

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|                              |              |               |         |            |
|------------------------------|--------------|---------------|---------|------------|
| ADTRAN INC                   | COMMON STOCK | UNITED STATES | 56,537  | 1,527,064  |
| ADVANCE AUTO PARTS INC       | COMMON STOCK | UNITED STATES | 70,800  | 7,836,144  |
| ADVANCED EMISSIONS SOLUTIONS | COMMON STOCK | UNITED STATES | 8,900   | 482,647    |
| ADVANCED ENERGY INDUSTRIES   | COMMON STOCK | UNITED STATES | 41,300  | 944,118    |
| ADVANCED MICRO DEVICES       | COMMON STOCK | UNITED STATES | 586,200 | 2,268,594  |
| ADVENT SOFTWARE INC          | COMMON STOCK | UNITED STATES | 33,596  | 1,175,524  |
| ADVISORY BOARD CO/THE        | COMMON STOCK | UNITED STATES | 33,504  | 2,133,200  |
| AECOM TECHNOLOGY CORP        | COMMON STOCK | UNITED STATES | 94,800  | 2,789,964  |
| AEGERION PHARMACEUTICALS INC | COMMON STOCK | UNITED STATES | 27,937  | 1,982,410  |
| AEGION CORP                  | COMMON STOCK | UNITED STATES | 44,091  | 965,152    |
| AEP INDUSTRIES INC           | COMMON STOCK | UNITED STATES | 6,200   | 327,546    |
| AEROFLEX HOLDING CORP        | COMMON STOCK | UNITED STATES | 17,200  | 111,800    |
| AEROPOSTALE INC              | COMMON STOCK | UNITED STATES | 73,555  | 668,615    |
| AEROVIRONMENT INC            | COMMON STOCK | UNITED STATES | 18,100  | 527,253    |
| AFC ENTERPRISES              | COMMON STOCK | UNITED STATES | 21,275  | 819,088    |
| AFFILIATED MANAGERS GROUP    | COMMON STOCK | UNITED STATES | 51,055  | 11,072,808 |
| AFFYMETRIX INC               | COMMON STOCK | UNITED STATES | 76,400  | 654,748    |
| AG MORTGAGE INVESTMENT TRUST | REIT         | UNITED STATES | 26,400  | 412,896    |
| AGCO CORP                    | COMMON STOCK | UNITED STATES | 91,400  | 5,409,966  |
| AGILYSYS INC                 | COMMON STOCK | UNITED STATES | 26,400  | 367,488    |
| AGREE REALTY CORP            | REIT         | UNITED STATES | 13,240  | 384,225    |
| AH BELO CORP A               | COMMON STOCK | UNITED STATES | 8,900   | 66,483     |
| AIR LEASE CORP               | COMMON STOCK | UNITED STATES | 63,200  | 1,964,256  |
| AIR METHODS CORP             | COMMON STOCK | UNITED STATES | 38,100  | 2,222,373  |
| AIR TRANSPORT SERVICES GROUP | COMMON STOCK | UNITED STATES | 57,400  | 464,366    |
| AIRCASTLE LTD                | COMMON STOCK | UNITED STATES | 67,800  | 1,299,048  |
| AK STEEL HOLDING CORP        | COMMON STOCK | UNITED STATES | 131,300 | 1,076,660  |
| AKORN INC NPV                | COMMON STOCK | UNITED STATES | 61,165  | 1,506,494  |
| ALAMO GROUP INC              | COMMON STOCK | UNITED STATES | 7,800   | 473,382    |
| ALASKA AIR GROUP INC         | COMMON STOCK | UNITED STATES | 69,700  | 5,113,889  |
| ALBANY INTL CORP CL A        | COMMON STOCK | UNITED STATES | 30,760  | 1,105,207  |
| ALBANY MOLECULAR RESEARCH    | COMMON STOCK | UNITED STATES | 26,300  | 265,104    |
| ALBEMARLE CORP               | COMMON STOCK | UNITED STATES | 77,487  | 4,911,901  |
| ALERE INC                    | COMMON STOCK | UNITED STATES | 79,196  | 2,866,895  |
| ALEXANDER + BALDWIN INC      | COMMON STOCK | UNITED STATES | 42,924  | 1,791,219  |
| ALEXANDER S INC              | COMMON STOCK | UNITED STATES | 2,214   | 730,620    |
| ALEXANDRIA REAL ESTATE EQUIT | REIT         | UNITED STATES | 69,293  | 4,408,421  |
| ALICO INC                    | COMMON STOCK | UNITED STATES | 4,280   | 166,364    |
| ALIGN TECHNOLOGY INC         | COMMON STOCK | UNITED STATES | 70,300  | 4,017,645  |
| ALIMERA SCIENCES INC         | COMMON STOCK | UNITED STATES | 11,700  | 55,107     |
| ALKERMES PLC                 | COMMON STOCK | UNITED STATES | 122,600 | 4,984,916  |
| ALLEGHANY CORP               | COMMON STOCK | UNITED STATES | 16,161  | 6,463,754  |
| ALLEGIANTRAVEL CO            | COMMON STOCK | UNITED STATES | 14,700  | 1,549,968  |

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|-----------------------------------|--------------|---------------|---------|-----------|
| ALLETE INC NPV                    | COMMON STOCK | UNITED STATES | 38,600  | 1,925,368 |
| ALLIANCE FIBER OPTIC PRODUCT      | COMMON STOCK | UNITED STATES | 13,300  | 200,165   |
| ALLIANCE ONE INTERNATIONAL NPV    | COMMON STOCK | UNITED STATES | 89,500  | 272,975   |
| ALLIANT ENERGY CORP               | COMMON STOCK | UNITED STATES | 106,000 | 5,469,600 |
| ALLIANT TECHSYSTEMS INC           | COMMON STOCK | UNITED STATES | 29,934  | 3,642,369 |
| ALLIED NEVADA GOLD CORP           | COMMON STOCK | UNITED STATES | 90,500  | 321,275   |
| ALLIED WORLD ASSURANCE CO         | COMMON STOCK | UNITED STATES | 31,800  | 3,587,358 |
| ALLISON TRANSMISSION HOLDING      | COMMON STOCK | UNITED STATES | 34,600  | 955,306   |
| ALLSCRIPTS HEALTHCARE SOLUTI      | COMMON STOCK | UNITED STATES | 168,382 | 2,603,186 |
| ALMOST FAMILY INC                 | COMMON STOCK | UNITED STATES | 8,100   | 261,873   |
| ALNYLAM PHARMACEUTICALS INC       | COMMON STOCK | UNITED STATES | 54,900  | 3,531,717 |
| ALON USA ENERGY INC               | COMMON STOCK | UNITED STATES | 15,500  | 256,370   |
| ALPHA + OMEGA SEMICONDUCTOR       | COMMON STOCK | UNITED STATES | 13,875  | 106,976   |
| ALPHA NATURAL RESOURCES INC       | COMMON STOCK | UNITED STATES | 220,000 | 1,570,800 |
| ALPHATEC HOLDINGS INC             | COMMON STOCK | UNITED STATES | 60,200  | 121,002   |
| ALTISOURCE RESIDENTIAL CORP       | REIT         | UNITED STATES | 41,000  | 1,234,510 |
| ALTRA INDUSTRIAL MOTION CORP      | COMMON STOCK | UNITED STATES | 25,200  | 862,344   |
| AMAG PHARMACEUTICALS INC          | COMMON STOCK | UNITED STATES | 25,100  | 609,177   |
| AMBAC FINANCIAL GROUP INC         | COMMON STOCK | UNITED STATES | 40,500  | 994,680   |
| AMBARELLA INC                     | COMMON STOCK | UNITED STATES | 15,300  | 519,129   |
| AMC NETWORKS INC                  | COMMON STOCK | UNITED STATES | 60,000  | 4,086,600 |
| AMCOL INTERNATIONAL CORP          | COMMON STOCK | UNITED STATES | 27,500  | 934,450   |
| AMDOCS LTD                        | COMMON STOCK | UNITED STATES | 156,150 | 6,439,626 |
| AMEDISYS INC                      | COMMON STOCK | UNITED STATES | 36,079  | 527,836   |
| AMER NATL BNKSHS/DANVILLE VA      | COMMON STOCK | UNITED STATES | 2,000   | 52,500    |
| AMERCO                            | COMMON STOCK | UNITED STATES | 7,383   | 1,755,973 |
| AMERESCO INC CL A                 | COMMON STOCK | UNITED STATES | 17,400  | 168,084   |
| AMERICA S CAR MART INC            | COMMON STOCK | UNITED STATES | 11,100  | 468,753   |
| AMERICAN AIRLINES GROUP INC       | COMMON STOCK | UNITED STATES | 191,100 | 4,825,275 |
| AMERICAN ASSETS TRUST INC         | COMMON STOCK | UNITED STATES | 32,600  | 1,024,618 |
| AMERICAN AXLE + MFG HOLDINGS      | COMMON STOCK | UNITED STATES | 66,450  | 1,358,903 |
| AMERICAN CAMPUS COMMUNITIES       | REIT         | UNITED STATES | 99,983  | 3,220,452 |
| AMERICAN CAPITAL AGENCY CORP      | COMMON STOCK | UNITED STATES | 384,600 | 7,418,934 |
| AMERICAN CAPITAL LTD              | COMMON STOCK | UNITED STATES | 279,322 | 4,368,596 |
| AMERICAN CAPITAL MORTGAGE IN      | REIT         | UNITED STATES | 58,100  | 1,014,426 |
| AMERICAN EAGLE OUTFITTERS         | COMMON STOCK | UNITED STATES | 194,564 | 2,801,722 |
| AMERICAN EQUITY INVT LIFE HL      | COMMON STOCK | UNITED STATES | 64,400  | 1,698,872 |
| AMERICAN FINANCIAL GROUP INC NPV  | COMMON STOCK | UNITED STATES | 75,239  | 4,342,795 |
| AMERICAN HOMES 4 RENT A REIT      | REIT         | UNITED STATES | 47,900  | 775,980   |
| AMERICAN NATIONAL INSURANCE       | COMMON STOCK | UNITED STATES | 7,700   | 881,958   |
| AMERICAN PACIFIC CORP             | COMMON STOCK | UNITED STATES | 2,800   | 104,328   |
| AMERICAN PUBLIC EDUCATION         | COMMON STOCK | UNITED STATES | 18,700  | 812,889   |
| AMERICAN RAILCAR INDUSTRIES       | COMMON STOCK | UNITED STATES | 9,200   | 420,900   |
| AMERICAN REALTY CAPITAL PROP REIT | REIT         | UNITED STATES | 141,100 | 1,814,546 |
| AMERICAN RESIDENTIAL PROPERT REIT | REIT         | UNITED STATES | 16,200  | 277,992   |
| AMERICAN SCIENCE + ENGINEERI      | COMMON STOCK | UNITED STATES | 10,256  | 737,509   |
| AMERICAN SOFTWARE INC CL A        | COMMON STOCK | UNITED STATES | 32,300  | 318,801   |
| AMERICAN STATES WATER CO NPV      | COMMON STOCK | UNITED STATES | 41,882  | 1,203,270 |
| AMERICAN SUPERCONDUCTOR CORP      | COMMON STOCK | UNITED STATES | 53,400  | 87,576    |
| AMERICAN VANGUARD CORP            | COMMON STOCK | UNITED STATES | 29,899  | 726,247   |
| AMERICAN WATER WORKS CO INC       | COMMON STOCK | UNITED STATES | 172,399 | 7,285,582 |
| AMERICAN WOODMARK CORP NPV        | COMMON STOCK | UNITED STATES | 10,300  | 407,159   |
| AMERIS BANCORP                    | COMMON STOCK | UNITED STATES | 23,264  | 491,103   |
| AMERISAFE INC                     | COMMON STOCK | UNITED STATES | 19,724  | 833,142   |
| AMES NATIONAL CORP                | COMMON STOCK | UNITED STATES | 6,179   | 138,348   |
| AMICUS THERAPEUTICS INC           | COMMON STOCK | UNITED STATES | 43,100  | 101,285   |
| AMKOR TECHNOLOGY INC              | COMMON STOCK | UNITED STATES | 91,500  | 560,895   |
| AMN HEALTHCARE SERVICES INC       | COMMON STOCK | UNITED STATES | 39,990  | 587,853   |

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|                                      |              |               |         |           |
|--------------------------------------|--------------|---------------|---------|-----------|
| AMPCO PITTSBURGH CORP                | COMMON STOCK | UNITED STATES | 8,500   | 165,325   |
| AMPIO PHARMACEUTICALS INC            | COMMON STOCK | UNITED STATES | 11,200  | 79,856    |
| AMREIT INC                           | REIT         | UNITED STATES | 13,400  | 225,120   |
| AMSURG CORP NPV                      | COMMON STOCK | UNITED STATES | 30,000  | 1,377,600 |
| AMTRUST FINANCIAL SERVICES           | COMMON STOCK | UNITED STATES | 24,388  | 797,244   |
| AMYRIS INC                           | COMMON STOCK | UNITED STATES | 15,800  | 83,582    |
| ANACOR PHARMACEUTICALS INC           | COMMON STOCK | UNITED STATES | 29,300  | 491,654   |
| ANADIGICS INC                        | COMMON STOCK | UNITED STATES | 84,000  | 154,560   |
| ANALOGIC CORP                        | COMMON STOCK | UNITED STATES | 13,600  | 1,204,416 |
| ANAREN INC                           | COMMON STOCK | UNITED STATES | 18,300  | 512,217   |
| ANDERSONS INC/THE NPV                | COMMON STOCK | UNITED STATES | 19,247  | 1,716,255 |
| ANGIE S LIST INC                     | COMMON STOCK | UNITED STATES | 31,000  | 469,650   |
| ANGIODYNAMICS INC                    | COMMON STOCK | UNITED STATES | 29,300  | 503,667   |
| ANIKA THERAPEUTICS INC               | COMMON STOCK | UNITED STATES | 8,400   | 320,544   |
| ANIXTER INTERNATIONAL INC            | COMMON STOCK | UNITED STATES | 25,450  | 2,286,428 |
| ANN INC                              | COMMON STOCK | UNITED STATES | 48,412  | 1,769,943 |
| ANNALY CAPITAL MANAGEMENT IN         | REIT         | UNITED STATES | 919,070 | 9,163,128 |
| ANNIE S INC                          | COMMON STOCK | UNITED STATES | 11,900  | 512,176   |
| ANSYS INC                            | COMMON STOCK | UNITED STATES | 88,623  | 7,727,926 |
| ANTARES PHARMA INC                   | COMMON STOCK | UNITED STATES | 99,100  | 443,968   |
| ANTERO RESOURCES CORP                | COMMON STOCK | UNITED STATES | 36,600  | 2,321,904 |
| ANWORTH MORTGAGE ASSET CORP          | REIT         | UNITED STATES | 143,288 | 603,242   |
| AOL INC                              | COMMON STOCK | UNITED STATES | 75,514  | 3,520,463 |
| APCO OIL AND GAS INTL INC            | COMMON STOCK | UNITED STATES | 14,600  | 227,614   |
| APOGEE ENTERPRISES INC               | COMMON STOCK | UNITED STATES | 33,177  | 1,191,386 |
| APOLLO COMMERCIAL REAL ESTAT<br>REIT | REIT         | UNITED STATES | 36,800  | 598,000   |
| APOLLO EDUCATION GROUP INC<br>NPV    | COMMON STOCK | UNITED STATES | 96,200  | 2,628,184 |
| APOLLO INVESTMENT CORP               | REIT         | UNITED STATES | 228,637 | 1,938,842 |
| APOLLO RESIDENTIAL MORTGAGE<br>REIT  | REIT         | UNITED STATES | 23,700  | 350,286   |
| APPLIED INDUSTRIAL TECH INC NPV      | COMMON STOCK | UNITED STATES | 39,625  | 1,945,191 |
| APPLIED MICRO CIRCUITS CORP          | COMMON STOCK | UNITED STATES | 76,999  | 1,030,247 |
| APPROACH RESOURCES INC               | COMMON STOCK | UNITED STATES | 31,800  | 613,422   |
| APTARGROUP INC                       | COMMON STOCK | UNITED STATES | 64,644  | 4,383,510 |
| AQUA AMERICA INC                     | COMMON STOCK | UNITED STATES | 165,275 | 3,898,837 |

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| ARABIAN AMERICAN DEVELOPMENT     | COMMON STOCK | UNITED STATES | 9,600   | 120,480    |
| ARC DOCUMENT SOLUTIONS INC       | COMMON STOCK | UNITED STATES | 36,300  | 298,386    |
| ARCH CAPITAL GROUP LTD           | COMMON STOCK | UNITED STATES | 126,483 | 7,549,770  |
| ARCH COAL INC                    | COMMON STOCK | UNITED STATES | 212,465 | 945,469    |
| ARCTIC CAT INC                   | COMMON STOCK | UNITED STATES | 14,700  | 837,606    |
| ARDEN GROUP INC A                | COMMON STOCK | UNITED STATES | 2,000   | 253,020    |
| ARENA PHARMACEUTICALS INC        | COMMON STOCK | UNITED STATES | 212,980 | 1,245,933  |
| ARES CAPITAL CORP                | COMMON STOCK | UNITED STATES | 286,757 | 5,095,672  |
| ARES COMMERCIAL REAL ESTATE      | REIT         | UNITED STATES | 24,600  | 322,260    |
| ARGAN INC                        | COMMON STOCK | UNITED STATES | 8,000   | 220,480    |
| ARGO GROUP INTERNATIONAL         | COMMON STOCK | UNITED STATES | 27,641  | 1,285,030  |
| ARIAD PHARMACEUTICALS INC        | COMMON STOCK | UNITED STATES | 180,600 | 1,231,692  |
| ARKANSAS BEST CORP               | COMMON STOCK | UNITED STATES | 28,400  | 956,512    |
| ARLINGTON ASSET INVESTMENT A     | COMMON STOCK | UNITED STATES | 16,600  | 438,074    |
| ARMOUR RESIDENTIAL REIT INC      | REIT         | UNITED STATES | 368,600 | 1,478,086  |
| ARMSTRONG WORLD INDUSTRIES       | COMMON STOCK | UNITED STATES | 26,956  | 1,552,935  |
| ARQULE INC                       | COMMON STOCK | UNITED STATES | 76,000  | 163,400    |
| ARRAY BIOPHARMA INC              | COMMON STOCK | UNITED STATES | 132,504 | 663,845    |
| ARRIS GROUP INC                  | COMMON STOCK | UNITED STATES | 120,872 | 2,945,046  |
| ARROW ELECTRONICS INC            | COMMON STOCK | UNITED STATES | 100,850 | 5,471,113  |
| ARROW FINANCIAL CORP             | COMMON STOCK | UNITED STATES | 13,681  | 363,367    |
| ARTESIAN RESOURCES CORP CL A     | COMMON STOCK | UNITED STATES | 9,341   | 214,376    |
| ARTHROCARE CORP                  | COMMON STOCK | UNITED STATES | 29,000  | 1,166,960  |
| ARTHUR J GALLAGHER + CO          | COMMON STOCK | UNITED STATES | 121,016 | 5,679,281  |
| ARTISAN PARTNERS ASSET MA A      | COMMON STOCK | UNITED STATES | 11,200  | 730,128    |
| ARUBA NETWORKS INC               | COMMON STOCK | UNITED STATES | 109,400 | 1,958,260  |
| ASBURY AUTOMOTIVE GROUP          | COMMON STOCK | UNITED STATES | 28,500  | 1,531,590  |
| ASCENA RETAIL GROUP INC          | COMMON STOCK | UNITED STATES | 127,076 | 2,688,928  |
| ASCENT CAPITAL GROUP INC A       | COMMON STOCK | UNITED STATES | 14,019  | 1,199,466  |
| ASHFORD HOSPITALITY PRIME IN     | REIT         | UNITED STATES | 12,060  | 219,492    |
| ASHFORD HOSPITALITY TRUST        | REIT         | UNITED STATES | 67,400  | 558,072    |
| ASHLAND INC                      | COMMON STOCK | UNITED STATES | 76,200  | 7,394,448  |
| ASPEN INSURANCE HOLDINGS LTD     | COMMON STOCK | UNITED STATES | 62,000  | 2,561,220  |
| ASPEN TECHNOLOGY INC             | COMMON STOCK | UNITED STATES | 92,300  | 3,858,140  |
| ASSOCIATED BANC CORP             | COMMON STOCK | UNITED STATES | 164,777 | 2,867,120  |
| ASSOCIATED ESTATES REALTY CP     | REIT NPV     | UNITED STATES | 43,981  | 705,895    |
| ASSURED GUARANTY LTD             | COMMON STOCK | UNITED STATES | 155,400 | 3,665,886  |
| ASTECH INDUSTRIES INC            | COMMON STOCK | UNITED STATES | 21,400  | 826,682    |
| ASTORIA FINANCIAL CORP           | COMMON STOCK | UNITED STATES | 94,288  | 1,304,003  |
| ASTRONICS CORP                   | COMMON STOCK | UNITED STATES | 18,238  | 930,138    |
| ATHENAHEALTH INC                 | COMMON STOCK | UNITED STATES | 35,700  | 4,801,650  |
| ATHLON ENERGY INC                | COMMON STOCK | UNITED STATES | 17,100  | 517,275    |
| ATLANTIC POWER CORP              | COMMON STOCK | UNITED STATES | 119,000 | 414,120    |
| ATLANTIC TELE NETWORK INC        | COMMON STOCK | UNITED STATES | 11,200  | 633,584    |
| ATLAS AIR WORLDWIDE HOLDINGS     | COMMON STOCK | UNITED STATES | 27,100  | 1,115,165  |
| ATMEL CORP                       | COMMON STOCK | UNITED STATES | 419,787 | 3,286,932  |
| ATMI INC                         | COMMON STOCK | UNITED STATES | 34,600  | 1,045,266  |
| ATMOS ENERGY CORP NPV            | COMMON STOCK | UNITED STATES | 87,750  | 3,985,605  |
| ATRICURE INC                     | COMMON STOCK | UNITED STATES | 19,300  | 360,524    |
| ATRION CORPORATION               | COMMON STOCK | UNITED STATES | 1,900   | 562,875    |
| ATWOOD OCEANICS INC              | COMMON STOCK | UNITED STATES | 56,370  | 3,009,594  |
| AUXILIUM PHARMACEUTICALS INC     | COMMON STOCK | UNITED STATES | 47,900  | 993,446    |
| AV HOMES INC                     | COMMON STOCK | UNITED STATES | 8,600   | 156,262    |
| AVAGO TECHNOLOGIES LTD           | COMMON STOCK | UNITED STATES | 238,800 | 12,630,132 |
| AVANIR PHARMACEUTICALS INC A NPV | COMMON STOCK | UNITED STATES | 143,800 | 483,168    |
| AVEO PHARMACEUTICALS INC         | COMMON STOCK | UNITED STATES | 30,800  | 56,672     |
| AVG TECHNOLOGIES                 | COMMON STOCK | UNITED STATES | 20,600  | 354,526    |
| AVIAT NETWORKS INC               | COMMON STOCK | UNITED STATES | 62,598  | 141,471    |
| AVID TECHNOLOGY INC              | COMMON STOCK | UNITED STATES | 33,125  | 269,969    |
| AVIS BUDGET GROUP INC            | COMMON STOCK | UNITED STATES | 106,820 | 4,317,664  |
| AVISTA CORP NPV                  | COMMON STOCK | UNITED STATES | 59,612  | 1,680,462  |

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|                                  |              |               |         |           |
|----------------------------------|--------------|---------------|---------|-----------|
| AVIV REIT INC REIT               | REIT         | UNITED STATES | 13,200  | 312,840   |
| AVNET INC                        | COMMON STOCK | UNITED STATES | 131,879 | 5,817,183 |
| AVX CORP                         | COMMON STOCK | UNITED STATES | 50,526  | 703,827   |
| AXCELIS TECHNOLOGIES INC         | COMMON STOCK | UNITED STATES | 137,900 | 336,476   |
| AXIALL CORP                      | COMMON STOCK | UNITED STATES | 68,300  | 3,240,152 |
| AXIS CAPITAL HOLDINGS LTD        | COMMON STOCK | UNITED STATES | 115,700 | 5,503,849 |
| AZZ INC                          | COMMON STOCK | UNITED STATES | 25,200  | 1,231,272 |
| B/E AEROSPACE INC                | COMMON STOCK | UNITED STATES | 93,900  | 8,172,117 |
| B+G FOODS INC                    | COMMON STOCK | UNITED STATES | 48,800  | 1,654,808 |
| BABCOCK + WILCOX CO/THE          | COMMON STOCK | UNITED STATES | 103,298 | 3,531,759 |
| BADGER METER INC                 | COMMON STOCK | UNITED STATES | 14,570  | 794,065   |
| BALCHEM CORP                     | COMMON STOCK | UNITED STATES | 30,147  | 1,769,629 |
| BALDWIN + LYONS INC CL B NPV     | COMMON STOCK | UNITED STATES | 9,250   | 252,710   |
| BALLY TECHNOLOGIES INC           | COMMON STOCK | UNITED STATES | 38,000  | 2,981,100 |
| BANC OF CALIFORNIA INC           | COMMON STOCK | UNITED STATES | 19,600  | 262,836   |
| BANCFIRST CORP                   | COMMON STOCK | UNITED STATES | 7,800   | 437,268   |
| BANCO LATINOAMERICANO COME E NPV | COMMON STOCK | UNITED STATES | 30,293  | 848,810   |
| BANCORP INC/THE                  | COMMON STOCK | UNITED STATES | 21,608  | 386,999   |
| BANCORPSOUTH INC                 | COMMON STOCK | UNITED STATES | 96,781  | 2,460,173 |
| BANK MUTUAL CORP                 | COMMON STOCK | UNITED STATES | 52,892  | 370,773   |
| BANK OF HAWAII CORP              | COMMON STOCK | UNITED STATES | 45,200  | 2,673,128 |
| BANK OF KENTUCKY FINL CORP NPV   | COMMON STOCK | UNITED STATES | 4,700   | 173,430   |
| BANK OF MARIN BANCORP/CA NPV     | COMMON STOCK | UNITED STATES | 5,300   | 229,967   |
| BANK OF THE OZARKS               | COMMON STOCK | UNITED STATES | 29,000  | 1,641,110 |
| BANKFINANCIAL CORP               | COMMON STOCK | UNITED STATES | 24,955  | 228,588   |
| BANKRATE INC                     | COMMON STOCK | UNITED STATES | 42,400  | 760,656   |
| BANKUNITED INC                   | COMMON STOCK | UNITED STATES | 58,600  | 1,929,112 |
| BANNER CORPORATION               | COMMON STOCK | UNITED STATES | 19,100  | 856,062   |
| BAR HARBOR BANKSHARES            | COMMON STOCK | UNITED STATES | 4,100   | 163,959   |
| BARNES + NOBLE INC               | COMMON STOCK | UNITED STATES | 33,315  | 498,059   |
| BARNES GROUP INC                 | COMMON STOCK | UNITED STATES | 53,900  | 2,064,909 |



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| BARRETT BUSINESS SVCS INC          | COMMON STOCK | UNITED STATES | 8,300   | 769,742   |
| BARRY (R.G.)                       | COMMON STOCK | UNITED STATES | 14,825  | 286,123   |
| BASIC ENERGY SERVICES INC          | COMMON STOCK | UNITED STATES | 28,900  | 456,042   |
| BASSETT FURNITURE INDS             | COMMON STOCK | UNITED STATES | 5,100   | 77,928    |
| BAZAARVOICE INC                    | COMMON STOCK | UNITED STATES | 41,100  | 325,512   |
| BBCN BANCORP INC                   | COMMON STOCK | UNITED STATES | 70,454  | 1,168,832 |
| BEACON ROOFING SUPPLY INC          | COMMON STOCK | UNITED STATES | 46,750  | 1,883,090 |
| BEASLEY BROADCAST GRP INC A        | COMMON STOCK | UNITED STATES | 7,140   | 62,332    |
| BEAZER HOMES USA INC               | COMMON STOCK | UNITED STATES | 16,237  | 396,508   |
| BEBE STORES INC                    | COMMON STOCK | UNITED STATES | 41,004  | 218,141   |
| BEL FUSE INC CL B                  | COMMON STOCK | UNITED STATES | 11,600  | 247,196   |
| BELDEN INC                         | COMMON STOCK | UNITED STATES | 43,150  | 3,039,918 |
| BENCHMARK ELECTRONICS INC          | COMMON STOCK | UNITED STATES | 48,922  | 1,129,120 |
| BENEFICIAL MUTUAL BANCORP IN       | COMMON STOCK | UNITED STATES | 34,300  | 374,556   |
| BENEFITFOCUS INC                   | COMMON STOCK | UNITED STATES | 4,900   | 282,926   |
| BERKSHIRE HILLS BANCORP INC        | COMMON STOCK | UNITED STATES | 20,795  | 567,080   |
| BERRY PLASTICS GROUP INC           | COMMON STOCK | UNITED STATES | 50,100  | 1,191,879 |
| BGC PARTNERS INC CL A              | COMMON STOCK | UNITED STATES | 115,925 | 702,506   |
| BIG 5 SPORTING GOODS CORP          | COMMON STOCK | UNITED STATES | 23,041  | 456,673   |
| BIG LOTS INC                       | COMMON STOCK | UNITED STATES | 54,000  | 1,743,660 |
| BIGLARI HOLDINGS INC               | COMMON STOCK | UNITED STATES | 1,572   | 796,438   |
| BILL BARRETT CORP                  | COMMON STOCK | UNITED STATES | 47,480  | 1,271,514 |
| BIO RAD LABORATORIES A             | COMMON STOCK | UNITED STATES | 19,988  | 2,470,717 |
| BIO REFERENCE LABS INC             | COMMON STOCK | UNITED STATES | 29,290  | 748,067   |
| BIOMARIN PHARMACEUTICAL INC        | COMMON STOCK | UNITED STATES | 134,900 | 9,479,423 |
| BIOMED REALTY TRUST INC            | REIT         | UNITED STATES | 183,200 | 3,319,584 |
| BIOSCRIP INC                       | COMMON STOCK | UNITED STATES | 53,200  | 393,680   |
| BIOTIME INC NPV                    | COMMON STOCK | UNITED STATES | 19,400  | 69,840    |
| BJ S RESTAURANTS INC NPV           | COMMON STOCK | UNITED STATES | 24,600  | 764,076   |
| BLACK BOX CORP                     | COMMON STOCK | UNITED STATES | 19,500  | 581,100   |
| BLACK DIAMOND INC                  | COMMON STOCK | UNITED STATES | 8,400   | 111,972   |
| BLACK HILLS CORP                   | COMMON STOCK | UNITED STATES | 44,250  | 2,323,568 |
| BLACKBAUD INC                      | COMMON STOCK | UNITED STATES | 43,400  | 1,634,010 |
| BLACKHAWK NETWORK HOLDINGS<br>I    | COMMON STOCK | UNITED STATES | 5,800   | 146,508   |
| BLACKROCK KELSO CAPITAL CORP       | COMMON STOCK | UNITED STATES | 72,942  | 680,549   |
| BLOOMIN BRANDS INC                 | COMMON STOCK | UNITED STATES | 50,200  | 1,205,302 |
| BLOUNT INTERNATIONAL INC           | COMMON STOCK | UNITED STATES | 49,600  | 717,712   |
| BLUCORA INC                        | COMMON STOCK | UNITED STATES | 38,900  | 1,134,324 |
| BLUE NILE INC                      | COMMON STOCK | UNITED STATES | 15,410  | 725,657   |
| BLUELINX HOLDINGS INC              | COMMON STOCK | UNITED STATES | 34,400  | 67,080    |
| BLYTH INC                          | COMMON STOCK | UNITED STATES | 13,300  | 144,704   |
| BNC BANCORP NPV                    | COMMON STOCK | UNITED STATES | 21,500  | 368,510   |
| BOB EVANS FARMS                    | COMMON STOCK | UNITED STATES | 29,300  | 1,482,287 |
| BODY CENTRAL CORP                  | COMMON STOCK | UNITED STATES | 13,200  | 52,008    |
| BOFI HOLDING INC                   | COMMON STOCK | UNITED STATES | 11,500  | 901,945   |
| BOISE CASCADE CO                   | COMMON STOCK | UNITED STATES | 13,300  | 392,084   |
| BOK FINANCIAL CORPORATION          | COMMON STOCK | UNITED STATES | 26,452  | 1,754,297 |
| BOLT TECHNOLOGY CORP NPV           | COMMON STOCK | UNITED STATES | 3,400   | 74,834    |
| BON TON STORES INC/THE             | COMMON STOCK | UNITED STATES | 19,200  | 312,576   |
| BONANZA CREEK ENERGY INC           | COMMON STOCK | UNITED STATES | 26,500  | 1,151,955 |
| BOOZ ALLEN HAMILTON HOLDINGS       | COMMON STOCK | UNITED STATES | 29,400  | 563,010   |
| BOSTON BEER COMPANY INC A          | COMMON STOCK | UNITED STATES | 8,200   | 1,982,678 |
| BOSTON PRIVATE FINL HOLDING        | COMMON STOCK | UNITED STATES | 82,155  | 1,036,796 |
| BOTTOMLINE TECHNOLOGIES (DE)       | COMMON STOCK | UNITED STATES | 39,269  | 1,419,967 |
| BOULDER BRANDS INC                 | COMMON STOCK | UNITED STATES | 59,800  | 948,428   |
| BOYD GAMING CORP                   | COMMON STOCK | UNITED STATES | 76,600  | 862,516   |
| BPZ RESOURCES INC NPV              | COMMON STOCK | UNITED STATES | 131,300 | 238,966   |
| BRADY CORPORATION CL A             | COMMON STOCK | UNITED STATES | 46,300  | 1,432,059 |
| BRANDYWINE REALTY TRUST            | REIT         | UNITED STATES | 145,408 | 2,048,799 |
| BRAVO BRIO RESTAURANT GROUP<br>NPV | COMMON STOCK | UNITED STATES | 17,400  | 283,098   |
| BRE PROPERTIES INC REIT            | REIT         | UNITED STATES | 74,700  | 4,086,837 |

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|                              |              |               |         |            |
|------------------------------|--------------|---------------|---------|------------|
| BRIDGE BANCORP INC           | COMMON STOCK | UNITED STATES | 6,400   | 166,400    |
| BRIDGE CAPITAL HOLDINGS NPV  | COMMON STOCK | UNITED STATES | 8,450   | 173,563    |
| BRIDGEPOINT EDUCATION IN W/D | COMMON STOCK | UNITED STATES | 12,878  | 228,069    |
| BRIGGS + STRATTON            | COMMON STOCK | UNITED STATES | 50,900  | 1,107,584  |
| BRIGHT HORIZONS FAMILY SOLUT | COMMON STOCK | UNITED STATES | 11,600  | 426,184    |
| BRIGHTCOVE                   | COMMON STOCK | UNITED STATES | 16,000  | 226,240    |
| BRINK S CO/THE               | COMMON STOCK | UNITED STATES | 47,100  | 1,607,994  |
| BRINKER INTERNATIONAL INC    | COMMON STOCK | UNITED STATES | 62,854  | 2,912,654  |
| BRISTOW GROUP INC            | COMMON STOCK | UNITED STATES | 35,427  | 2,659,151  |
| BRIXMOR PROPERTY GROUP INC   | REIT         | UNITED STATES | 46,000  | 935,180    |
| BROADRIDGE FINANCIAL SOLUTIO | COMMON STOCK | UNITED STATES | 117,600 | 4,647,552  |
| BROADSOFT INC                | COMMON STOCK | UNITED STATES | 27,300  | 746,382    |
| BROCADE COMMUNICATIONS SYS   | COMMON STOCK | UNITED STATES | 430,499 | 3,818,526  |
| BROOKDALE SENIOR LIVING INC  | COMMON STOCK | UNITED STATES | 99,500  | 2,704,410  |
| BROOKLINE BANCORP INC        | COMMON STOCK | UNITED STATES | 74,223  | 710,314    |
| BROOKS AUTOMATION INC        | COMMON STOCK | UNITED STATES | 74,893  | 785,628    |
| BROWN + BROWN INC            | COMMON STOCK | UNITED STATES | 114,700 | 3,600,433  |
| BROWN SHOE COMPANY INC       | COMMON STOCK | UNITED STATES | 43,125  | 1,213,538  |
| BRUKER CORP                  | COMMON STOCK | UNITED STATES | 100,507 | 1,987,023  |
| BRUNSWICK CORP               | COMMON STOCK | UNITED STATES | 83,800  | 3,859,828  |
| BRYN MAWR BANK CORP          | COMMON STOCK | UNITED STATES | 13,900  | 419,502    |
| BUCKLE INC/THE               | COMMON STOCK | UNITED STATES | 27,475  | 1,444,086  |
| BUFFALO WILD WINGS INC NPV   | COMMON STOCK | UNITED STATES | 18,200  | 2,679,040  |
| BUILDERS FIRSTSOURCE INC     | COMMON STOCK | UNITED STATES | 67,617  | 482,785    |
| BUNGE LTD                    | COMMON STOCK | UNITED STATES | 142,717 | 11,718,493 |
| BURGER KING WORLDWIDE INC    | COMMON STOCK | UNITED STATES | 91,700  | 2,096,262  |
| BURLINGTON STORES INC        | COMMON STOCK | UNITED STATES | 14,900  | 476,800    |
| C + F FINANCIAL CORP         | COMMON STOCK | UNITED STATES | 1,800   | 82,206     |
| C+J ENERGY SERVICES INC      | COMMON STOCK | UNITED STATES | 40,700  | 940,170    |
| CABELA S INC                 | COMMON STOCK | UNITED STATES | 46,400  | 3,093,024  |
| CABOT CORP                   | COMMON STOCK | UNITED STATES | 64,000  | 3,289,600  |

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| CABOT MICROELECTRONICS CORP       | COMMON STOCK | UNITED STATES | 25,155  | 1,149,584 |
| CACI INTERNATIONAL INC CL A       | COMMON STOCK | UNITED STATES | 23,316  | 1,707,198 |
| CADENCE DESIGN SYS INC            | COMMON STOCK | UNITED STATES | 275,355 | 3,860,477 |
| CADENCE PHARMACEUTICALS INC       | COMMON STOCK | UNITED STATES | 57,400  | 519,470   |
| CAESARS ENTERTAINMENT CORP        | COMMON STOCK | UNITED STATES | 36,900  | 794,826   |
| CAI INTERNATIONAL INC             | COMMON STOCK | UNITED STATES | 10,500  | 247,485   |
| CAL DIVE INTERNATIONAL INC        | COMMON STOCK | UNITED STATES | 120,441 | 242,086   |
| CAL MAINE FOODS INC               | COMMON STOCK | UNITED STATES | 14,790  | 890,802   |
| CALAMOS ASSET MANAGEMENT A        | COMMON STOCK | UNITED STATES | 22,380  | 264,979   |
| CALAMP CORP                       | COMMON STOCK | UNITED STATES | 34,500  | 964,965   |
| CALAVO GROWERS INC                | COMMON STOCK | UNITED STATES | 12,600  | 381,276   |
| CALGON CARBON CORP                | COMMON STOCK | UNITED STATES | 58,500  | 1,203,345 |
| CALIFORNIA FIRST NATL BANCOR      | COMMON STOCK | UNITED STATES | 2,950   | 44,545    |
| CALIFORNIA WATER SERVICE GRP      | COMMON STOCK | UNITED STATES | 44,100  | 1,017,387 |
| CALIX NETWORKS INC                | COMMON STOCK | UNITED STATES | 45,100  | 434,764   |
| CALLAWAY GOLF COMPANY             | COMMON STOCK | UNITED STATES | 73,773  | 621,906   |
| CALLIDUS SOFTWARE INC             | COMMON STOCK | UNITED STATES | 43,400  | 595,882   |
| CALLON PETROLEUM CO               | COMMON STOCK | UNITED STATES | 54,000  | 352,620   |
| CALPINE CORP                      | COMMON STOCK | UNITED STATES | 382,915 | 7,470,672 |
| CAMBREX CORP                      | COMMON STOCK | UNITED STATES | 31,700  | 565,211   |
| CAMDEN NATIONAL CORP NPV          | COMMON STOCK | UNITED STATES | 9,900   | 417,978   |
| CAMDEN PROPERTY TRUST REIT        | REIT         | UNITED STATES | 82,598  | 4,698,174 |
| CAMPUS CREST COMMUNITIES INC REIT | REIT         | UNITED STATES | 63,200  | 594,712   |
| CANTEL MEDICAL CORP               | COMMON STOCK | UNITED STATES | 35,073  | 1,189,325 |
| CAPELLA EDUCATION CO              | COMMON STOCK | UNITED STATES | 10,500  | 697,620   |
| CAPITAL BANK FINANCIAL CL A       | COMMON STOCK | UNITED STATES | 17,200  | 391,300   |
| CAPITAL CITY BANK GROUP INC       | COMMON STOCK | UNITED STATES | 13,681  | 161,025   |
| CAPITAL SENIOR LIVING CORP        | COMMON STOCK | UNITED STATES | 28,200  | 676,518   |
| CAPITAL SOUTHWEST CORP            | COMMON STOCK | UNITED STATES | 14,800  | 516,076   |
| CAPITALSOURCE INC                 | COMMON STOCK | UNITED STATES | 180,473 | 2,593,397 |
| CAPITOL FEDERAL FINANCIAL IN      | COMMON STOCK | UNITED STATES | 150,865 | 1,826,975 |
| CAPSTEAD MORTGAGE CORP            | REIT         | UNITED STATES | 98,100  | 1,185,048 |
| CAPSTONE TURBINE CORP             | COMMON STOCK | UNITED STATES | 181,700 | 234,393   |
| CARBO CERAMICS INC                | COMMON STOCK | UNITED STATES | 20,550  | 2,394,692 |
| CARDINAL FINANCIAL CORP           | COMMON STOCK | UNITED STATES | 32,500  | 585,000   |
| CARDIOVASCULAR SYSTEMS INC NPV    | COMMON STOCK | UNITED STATES | 18,300  | 627,507   |
| CARDTRONICS INC                   | COMMON STOCK | UNITED STATES | 40,208  | 1,747,038 |
| CAREER EDUCATION CORP             | COMMON STOCK | UNITED STATES | 62,600  | 356,820   |
| CARLISLE COS INC                  | COMMON STOCK | UNITED STATES | 60,700  | 4,819,580 |
| CARMIKE CINEMAS INC               | COMMON STOCK | UNITED STATES | 17,900  | 498,336   |
| CARPENTER TECHNOLOGY              | COMMON STOCK | UNITED STATES | 44,878  | 2,791,412 |
| CARRIAGE SERVICES INC             | COMMON STOCK | UNITED STATES | 14,700  | 287,091   |
| CARRIZO OIL + GAS INC             | COMMON STOCK | UNITED STATES | 43,040  | 1,926,901 |
| CARROLS RESTAURANT GROUP INC      | COMMON STOCK | UNITED STATES | 18,800  | 124,268   |
| CARTER S INC                      | COMMON STOCK | UNITED STATES | 54,700  | 3,926,913 |
| CASELLA WASTE SYSTEMS INC A       | COMMON STOCK | UNITED STATES | 16,700  | 96,860    |
| CASEY S GENERAL STORES INC NPV    | COMMON STOCK | UNITED STATES | 36,750  | 2,581,688 |
| CASH AMERICA INTL INC             | COMMON STOCK | UNITED STATES | 29,800  | 1,141,340 |
| CASS INFORMATION SYSTEMS INC      | COMMON STOCK | UNITED STATES | 11,265  | 758,698   |
| CASTLE (A.M.) + CO                | COMMON STOCK | UNITED STATES | 19,000  | 280,630   |
| CATAMARAN CORP NPV                | COMMON STOCK | UNITED STATES | 199,734 | 9,483,370 |
| CATHAY GENERAL BANCORP            | COMMON STOCK | UNITED STATES | 78,782  | 2,105,843 |
| CATO CORP CLASS A                 | COMMON STOCK | UNITED STATES | 27,050  | 860,190   |
| CAVCO INDUSTRIES INC              | COMMON STOCK | UNITED STATES | 6,800   | 467,160   |
| CAVIUM INC                        | COMMON STOCK | UNITED STATES | 47,700  | 1,646,127 |
| CBEYOND INC                       | COMMON STOCK | UNITED STATES | 26,389  | 182,084   |
| CBIZ INC                          | COMMON STOCK | UNITED STATES | 43,943  | 400,760   |
| CBL + ASSOCIATES PROPERTIES       | REIT         | UNITED STATES | 150,530 | 2,703,519 |
| CBOE HOLDINGS INC                 | COMMON STOCK | UNITED STATES | 84,500  | 4,390,620 |
| CDI CORP                          | COMMON STOCK | UNITED STATES | 13,885  | 257,289   |
| CDW CORP/DE                       | COMMON STOCK | UNITED STATES | 25,200  | 588,672   |

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|                                  |              |               |         |           |
|----------------------------------|--------------|---------------|---------|-----------|
| CEC ENTERTAINMENT INC            | COMMON STOCK | UNITED STATES | 18,175  | 804,789   |
| CECO ENVIRONMENTAL CORP          | COMMON STOCK | UNITED STATES | 13,798  | 223,114   |
| CEDAR REALTY TRUST INC           | REIT         | UNITED STATES | 72,400  | 453,224   |
| CELADON GROUP INC                | COMMON STOCK | UNITED STATES | 20,380  | 397,002   |
| CELANESE CORP SERIES A           | COMMON STOCK | UNITED STATES | 154,900 | 8,567,519 |
| CELL THERAPEUTICS INC NPV        | COMMON STOCK | UNITED STATES | 126,000 | 241,920   |
| CELLEX THERAPEUTICS INC          | COMMON STOCK | UNITED STATES | 79,400  | 1,922,274 |
| CEMPRA INC                       | COMMON STOCK | UNITED STATES | 19,200  | 237,888   |
| CENTENE CORP                     | COMMON STOCK | UNITED STATES | 52,600  | 3,100,770 |
| CENTER BANCORP INC NPV           | COMMON STOCK | UNITED STATES | 8,500   | 159,460   |
| CENTERSTATE BANKS INC            | COMMON STOCK | UNITED STATES | 28,200  | 286,230   |
| CENTRAL EUROPEAN MEDIA ENT A     | COMMON STOCK | UNITED STATES | 38,114  | 146,358   |
| CENTRAL GARDEN AND PET CO A      | COMMON STOCK | UNITED STATES | 42,200  | 284,850   |
| CENTRAL PACIFIC FINANCIAL CO NPV | COMMON STOCK | UNITED STATES | 14,800  | 297,184   |
| CENTURY ALUMINUM COMPANY         | COMMON STOCK | UNITED STATES | 51,000  | 533,460   |
| CENTURY BANCORP INC CL A         | COMMON STOCK | UNITED STATES | 3,800   | 126,350   |
| CENVEO INC                       | COMMON STOCK | UNITED STATES | 57,945  | 199,331   |
| CEPHEID INC NPV                  | COMMON STOCK | UNITED STATES | 66,600  | 3,111,552 |
| CERUS CORP                       | COMMON STOCK | UNITED STATES | 69,200  | 446,340   |
| CEVA INC                         | COMMON STOCK | UNITED STATES | 26,200  | 398,764   |
| CHAMBERS STREET PROPERTIES       | REIT         | UNITED STATES | 227,900 | 1,743,435 |
| CHANNELADVISOR CORP              | COMMON STOCK | UNITED STATES | 6,200   | 258,602   |
| CHARLES RIVER LABORATORIES       | COMMON STOCK | UNITED STATES | 44,954  | 2,384,360 |
| CHART INDUSTRIES INC             | COMMON STOCK | UNITED STATES | 29,970  | 2,866,331 |
| CHARTER COMMUNICATION A          | COMMON STOCK | UNITED STATES | 64,200  | 8,779,992 |
| CHARTER FINANCIAL CORP           | COMMON STOCK | UNITED STATES | 8,106   | 87,302    |
| CHASE CORP                       | COMMON STOCK | UNITED STATES | 6,000   | 211,800   |
| CHATHAM LODGING TRUST REIT       | REIT         | UNITED STATES | 24,100  | 492,845   |
| CHECKPOINT SYSTEMS INC           | COMMON STOCK | UNITED STATES | 46,400  | 731,728   |
| CHEESECAKE FACTORY INC/THE       | COMMON STOCK | UNITED STATES | 50,650  | 2,444,876 |
| CHEFS WAREHOUSE INC/THE          | COMMON STOCK | UNITED STATES | 15,200  | 443,232   |

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| CHELSEA THERAPEUTICS INTERNA NPV | COMMON STOCK | UNITED STATES | 76,100  | 337,123    |
| CHEMED CORP                      | COMMON STOCK | UNITED STATES | 19,900  | 1,524,738  |
| CHEMICAL FINANCIAL CORP          | COMMON STOCK | UNITED STATES | 28,756  | 910,703    |
| CHEMOCENTRYX INC                 | COMMON STOCK | UNITED STATES | 20,400  | 118,116    |
| CHEMTURA CORP                    | COMMON STOCK | UNITED STATES | 98,000  | 2,736,160  |
| CHENIERE ENERGY INC              | COMMON STOCK | UNITED STATES | 229,536 | 9,897,592  |
| CHESAPEAKE LODGING TRUST         | REIT         | UNITED STATES | 43,700  | 1,105,173  |
| CHESAPEAKE UTILITIES CORP        | COMMON STOCK | UNITED STATES | 9,402   | 564,308    |
| CHICAGO BRIDGE + IRON CO NV      | COMMON STOCK | UNITED STATES | 97,599  | 8,114,381  |
| CHICO S FAS INC                  | COMMON STOCK | UNITED STATES | 163,200 | 3,074,688  |
| CHILDREN S PLACE                 | COMMON STOCK | UNITED STATES | 24,600  | 1,401,462  |
| CHIMERA INVESTMENT CORP          | REIT         | UNITED STATES | 944,900 | 2,929,190  |
| CHINDEX INTERNATIONAL INC        | COMMON STOCK | UNITED STATES | 17,400  | 303,282    |
| CHIQUITA BRANDS INTL             | COMMON STOCK | UNITED STATES | 49,000  | 573,300    |
| CHOICE HOTELS INTL INC           | COMMON STOCK | UNITED STATES | 27,097  | 1,330,734  |
| CHRISTOPHER + BANKS CORP         | COMMON STOCK | UNITED STATES | 42,100  | 359,534    |
| CHURCH + DWIGHT CO INC           | COMMON STOCK | UNITED STATES | 132,090 | 8,754,925  |
| CHURCHILL DOWNS INC NPV          | COMMON STOCK | UNITED STATES | 13,508  | 1,210,992  |
| CHUY S HOLDINGS INC              | COMMON STOCK | UNITED STATES | 14,300  | 515,086    |
| CIBER INC                        | COMMON STOCK | UNITED STATES | 78,100  | 323,334    |
| CIENA CORP                       | COMMON STOCK | UNITED STATES | 103,400 | 2,474,362  |
| CIMAREX ENERGY CO                | COMMON STOCK | UNITED STATES | 83,852  | 8,796,913  |
| CINCINNATI BELL INC              | COMMON STOCK | UNITED STATES | 200,587 | 714,090    |
| CINEMARK HOLDINGS INC            | COMMON STOCK | UNITED STATES | 115,200 | 3,839,616  |
| CIRCOR INTERNATIONAL INC         | COMMON STOCK | UNITED STATES | 16,872  | 1,362,920  |
| CIRRUS LOGIC INC                 | COMMON STOCK | UNITED STATES | 66,900  | 1,366,767  |
| CIT GROUP INC                    | COMMON STOCK | UNITED STATES | 195,300 | 10,180,989 |
| CITI TRENDS INC                  | COMMON STOCK | UNITED STATES | 15,247  | 259,199    |
| CITIZENS + NORTHERN CORP         | COMMON STOCK | UNITED STATES | 12,596  | 259,855    |
| CITIZENS INC NPV                 | COMMON STOCK | UNITED STATES | 38,100  | 333,375    |
| CITY HOLDING CO                  | COMMON STOCK | UNITED STATES | 17,900  | 829,307    |
| CITY NATIONAL CORP               | COMMON STOCK | UNITED STATES | 46,300  | 3,667,886  |
| CLARCOR INC                      | COMMON STOCK | UNITED STATES | 46,800  | 3,011,580  |
| CLAYTON WILLIAMS ENERGY INC      | COMMON STOCK | UNITED STATES | 6,000   | 491,700    |
| CLEAN ENERGY FUELS CORP          | COMMON STOCK | UNITED STATES | 68,300  | 879,704    |
| CLEAN HARBORS INC                | COMMON STOCK | UNITED STATES | 60,620  | 3,634,775  |
| CLEAR CHANNEL OUTDOOR CL A       | COMMON STOCK | UNITED STATES | 44,300  | 449,202    |
| CLEARWATER PAPER CORP            | COMMON STOCK | UNITED STATES | 24,516  | 1,287,090  |
| CLECO CORPORATION                | COMMON STOCK | UNITED STATES | 58,508  | 2,727,643  |
| CLIFTON SAVINGS BANCORP INC      | COMMON STOCK | UNITED STATES | 11,691  | 149,645    |
| CLOUD PEAK ENERGY INC            | COMMON STOCK | UNITED STATES | 62,300  | 1,121,400  |
| CLOVIS ONCOLOGY INC              | COMMON STOCK | UNITED STATES | 17,400  | 1,048,698  |
| CLUBCORP HOLDINGS INC            | COMMON STOCK | UNITED STATES | 20,100  | 356,574    |
| CNA FINANCIAL CORP               | COMMON STOCK | UNITED STATES | 28,724  | 1,231,972  |
| CNB FINANCIAL CORP/PA NPV        | COMMON STOCK | UNITED STATES | 17,800  | 338,200    |
| CNO FINANCIAL GROUP INC          | COMMON STOCK | UNITED STATES | 214,839 | 3,800,502  |
| COBALT INTERNATIONAL ENERGY      | COMMON STOCK | UNITED STATES | 254,900 | 4,193,105  |
| COBIZ FINANCIAL INC              | COMMON STOCK | UNITED STATES | 45,586  | 545,209    |
| COCA COLA BOTTLING CO CONSOL     | COMMON STOCK | UNITED STATES | 5,000   | 365,950    |
| COEUR MINING INC                 | COMMON STOCK | UNITED STATES | 92,717  | 1,005,979  |
| COGENT COMMUNICATIONS GROUP      | COMMON STOCK | UNITED STATES | 46,394  | 1,874,782  |
| COGNEX CORP                      | COMMON STOCK | UNITED STATES | 88,400  | 3,375,112  |
| COHEN + STEERS INC               | COMMON STOCK | UNITED STATES | 19,899  | 797,154    |
| COHERENT INC                     | COMMON STOCK | UNITED STATES | 23,514  | 1,749,206  |
| COHU INC                         | COMMON STOCK | UNITED STATES | 26,925  | 282,713    |
| COLEMAN CABLE INC                | COMMON STOCK | UNITED STATES | 11,100  | 291,042    |
| COLFAX CORP                      | COMMON STOCK | UNITED STATES | 83,100  | 5,292,639  |
| COLONY FINANCIAL INC             | REIT         | UNITED STATES | 74,200  | 1,505,518  |
| COLUMBIA BANKING SYSTEM INC NPV  | COMMON STOCK | UNITED STATES | 50,207  | 1,381,195  |
| COLUMBIA SPORTSWEAR CO NPV       | COMMON STOCK | UNITED STATES | 13,450  | 1,059,188  |
| COLUMBUS MCKINNON CORP/NY        | COMMON STOCK | UNITED STATES | 22,000  | 597,080    |

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|                               |              |               |         |            |
|-------------------------------|--------------|---------------|---------|------------|
| COMFORT SYSTEMS USA INC       | COMMON STOCK | UNITED STATES | 40,100  | 777,539    |
| COMMERCE BANCSHARES INC       | COMMON STOCK | UNITED STATES | 78,659  | 3,532,560  |
| COMMERCIAL METALS CO          | COMMON STOCK | UNITED STATES | 118,872 | 2,416,668  |
| COMMERCIAL VEHICLE GROUP INC  | COMMON STOCK | UNITED STATES | 32,000  | 232,640    |
| COMMONWEALTH                  | REIT         | UNITED STATES | 116,460 | 2,714,683  |
| COMMSCOPE HOLDING CO INC      | COMMON STOCK | UNITED STATES | 40,400  | 764,368    |
| COMMUNITY BANK SYSTEM INC     | COMMON STOCK | UNITED STATES | 39,040  | 1,549,107  |
| COMMUNITY HEALTH SYSTEMS INC  | COMMON STOCK | UNITED STATES | 90,000  | 3,534,300  |
| COMMUNITY TRUST BANCORP INC   | COMMON STOCK | UNITED STATES | 14,257  | 643,846    |
| COMMVault SYSTEMS INC         | COMMON STOCK | UNITED STATES | 45,200  | 3,384,576  |
| COMPASS MINERALS INTERNATION  | COMMON STOCK | UNITED STATES | 30,700  | 2,457,535  |
| COMPUTER PROGRAMS + SYSTEMS   | COMMON STOCK | UNITED STATES | 11,100  | 686,091    |
| COMPUTER TASK GROUP INC       | COMMON STOCK | UNITED STATES | 16,452  | 310,943    |
| COMPUWARE CORP                | COMMON STOCK | UNITED STATES | 211,900 | 2,375,399  |
| COMSCORE INC                  | COMMON STOCK | UNITED STATES | 37,707  | 1,078,797  |
| COMSTOCK RESOURCES INC        | COMMON STOCK | UNITED STATES | 49,133  | 898,643    |
| COMTECH TELECOMMUNICATIONS    | COMMON STOCK | UNITED STATES | 18,575  | 585,484    |
| COMVERSE INC                  | COMMON STOCK | UNITED STATES | 20,850  | 808,980    |
| CON WAY INC                   | COMMON STOCK | UNITED STATES | 55,584  | 2,207,241  |
| CONCHO RESOURCES INC          | COMMON STOCK | UNITED STATES | 101,600 | 10,972,800 |
| CONCUR TECHNOLOGIES INC       | COMMON STOCK | UNITED STATES | 45,200  | 4,663,736  |
| CONMED CORP                   | COMMON STOCK | UNITED STATES | 30,490  | 1,295,825  |
| CONN S INC                    | COMMON STOCK | UNITED STATES | 22,231  | 1,751,580  |
| CONNECTICUT WATER SVC INC NPV | COMMON STOCK | UNITED STATES | 10,300  | 365,753    |
| CONS TOMOKA LAND CO FLORIDA   | COMMON STOCK | UNITED STATES | 6,600   | 239,514    |
| CONSOLIDATED COMMUNICATIONS   | COMMON STOCK | UNITED STATES | 39,758  | 780,450    |
| CONSOLIDATED GRAPHICS INC     | COMMON STOCK | UNITED STATES | 9,113   | 614,581    |
| CONSOLIDATED WATER CO ORD SH  | COMMON STOCK | UNITED STATES | 15,300  | 215,730    |
| CONSTANT CONTACT INC          | COMMON STOCK | UNITED STATES | 29,829  | 926,787    |
| CONTAINER STORE GROUP INC/TH  | COMMON STOCK | UNITED STATES | 13,900  | 647,879    |
| CONTANGO OIL + GAS            | COMMON STOCK | UNITED STATES | 15,200  | 718,352    |

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| CONTINENTAL RESOURCES INC/OK | COMMON STOCK | UNITED STATES | 41,565  | 4,676,894 |
| CONVERGYS CORP NPV           | COMMON STOCK | UNITED STATES | 98,500  | 2,073,425 |
| COOPER COS INC/THE           | COMMON STOCK | UNITED STATES | 47,688  | 5,905,682 |
| COOPER TIRE + RUBBER         | COMMON STOCK | UNITED STATES | 64,550  | 1,551,782 |
| COPA HOLDINGS SA CLASS A NPV | COMMON STOCK | UNITED STATES | 32,233  | 5,160,826 |
| COPART INC NPV               | COMMON STOCK | UNITED STATES | 111,312 | 4,079,585 |
| CORCEPT THERAPEUTICS INC     | COMMON STOCK | UNITED STATES | 21,000  | 67,620    |
| CORE MARK HOLDING CO INC     | COMMON STOCK | UNITED STATES | 11,700  | 888,381   |
| CORELOGIC INC                | COMMON STOCK | UNITED STATES | 95,043  | 3,376,878 |
| CORESITE REALTY CORP         | REIT         | UNITED STATES | 24,200  | 778,998   |
| CORINTHIAN COLLEGES INC      | COMMON STOCK | UNITED STATES | 89,200  | 158,776   |
| CORNERSTONE ONDEMAND INC     | COMMON STOCK | UNITED STATES | 36,800  | 1,962,912 |
| CORNERSTONE THERAPEUTICS INC | COMMON STOCK | UNITED STATES | 6,100   | 57,889    |
| CORONADO BIOSCIENCES INC.    | COMMON STOCK | UNITED STATES | 20,100  | 52,863    |
| CORPORATE EXECUTIVE BOARD CO | COMMON STOCK | UNITED STATES | 30,846  | 2,388,406 |
| CORPORATE OFFICE PROPERTIES  | REIT         | UNITED STATES | 85,173  | 2,017,748 |
| CORRECTIONS CORP OF AMERICA  | REIT         | UNITED STATES | 115,056 | 3,689,846 |
| CORVEL CORP                  | COMMON STOCK | UNITED STATES | 10,800  | 504,360   |
| COSTA INC                    | COMMON STOCK | UNITED STATES | 4,600   | 99,958    |
| COSTAR GROUP INC             | COMMON STOCK | UNITED STATES | 26,925  | 4,969,817 |
| COTY INC CL A                | COMMON STOCK | UNITED STATES | 53,900  | 821,975   |
| COURIER CORP                 | COMMON STOCK | UNITED STATES | 12,150  | 219,794   |
| COUSINS PROPERTIES INC       | REIT         | UNITED STATES | 164,750 | 1,696,925 |
| COVANCE INC                  | COMMON STOCK | UNITED STATES | 54,172  | 4,770,386 |
| COVANTA HOLDING CORP         | COMMON STOCK | UNITED STATES | 106,310 | 1,887,003 |
| COWEN GROUP INC CLASS A      | COMMON STOCK | UNITED STATES | 56,250  | 219,938   |
| CRA INTERNATIONAL INC NPV    | COMMON STOCK | UNITED STATES | 11,600  | 229,680   |
| CRACKER BARREL OLD COUNTRY   | COMMON STOCK | UNITED STATES | 19,193  | 2,112,574 |
| CRAFT BREW ALLIANCE INC      | COMMON STOCK | UNITED STATES | 4,700   | 77,174    |
| CRANE CO                     | COMMON STOCK | UNITED STATES | 47,487  | 3,193,501 |
| CRAWFORD + CO CL B           | COMMON STOCK | UNITED STATES | 34,733  | 320,933   |
| CRAY INC                     | COMMON STOCK | UNITED STATES | 40,330  | 1,107,462 |
| CREDIT ACCEPTANCE CORP       | COMMON STOCK | UNITED STATES | 7,541   | 980,255   |
| CREE INC                     | COMMON STOCK | UNITED STATES | 112,200 | 7,020,354 |
| CROCS INC                    | COMMON STOCK | UNITED STATES | 92,600  | 1,474,192 |
| CROSS COUNTRY HEALTHCARE INC | COMMON STOCK | UNITED STATES | 39,071  | 389,929   |
| CROSSTEX ENERGY INC          | COMMON STOCK | UNITED STATES | 46,200  | 1,670,592 |
| CROWN HOLDINGS INC           | COMMON STOCK | UNITED STATES | 139,550 | 6,219,744 |
| CROWN MEDIA HOLDINGS CLASS A | COMMON STOCK | UNITED STATES | 30,600  | 108,018   |
| CRYOLIFE INC                 | COMMON STOCK | UNITED STATES | 42,300  | 469,107   |
| CSG SYSTEMS INTL INC         | COMMON STOCK | UNITED STATES | 30,000  | 882,000   |
| CSS INDUSTRIES INC           | COMMON STOCK | UNITED STATES | 12,195  | 349,753   |
| CST BRANDS INC               | COMMON STOCK | UNITED STATES | 60,300  | 2,214,216 |
| CTS CORP NPV                 | COMMON STOCK | UNITED STATES | 39,530  | 787,042   |
| CUBESMART                    | REIT         | UNITED STATES | 129,900 | 2,070,606 |
| CUBIC CORP NPV               | COMMON STOCK | UNITED STATES | 16,813  | 885,373   |
| CUBIST PHARMACEUTICALS INC   | RIGHT        | UNITED STATES | 47,500  | 64,125    |
| CUBIST PHARMACEUTICALS INC   | COMMON STOCK | UNITED STATES | 64,350  | 4,431,785 |
| CULLEN/FROST BANKERS INC     | COMMON STOCK | UNITED STATES | 50,625  | 3,768,019 |
| CULP INC                     | COMMON STOCK | UNITED STATES | 6,600   | 134,970   |
| CUMULUS MEDIA INC CL A       | COMMON STOCK | UNITED STATES | 81,600  | 630,768   |
| CURIS INC                    | COMMON STOCK | UNITED STATES | 84,300  | 237,726   |
| CURTISS WRIGHT CORP          | COMMON STOCK | UNITED STATES | 45,561  | 2,835,261 |
| CUSTOMERS BANCORP INC        | COMMON STOCK | UNITED STATES | 16,700  | 341,682   |
| CVB FINANCIAL CORP NPV       | COMMON STOCK | UNITED STATES | 94,536  | 1,613,730 |
| CVENT INC                    | COMMON STOCK | UNITED STATES | 6,200   | 225,618   |
| CVR ENERGY INC               | COMMON STOCK | UNITED STATES | 14,000  | 608,020   |
| CYBERONICS INC               | COMMON STOCK | UNITED STATES | 27,250  | 1,785,148 |
| CYNOSURE INC A               | COMMON STOCK | UNITED STATES | 17,512  | 467,220   |
| CYPRESS SEMICONDUCTOR CORP   | COMMON STOCK | UNITED STATES | 150,794 | 1,583,337 |
| CYRUSONE INC                 | REIT         | UNITED STATES | 18,600  | 415,338   |
| CYS INVESTMENTS INC          | REIT         | UNITED STATES | 163,200 | 1,209,312 |
| CYTEC INDUSTRIES INC         | COMMON STOCK | UNITED STATES | 35,300  | 3,288,548 |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| CYTOKINETICS INC             | COMMON STOCK | UNITED STATES | 20,516  | 133,354   |
| CYTORI THERAPEUTICS INC      | COMMON STOCK | UNITED STATES | 45,300  | 116,421   |
| DAILY JOURNAL CORP           | COMMON STOCK | UNITED STATES | 1,800   | 332,982   |
| DAKTRONICS INC NPV           | COMMON STOCK | UNITED STATES | 35,900  | 562,912   |
| DANA HOLDING CORP            | COMMON STOCK | UNITED STATES | 139,584 | 2,738,638 |
| DARLING INTERNATIONAL INC    | COMMON STOCK | UNITED STATES | 153,478 | 3,204,621 |
| DATALINK CORP                | COMMON STOCK | UNITED STATES | 15,700  | 171,130   |
| DAWSON GEOPHYSICAL CO        | COMMON STOCK | UNITED STATES | 9,000   | 304,380   |
| DCT INDUSTRIAL TRUST INC     | REIT         | UNITED STATES | 261,903 | 1,867,368 |
| DDR CORP                     | REIT         | UNITED STATES | 287,611 | 4,420,581 |
| DEALERTRACK TECHNOLOGIES INC | COMMON STOCK | UNITED STATES | 43,585  | 2,095,567 |
| DEAN FOODS CO                | COMMON STOCK | UNITED STATES | 91,000  | 1,564,290 |
| DECKERS OUTDOOR CORP         | COMMON STOCK | UNITED STATES | 34,700  | 2,930,762 |
| DEL FRISCO S RESTAURANT GROU | COMMON STOCK | UNITED STATES | 10,400  | 245,128   |
| DELEK US HOLDINGS INC        | COMMON STOCK | UNITED STATES | 37,100  | 1,276,611 |
| DELTA NATURAL GAS CO INC     | COMMON STOCK | UNITED STATES | 4,800   | 107,424   |
| DELTIC TIMBER CORP           | COMMON STOCK | UNITED STATES | 11,400  | 774,516   |
| DELUXE CORP                  | COMMON STOCK | UNITED STATES | 51,450  | 2,685,176 |
| DEMAND MEDIA INC             | COMMON STOCK | UNITED STATES | 23,800  | 137,326   |
| DEMANDWARE INC               | COMMON STOCK | UNITED STATES | 17,900  | 1,147,748 |
| DENDREON CORP                | COMMON STOCK | UNITED STATES | 168,000 | 502,320   |
| DENNY S CORP                 | COMMON STOCK | UNITED STATES | 106,039 | 762,420   |
| DEPOMED INC NPV              | COMMON STOCK | UNITED STATES | 56,800  | 600,944   |
| DERMA SCIENCES INC           | COMMON STOCK | UNITED STATES | 6,400   | 69,248    |
| DESTINATION MATERNITY CORP   | COMMON STOCK | UNITED STATES | 13,686  | 408,938   |
| DESTINATION XL GROUP INC     | COMMON STOCK | UNITED STATES | 11,400  | 74,898    |
| DEVRY EDUCATION GROUP INC    | COMMON STOCK | UNITED STATES | 62,400  | 2,215,200 |
| DEXCOM INC                   | COMMON STOCK | UNITED STATES | 68,690  | 2,432,313 |
| DFC GLOBAL CORP              | COMMON STOCK | UNITED STATES | 40,900  | 468,305   |



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|---------------------------------|--------------|---------------|---------|------------|
| DIAMOND FOODS INC               | COMMON STOCK | UNITED STATES | 21,500  | 555,560    |
| DIAMOND HILL INVESTMENT GRP NPV | COMMON STOCK | UNITED STATES | 3,600   | 426,024    |
| DIAMOND RESORTS INTERNATIONAL   | COMMON STOCK | UNITED STATES | 17,300  | 319,358    |
| DIAMONDBACK ENERGY INC          | COMMON STOCK | UNITED STATES | 18,900  | 999,054    |
| DIAMONDROCK HOSPITALITY CO      | REIT         | UNITED STATES | 191,546 | 2,212,356  |
| DICE HOLDINGS INC               | COMMON STOCK | UNITED STATES | 43,826  | 317,739    |
| DICK S SPORTING GOODS INC       | COMMON STOCK | UNITED STATES | 97,732  | 5,678,229  |
| DIEBOLD INC                     | COMMON STOCK | UNITED STATES | 62,625  | 2,067,251  |
| DIGI INTERNATIONAL INC          | COMMON STOCK | UNITED STATES | 25,379  | 307,593    |
| DIGIMARC CORP                   | COMMON STOCK | UNITED STATES | 6,400   | 123,264    |
| DIGITAL GENERATION INC          | COMMON STOCK | UNITED STATES | 25,000  | 318,750    |
| DIGITAL REALTY TRUST INC        | REIT         | UNITED STATES | 124,569 | 6,118,829  |
| DIGITAL RIVER INC               | COMMON STOCK | UNITED STATES | 41,900  | 775,150    |
| DIGITALGLOBE INC                | COMMON STOCK | UNITED STATES | 70,088  | 2,884,121  |
| DILLARDS INC CL A NPV           | COMMON STOCK | UNITED STATES | 24,700  | 2,401,087  |
| DIME COMMUNITY BANCSHARES       | COMMON STOCK | UNITED STATES | 31,966  | 540,865    |
| DINEEQUITY INC                  | COMMON STOCK | UNITED STATES | 15,100  | 1,261,605  |
| DIODES INC                      | COMMON STOCK | UNITED STATES | 37,249  | 877,586    |
| DISH NETWORK CORP A             | COMMON STOCK | UNITED STATES | 202,327 | 11,718,780 |
| DIVERSIFIED RESTAURANT HOLDI    | COMMON STOCK | UNITED STATES | 9,100   | 43,407     |
| DOLBY LABORATORIES INC CL A     | COMMON STOCK | UNITED STATES | 40,940  | 1,578,646  |
| DOMINO S PIZZA INC              | COMMON STOCK | UNITED STATES | 54,528  | 3,797,875  |
| DOMTAR CORP                     | COMMON STOCK | UNITED STATES | 30,250  | 2,853,785  |
| DONALDSON CO INC                | COMMON STOCK | UNITED STATES | 141,400 | 6,145,244  |
| DONEGAL GROUP INC CL A          | COMMON STOCK | UNITED STATES | 13,366  | 212,519    |
| DORAL FINANCIAL CORP            | COMMON STOCK | UNITED STATES | 2,620   | 41,029     |
| DORMAN PRODUCTS INC             | COMMON STOCK | UNITED STATES | 25,160  | 1,410,721  |
| DOUGLAS DYNAMICS INC            | COMMON STOCK | UNITED STATES | 27,100  | 455,822    |
| DOUGLAS EMMETT INC              | REIT         | UNITED STATES | 138,687 | 3,230,020  |
| DREAMWORKS ANIMATION SKG A      | COMMON STOCK | UNITED STATES | 70,900  | 2,516,950  |
| DRESSER RAND GROUP INC          | COMMON STOCK | UNITED STATES | 73,900  | 4,406,657  |
| DREW INDUSTRIES INC             | COMMON STOCK | UNITED STATES | 22,200  | 1,136,640  |
| DRIL QUIP INC                   | COMMON STOCK | UNITED STATES | 39,100  | 4,298,263  |
| DSP GROUP INC                   | COMMON STOCK | UNITED STATES | 33,100  | 321,401    |
| DST SYSTEMS INC                 | COMMON STOCK | UNITED STATES | 31,717  | 2,878,001  |
| DSW INC CLASS A NPV             | COMMON STOCK | UNITED STATES | 65,928  | 2,817,103  |
| DTS INC                         | COMMON STOCK | UNITED STATES | 19,478  | 467,082    |
| DUCOMMUN INC                    | COMMON STOCK | UNITED STATES | 3,700   | 110,297    |
| DUKE REALTY CORP                | REIT         | UNITED STATES | 303,400 | 4,563,136  |
| DUNKIN BRANDS GROUP INC         | COMMON STOCK | UNITED STATES | 103,400 | 4,983,880  |
| DUPONT FABROS TECHNOLOGY        | REIT         | UNITED STATES | 55,600  | 1,373,876  |
| DURATA THERAPEUTICS INC         | COMMON STOCK | UNITED STATES | 400     | 5,116      |
| DXP ENTERPRISES INC             | COMMON STOCK | UNITED STATES | 9,505   | 1,094,976  |
| DYAX CORP                       | COMMON STOCK | UNITED STATES | 101,100 | 761,283    |
| DYCOM INDUSTRIES INC            | COMMON STOCK | UNITED STATES | 33,400  | 928,186    |
| DYNAMIC MATERIALS CORP          | COMMON STOCK | UNITED STATES | 14,650  | 318,491    |
| DYNAVAX TECHNOLOGIES CORP       | COMMON STOCK | UNITED STATES | 177,700 | 348,292    |
| DYNEGY INC                      | COMMON STOCK | UNITED STATES | 91,600  | 1,971,232  |
| DYNEX CAPITAL INC               | REIT         | UNITED STATES | 57,600  | 460,800    |
| E2OPEN INC                      | COMMON STOCK | UNITED STATES | 16,100  | 384,951    |
| EAGLE BANCORP INC               | COMMON STOCK | UNITED STATES | 20,240  | 619,951    |
| EAGLE MATERIALS INC             | COMMON STOCK | UNITED STATES | 48,748  | 3,774,558  |
| EARTHLINK INC                   | COMMON STOCK | UNITED STATES | 118,822 | 602,428    |
| EAST WEST BANCORP INC           | COMMON STOCK | UNITED STATES | 132,100 | 4,619,537  |
| EASTGROUP PROPERTIES INC        | REIT         | UNITED STATES | 29,500  | 1,708,935  |
| EATON VANCE CORP                | COMMON STOCK | UNITED STATES | 118,929 | 5,088,972  |
| EBIX INC                        | COMMON STOCK | UNITED STATES | 37,731  | 555,400    |
| ECHO GLOBAL LOGISTICS INC       | COMMON STOCK | UNITED STATES | 19,400  | 416,712    |
| ECHOSTAR CORP A                 | COMMON STOCK | UNITED STATES | 39,525  | 1,965,183  |
| EDUCATION MANAGEMENT CORP       | COMMON STOCK | UNITED STATES | 38,000  | 383,420    |
| EDUCATION REALTY TRUST INC      | REIT         | UNITED STATES | 115,900 | 1,022,238  |
| EHEALTH INC                     | COMMON STOCK | UNITED STATES | 19,491  | 906,137    |

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|                                 |              |               |         |           |
|---------------------------------|--------------|---------------|---------|-----------|
| EINSTEIN NOAH RESTAURANT GRO    | COMMON STOCK | UNITED STATES | 11,600  | 168,200   |
| EL PASO ELECTRIC CO NPV         | COMMON STOCK | UNITED STATES | 41,120  | 1,443,723 |
| ELECTRO RENT CORP NPV           | COMMON STOCK | UNITED STATES | 23,543  | 436,016   |
| ELECTRO SCIENTIFIC INDS INC NPV | COMMON STOCK | UNITED STATES | 23,147  | 242,118   |
| ELECTRONICS FOR IMAGING         | COMMON STOCK | UNITED STATES | 46,800  | 1,812,564 |
| ELIZABETH ARDEN INC             | COMMON STOCK | UNITED STATES | 25,278  | 896,105   |
| ELLIE MAE INC                   | COMMON STOCK | UNITED STATES | 25,000  | 671,750   |
| EMC INS GROUP INC               | COMMON STOCK | UNITED STATES | 7,200   | 220,464   |
| EMCOR GROUP INC                 | COMMON STOCK | UNITED STATES | 63,812  | 2,708,181 |
| EMERALD OIL INC                 | COMMON STOCK | UNITED STATES | 42,085  | 322,371   |
| EMERGENT BIOSOLUTIONS INC       | COMMON STOCK | UNITED STATES | 23,900  | 549,461   |
| EMERITUS CORP                   | COMMON STOCK | UNITED STATES | 35,800  | 774,354   |
| EMPIRE DISTRICT ELECTRIC CO     | COMMON STOCK | UNITED STATES | 42,470  | 963,644   |
| EMPIRE STATE REALTY TRUST       | REIT         | UNITED STATES | 79,900  | 1,222,470 |
| EMPLOYERS HOLDINGS INC          | COMMON STOCK | UNITED STATES | 31,104  | 984,442   |
| EMULEX CORP                     | COMMON STOCK | UNITED STATES | 96,200  | 688,792   |
| ENCORE CAPITAL GROUP INC        | COMMON STOCK | UNITED STATES | 23,462  | 1,179,200 |
| ENCORE WIRE CORP                | COMMON STOCK | UNITED STATES | 20,300  | 1,100,260 |
| ENDEAVOUR INTERNATIONAL CORP    | COMMON STOCK | UNITED STATES | 39,300  | 206,325   |
| ENDO HEALTH SOLUTIONS INC       | COMMON STOCK | UNITED STATES | 108,913 | 7,347,271 |
| ENDOCYTE INC                    | COMMON STOCK | UNITED STATES | 29,200  | 312,148   |
| ENDOLOGIX INC                   | COMMON STOCK | UNITED STATES | 64,000  | 1,116,160 |
| ENDURANCE INTERNATIONAL GROU    | COMMON STOCK | UNITED STATES | 21,100  | 299,198   |
| ENDURANCE SPECIALTY HOLDINGS    | COMMON STOCK | UNITED STATES | 42,600  | 2,499,342 |
| ENERGEN CORP                    | COMMON STOCK | UNITED STATES | 67,800  | 4,796,850 |
| ENERGIZER HOLDINGS INC          | COMMON STOCK | UNITED STATES | 60,381  | 6,535,639 |
| ENERGY RECOVERY INC             | COMMON STOCK | UNITED STATES | 54,900  | 305,244   |
| ENERGY XXI BERMUDA              | COMMON STOCK | UNITED STATES | 73,800  | 1,997,028 |
| ENERNOC INC                     | COMMON STOCK | UNITED STATES | 20,100  | 345,921   |
| ENERSYS                         | COMMON STOCK | UNITED STATES | 45,200  | 3,168,068 |

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| ENGLITY HOLDINGS INC            | COMMON STOCK | UNITED STATES | 15,900  | 531,060   |
| ENNIS INC                       | COMMON STOCK | UNITED STATES | 26,765  | 473,741   |
| ENPRO INDUSTRIES INC            | COMMON STOCK | UNITED STATES | 20,600  | 1,187,590 |
| ENSIGN GROUP INC/THE            | COMMON STOCK | UNITED STATES | 16,032  | 709,737   |
| ENSTAR GROUP LTD                | COMMON STOCK | UNITED STATES | 9,400   | 1,305,754 |
| ENTEGRIS INC                    | COMMON STOCK | UNITED STATES | 146,087 | 1,694,609 |
| ENTERCOM COMMUNICATIONS CL A    | COMMON STOCK | UNITED STATES | 24,300  | 255,393   |
| ENTERPRISE BANCORP INC          | COMMON STOCK | UNITED STATES | 4,800   | 101,616   |
| ENTERPRISE FINANCIAL SERVICE    | COMMON STOCK | UNITED STATES | 9,158   | 187,006   |
| ENTRAVISION COMMUNICATIONS A    | COMMON STOCK | UNITED STATES | 50,800  | 309,372   |
| ENTROPIC COMMUNICATIONS INC     | COMMON STOCK | UNITED STATES | 70,500  | 332,055   |
| ENVESTNET INC                   | COMMON STOCK | UNITED STATES | 20,600  | 830,180   |
| ENVISION HEALTHCARE HOLDINGS    | COMMON STOCK | UNITED STATES | 45,600  | 1,619,712 |
| ENZON PHARMACEUTICALS INC       | COMMON STOCK | UNITED STATES | 45,620  | 52,919    |
| EPAM SYSTEMS INC                | COMMON STOCK | UNITED STATES | 19,100  | 667,354   |
| EPIQ SYSTEMS INC                | COMMON STOCK | UNITED STATES | 35,299  | 572,197   |
| EPIZYME INC                     | COMMON STOCK | UNITED STATES | 7,100   | 147,680   |
| EPL OIL + GAS INC               | COMMON STOCK | UNITED STATES | 23,900  | 681,150   |
| EPLUS INC                       | COMMON STOCK | UNITED STATES | 4,100   | 233,044   |
| EPR PROPERTIES                  | REIT         | UNITED STATES | 47,300  | 2,325,268 |
| EQUINIX INC                     | COMMON STOCK | UNITED STATES | 48,505  | 8,607,212 |
| EQUITY LIFESTYLE PROPERTIES     | REIT         | UNITED STATES | 82,600  | 2,992,598 |
| EQUITY ONE INC                  | REIT         | UNITED STATES | 56,100  | 1,258,884 |
| ERA GROUP INC                   | COMMON STOCK | UNITED STATES | 20,762  | 640,715   |
| ERIE INDEMNITY COMPANY CL A NPV | COMMON STOCK | UNITED STATES | 24,998  | 1,827,854 |
| ESB FINANCIAL CORP              | COMMON STOCK | UNITED STATES | 13,680  | 194,256   |
| ESCO TECHNOLOGIES INC           | COMMON STOCK | UNITED STATES | 30,200  | 1,034,652 |
| ESSA BANCORP INC                | COMMON STOCK | UNITED STATES | 18,800  | 217,328   |
| ESSENT GROUP LTD                | COMMON STOCK | UNITED STATES | 22,000  | 529,320   |
| ESSEX PROPERTY TRUST INC        | REIT         | UNITED STATES | 36,228  | 5,199,080 |
| ESTERLINE TECHNOLOGIES CORP     | COMMON STOCK | UNITED STATES | 30,840  | 3,144,446 |
| ETHAN ALLEN INTERIORS INC       | COMMON STOCK | UNITED STATES | 27,200  | 827,424   |
| EURONET WORLDWIDE INC           | COMMON STOCK | UNITED STATES | 46,500  | 2,225,025 |
| EVERBANK FINANCIAL CORP         | COMMON STOCK | UNITED STATES | 72,900  | 1,336,986 |
| EVERCORE PARTNERS INC CL A      | COMMON STOCK | UNITED STATES | 28,800  | 1,721,664 |
| EVEREST RE GROUP LTD            | COMMON STOCK | UNITED STATES | 47,864  | 7,460,562 |
| EVERTEC INC                     | COMMON STOCK | UNITED STATES | 25,900  | 638,694   |
| EVOLUTION PETROLEUM CORP        | COMMON STOCK | UNITED STATES | 12,900  | 159,186   |
| EW SCRIPPS CO/THE A             | COMMON STOCK | UNITED STATES | 24,999  | 542,978   |
| EXACT SCIENCES CORP             | COMMON STOCK | UNITED STATES | 55,400  | 647,626   |
| EXACTECH INC                    | COMMON STOCK | UNITED STATES | 8,500   | 201,960   |
| EXAMWORKS GROUP INC             | COMMON STOCK | UNITED STATES | 24,500  | 731,815   |
| EXAR CORP                       | COMMON STOCK | UNITED STATES | 37,701  | 444,495   |
| EXCEL TRUST INC                 | REIT         | UNITED STATES | 46,660  | 531,457   |
| EXCO RESOURCES INC              | RIGHT        | UNITED STATES | 132,784 | 21,245    |
| EXCO RESOURCES INC              | COMMON STOCK | UNITED STATES | 132,784 | 705,083   |
| EXELIS INC                      | COMMON STOCK | UNITED STATES | 181,300 | 3,455,578 |
| EXELIXIS INC                    | COMMON STOCK | UNITED STATES | 182,000 | 1,115,660 |
| EXLSERVICE HOLDINGS INC         | COMMON STOCK | UNITED STATES | 29,286  | 808,879   |
| EXONE CO/THE                    | COMMON STOCK | UNITED STATES | 6,100   | 368,806   |
| EXPONENT INC                    | COMMON STOCK | UNITED STATES | 15,100  | 1,169,344 |
| EXPRESS INC                     | COMMON STOCK | UNITED STATES | 84,300  | 1,573,881 |
| EXTERRAN HOLDINGS INC           | COMMON STOCK | UNITED STATES | 55,136  | 1,885,651 |
| EXTRA SPACE STORAGE INC         | REIT         | UNITED STATES | 104,291 | 4,393,780 |
| EXTREME NETWORKS INC            | COMMON STOCK | UNITED STATES | 106,000 | 742,000   |
| EZCORP INC CL A                 | COMMON STOCK | UNITED STATES | 55,200  | 645,288   |
| FABRINET                        | COMMON STOCK | UNITED STATES | 17,900  | 368,024   |
| FACTSET RESEARCH SYSTEMS INC    | COMMON STOCK | UNITED STATES | 41,370  | 4,491,955 |
| FAIR ISAAC CORP                 | COMMON STOCK | UNITED STATES | 35,604  | 2,237,355 |
| FAIRCHILD SEMICONDUCTOR INTE    | COMMON STOCK | UNITED STATES | 130,720 | 1,745,112 |
| FAIRPOINT COMMUNICATIONS INC    | COMMON STOCK | UNITED STATES | 9,700   | 109,707   |
| FAIRWAY GROUP HOLDINGS CORP     | COMMON STOCK | UNITED STATES | 13,300  | 240,996   |

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|                                     |              |               |         |           |
|-------------------------------------|--------------|---------------|---------|-----------|
| FARMER BROS CO                      | COMMON STOCK | UNITED STATES | 8,300   | 193,058   |
| FARO TECHNOLOGIES INC               | COMMON STOCK | UNITED STATES | 18,900  | 1,101,870 |
| FBL FINANCIAL GROUP INC CL A<br>NPV | COMMON STOCK | UNITED STATES | 12,077  | 540,929   |
| FBR + CO                            | COMMON STOCK | UNITED STATES | 7,625   | 201,148   |
| FEDERAL AGRIC MTG CORP CL C         | COMMON STOCK | UNITED STATES | 10,000  | 342,500   |
| FEDERAL MOGUL CORP                  | COMMON STOCK | UNITED STATES | 18,449  | 363,076   |
| FEDERAL REALTY INVS TRUST           | REIT         | UNITED STATES | 64,280  | 6,518,635 |
| FEDERAL SIGNAL CORP                 | COMMON STOCK | UNITED STATES | 66,550  | 974,958   |
| FEDERATED INVESTORS INC CL B<br>NPV | COMMON STOCK | UNITED STATES | 92,000  | 2,649,600 |
| FEI COMPANY NPV                     | COMMON STOCK | UNITED STATES | 39,400  | 3,520,784 |
| FELCOR LODGING TRUST INC            | REIT         | UNITED STATES | 120,085 | 979,894   |
| FEMALE HEALTH COMPANY               | COMMON STOCK | UNITED STATES | 17,100  | 145,350   |
| FERRO CORP                          | COMMON STOCK | UNITED STATES | 65,150  | 835,875   |
| FIDELITY NATIONAL FINL A            | COMMON STOCK | UNITED STATES | 242,257 | 7,861,240 |
| FIDELITY SOUTHERN CORP NPV          | COMMON STOCK | UNITED STATES | 14,200  | 235,862   |
| FIDUS INVESTMENT CORP               | COMMON STOCK | UNITED STATES | 4,901   | 106,548   |
| FIESTA RESTAURANT GROUP             | COMMON STOCK | UNITED STATES | 21,700  | 1,133,608 |
| FIFTH + PACIFIC COS INC             | COMMON STOCK | UNITED STATES | 118,071 | 3,786,537 |
| FIFTH STREET FINANCE CORP           | COMMON STOCK | UNITED STATES | 124,773 | 1,154,150 |
| * FINANCIAL ENGINES INC             | COMMON STOCK | UNITED STATES | 47,900  | 3,328,092 |
| FINANCIAL INSTITUTIONS INC          | COMMON STOCK | UNITED STATES | 15,200  | 375,592   |
| FINISAR CORPORATION                 | COMMON STOCK | UNITED STATES | 91,900  | 2,198,248 |
| FINISH LINE/THE CL A                | COMMON STOCK | UNITED STATES | 50,900  | 1,433,853 |
| FIREEYE INC                         | COMMON STOCK | UNITED STATES | 16,900  | 737,009   |
| FIRST AMERICAN FINANCIAL            | COMMON STOCK | UNITED STATES | 107,343 | 3,027,073 |
| FIRST BANCORP INC/ME                | COMMON STOCK | UNITED STATES | 9,600   | 167,232   |
| FIRST BANCORP PUERTO RICO           | COMMON STOCK | UNITED STATES | 55,000  | 340,450   |
| FIRST BANCORP/NC NPV                | COMMON STOCK | UNITED STATES | 23,350  | 388,077   |
| FIRST BUSEY CORP                    | COMMON STOCK | UNITED STATES | 75,160  | 435,928   |
| FIRST CASH FINL SVCS INC            | COMMON STOCK | UNITED STATES | 29,689  | 1,835,968 |

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| FIRST CITIZENS BCSHS CL A        | COMMON STOCK | UNITED STATES | 6,900   | 1,536,147 |
| FIRST COMMONWEALTH FINL CORP     | COMMON STOCK | UNITED STATES | 115,161 | 1,015,720 |
| FIRST COMMUNITY BANCSHARES       | COMMON STOCK | UNITED STATES | 15,690  | 262,023   |
| FIRST CONNECTICUT BANCORP        | COMMON STOCK | UNITED STATES | 17,500  | 282,100   |
| FIRST DEFIANCE FINL CORP         | COMMON STOCK | UNITED STATES | 6,200   | 161,014   |
| FIRST FINANCIAL BANCORP NPV      | COMMON STOCK | UNITED STATES | 59,304  | 1,033,669 |
| FIRST FINANCIAL CORP/INDIANA NPV | COMMON STOCK | UNITED STATES | 14,014  | 512,352   |
| FIRST FINANCIAL HOLDINGS INC     | COMMON STOCK | UNITED STATES | 24,539  | 1,632,089 |
| FIRST FINANCIAL NORTHWEST        | COMMON STOCK | UNITED STATES | 8,700   | 90,219    |
| FIRST FINL BANKSHARES INC        | COMMON STOCK | UNITED STATES | 31,574  | 2,093,988 |
| FIRST HORIZON NATIONAL CORP      | COMMON STOCK | UNITED STATES | 229,317 | 2,671,543 |
| FIRST INDUSTRIAL REALTY TR REIT  | REIT         | UNITED STATES | 106,000 | 1,849,700 |
| FIRST INTERSTATE BANCYSYS/MT NPV | COMMON STOCK | UNITED STATES | 17,000  | 482,290   |
| FIRST MARBLEHEAD CORP/THE        | COMMON STOCK | UNITED STATES | 5,705   | 42,160    |
| FIRST MERCHANTS CORP NPV         | COMMON STOCK | UNITED STATES | 32,566  | 741,202   |
| FIRST MIDWEST BANCORP INC/IL     | COMMON STOCK | UNITED STATES | 74,138  | 1,299,639 |
| FIRST NIAGARA FINANCIAL GRP      | COMMON STOCK | UNITED STATES | 325,965 | 3,461,748 |
| FIRST OF LONG ISLAND CORP        | COMMON STOCK | UNITED STATES | 7,800   | 334,386   |
| FIRST POTOMAC REALTY TRUST       | REIT         | UNITED STATES | 59,590  | 693,032   |
| FIRST REPUBLIC BANK/CA           | COMMON STOCK | UNITED STATES | 112,900 | 5,910,315 |
| FIRSTHAND TECHNOLOGY VALUE FUN   | COMMON STOCK | UNITED STATES | 8,800   | 203,896   |
| FIRSTMERIT CORP NPV              | COMMON STOCK | UNITED STATES | 162,401 | 3,610,174 |
| FIVE BELOW                       | COMMON STOCK | UNITED STATES | 29,600  | 1,278,720 |
| FIVE STAR QUALITY CARE           | COMMON STOCK | UNITED STATES | 39,400  | 216,306   |
| FLAGSTAR BANCORP INC             | COMMON STOCK | UNITED STATES | 10,100  | 198,162   |
| FLEETCOR TECHNOLOGIES INC        | COMMON STOCK | UNITED STATES | 65,900  | 7,721,503 |
| FLEETMATIC GROUP PLC             | COMMON STOCK | UNITED STATES | 15,300  | 661,725   |
| FLEXSTEEL INDS                   | COMMON STOCK | UNITED STATES | 7,800   | 239,694   |
| FLOTEK INDUSTRIES INC            | COMMON STOCK | UNITED STATES | 49,100  | 985,437   |
| FLOW INTL CORP                   | COMMON STOCK | UNITED STATES | 61,800  | 249,672   |
| FLOWERS FOODS INC                | COMMON STOCK | UNITED STATES | 165,712 | 3,557,837 |
| FLUIDIGM CORP                    | COMMON STOCK | UNITED STATES | 23,900  | 915,848   |
| FLUSHING FINANCIAL CORP          | COMMON STOCK | UNITED STATES | 31,041  | 642,549   |
| FNB CORP                         | COMMON STOCK | UNITED STATES | 143,502 | 1,810,995 |
| FOOT LOCKER INC                  | COMMON STOCK | UNITED STATES | 148,200 | 6,141,408 |
| FOREST CITY ENTERPRISES CL A     | COMMON STOCK | UNITED STATES | 146,881 | 2,805,427 |
| FOREST LABORATORIES INC CVR      | COMMON STOCK | UNITED STATES | 11,600  | 0         |
| FOREST OIL CORP                  | COMMON STOCK | UNITED STATES | 116,516 | 420,623   |
| FORESTAR GROUP INC               | COMMON STOCK | UNITED STATES | 39,233  | 834,486   |
| FORMFACTOR INC                   | COMMON STOCK | UNITED STATES | 51,797  | 311,818   |
| FORRESTER RESEARCH INC           | COMMON STOCK | UNITED STATES | 13,200  | 505,032   |
| FORTINET INC                     | COMMON STOCK | UNITED STATES | 123,700 | 2,366,381 |
| FORTUNE BRANDS HOME + SECURI     | COMMON STOCK | UNITED STATES | 160,000 | 7,312,000 |
| FORUM ENERGY TECHNOLOGIES IN     | COMMON STOCK | UNITED STATES | 35,600  | 1,006,056 |
| FORWARD AIR CORPORATION          | COMMON STOCK | UNITED STATES | 32,240  | 1,415,658 |
| FOSTER (LB) CO A                 | COMMON STOCK | UNITED STATES | 12,086  | 571,547   |
| FOX CHASE BANCORP INC            | COMMON STOCK | UNITED STATES | 3,890   | 67,608    |
| FRANCESSAS HOLDINGS CORP         | COMMON STOCK | UNITED STATES | 31,900  | 587,279   |
| FRANK S INTERNATIONAL NV         | COMMON STOCK | UNITED STATES | 32,500  | 877,500   |
| FRANKLIN COVEY CO                | COMMON STOCK | UNITED STATES | 13,800  | 274,344   |
| FRANKLIN ELECTRIC CO INC         | COMMON STOCK | UNITED STATES | 49,000  | 2,187,360 |
| FRANKLIN FINANCIAL CORP/VA       | COMMON STOCK | UNITED STATES | 6,600   | 130,548   |
| FRANKLIN STREET PROPERTIES C     | REIT         | UNITED STATES | 86,900  | 1,038,455 |
| FRED S INC CLASS A NPV           | COMMON STOCK | UNITED STATES | 45,615  | 844,790   |
| FREESCALE SEMICONDUCTOR LTD      | COMMON STOCK | UNITED STATES | 50,000  | 802,500   |
| FREIGHTCAR AMERICA INC           | COMMON STOCK | UNITED STATES | 13,650  | 363,363   |
| FRESH DEL MONTE PRODUCE INC      | COMMON STOCK | UNITED STATES | 41,100  | 1,163,130 |
| FRESH MARKET INC/THE             | COMMON STOCK | UNITED STATES | 37,500  | 1,518,750 |
| FRONTLINE LTD                    | COMMON STOCK | UNITED STATES | 74,700  | 279,378   |
| FTD COS INC                      | COMMON STOCK | UNITED STATES | 18,322  | 596,931   |

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|                                   |              |               |         |           |
|-----------------------------------|--------------|---------------|---------|-----------|
| FTI CONSULTING INC                | COMMON STOCK | UNITED STATES | 38,900  | 1,600,346 |
| FUEL SYSTEMS SOLUTIONS INC        | COMMON STOCK | UNITED STATES | 16,300  | 226,081   |
| FUELCELL ENERGY INC               | COMMON STOCK | UNITED STATES | 156,296 | 220,377   |
| FULTON FINANCIAL CORP             | COMMON STOCK | UNITED STATES | 193,061 | 2,525,238 |
| FURIEX PHARMACEUTICALS            | COMMON STOCK | UNITED STATES | 9,489   | 398,633   |
| FURMANITE CORP NPV                | COMMON STOCK | UNITED STATES | 43,100  | 457,722   |
| FUSION IO INC                     | COMMON STOCK | UNITED STATES | 63,000  | 561,330   |
| FUTUREFUEL CORP                   | COMMON STOCK | UNITED STATES | 18,000  | 284,400   |
| FX ENERGY INC                     | COMMON STOCK | UNITED STATES | 53,000  | 193,980   |
| FXCM INC A                        | COMMON STOCK | UNITED STATES | 37,500  | 669,000   |
| G + K SERVICES INC CL A           | COMMON STOCK | UNITED STATES | 20,600  | 1,281,938 |
| G III APPAREL GROUP LTD           | COMMON STOCK | UNITED STATES | 18,935  | 1,397,214 |
| GALENA BIOPHARMA INC              | COMMON STOCK | UNITED STATES | 99,200  | 492,032   |
| GAMCO INVESTORS INC A             | COMMON STOCK | UNITED STATES | 8,590   | 747,072   |
| GAMING AND LEISURE PROPERTIE REIT | REIT         | UNITED STATES | 74,700  | 3,795,507 |
| GARTNER INC                       | COMMON STOCK | UNITED STATES | 88,200  | 6,266,610 |
| GASLOG LTD                        | COMMON STOCK | UNITED STATES | 23,300  | 398,197   |
| GASTAR EXPLORATION INC            | COMMON STOCK | UNITED STATES | 48,000  | 332,160   |
| GATX CORP                         | COMMON STOCK | UNITED STATES | 47,600  | 2,483,292 |
| GENCORP INC                       | COMMON STOCK | UNITED STATES | 64,300  | 1,158,686 |
| GENERAC HOLDINGS INC              | COMMON STOCK | UNITED STATES | 47,800  | 2,707,392 |
| GENERAL CABLE CORP                | COMMON STOCK | UNITED STATES | 49,550  | 1,457,266 |
| GENERAL COMMUNICATION INC A NPV   | COMMON STOCK | UNITED STATES | 50,095  | 558,559   |
| GENERAL MOLY INC                  | COMMON STOCK | UNITED STATES | 101,600 | 136,144   |
| GENESCO INC                       | COMMON STOCK | UNITED STATES | 24,600  | 1,797,276 |
| GENESEE + WYOMING INC CL A        | COMMON STOCK | UNITED STATES | 40,150  | 3,856,408 |
| GENIE ENERGY LTD B                | COMMON STOCK | UNITED STATES | 17,100  | 174,591   |
| GENMARK DIAGNOSTICS INC           | COMMON STOCK | UNITED STATES | 33,500  | 445,885   |
| GENOMIC HEALTH INC                | COMMON STOCK | UNITED STATES | 17,068  | 499,580   |
| GENPACT LTD                       | COMMON STOCK | UNITED STATES | 154,687 | 2,841,600 |
| GENTEX CORP                       | COMMON STOCK | UNITED STATES | 141,132 | 4,655,945 |
| GENTHERM INC NPV                  | COMMON STOCK | UNITED STATES | 28,924  | 775,452   |

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| GENTIVA HEALTH SERVICES      | COMMON STOCK | UNITED STATES | 34,371  | 426,544    |
| GEO GROUP INC/THE            | REIT         | UNITED STATES | 70,035  | 2,256,528  |
| GEOSPACE TECHNOLOGIES CORP   | COMMON STOCK | UNITED STATES | 12,600  | 1,194,858  |
| GERMAN AMERICAN BANCORP NPV  | COMMON STOCK | UNITED STATES | 13,100  | 373,350    |
| GERON CORP                   | COMMON STOCK | UNITED STATES | 133,736 | 633,909    |
| GETTY REALTY CORP            | REIT         | UNITED STATES | 27,300  | 501,501    |
| GFI GROUP INC                | COMMON STOCK | UNITED STATES | 84,600  | 330,786    |
| GIBRALTAR INDUSTRIES INC     | COMMON STOCK | UNITED STATES | 35,000  | 650,650    |
| GIGAMON INC                  | COMMON STOCK | UNITED STATES | 7,500   | 210,600    |
| GLACIER BANCORP INC          | COMMON STOCK | UNITED STATES | 74,919  | 2,231,837  |
| GLADSTONE CAPITAL CORP       | COMMON STOCK | UNITED STATES | 23,200  | 222,720    |
| GLADSTONE COMMERCIAL CORP    | REIT         | UNITED STATES | 8,800   | 158,136    |
| GLADSTONE INVESTMENT CORP    | COMMON STOCK | UNITED STATES | 23,200  | 186,992    |
| GLATFELTER                   | COMMON STOCK | UNITED STATES | 38,650  | 1,068,286  |
| GLIMCHER REALTY TRUST        | REIT         | UNITED STATES | 152,363 | 1,426,118  |
| GLOBAL CASH ACCESS HOLDINGS  | COMMON STOCK | UNITED STATES | 67,400  | 673,326    |
| GLOBAL EAGLE ENTERTAINMENT I | COMMON STOCK | UNITED STATES | 21,900  | 325,653    |
| GLOBAL GEOPHYSICAL SERVICES  | COMMON STOCK | UNITED STATES | 20,100  | 32,361     |
| GLOBAL INDEMNITY PLC         | COMMON STOCK | UNITED STATES | 13,004  | 329,001    |
| GLOBAL PAYMENTS INC NPV      | COMMON STOCK | UNITED STATES | 73,924  | 4,804,321  |
| GLOBAL POWER EQUIPMENT GROUP | COMMON STOCK | UNITED STATES | 13,900  | 272,023    |
| GLOBAL SOURCES LTD           | COMMON STOCK | UNITED STATES | 22,744  | 184,909    |
| GLOBE SPECIALTY METALS INC   | COMMON STOCK | UNITED STATES | 54,300  | 977,943    |
| GLOBUS MEDICAL INC A         | COMMON STOCK | UNITED STATES | 48,700  | 982,766    |
| GLU MOBILE INC               | COMMON STOCK | UNITED STATES | 71,100  | 276,579    |
| GNC HOLDINGS INC CL A        | COMMON STOCK | UNITED STATES | 95,400  | 5,576,130  |
| GOGO INC                     | COMMON STOCK | UNITED STATES | 10,700  | 265,467    |
| GOLAR LNG LTD                | COMMON STOCK | UNITED STATES | 45,231  | 1,641,433  |
| GOLD RESOURCE CORP           | COMMON STOCK | UNITED STATES | 27,400  | 124,122    |
| GOLUB CAPITAL BDC INC        | COMMON STOCK | UNITED STATES | 36,229  | 692,336    |
| GOODRICH PETROLEUM CORP      | COMMON STOCK | UNITED STATES | 30,915  | 526,173    |
| GORMAN RUPP CO NPV           | COMMON STOCK | UNITED STATES | 21,609  | 722,381    |
| GOVERNMENT PROPERTIES INCOME | REIT         | UNITED STATES | 49,540  | 1,231,069  |
| GP STRATEGIES CORP           | COMMON STOCK | UNITED STATES | 18,300  | 545,157    |
| GRACO INC                    | COMMON STOCK | UNITED STATES | 57,812  | 4,516,273  |
| GRAFTECH INTERNATIONAL LTD   | COMMON STOCK | UNITED STATES | 110,860 | 1,244,958  |
| GRAHAM CORP                  | COMMON STOCK | UNITED STATES | 9,800   | 355,642    |
| GRAMERCY PROPERTY TRUST INC  | REIT         | UNITED STATES | 57,600  | 331,200    |
| GRAND CANYON EDUCATION INC   | COMMON STOCK | UNITED STATES | 40,100  | 1,748,360  |
| GRANITE CONSTRUCTION INC     | COMMON STOCK | UNITED STATES | 40,300  | 1,409,694  |
| GRAPHIC PACKAGING HOLDING CO | COMMON STOCK | UNITED STATES | 191,100 | 1,834,560  |
| GRAY TELEVISION INC NPV      | COMMON STOCK | UNITED STATES | 49,200  | 732,096    |
| GREAT LAKES DREDGE + DOCK CO | COMMON STOCK | UNITED STATES | 49,000  | 450,800    |
| GREAT PLAINS ENERGY INC NPV  | COMMON STOCK | UNITED STATES | 148,129 | 3,590,647  |
| GREAT SOUTHERN BANCORP INC   | COMMON STOCK | UNITED STATES | 12,338  | 375,199    |
| GREATBATCH INC               | COMMON STOCK | UNITED STATES | 25,831  | 1,142,763  |
| GREEN DOT CORP CLASS A       | COMMON STOCK | UNITED STATES | 20,100  | 505,515    |
| GREEN MOUNTAIN COFFEE ROASTE | COMMON STOCK | UNITED STATES | 144,747 | 10,939,978 |
| GREEN PLAINS RENEWABLE ENERG | COMMON STOCK | UNITED STATES | 23,200  | 449,848    |
| GREENBRIER COMPANIES INC NPV | COMMON STOCK | UNITED STATES | 26,597  | 873,445    |
| GREENHILL + CO INC           | COMMON STOCK | UNITED STATES | 25,500  | 1,477,470  |
| GREENLIGHT CAPITAL RE LTD A  | COMMON STOCK | UNITED STATES | 31,600  | 1,065,236  |
| GREIF INC CL A NPV           | COMMON STOCK | UNITED STATES | 30,906  | 1,619,474  |
| GRIFFIN LAND + NURSERIES     | COMMON STOCK | UNITED STATES | 3,864   | 128,980    |
| GRIFFON CORP                 | COMMON STOCK | UNITED STATES | 54,861  | 724,714    |
| GROUP 1 AUTOMOTIVE INC       | COMMON STOCK | UNITED STATES | 20,700  | 1,470,114  |
| GROUPON INC                  | COMMON STOCK | UNITED STATES | 407,300 | 4,793,921  |
| GSI GROUP INC NPV            | COMMON STOCK | UNITED STATES | 22,100  | 248,404    |
| GSI TECHNOLOGY INC           | COMMON STOCK | UNITED STATES | 19,900  | 132,136    |
| GSV CAPITAL CORP             | COMMON STOCK | UNITED STATES | 22,400  | 270,816    |
| GT ADVANCED TECHNOLOGIES INC | COMMON STOCK | UNITED STATES | 117,500 | 1,024,600  |
| GTX INC                      | COMMON STOCK | UNITED STATES | 54,413  | 89,781     |
| GUARANTY BANCORP             | COMMON STOCK | UNITED STATES | 1,500   | 21,075     |

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|                                    |              |               |         |           |
|------------------------------------|--------------|---------------|---------|-----------|
| GUESS? INC                         | COMMON STOCK | UNITED STATES | 54,177  | 1,683,279 |
| GUIDANCE SOFTWARE INC              | COMMON STOCK | UNITED STATES | 11,500  | 116,150   |
| GUIDEWIRE SOFTWARE INC             | COMMON STOCK | UNITED STATES | 47,300  | 2,321,011 |
| GULF ISLAND FABRICATION INC<br>NPV | COMMON STOCK | UNITED STATES | 13,900  | 322,758   |
| GULFMARK OFFSHORE INC CL A         | COMMON STOCK | UNITED STATES | 26,596  | 1,253,469 |
| GULFPORT ENERGY CORP               | COMMON STOCK | UNITED STATES | 82,519  | 5,211,075 |
| H.B. FULLER CO.                    | COMMON STOCK | UNITED STATES | 46,800  | 2,435,472 |
| H+E EQUIPMENT SERVICES INC         | COMMON STOCK | UNITED STATES | 29,500  | 874,085   |
| HACKETT GROUP INC/THE              | COMMON STOCK | UNITED STATES | 31,674  | 196,696   |
| HAEMONETICS CORP/MASS              | COMMON STOCK | UNITED STATES | 50,912  | 2,144,923 |
| HAIN CELESTIAL GROUP INC           | COMMON STOCK | UNITED STATES | 36,747  | 3,335,893 |
| HALCON RESOURCES CORP              | COMMON STOCK | UNITED STATES | 186,541 | 720,048   |
| HALLMARK FINL SERVICES INC         | COMMON STOCK | UNITED STATES | 3,500   | 31,098    |
| HALOZYME THERAPEUTICS INC          | COMMON STOCK | UNITED STATES | 81,000  | 1,214,190 |
| HANCOCK HOLDING CO                 | COMMON STOCK | UNITED STATES | 82,662  | 3,032,042 |
| HANESBRANDS INC                    | COMMON STOCK | UNITED STATES | 94,693  | 6,654,077 |
| HANGER INC                         | COMMON STOCK | UNITED STATES | 33,600  | 1,321,824 |
| HANMI FINANCIAL CORPORATION        | COMMON STOCK | UNITED STATES | 27,449  | 600,859   |
| HANOVER INSURANCE GROUP INC/       | COMMON STOCK | UNITED STATES | 41,200  | 2,460,052 |
| HARBINGER GROUP INC                | COMMON STOCK | UNITED STATES | 32,470  | 384,770   |
| HARDINGE INC                       | COMMON STOCK | UNITED STATES | 4,000   | 57,880    |
| HARMONIC INC                       | COMMON STOCK | UNITED STATES | 102,014 | 752,863   |
| HARRIS TEETER SUPERMARKETS<br>NPV  | COMMON STOCK | UNITED STATES | 47,800  | 2,358,930 |
| HARSCO CORP                        | COMMON STOCK | UNITED STATES | 80,850  | 2,266,226 |
| HARTE HANKS INC                    | COMMON STOCK | UNITED STATES | 43,050  | 336,651   |
| HARVARD APPARATUS REGENERATI       | COMMON STOCK | UNITED STATES | 4,050   | 19,238    |
| HARVARD BIOSCIENCE INC             | COMMON STOCK | UNITED STATES | 16,200  | 76,140    |
| HATTERAS FINANCIAL CORP            | REIT         | UNITED STATES | 95,800  | 1,565,372 |
| HAVERTY FURNITURE                  | COMMON STOCK | UNITED STATES | 20,400  | 638,520   |



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| HAWAIIAN ELECTRIC INDS NPV       | COMMON STOCK | UNITED STATES | 98,800  | 2,574,728  |
| HAWAIIAN HOLDINGS INC            | COMMON STOCK | UNITED STATES | 54,800  | 527,724    |
| HAWAIIAN TELCOM HOLDCO INC       | COMMON STOCK | UNITED STATES | 11,800  | 346,566    |
| HAWKINS INC                      | COMMON STOCK | UNITED STATES | 11,100  | 412,809    |
| HAYNES INTERNATIONAL INC         | COMMON STOCK | UNITED STATES | 12,700  | 701,548    |
| HCA HOLDINGS INC                 | COMMON STOCK | UNITED STATES | 259,600 | 12,385,516 |
| HCC INSURANCE HOLDINGS INC       | COMMON STOCK | UNITED STATES | 93,724  | 4,324,425  |
| HCI GROUP INC NPV                | COMMON STOCK | UNITED STATES | 8,300   | 444,050    |
| HD SUPPLY HOLDINGS INC           | COMMON STOCK | UNITED STATES | 58,000  | 1,392,580  |
| HEADWATERS INC                   | COMMON STOCK | UNITED STATES | 72,200  | 706,838    |
| HEALTH MGMT ASSOCIATES INC A     | COMMON STOCK | UNITED STATES | 252,537 | 3,308,235  |
| HEALTH NET INC                   | COMMON STOCK | UNITED STATES | 78,758  | 2,336,750  |
| HEALTHCARE REALTY TRUST INC      | REIT         | UNITED STATES | 88,500  | 1,885,935  |
| HEALTHCARE SERVICES GROUP        | COMMON STOCK | UNITED STATES | 68,008  | 1,929,387  |
| HEALTHCARE TRUST OF AME CL A     | REIT         | UNITED STATES | 100,700 | 990,888    |
| HEALTHSOUTH CORP W/D             | COMMON STOCK | UNITED STATES | 81,200  | 2,705,584  |
| HEALTHSTREAM INC NPV             | COMMON STOCK | UNITED STATES | 18,600  | 609,522    |
| HEALTHWAYS INC                   | COMMON STOCK | UNITED STATES | 36,100  | 554,135    |
| HEARTLAND EXPRESS INC            | COMMON STOCK | UNITED STATES | 46,510  | 912,526    |
| HEARTLAND FINANCIAL USA INC      | COMMON STOCK | UNITED STATES | 17,506  | 503,998    |
| HEARTLAND PAYMENT SYSTEMS IN     | COMMON STOCK | UNITED STATES | 32,900  | 1,639,736  |
| HEARTWARE INTERNATIONAL INC      | COMMON STOCK | UNITED STATES | 16,200  | 1,522,152  |
| HECLA MINING CO                  | COMMON STOCK | UNITED STATES | 339,335 | 1,045,152  |
| HEICO CORP                       | COMMON STOCK | UNITED STATES | 65,741  | 3,809,691  |
| HEIDRICK + STRUGGLES INTL        | COMMON STOCK | UNITED STATES | 18,300  | 368,562    |
| HELEN OF TROY LTD                | COMMON STOCK | UNITED STATES | 33,400  | 1,653,634  |
| HELIX ENERGY SOLUTIONS GROUP NPV | COMMON STOCK | UNITED STATES | 106,594 | 2,470,849  |
| HENRY SCHEIN INC                 | COMMON STOCK | UNITED STATES | 84,543  | 9,659,883  |
| HERBALIFE LTD                    | COMMON STOCK | UNITED STATES | 81,100  | 6,382,570  |
| HERCULES OFFSHORE INC            | COMMON STOCK | UNITED STATES | 157,336 | 1,027,404  |
| HERCULES TECHNOLOGY GROWTH       | COMMON STOCK | UNITED STATES | 60,827  | 997,563    |
| HERITAGE COMMERCE CORP NPV       | COMMON STOCK | UNITED STATES | 15,600  | 128,544    |
| HERITAGE CRYSTAL CLEAN INC       | COMMON STOCK | UNITED STATES | 200     | 4,098      |
| HERITAGE FINANCIAL CORP NPV      | COMMON STOCK | UNITED STATES | 16,019  | 274,085    |
| HERMAN MILLER INC                | COMMON STOCK | UNITED STATES | 58,005  | 1,712,308  |
| HERSHA HOSPITALITY TRUST         | REIT         | UNITED STATES | 172,505 | 960,853    |
| HERTZ GLOBAL HOLDINGS INC        | COMMON STOCK | UNITED STATES | 336,000 | 9,616,320  |
| HEXCEL CORP                      | COMMON STOCK | UNITED STATES | 97,300  | 4,348,337  |
| HFF INC CLASS A                  | COMMON STOCK | UNITED STATES | 31,400  | 843,090    |
| HHGREGG INC                      | COMMON STOCK | UNITED STATES | 17,000  | 237,490    |
| HI TECH PHARMACAL CO INC         | COMMON STOCK | UNITED STATES | 13,100  | 568,409    |
| HIBBETT SPORTS INC               | COMMON STOCK | UNITED STATES | 27,275  | 1,833,153  |
| HICKORYTECH CORP NPV             | COMMON STOCK | UNITED STATES | 21,566  | 276,692    |
| HIGHER ONE HOLDINGS INC          | COMMON STOCK | UNITED STATES | 27,500  | 268,400    |
| HIGHWOODS PROPERTIES INC         | REIT         | UNITED STATES | 89,200  | 3,226,364  |
| HILL ROM HOLDINGS INC NPV        | COMMON STOCK | UNITED STATES | 54,600  | 2,257,164  |
| HILLENBRAND INC NPV              | COMMON STOCK | UNITED STATES | 50,776  | 1,493,830  |
| HILLSHIRE BRANDS CO              | COMMON STOCK | UNITED STATES | 116,600 | 3,899,104  |
| HILLTOP HOLDINGS INC             | COMMON STOCK | UNITED STATES | 61,699  | 1,427,098  |
| HINGHAM INSTITUTION FOR SVGS     | COMMON STOCK | UNITED STATES | 2,400   | 188,376    |
| HITTITE MICROWAVE CORP           | COMMON STOCK | UNITED STATES | 32,073  | 1,979,866  |
| HMS HOLDINGS CORP                | COMMON STOCK | UNITED STATES | 86,000  | 1,954,780  |
| HNI CORP                         | COMMON STOCK | UNITED STATES | 45,100  | 1,751,233  |
| HOLLYFRONTIER CORP               | COMMON STOCK | UNITED STATES | 199,006 | 9,888,608  |
| HOLOGIC INC                      | COMMON STOCK | UNITED STATES | 258,935 | 5,787,197  |
| HOME BANCORP INC                 | COMMON STOCK | UNITED STATES | 5,100   | 96,135     |
| HOME BANCSHARES INC              | COMMON STOCK | UNITED STATES | 45,370  | 1,694,570  |
| HOME FEDERAL BANCORP INC/ID      | COMMON STOCK | UNITED STATES | 17,200  | 256,280    |
| HOME LOAN SERVICING SOLUTION     | COMMON STOCK | UNITED STATES | 66,500  | 1,527,505  |
| HOME PROPERTIES INC              | REIT         | UNITED STATES | 56,335  | 3,020,683  |
| HOMEAWAY INC                     | COMMON STOCK | UNITED STATES | 58,900  | 2,407,832  |
| HOMESTREET INC                   | COMMON STOCK | UNITED STATES | 4,332   | 86,640     |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| HOMETRUST BANCSHARES INC     | COMMON STOCK | UNITED STATES | 12,000  | 191,880   |
| HOOKER FURNITURE CORP NPV    | COMMON STOCK | UNITED STATES | 9,100   | 151,788   |
| HORACE MANN EDUCATORS        | COMMON STOCK | UNITED STATES | 35,600  | 1,122,824 |
| HORIZON BANCORP INDIANA NPV  | COMMON STOCK | UNITED STATES | 8,400   | 212,772   |
| HORIZON PHARMA INC           | COMMON STOCK | UNITED STATES | 50,000  | 381,000   |
| HORNBECK OFFSHORE SERVICES   | COMMON STOCK | UNITED STATES | 33,800  | 1,663,974 |
| HORSEHEAD HOLDING CORP       | COMMON STOCK | UNITED STATES | 47,800  | 774,838   |
| HOSPITALITY PROPERTIES TRUST | REIT         | UNITED STATES | 145,100 | 3,922,053 |
| HOUGHTON MIFFLIN HARCOURT CO | COMMON STOCK | UNITED STATES | 20,400  | 345,984   |
| HOUSTON WIRE + CABLE CO      | COMMON STOCK | UNITED STATES | 22,243  | 297,611   |
| HOVNANIAN ENTERPRISES A      | COMMON STOCK | UNITED STATES | 125,200 | 828,824   |
| HOWARD HUGHES CORP/THE       | COMMON STOCK | UNITED STATES | 38,304  | 4,600,310 |
| HSN INC                      | COMMON STOCK | UNITED STATES | 34,600  | 2,155,580 |
| HUB GROUP INC CL A           | COMMON STOCK | UNITED STATES | 37,180  | 1,482,738 |
| HUBBELL INC CL B             | COMMON STOCK | UNITED STATES | 56,222  | 6,122,576 |
| HUDSON PACIFIC PROPERTIES IN | REIT         | UNITED STATES | 42,400  | 927,288   |
| HUDSON VALLEY HOLDING CORP   | COMMON STOCK | UNITED STATES | 19,154  | 389,784   |
| HUNT (JB) TRANSPRT SVCS INC  | COMMON STOCK | UNITED STATES | 90,018  | 6,958,391 |
| HUNTINGTON INGALLS INDUSTRIE | COMMON STOCK | UNITED STATES | 48,644  | 4,378,446 |
| HUNTSMAN CORP                | COMMON STOCK | UNITED STATES | 187,433 | 4,610,852 |
| HURCO COMPANIES INC NPV      | COMMON STOCK | UNITED STATES | 9,000   | 225,090   |
| HURON CONSULTING GROUP INC   | COMMON STOCK | UNITED STATES | 21,600  | 1,354,752 |
| HUTCHINSON TECH              | COMMON STOCK | UNITED STATES | 17,300  | 55,360    |
| HYATT HOTELS CORP CL A       | COMMON STOCK | UNITED STATES | 44,300  | 2,191,078 |
| HYPERION THERAPEUTICS INC    | COMMON STOCK | UNITED STATES | 10,100  | 204,222   |
| HYSTER YALE MATERIALS        | COMMON STOCK | UNITED STATES | 11,940  | 1,112,330 |
| IAC/INTERACTIVECORP          | COMMON STOCK | UNITED STATES | 70,500  | 4,842,645 |
| IBERIABANK CORP              | COMMON STOCK | UNITED STATES | 29,775  | 1,871,359 |
| ICF INTERNATIONAL INC        | COMMON STOCK | UNITED STATES | 19,800  | 687,258   |
| ICG GROUP INC                | COMMON STOCK | UNITED STATES | 41,600  | 775,008   |

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| ICONIX BRAND GROUP INC           | COMMON STOCK | UNITED STATES | 51,900  | 2,060,430  |
| ICU MEDICAL INC                  | COMMON STOCK | UNITED STATES | 13,809  | 879,771    |
| IDACORP INC NPV                  | COMMON STOCK | UNITED STATES | 49,581  | 2,570,279  |
| IDENIX PHARMACEUTICALS INC       | COMMON STOCK | UNITED STATES | 99,136  | 592,833    |
| IDEX CORP                        | COMMON STOCK | UNITED STATES | 77,187  | 5,700,260  |
| IDEXX LABORATORIES INC           | COMMON STOCK | UNITED STATES | 53,233  | 5,662,394  |
| IDT CORP CLASS B                 | COMMON STOCK | UNITED STATES | 17,100  | 305,577    |
| IGATE CORP                       | COMMON STOCK | UNITED STATES | 33,900  | 1,361,424  |
| IHS INC CLASS A                  | COMMON STOCK | UNITED STATES | 63,775  | 7,633,868  |
| II VI INC NPV                    | COMMON STOCK | UNITED STATES | 53,600  | 943,360    |
| ILLUMINA INC                     | COMMON STOCK | UNITED STATES | 120,698 | 13,351,613 |
| IMATION CORP                     | COMMON STOCK | UNITED STATES | 35,610  | 166,655    |
| IMMERSION CORPORATION            | COMMON STOCK | UNITED STATES | 23,400  | 242,892    |
| IMMUNOGEN INC                    | COMMON STOCK | UNITED STATES | 87,804  | 1,288,085  |
| IMMUNOMEDICS INC                 | COMMON STOCK | UNITED STATES | 92,300  | 424,580    |
| IMPAX LABORATORIES INC           | COMMON STOCK | UNITED STATES | 67,800  | 1,704,492  |
| IMPERVA INC                      | COMMON STOCK | UNITED STATES | 18,000  | 866,340    |
| INCONTACT INC                    | COMMON STOCK | UNITED STATES | 48,200  | 376,442    |
| INCYTE CORP                      | COMMON STOCK | UNITED STATES | 99,339  | 5,029,534  |
| INDEPENDENCE HOLDING CO          | COMMON STOCK | UNITED STATES | 16,070  | 216,784    |
| INDEPENDENT BANK CORP/MA         | COMMON STOCK | UNITED STATES | 24,400  | 956,236    |
| INFINERA CORP                    | COMMON STOCK | UNITED STATES | 100,500 | 982,890    |
| INFINITY PHARMACEUTICALS INC     | COMMON STOCK | UNITED STATES | 53,864  | 743,862    |
| INFINITY PROPERTY + CASUALTY NPV | COMMON STOCK | UNITED STATES | 10,180  | 730,415    |
| INFOBLOX INC                     | COMMON STOCK | UNITED STATES | 45,500  | 1,502,410  |
| INFORMATICA CORP                 | COMMON STOCK | UNITED STATES | 104,900 | 4,353,350  |
| ING US INC                       | COMMON STOCK | UNITED STATES | 68,500  | 2,407,775  |
| INGLES MARKETS INC CLASS A       | COMMON STOCK | UNITED STATES | 12,731  | 345,010    |
| INGRAM MICRO INC CL A            | COMMON STOCK | UNITED STATES | 150,544 | 3,531,762  |
| INGREDION INC                    | COMMON STOCK | UNITED STATES | 76,700  | 5,250,882  |
| INLAND REAL ESTATE CORP          | REIT         | UNITED STATES | 83,500  | 878,420    |
| INNERWORKINGS INC                | COMMON STOCK | UNITED STATES | 45,500  | 354,445    |
| INNOPHOS HOLDINGS INC            | COMMON STOCK | UNITED STATES | 22,083  | 1,073,234  |
| INNOSPEC INC                     | COMMON STOCK | UNITED STATES | 22,500  | 1,039,950  |
| INPHI CORP                       | COMMON STOCK | UNITED STATES | 17,800  | 229,620    |
| INSIGHT ENTERPRISES INC          | COMMON STOCK | UNITED STATES | 44,250  | 1,004,918  |
| INSMED INC                       | COMMON STOCK | UNITED STATES | 23,600  | 401,436    |
| INSPERITY INC WD                 | COMMON STOCK | UNITED STATES | 23,900  | 863,507    |
| INSTEEL INDUSTRIES INC NPV       | COMMON STOCK | UNITED STATES | 17,950  | 408,004    |
| INSULET CORP                     | COMMON STOCK | UNITED STATES | 52,700  | 1,955,170  |
| INTEGRA LIFESCIENCES HOLDING     | COMMON STOCK | UNITED STATES | 22,400  | 1,068,704  |
| INTEGRATED DEVICE TECH INC       | COMMON STOCK | UNITED STATES | 118,552 | 1,208,045  |
| INTEGRATED SILICON SOLUTION      | COMMON STOCK | UNITED STATES | 33,200  | 401,388    |
| INTELIQUENT INC                  | COMMON STOCK | UNITED STATES | 33,900  | 387,138    |
| INTELSAT SA                      | COMMON STOCK | UNITED STATES | 19,200  | 432,768    |
| INTER PARFUMS INC                | COMMON STOCK | UNITED STATES | 17,262  | 618,152    |
| INTERACTIVE BROKERS GRO CL A     | COMMON STOCK | UNITED STATES | 41,600  | 1,012,544  |
| INTERACTIVE INTELLIGENCE GRO     | COMMON STOCK | UNITED STATES | 14,500  | 976,720    |
| INTERCEPT PHARMACEUTICALS IN     | COMMON STOCK | UNITED STATES | 7,700   | 525,756    |
| INTERDIGITAL INC                 | COMMON STOCK | UNITED STATES | 43,400  | 1,279,866  |
| INTERFACE INC                    | COMMON STOCK | UNITED STATES | 55,900  | 1,227,564  |
| INTERMUNE INC                    | COMMON STOCK | UNITED STATES | 82,500  | 1,215,225  |
| INTERNAP NETWORK SERVICES        | COMMON STOCK | UNITED STATES | 63,565  | 478,009    |
| INTERNATIONAL BANCSHARES CRP     | COMMON STOCK | UNITED STATES | 54,947  | 1,450,051  |
| INTERSIL CORP A                  | COMMON STOCK | UNITED STATES | 135,884 | 1,558,589  |
| INTERVAL LEISURE GROUP           | COMMON STOCK | UNITED STATES | 41,800  | 1,291,620  |
| INTL FCSTONE INC                 | COMMON STOCK | UNITED STATES | 10,677  | 197,952    |
| INTL RECTIFIER CORP              | COMMON STOCK | UNITED STATES | 64,855  | 1,690,770  |
| INTL SHIPHOLDING CORP            | COMMON STOCK | UNITED STATES | 6,000   | 177,000    |
| INTL SPEEDWAY CORP CL A          | COMMON STOCK | UNITED STATES | 27,300  | 968,877    |
| INTRALINKS HOLDINGS INC          | COMMON STOCK | UNITED STATES | 28,700  | 347,557    |
| INTREPID POTASH INC              | COMMON STOCK | UNITED STATES | 59,200  | 937,728    |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| INTREXON CORP                | COMMON STOCK | UNITED STATES | 11,200  | 266,560   |
| INVACARE CORP                | COMMON STOCK | UNITED STATES | 36,700  | 851,807   |
| INVENSENSE INC               | COMMON STOCK | UNITED STATES | 50,500  | 1,049,390 |
| INVESCO MORTGAGE CAPITAL     | REIT         | UNITED STATES | 131,000 | 1,923,080 |
| INVESTMENT TECHNOLOGY GROUP  | COMMON STOCK | UNITED STATES | 39,700  | 816,232   |
| INVESTORS BANCORP INC        | COMMON STOCK | UNITED STATES | 55,478  | 1,419,124 |
| INVESTORS REAL ESTATE TRUST  | REIT         | UNITED STATES | 95,400  | 818,532   |
| INVESTORS TITLE CO NPV       | COMMON STOCK | UNITED STATES | 2,400   | 194,352   |
| ION GEOPHYSICAL CORP         | COMMON STOCK | UNITED STATES | 129,100 | 426,030   |
| IPC THE HOSPITALIST CO       | COMMON STOCK | UNITED STATES | 16,600  | 985,874   |
| IPG PHOTONICS CORP           | COMMON STOCK | UNITED STATES | 31,600  | 2,452,476 |
| IRIDIUM COMMUNICATIONS INC   | COMMON STOCK | UNITED STATES | 63,300  | 396,258   |
| IROBOT CORP                  | COMMON STOCK | UNITED STATES | 23,925  | 831,872   |
| IRONWOOD PHARMACEUTICALS INC | COMMON STOCK | UNITED STATES | 93,500  | 1,085,535 |
| ISIS PHARMACEUTICALS INC     | COMMON STOCK | UNITED STATES | 110,900 | 4,418,256 |
| ISLE OF CAPRI CASINOS        | COMMON STOCK | UNITED STATES | 26,400  | 237,600   |
| ISRAMCO INC                  | COMMON STOCK | UNITED STATES | 1,400   | 177,870   |
| ISTAR FINANCIAL INC          | REIT         | UNITED STATES | 76,218  | 1,087,631 |
| ITC HOLDINGS CORP NPV        | COMMON STOCK | UNITED STATES | 50,800  | 4,867,656 |
| ITRON INC NPV                | COMMON STOCK | UNITED STATES | 41,300  | 1,711,059 |
| ITT CORP                     | COMMON STOCK | UNITED STATES | 82,700  | 3,590,834 |
| ITT EDUCATIONAL SERVICES INC | COMMON STOCK | UNITED STATES | 26,620  | 893,900   |
| IXIA NPV                     | COMMON STOCK | UNITED STATES | 47,500  | 632,225   |
| IXYS CORPORATION             | COMMON STOCK | UNITED STATES | 23,580  | 305,833   |
| J + J SNACK FOODS CORP NPV   | COMMON STOCK | UNITED STATES | 15,922  | 1,410,530 |
| J.C. PENNEY CO INC           | COMMON STOCK | UNITED STATES | 224,634 | 2,055,401 |
| J2 GLOBAL INC                | COMMON STOCK | UNITED STATES | 44,560  | 2,228,446 |
| JACK HENRY + ASSOCIATES INC  | COMMON STOCK | UNITED STATES | 83,200  | 4,926,272 |
| JACK IN THE BOX INC          | COMMON STOCK | UNITED STATES | 43,822  | 2,191,976 |
| JAKKS PACIFIC INC            | COMMON STOCK | UNITED STATES | 34,100  | 229,493   |

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| JAMBA INC                      | COMMON STOCK | UNITED STATES | 9,000   | 111,870   |
| JANUS CAPITAL GROUP INC        | COMMON STOCK | UNITED STATES | 134,800 | 1,667,476 |
| JARDEN CORP                    | COMMON STOCK | UNITED STATES | 123,299 | 7,564,394 |
| JAVELIN MORTGAGE INVESTMENT    | REIT         | UNITED STATES | 13,000  | 181,090   |
| JAZZ PHARMACEUTICALS PLC       | COMMON STOCK | UNITED STATES | 50,300  | 6,365,968 |
| JDS UNIPHASE CORP              | COMMON STOCK | UNITED STATES | 225,400 | 2,925,692 |
| JETBLUE AIRWAYS CORP           | COMMON STOCK | UNITED STATES | 241,585 | 2,065,552 |
| JIVE SOFTWARE INC              | COMMON STOCK | UNITED STATES | 34,900  | 392,625   |
| JMP GROUP INC                  | COMMON STOCK | UNITED STATES | 15,768  | 116,683   |
| JOHN B. SANFILIPPO + SON INC   | COMMON STOCK | UNITED STATES | 7,000   | 172,760   |
| JOHN BEAN TECHNOLOGIES CORP    | COMMON STOCK | UNITED STATES | 29,465  | 864,208   |
| JOHNSON OUTDOORS INC A         | COMMON STOCK | UNITED STATES | 9,200   | 247,940   |
| JONES GROUP INC/THE            | COMMON STOCK | UNITED STATES | 72,176  | 1,079,753 |
| JONES LANG LASALLE INC         | COMMON STOCK | UNITED STATES | 43,100  | 4,413,009 |
| JOS A BANK CLOTHIERS INC       | COMMON STOCK | UNITED STATES | 29,055  | 1,590,180 |
| JOURNAL COMMUNICATIONS INC A   | COMMON STOCK | UNITED STATES | 42,600  | 396,606   |
| JTH HOLDING INC CL A           | COMMON STOCK | UNITED STATES | 200     | 4,860     |
| K12 INC                        | COMMON STOCK | UNITED STATES | 28,100  | 611,175   |
| KADANT INC                     | COMMON STOCK | UNITED STATES | 13,544  | 548,803   |
| KAISER ALUMINUM CORP           | COMMON STOCK | UNITED STATES | 17,000  | 1,194,080 |
| KAMAN CORP                     | COMMON STOCK | UNITED STATES | 28,854  | 1,146,369 |
| KANSAS CITY LIFE INS CO        | COMMON STOCK | UNITED STATES | 5,940   | 283,576   |
| KAPSTONE PAPER AND PACKAGING   | COMMON STOCK | UNITED STATES | 36,300  | 2,027,718 |
| KAR AUCTION SERVICES INC       | COMMON STOCK | UNITED STATES | 70,700  | 2,089,185 |
| KB HOME                        | COMMON STOCK | UNITED STATES | 85,500  | 1,562,940 |
| KBR INC                        | COMMON STOCK | UNITED STATES | 143,387 | 4,572,611 |
| KCAP FINANCIAL INC             | COMMON STOCK | UNITED STATES | 26,397  | 213,024   |
| KCG HOLDINGS INC CL A          | COMMON STOCK | UNITED STATES | 67,366  | 805,697   |
| KEARNY FINANCIAL CORP          | COMMON STOCK | UNITED STATES | 19,019  | 221,191   |
| KELLY SERVICES INC A           | COMMON STOCK | UNITED STATES | 32,000  | 798,080   |
| KEMET CORP                     | COMMON STOCK | UNITED STATES | 39,800  | 224,472   |
| KEMPER CORP                    | COMMON STOCK | UNITED STATES | 49,600  | 2,027,648 |
| KENNAMETAL INC                 | COMMON STOCK | UNITED STATES | 76,610  | 3,989,083 |
| KENNEDY WILSON HOLDINGS INC    | COMMON STOCK | UNITED STATES | 48,400  | 1,076,900 |
| KERYX BIOPHARMACEUTICALS       | COMMON STOCK | UNITED STATES | 75,900  | 982,905   |
| KEY ENERGY SERVICES INC        | COMMON STOCK | UNITED STATES | 147,608 | 1,166,103 |
| KEYW HOLDING CORP/THE          | COMMON STOCK | UNITED STATES | 24,500  | 329,280   |
| KFORCE INC                     | COMMON STOCK | UNITED STATES | 31,390  | 642,239   |
| KILROY REALTY CORP             | REIT         | UNITED STATES | 78,981  | 3,963,267 |
| KIMBALL INTERNATIONAL B        | COMMON STOCK | UNITED STATES | 38,400  | 577,152   |
| KINDRED HEALTHCARE INC         | COMMON STOCK | UNITED STATES | 52,117  | 1,028,790 |
| KIOR INC CL A                  | COMMON STOCK | UNITED STATES | 10,600  | 17,808    |
| KIRBY CORP                     | COMMON STOCK | UNITED STATES | 55,051  | 5,463,812 |
| KIRKLAND S INC NPV             | COMMON STOCK | UNITED STATES | 17,800  | 421,326   |
| KITE REALTY GROUP TRUST        | REIT         | UNITED STATES | 126,800 | 833,076   |
| KMG CHEMICALS INC              | COMMON STOCK | UNITED STATES | 1,500   | 25,335    |
| KNIGHT TRANSPORTATION INC      | COMMON STOCK | UNITED STATES | 64,087  | 1,175,356 |
| KNIGHTSBRIDGE TANKERS LTD      | COMMON STOCK | UNITED STATES | 21,300  | 195,747   |
| KNOLL INC                      | COMMON STOCK | UNITED STATES | 47,700  | 873,387   |
| KODIAK OIL + GAS CORP NPV      | COMMON STOCK | UNITED STATES | 266,300 | 2,985,223 |
| KOPIN CORP                     | COMMON STOCK | UNITED STATES | 75,929  | 320,420   |
| KOPPERS HOLDINGS INC           | COMMON STOCK | UNITED STATES | 22,800  | 1,043,100 |
| KORN/FERRY INTERNATIONAL       | COMMON STOCK | UNITED STATES | 53,100  | 1,386,972 |
| KOSMOS ENERGY LTD              | COMMON STOCK | UNITED STATES | 90,900  | 1,016,262 |
| KRATON PERFORMANCE POLYMERS    | COMMON STOCK | UNITED STATES | 31,800  | 732,990   |
| KRATOS DEFENSE + SECURITY      | COMMON STOCK | UNITED STATES | 18,673  | 143,409   |
| KRISPY KREME DOUGHNUTS INC NPV | COMMON STOCK | UNITED STATES | 66,600  | 1,284,714 |
| KRONOS WORLDWIDE INC           | COMMON STOCK | UNITED STATES | 26,800  | 510,540   |
| KVH INDUSTRIES INC             | COMMON STOCK | UNITED STATES | 15,103  | 196,792   |
| KYTHERA BIOPHARMACEUTICALS I   | COMMON STOCK | UNITED STATES | 10,900  | 406,025   |
| L+L ENERGY INC                 | COMMON STOCK | UNITED STATES | 26,600  | 44,688    |
| LA Z BOY INC                   | COMMON STOCK | UNITED STATES | 52,300  | 1,621,300 |

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|                                 |              |               |         |            |
|---------------------------------|--------------|---------------|---------|------------|
| LACLEDE GROUP INC/THE           | COMMON STOCK | UNITED STATES | 32,700  | 1,489,158  |
| LADENBURG THALMANN<br>FINANCIAL | COMMON STOCK | UNITED STATES | 81,500  | 255,095    |
| LAKELAND BANCORP INC NPV        | COMMON STOCK | UNITED STATES | 23,853  | 295,062    |
| LAKELAND FINANCIAL CORP NPV     | COMMON STOCK | UNITED STATES | 17,100  | 666,900    |
| LAMAR ADVERTISING CO A          | COMMON STOCK | UNITED STATES | 78,554  | 4,104,447  |
| LANCASTER COLONY CORP NPV       | COMMON STOCK | UNITED STATES | 19,450  | 1,714,518  |
| LANDAUER INC                    | COMMON STOCK | UNITED STATES | 10,000  | 526,100    |
| LANDEC CORP                     | COMMON STOCK | UNITED STATES | 26,549  | 321,774    |
| LANDSTAR SYSTEM INC             | COMMON STOCK | UNITED STATES | 44,500  | 2,556,525  |
| LANNETT CO INC                  | COMMON STOCK | UNITED STATES | 12,500  | 413,750    |
| LAREDO PETROLEUM INC            | COMMON STOCK | UNITED STATES | 34,400  | 952,536    |
| LAS VEGAS SANDS CORP            | COMMON STOCK | UNITED STATES | 379,250 | 29,911,448 |
| LASALLE HOTEL PROPERTIES        | REIT         | UNITED STATES | 95,100  | 2,934,786  |
| LATTICE SEMICONDUCTOR CORP      | COMMON STOCK | UNITED STATES | 128,000 | 705,280    |
| LAYNE CHRISTENSEN COMPANY       | COMMON STOCK | UNITED STATES | 21,400  | 365,512    |
| * LAZARD LTD CL A LTD PART      | COMMON STOCK | UNITED STATES | 122,400 | 5,547,168  |
| LEAP WIRELESS INTL INC          | COMMON STOCK | UNITED STATES | 60,900  | 1,059,660  |
| LEAPFROG ENTERPRISES INC        | COMMON STOCK | UNITED STATES | 59,700  | 474,018    |
| LEAR CORP                       | COMMON STOCK | UNITED STATES | 78,200  | 6,331,854  |
| LEIDOS HOLDINGS INC             | COMMON STOCK | UNITED STATES | 69,900  | 3,249,651  |
| LENDER PROCESSING SERVICES      | COMMON STOCK | UNITED STATES | 80,250  | 2,999,745  |
| LENNOX INTERNATIONAL INC        | COMMON STOCK | UNITED STATES | 50,133  | 4,264,313  |
| LEVEL 3 COMMUNICATIONS INC      | COMMON STOCK | UNITED STATES | 157,407 | 5,221,190  |
| LEXICON PHARMACEUTICALS INC     | COMMON STOCK | UNITED STATES | 218,700 | 393,660    |
| LEXINGTON REALTY TRUST          | REIT         | UNITED STATES | 167,993 | 1,715,209  |
| LEXMARK INTERNATIONAL INC A     | COMMON STOCK | UNITED STATES | 64,200  | 2,280,384  |
| LHC GROUP INC                   | COMMON STOCK | UNITED STATES | 17,149  | 412,262    |
| LIBBEY INC                      | COMMON STOCK | UNITED STATES | 22,600  | 474,600    |
| LIBERTY GLOBAL PLC A            | COMMON STOCK | UNITED STATES | 380,039 | 33,819,671 |
| LIBERTY INTERACTIVE CORP A      | COMMON STOCK | UNITED STATES | 513,863 | 15,081,879 |

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| LIBERTY MEDIA CORP A             | COMMON STOCK     | UNITED STATES | 92,868  | 13,600,519 |
| LIBERTY PROPERTY TRUST           | REIT             | UNITED STATES | 123,900 | 4,196,493  |
| LIBERTY VENTURES SER A           | COMMON STOCK     | UNITED STATES | 36,471  | 4,470,980  |
| LIFE TIME FITNESS INC            | COMMON STOCK     | UNITED STATES | 43,400  | 2,039,800  |
| LIFELOCK INC                     | COMMON STOCK     | UNITED STATES | 53,600  | 879,576    |
| LIFEPOINT HOSPITALS INC          | COMMON STOCK     | UNITED STATES | 43,436  | 2,295,158  |
| LIFETIME BRANDS INC              | COMMON STOCK     | UNITED STATES | 12,800  | 201,344    |
| LIFEVANTAGE CORP WHEN DIST       | COMMON STOCK     | UNITED STATES | 67,100  | 110,715    |
| LIFEWAY FOODS INC NPV            | COMMON STOCK     | UNITED STATES | 12,200  | 194,956    |
| LIGAND PHARMACEUTICALS CL B      | COMMON STOCK     | UNITED STATES | 19,533  | 1,027,436  |
| LIMELIGHT NETWORKS INC           | COMMON STOCK     | UNITED STATES | 57,600  | 114,048    |
| LIMONEIRA CO                     | COMMON STOCK     | UNITED STATES | 12,100  | 321,739    |
| LINCOLN EDUCATIONAL SERVICES NPV | COMMON STOCK     | UNITED STATES | 21,100  | 105,078    |
| LINCOLN ELECTRIC HOLDINGS NPV    | COMMON STOCK     | UNITED STATES | 82,060  | 5,854,160  |
| LINDSAY CORP                     | COMMON STOCK     | UNITED STATES | 13,033  | 1,078,481  |
| LINKEDIN CORP A                  | COMMON STOCK     | UNITED STATES | 93,900  | 20,360,337 |
| LIONBRIDGE TECHNOLOGIES INC      | COMMON STOCK     | UNITED STATES | 61,900  | 368,924    |
| LIONS GATE ENTERTAINMENT COR NPV | COMMON STOCK     | UNITED STATES | 79,900  | 2,529,634  |
| LIQUIDITY SERVICES INC           | COMMON STOCK     | UNITED STATES | 26,600  | 602,756    |
| LITHIA MOTORS INC CL A NPV       | COMMON STOCK     | UNITED STATES | 21,700  | 1,506,414  |
| LITTELFUSE INC                   | COMMON STOCK     | UNITED STATES | 21,700  | 2,016,581  |
| LIVE NATION ENTERTAINMENT IN     | COMMON STOCK     | UNITED STATES | 134,062 | 2,649,065  |
| LIVEPERSON INC                   | COMMON STOCK     | UNITED STATES | 54,800  | 812,136    |
| LKQ CORP                         | COMMON STOCK     | UNITED STATES | 290,314 | 9,551,331  |
| LMI AEROSPACE INC                | COMMON STOCK     | UNITED STATES | 9,800   | 144,452    |
| LOGMEIN INC                      | COMMON STOCK     | UNITED STATES | 23,600  | 791,780    |
| LORAL SPACE + COMMUNICATIONS     | COMMON STOCK     | UNITED STATES | 12,200  | 987,956    |
| LOUISIANA PACIFIC CORP           | COMMON STOCK     | UNITED STATES | 140,851 | 2,607,152  |
| LPL FINANCIAL HOLDINGS INC       | COMMON STOCK     | UNITED STATES | 54,900  | 2,581,947  |
| LSB INDUSTRIES INC               | COMMON STOCK     | UNITED STATES | 20,600  | 845,012    |
| LSI INDUSTRIES INC NPV           | COMMON STOCK     | UNITED STATES | 21,387  | 185,425    |
| LTC PROPERTIES INC               | REIT             | UNITED STATES | 33,200  | 1,174,948  |
| LTX CREDENCE CORP                | COMMON STOCK     | UNITED STATES | 42,033  | 335,844    |
| LUBY S INC                       | COMMON STOCK     | UNITED STATES | 29,700  | 229,284    |
| LUMBER LIQUIDATORS HOLDINGS      | COMMON STOCK     | UNITED STATES | 27,000  | 2,778,030  |
| LUMINEX CORP                     | COMMON STOCK     | UNITED STATES | 38,905  | 754,757    |
| LUMOS NETWORKS CORP              | COMMON STOCK     | UNITED STATES | 16,476  | 345,996    |
| LYDALL INC                       | COMMON STOCK     | UNITED STATES | 21,800  | 384,116    |
| MI HOMES INC                     | COMMON STOCK     | UNITED STATES | 24,300  | 618,435    |
| MAC GRAY CORP                    | COMMON STOCK     | UNITED STATES | 11,800  | 250,514    |
| MACK CALI REALTY CORP            | REIT             | UNITED STATES | 83,940  | 1,803,031  |
| MADISON SQUARE GARDEN CO A       | COMMON STOCK     | UNITED STATES | 56,368  | 3,245,669  |
| MAGELLAN HEALTH SERVICES INC     | COMMON STOCK     | UNITED STATES | 28,450  | 1,704,440  |
| MAGICJACK VOCALTEC LTD ILS       | COMMON STOCK     | UNITED STATES | 14,800  | 176,416    |
| MAGNUM HUNTER RESOURCES CORP     | CALL EXP 15APR16 | UNITED STATES | 14,630  | 0          |
| MAGNUM HUNTER RESOURCES CORP     | COMMON STOCK     | UNITED STATES | 146,300 | 1,069,453  |
| MAIDEN HOLDINGS LTD              | COMMON STOCK     | UNITED STATES | 55,800  | 609,894    |
| MAIN STREET CAPITAL CORP         | COMMON STOCK     | UNITED STATES | 34,910  | 1,141,208  |
| MAINSOURCE FINANCIAL GROUP I NPV | COMMON STOCK     | UNITED STATES | 20,412  | 368,028    |
| MALLINCKRODT PLC                 | COMMON STOCK     | UNITED STATES | 59,100  | 3,088,566  |
| MANHATTAN ASSOCIATES INC         | COMMON STOCK     | UNITED STATES | 18,144  | 2,131,557  |
| MANITOWOC COMPANY INC            | COMMON STOCK     | UNITED STATES | 131,700 | 3,071,244  |
| MANNING + NAPIER INC             | COMMON STOCK     | UNITED STATES | 18,500  | 326,525    |
| MANNKIND CORP                    | COMMON STOCK     | UNITED STATES | 146,229 | 761,853    |
| MANPOWERGROUP INC                | COMMON STOCK     | UNITED STATES | 74,100  | 6,362,226  |
| MANTECH INTERNATIONAL CORP A     | COMMON STOCK     | UNITED STATES | 24,639  | 737,445    |
| MARCHEX INC CLASS B              | COMMON STOCK     | UNITED STATES | 27,900  | 241,335    |
| MARCUS CORPORATION               | COMMON STOCK     | UNITED STATES | 23,600  | 317,184    |

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|                                 |              |               |         |           |
|---------------------------------|--------------|---------------|---------|-----------|
| MARINE PRODUCTS CORP            | COMMON STOCK | UNITED STATES | 15,125  | 152,006   |
| MARINEMAX INC                   | COMMON STOCK | UNITED STATES | 25,000  | 402,000   |
| MARKEL CORP NPV                 | COMMON STOCK | UNITED STATES | 13,120  | 7,614,192 |
| MARKETAXESS HOLDINGS INC        | COMMON STOCK | UNITED STATES | 36,700  | 2,454,129 |
| MARKETO INC                     | COMMON STOCK | UNITED STATES | 8,200   | 303,974   |
| MARLIN BUSINESS SERVICES INC    | COMMON STOCK | UNITED STATES | 8,800   | 221,760   |
| MARRIOTT VACATIONS WORLD        | COMMON STOCK | UNITED STATES | 27,000  | 1,424,520 |
| MARTEN TRANSPORT LTD            | COMMON STOCK | UNITED STATES | 26,464  | 534,308   |
| MARTHA STEWART LIVING A         | COMMON STOCK | UNITED STATES | 25,600  | 107,520   |
| MARTIN MARIETTA MATERIALS       | COMMON STOCK | UNITED STATES | 44,651  | 4,462,421 |
| MARVELL TECHNOLOGY GROUP LTD    | COMMON STOCK | UNITED STATES | 382,755 | 5,504,017 |
| MASIMO CORPORATION              | COMMON STOCK | UNITED STATES | 43,900  | 1,283,197 |
| MASTEC INC                      | COMMON STOCK | UNITED STATES | 56,700  | 1,855,224 |
| MATADOR RESOURCES CO            | COMMON STOCK | UNITED STATES | 56,485  | 1,052,880 |
| MATERION CORP NPV               | COMMON STOCK | UNITED STATES | 23,899  | 737,284   |
| MATRIX SERVICE CO               | COMMON STOCK | UNITED STATES | 31,700  | 775,699   |
| MATSON INC NPV                  | COMMON STOCK | UNITED STATES | 42,924  | 1,120,746 |
| MATTHEWS INTL CORP CLASS A      | COMMON STOCK | UNITED STATES | 28,746  | 1,224,867 |
| MATTRESS FIRM HOLDING CORP      | COMMON STOCK | UNITED STATES | 9,000   | 387,360   |
| MAXIM INTEGRATED PRODUCTS       | COMMON STOCK | UNITED STATES | 278,209 | 7,764,813 |
| MAXIMUS INC NPV                 | COMMON STOCK | UNITED STATES | 63,828  | 2,807,794 |
| MAXLINEAR INC CLASS A           | COMMON STOCK | UNITED STATES | 23,600  | 246,148   |
| MAXWELL TECHNOLOGIES INC        | COMMON STOCK | UNITED STATES | 29,100  | 226,107   |
| MB FINANCIAL INC                | COMMON STOCK | UNITED STATES | 55,383  | 1,777,240 |
| MBIA INC                        | COMMON STOCK | UNITED STATES | 143,336 | 1,711,432 |
| MCCLATCHY CO CLASS A            | COMMON STOCK | UNITED STATES | 65,800  | 223,720   |
| MCDERMOTT INTL INC              | COMMON STOCK | UNITED STATES | 239,513 | 2,193,939 |
| MCG CAPITAL CORP                | COMMON STOCK | UNITED STATES | 65,625  | 288,750   |
| MCGRATH RENTCORP NPV            | COMMON STOCK | UNITED STATES | 28,248  | 1,124,270 |
| MDC HOLDINGS INC                | COMMON STOCK | UNITED STATES | 40,415  | 1,302,980 |
| MDC PARTNERS INC A NPV          | COMMON STOCK | UNITED STATES | 39,450  | 1,006,370 |
| MDU RESOURCES GROUP INC         | COMMON STOCK | UNITED STATES | 181,645 | 5,549,255 |
| MEADOWBROOK INSURANCE GROUP     | COMMON STOCK | UNITED STATES | 63,043  | 438,779   |
| MEASUREMENT SPECIALTIES INC NPV | COMMON STOCK | UNITED STATES | 16,396  | 995,073   |



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| MEDALLION FINANCIAL CORP        | COMMON STOCK | UNITED STATES | 20,084  | 288,205   |
| MEDASSETS INC                   | COMMON STOCK | UNITED STATES | 57,900  | 1,148,157 |
| MEDIA GENERAL INC NPV           | COMMON STOCK | UNITED STATES | 22,800  | 515,280   |
| MEDICAL PROPERTIES TRUST INC    | REIT         | UNITED STATES | 150,981 | 1,844,988 |
| MEDICINES COMPANY               | COMMON STOCK | UNITED STATES | 58,200  | 2,247,684 |
| MEDIDATA SOLUTIONS INC          | COMMON STOCK | UNITED STATES | 51,700  | 3,131,469 |
| MEDIFAST INC                    | COMMON STOCK | UNITED STATES | 13,400  | 350,142   |
| MEDIVATION INC                  | COMMON STOCK | UNITED STATES | 71,200  | 4,543,984 |
| MEDLEY CAPITAL CORP             | COMMON STOCK | UNITED STATES | 25,247  | 349,671   |
| MEDNAX INC                      | COMMON STOCK | UNITED STATES | 96,498  | 5,151,063 |
| MEN S WEARHOUSE INC/THE         | COMMON STOCK | UNITED STATES | 49,860  | 2,546,849 |
| MENTOR GRAPHICS CORP NPV        | COMMON STOCK | UNITED STATES | 92,600  | 2,228,882 |
| MERCANTILE BANK CORP NPV        | COMMON STOCK | UNITED STATES | 5,600   | 120,848   |
| MERCHANTS BANCSHARES INC        | COMMON STOCK | UNITED STATES | 8,476   | 283,946   |
| MERCURY GENERAL CORP NPV        | COMMON STOCK | UNITED STATES | 27,700  | 1,376,967 |
| MERCURY SYSTEMS INC             | COMMON STOCK | UNITED STATES | 30,700  | 336,165   |
| MEREDITH CORP                   | COMMON STOCK | UNITED STATES | 37,100  | 1,921,780 |
| MERGE HEALTHCARE INC            | COMMON STOCK | UNITED STATES | 76,000  | 176,320   |
| MERIDIAN BIOSCIENCE INC NPV     | COMMON STOCK | UNITED STATES | 43,140  | 1,144,504 |
| MERIDIAN INTERSTATE BANCORP NPV | COMMON STOCK | UNITED STATES | 6,600   | 149,028   |
| MERIT MEDICAL SYSTEMS INC NPV   | COMMON STOCK | UNITED STATES | 42,020  | 661,395   |
| MERITAGE HOMES CORP             | COMMON STOCK | UNITED STATES | 35,800  | 1,718,042 |
| MERITOR INC                     | COMMON STOCK | UNITED STATES | 108,412 | 1,130,737 |
| MERRIMACK PHARMACEUTICALS IN    | COMMON STOCK | UNITED STATES | 79,200  | 422,928   |
| MESA LABORATORIES INC NPV       | COMMON STOCK | UNITED STATES | 2,600   | 204,308   |
| META FINANCIAL GROUP INC        | COMMON STOCK | UNITED STATES | 7,100   | 286,343   |
| METHODE ELECTRONICS INC         | COMMON STOCK | UNITED STATES | 42,160  | 1,441,450 |
| METRO BANCORP INC               | COMMON STOCK | UNITED STATES | 11,895  | 256,218   |
| METROCORP BANCSHARES INC        | COMMON STOCK | UNITED STATES | 9,500   | 143,165   |
| METTLER TOLEDO INTERNATIONAL    | COMMON STOCK | UNITED STATES | 28,700  | 6,962,333 |
| MFA FINANCIAL INC               | REIT         | UNITED STATES | 358,200 | 2,528,892 |
| MGE ENERGY INC                  | COMMON STOCK | UNITED STATES | 23,300  | 1,349,070 |
| MGIC INVESTMENT CORP            | COMMON STOCK | UNITED STATES | 313,500 | 2,645,940 |
| MGM RESORTS INTERNATIONAL       | COMMON STOCK | UNITED STATES | 355,450 | 8,360,184 |
| MICREL INC NPV                  | COMMON STOCK | UNITED STATES | 51,400  | 507,318   |
| MICROS SYSTEMS INC              | COMMON STOCK | UNITED STATES | 74,300  | 4,262,591 |
| MICROSEMI CORP                  | COMMON STOCK | UNITED STATES | 89,200  | 2,225,540 |
| MICROSTRATEGY INC CL A          | COMMON STOCK | UNITED STATES | 8,168   | 1,014,792 |
| MID AMERICA APARTMENT COMM      | REIT         | UNITED STATES | 70,997  | 4,312,358 |
| MIDDLEBY CORP                   | COMMON STOCK | UNITED STATES | 17,794  | 4,270,026 |
| MIDDLESEX WATER CO NPV          | COMMON STOCK | UNITED STATES | 17,200  | 360,168   |
| MIDSOUTH BANCORP INC            | COMMON STOCK | UNITED STATES | 8,793   | 157,043   |
| MIDSTATES PETROLEUM CO INC      | COMMON STOCK | UNITED STATES | 18,900  | 125,118   |
| MIDWAY GOLD CORP NPV            | COMMON STOCK | UNITED STATES | 39,100  | 31,671    |
| MIDWESTONE FINANCIAL GROUP I    | COMMON STOCK | UNITED STATES | 200     | 5,440     |
| MILLENNIAL MEDIA INC            | COMMON STOCK | UNITED STATES | 40,400  | 293,708   |
| MILLER ENERGY RESOURCES INC     | COMMON STOCK | UNITED STATES | 14,400  | 101,376   |
| MILLER INDUSTRIES INC/TENN      | COMMON STOCK | UNITED STATES | 10,900  | 203,067   |
| MIMEDX GROUP INC                | COMMON STOCK | UNITED STATES | 73,900  | 645,886   |
| MINE SAFETY APPLIANCES CO NPV   | COMMON STOCK | UNITED STATES | 27,915  | 1,429,527 |
| MINERALS TECHNOLOGIES INC       | COMMON STOCK | UNITED STATES | 34,800  | 2,090,436 |
| MISTRAS GROUP INC               | COMMON STOCK | UNITED STATES | 15,000  | 313,200   |
| MITCHAM INDUSTRIES INC          | COMMON STOCK | UNITED STATES | 15,800  | 279,818   |
| MKS INSTRUMENTS INC NPV         | COMMON STOCK | UNITED STATES | 53,452  | 1,600,353 |
| MOBILE MINI INC                 | COMMON STOCK | UNITED STATES | 40,231  | 1,656,713 |
| MODINE MANUFACTURING CO         | COMMON STOCK | UNITED STATES | 54,500  | 698,690   |
| MODUSLINK GLOBAL SOLUTIONS      | COMMON STOCK | UNITED STATES | 51,559  | 295,433   |
| MOLINA HEALTHCARE INC           | COMMON STOCK | UNITED STATES | 28,150  | 978,213   |
| MOLYCORP INC                    | COMMON STOCK | UNITED STATES | 144,400 | 811,528   |
| MOMENTA PHARMACEUTICALS INC     | COMMON STOCK | UNITED STATES | 49,500  | 875,160   |
| MONARCH CASINO + RESORT INC     | COMMON STOCK | UNITED STATES | 12,125  | 243,470   |
| MONEYGRAM INTERNATIONAL INC     | COMMON STOCK | UNITED STATES | 18,150  | 377,157   |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| MONMOUTH REIT CLASS A        | REIT         | UNITED STATES | 39,200  | 356,328   |
| MONOLITHIC POWER SYSTEMS INC | COMMON STOCK | UNITED STATES | 35,400  | 1,226,964 |
| MONOTYPE IMAGING HOLDINGS IN | COMMON STOCK | UNITED STATES | 34,800  | 1,108,728 |
| MONRO MUFFLER BRAKE INC      | COMMON STOCK | UNITED STATES | 31,939  | 1,800,082 |
| MONSTER WORLDWIDE INC        | COMMON STOCK | UNITED STATES | 123,400 | 879,842   |
| MONTPELIER RE HOLDINGS LTD   | COMMON STOCK | UNITED STATES | 41,718  | 1,213,994 |
| MOOG INC CLASS A             | COMMON STOCK | UNITED STATES | 42,499  | 2,887,382 |
| MORGANS HOTEL GROUP CO       | COMMON STOCK | UNITED STATES | 27,060  | 219,998   |
| MORNINGSTAR INC NPV          | COMMON STOCK | UNITED STATES | 18,817  | 1,469,420 |
| MOSYS INC                    | COMMON STOCK | UNITED STATES | 16,700  | 92,184    |
| MOVADO GROUP INC             | COMMON STOCK | UNITED STATES | 18,500  | 814,185   |
| MOVE INC                     | COMMON STOCK | UNITED STATES | 38,165  | 610,258   |
| MRC GLOBAL INC               | COMMON STOCK | UNITED STATES | 76,100  | 2,454,986 |
| MSC INDUSTRIAL DIRECT CO A   | COMMON STOCK | UNITED STATES | 46,325  | 3,746,303 |
| MSCI INC                     | COMMON STOCK | UNITED STATES | 117,124 | 5,120,661 |
| MTS SYSTEMS CORP             | COMMON STOCK | UNITED STATES | 17,340  | 1,235,475 |
| MUELLER INDUSTRIES INC       | COMMON STOCK | UNITED STATES | 27,500  | 1,732,775 |
| MUELLER WATER PRODUCTS INC A | COMMON STOCK | UNITED STATES | 161,400 | 1,512,318 |
| MULTI COLOR CORP NPV         | COMMON STOCK | UNITED STATES | 15,420  | 581,951   |
| MULTI FINELINE ELECTRONIX IN | COMMON STOCK | UNITED STATES | 10,200  | 141,678   |
| MULTIMEDIA GAMES HOLDING CO  | COMMON STOCK | UNITED STATES | 28,000  | 878,080   |
| MURPHY USA INC               | COMMON STOCK | UNITED STATES | 45,800  | 1,903,448 |
| MVC CAPITAL INC              | COMMON STOCK | UNITED STATES | 26,213  | 353,876   |
| MWI VETERINARY SUPPLY INC    | COMMON STOCK | UNITED STATES | 12,600  | 2,149,434 |
| MYERS INDUSTRIES INC NPV     | COMMON STOCK | UNITED STATES | 29,943  | 632,396   |
| MYR GROUP INC/DELAWARE       | COMMON STOCK | UNITED STATES | 23,400  | 586,872   |
| MYRIAD GENETICS INC          | COMMON STOCK | UNITED STATES | 79,400  | 1,665,812 |
| N B T BANCORP INC            | COMMON STOCK | UNITED STATES | 48,185  | 1,247,992 |
| NACCO INDUSTRIES CL A        | COMMON STOCK | UNITED STATES | 5,970   | 371,274   |
| NANOMETRICS INC NPV          | COMMON STOCK | UNITED STATES | 28,500  | 542,925   |

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| NASB FINANCIAL INC             | COMMON STOCK | UNITED STATES | 1,200   | 36,240    |
| NATHAN S FAMOUS INC            | COMMON STOCK | UNITED STATES | 500     | 25,205    |
| NATIONAL BANK HOLD CL A        | COMMON STOCK | UNITED STATES | 46,900  | 1,003,660 |
| NATIONAL BANKSHARES INC/VA     | COMMON STOCK | UNITED STATES | 8,300   | 306,187   |
| NATIONAL BEVERAGE CORP         | COMMON STOCK | UNITED STATES | 11,260  | 227,002   |
| NATIONAL CINEMEDIA INC         | COMMON STOCK | UNITED STATES | 57,400  | 1,145,704 |
| NATIONAL FUEL GAS CO           | COMMON STOCK | UNITED STATES | 69,584  | 4,968,298 |
| NATIONAL HEALTHCARE CORP       | COMMON STOCK | UNITED STATES | 10,700  | 576,837   |
| NATIONAL INSTRUMENTS CORP      | COMMON STOCK | UNITED STATES | 94,525  | 3,026,691 |
| NATIONAL INTERSTATE CORP       | COMMON STOCK | UNITED STATES | 8,034   | 184,782   |
| NATIONAL PRESTO INDS INC       | COMMON STOCK | UNITED STATES | 5,400   | 434,700   |
| NATIONAL RESEARCH CORP A       | COMMON STOCK | UNITED STATES | 1,821   | 34,271    |
| NATIONAL RETAIL PROPERTIES     | REIT         | UNITED STATES | 117,556 | 3,565,473 |
| NATIONSTAR MORTGAGE HOLDINGS   | COMMON STOCK | UNITED STATES | 21,200  | 783,552   |
| NATL HEALTH INVESTORS INC      | REIT         | UNITED STATES | 25,316  | 1,420,228 |
| NATL PENN BCSHS INC NPV        | COMMON STOCK | UNITED STATES | 116,412 | 1,318,948 |
| NATL WESTERN LIFE INS CL A     | COMMON STOCK | UNITED STATES | 2,400   | 536,520   |
| NATURAL GAS SERVICES GROUP     | COMMON STOCK | UNITED STATES | 14,300  | 394,251   |
| NATURAL GROCERS BY VITAMIN C   | COMMON STOCK | UNITED STATES | 7,100   | 301,395   |
| NATURES SUNSHINE PRODS INC NPV | COMMON STOCK | UNITED STATES | 16,500  | 285,780   |
| NATUS MEDICAL INC              | COMMON STOCK | UNITED STATES | 35,800  | 805,500   |
| NAUTILUS INC NPV               | COMMON STOCK | UNITED STATES | 36,900  | 311,067   |
| NAVIDEA BIOPHARMACEUTICALS I   | COMMON STOCK | UNITED STATES | 92,800  | 192,096   |
| NAVIGANT CONSULTING INC        | COMMON STOCK | UNITED STATES | 54,800  | 1,052,160 |
| NAVIGATORS GROUP INC           | COMMON STOCK | UNITED STATES | 13,000  | 821,080   |
| NAVISTAR INTERNATIONAL CORP    | COMMON STOCK | UNITED STATES | 55,400  | 2,115,726 |
| NCI BUILDING SYSTEMS INC       | COMMON STOCK | UNITED STATES | 15,205  | 266,696   |
| NCR CORPORATION                | COMMON STOCK | UNITED STATES | 154,600 | 5,265,676 |
| NEENAH PAPER INC               | COMMON STOCK | UNITED STATES | 19,100  | 816,907   |
| NEKTAR THERAPEUTICS            | COMMON STOCK | UNITED STATES | 111,400 | 1,264,390 |
| NELNET INC CL A                | COMMON STOCK | UNITED STATES | 26,400  | 1,112,496 |
| NEOGEN CORP                    | COMMON STOCK | UNITED STATES | 36,814  | 1,682,400 |
| NETGEAR INC                    | COMMON STOCK | UNITED STATES | 38,300  | 1,261,602 |
| NETSCOUT SYSTEMS INC           | COMMON STOCK | UNITED STATES | 35,800  | 1,059,322 |
| NETSUITE INC                   | COMMON STOCK | UNITED STATES | 33,600  | 3,461,472 |
| NEUROCRINE BIOSCIENCES INC     | COMMON STOCK | UNITED STATES | 75,100  | 701,434   |
| NEUSTAR INC CLASS A            | COMMON STOCK | UNITED STATES | 65,160  | 3,248,878 |
| NEW JERSEY RESOURCES CORP      | COMMON STOCK | UNITED STATES | 42,325  | 1,957,108 |
| NEW MOUNTAIN FINANCE CORP      | COMMON STOCK | UNITED STATES | 43,783  | 658,496   |
| NEW RESIDENTIAL INVESTMENT     | REIT         | UNITED STATES | 230,400 | 1,539,072 |
| NEW YORK + CO                  | COMMON STOCK | UNITED STATES | 35,554  | 155,371   |
| NEW YORK COMMUNITY BANCORP     | COMMON STOCK | UNITED STATES | 417,248 | 7,030,629 |
| NEW YORK MORTGAGE TRUST INC    | REIT         | UNITED STATES | 58,300  | 407,517   |
| NEW YORK TIMES CO A            | COMMON STOCK | UNITED STATES | 130,000 | 2,063,100 |
| NEWBRIDGE BANCORP NPV          | COMMON STOCK | UNITED STATES | 5,900   | 44,250    |
| NEWLINK GENETICS CORP          | COMMON STOCK | UNITED STATES | 15,500  | 341,155   |
| NEWMARKET CORP NPV             | COMMON STOCK | UNITED STATES | 9,572   | 3,198,484 |
| NEWPARK RESOURCES INC          | COMMON STOCK | UNITED STATES | 90,000  | 1,106,100 |
| NEWPORT CORP                   | COMMON STOCK | UNITED STATES | 39,200  | 708,344   |
| NEWSTAR FINANCIAL INC          | COMMON STOCK | UNITED STATES | 21,500  | 382,055   |
| NEXSTAR BROADCASTING GROUP A   | COMMON STOCK | UNITED STATES | 26,400  | 1,471,272 |
| NGP CAPITAL RESOURCES CO       | COMMON STOCK | UNITED STATES | 32,452  | 242,416   |
| NIC INC NPV                    | COMMON STOCK | UNITED STATES | 63,900  | 1,589,193 |
| NICHOLAS FINANCIAL INC NPV     | COMMON STOCK | UNITED STATES | 9,900   | 155,826   |
| NII HOLDINGS INC               | COMMON STOCK | UNITED STATES | 174,322 | 479,386   |
| NL INDUSTRIES                  | COMMON STOCK | UNITED STATES | 12,400  | 138,632   |
| NN INC                         | COMMON STOCK | UNITED STATES | 15,000  | 302,850   |
| NOODLES + CO                   | COMMON STOCK | UNITED STATES | 6,000   | 215,520   |
| NORANDA ALUMINUM HOLDING COR   | COMMON STOCK | UNITED STATES | 37,000  | 121,730   |
| NORDIC AMERICAN TANKERS LTD    | COMMON STOCK | UNITED STATES | 51,500  | 499,550   |
| NORDSON CORP NPV               | COMMON STOCK | UNITED STATES | 63,748  | 4,736,476 |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| NORTEK INC                   | COMMON STOCK | UNITED STATES | 6,500   | 484,900   |
| NORTHERN OIL AND GAS INC     | COMMON STOCK | UNITED STATES | 63,500  | 956,945   |
| NORTHFIELD BANCORP INC/NJ    | COMMON STOCK | UNITED STATES | 51,353  | 677,860   |
| NORTHRIM BANCORP INC         | COMMON STOCK | UNITED STATES | 7,300   | 191,552   |
| NORTHSTAR REALTY FINANCE COR | REIT         | UNITED STATES | 281,078 | 3,780,499 |
| NORTHWEST BANCSHARES INC     | COMMON STOCK | UNITED STATES | 87,875  | 1,298,793 |
| NORTHWEST NATURAL GAS CO     | COMMON STOCK | UNITED STATES | 26,833  | 1,148,989 |
| NORTHWEST PIPE CO            | COMMON STOCK | UNITED STATES | 9,800   | 370,048   |
| NORTHWESTERN CORP            | COMMON STOCK | UNITED STATES | 35,395  | 1,533,311 |
| NORWEGIAN CRUISE LINE HOLDIN | COMMON STOCK | UNITED STATES | 26,600  | 943,502   |
| NOVAVAX INC                  | COMMON STOCK | UNITED STATES | 180,500 | 924,160   |
| NPS PHARMACEUTICALS INC      | COMMON STOCK | UNITED STATES | 99,000  | 3,005,640 |
| NRG YIELD INC CLASS A        | COMMON STOCK | UNITED STATES | 21,200  | 848,212   |
| NTELOS HOLDINGS CORP         | COMMON STOCK | UNITED STATES | 16,476  | 333,309   |
| NU SKIN ENTERPRISES INC A    | COMMON STOCK | UNITED STATES | 56,700  | 7,837,074 |
| NUANCE COMMUNICATIONS INC    | COMMON STOCK | UNITED STATES | 245,804 | 3,736,221 |
| NUMEREX CORP CL A NPV        | COMMON STOCK | UNITED STATES | 9,100   | 117,845   |
| NUTRACEUTICAL INTL CORP      | COMMON STOCK | UNITED STATES | 12,361  | 331,028   |
| NUTRISYSTEM INC              | COMMON STOCK | UNITED STATES | 33,125  | 544,575   |
| NUVASIVE INC                 | COMMON STOCK | UNITED STATES | 39,599  | 1,280,236 |
| NUVERRA ENVIRONMENTAL SOLUTI | COMMON STOCK | UNITED STATES | 10,890  | 182,843   |
| NVE CORP                     | COMMON STOCK | UNITED STATES | 4,717   | 274,907   |
| NVR INC                      | COMMON STOCK | UNITED STATES | 4,600   | 4,719,646 |
| NXSTAGE MEDICAL INC          | COMMON STOCK | UNITED STATES | 52,000  | 520,000   |
| OASIS PETROLEUM INC          | COMMON STOCK | UNITED STATES | 97,700  | 4,588,969 |
| OCEANEERING INTL INC         | COMMON STOCK | UNITED STATES | 102,632 | 8,095,612 |
| OCEANFIRST FINANCIAL CORP    | COMMON STOCK | UNITED STATES | 14,192  | 243,109   |
| OCWEN FINANCIAL CORP         | COMMON STOCK | UNITED STATES | 100,500 | 5,572,725 |
| ODYSSEY MARINE EXPLORATION   | COMMON STOCK | UNITED STATES | 59,800  | 120,796   |
| OFFICE DEPOT INC             | COMMON STOCK | UNITED STATES | 470,163 | 2,487,162 |
| OFG BANCORP                  | COMMON STOCK | UNITED STATES | 48,718  | 844,770   |

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| OGE ENERGY CORP              | COMMON STOCK | UNITED STATES | 188,300 | 6,383,370 |
| OIL DRI CORP OF AMERICA      | COMMON STOCK | UNITED STATES | 5,500   | 208,120   |
| OIL STATES INTERNATIONAL INC | COMMON STOCK | UNITED STATES | 53,200  | 5,411,504 |
| OLD DOMINION FREIGHT LINE    | COMMON STOCK | UNITED STATES | 66,420  | 3,521,588 |
| OLD NATIONAL BANCORP NPV     | COMMON STOCK | UNITED STATES | 105,721 | 1,624,932 |
| OLD REPUBLIC INTL CORP       | COMMON STOCK | UNITED STATES | 251,270 | 4,339,433 |
| OLIN CORP                    | COMMON STOCK | UNITED STATES | 81,932  | 2,363,738 |
| OLYMPIC STEEL INC NPV        | COMMON STOCK | UNITED STATES | 11,389  | 330,053   |
| OM GROUP INC                 | COMMON STOCK | UNITED STATES | 34,300  | 1,248,863 |
| OMEGA FLEX INC               | COMMON STOCK | UNITED STATES | 600     | 12,276    |
| OMEGA HEALTHCARE INVESTORS   | REIT         | UNITED STATES | 118,492 | 3,531,062 |
| OMEGA PROTEIN CORP           | COMMON STOCK | UNITED STATES | 21,900  | 269,151   |
| OMEROS CORP                  | COMMON STOCK | UNITED STATES | 22,200  | 250,638   |
| OMNIAMERICAN BANCORP INC     | COMMON STOCK | UNITED STATES | 6,900   | 147,522   |
| OMNICARE INC                 | COMMON STOCK | UNITED STATES | 99,300  | 5,993,748 |
| OMNICELL INC                 | COMMON STOCK | UNITED STATES | 35,300  | 901,209   |
| OMNIVISION TECHNOLOGIES INC  | COMMON STOCK | UNITED STATES | 52,500  | 903,000   |
| OMNOVA SOLUTIONS INC         | COMMON STOCK | UNITED STATES | 49,800  | 453,678   |
| ON ASSIGNMENT INC            | COMMON STOCK | UNITED STATES | 43,452  | 1,517,344 |
| ON SEMICONDUCTOR CORPORATION | COMMON STOCK | UNITED STATES | 415,180 | 3,421,083 |
| ONCOGENEX PHARMACEUTICAL INC | COMMON STOCK | UNITED STATES | 13,467  | 112,315   |
| ONE LIBERTY PROPERTIES INC   | REIT         | UNITED STATES | 14,985  | 301,648   |
| ONEBEACON INSURANCE GROUP A  | COMMON STOCK | UNITED STATES | 25,600  | 404,992   |
| OPENTABLE INC                | COMMON STOCK | UNITED STATES | 22,900  | 1,817,573 |
| OPHTHOTECH CORP              | COMMON STOCK | UNITED STATES | 8,600   | 278,210   |
| OPKO HEALTH INC              | COMMON STOCK | UNITED STATES | 182,300 | 1,538,612 |
| OPLINK COMMUNICATIONS INC    | COMMON STOCK | UNITED STATES | 26,406  | 491,152   |
| OPPENHEIMER HOLDINGS CL A    | COMMON STOCK | UNITED STATES | 14,200  | 351,876   |
| ORASURE TECHNOLOGIES INC     | COMMON STOCK | UNITED STATES | 67,110  | 422,122   |
| ORBCOMM INC                  | COMMON STOCK | UNITED STATES | 13,600  | 86,224    |
| ORBITAL SCIENCES CORP        | COMMON STOCK | UNITED STATES | 59,500  | 1,386,350 |
| ORBITZ WORLDWIDE INC         | COMMON STOCK | UNITED STATES | 36,700  | 263,506   |
| ORCHIDS PAPER PRODUCTS CO    | COMMON STOCK | UNITED STATES | 1,900   | 62,396    |
| OREXIGEN THERAPEUTICS INC    | COMMON STOCK | UNITED STATES | 80,900  | 455,467   |
| ORIENT EXPRESS HOTELS LTD A  | COMMON STOCK | UNITED STATES | 95,860  | 1,448,445 |
| ORION MARINE GROUP INC       | COMMON STOCK | UNITED STATES | 28,500  | 342,855   |
| ORITANI FINANCIAL CORP       | COMMON STOCK | UNITED STATES | 50,100  | 804,105   |
| ORMAT TECHNOLOGIES INC       | COMMON STOCK | UNITED STATES | 20,400  | 555,084   |
| ORTHOFIX INTERNATIONAL NV    | COMMON STOCK | UNITED STATES | 18,800  | 429,016   |
| OSHKOSH CORP                 | COMMON STOCK | UNITED STATES | 85,139  | 4,289,303 |
| OSI SYSTEMS INC NPV          | COMMON STOCK | UNITED STATES | 19,600  | 1,040,956 |
| OSIRIS THERAPEUTICS INC      | COMMON STOCK | UNITED STATES | 19,800  | 318,384   |
| OTTER TAIL CORP              | COMMON STOCK | UNITED STATES | 39,000  | 1,141,530 |
| OUTERWALL INC                | COMMON STOCK | UNITED STATES | 27,500  | 1,849,925 |
| OVERSTOCK.COM INC            | COMMON STOCK | UNITED STATES | 14,200  | 437,218   |
| OWENS + MINOR INC            | COMMON STOCK | UNITED STATES | 64,450  | 2,356,292 |
| OWENS CORNING                | COMMON STOCK | UNITED STATES | 110,600 | 4,503,632 |
| OXFORD INDUSTRIES INC        | COMMON STOCK | UNITED STATES | 13,994  | 1,128,896 |
| PACER INTERNATIONAL INC      | COMMON STOCK | UNITED STATES | 40,800  | 337,008   |
| PACIFIC BIOSCIENCES OF CALIF | COMMON STOCK | UNITED STATES | 29,700  | 155,331   |
| PACIFIC CONTINENTAL CORP NPV | COMMON STOCK | UNITED STATES | 19,793  | 315,500   |
| PACIFIC PREMIER BANCORP INC  | COMMON STOCK | UNITED STATES | 19,900  | 313,226   |
| PACIRA PHARMACEUTICALS INC   | COMMON STOCK | UNITED STATES | 25,800  | 1,483,242 |
| PACKAGING CORP OF AMERICA    | COMMON STOCK | UNITED STATES | 95,100  | 6,017,928 |
| PACWEST BANCORP NPV          | COMMON STOCK | UNITED STATES | 36,758  | 1,551,923 |
| PALO ALTO NETWORKS INC       | COMMON STOCK | UNITED STATES | 30,200  | 1,735,594 |
| PANDORA MEDIA INC            | COMMON STOCK | UNITED STATES | 133,800 | 3,559,080 |
| PANERA BREAD COMPANY CLASS A | COMMON STOCK | UNITED STATES | 27,900  | 4,929,651 |
| PANHANDLE OIL AND GAS INC A  | COMMON STOCK | UNITED STATES | 8,341   | 278,673   |
| PANTRY INC                   | COMMON STOCK | UNITED STATES | 23,900  | 401,042   |
| PAPA JOHN S INTL INC         | COMMON STOCK | UNITED STATES | 35,200  | 1,598,080 |

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|                                    |              |               |         |           |
|------------------------------------|--------------|---------------|---------|-----------|
| PARAMOUNT GOLD AND SILVER          | COMMON STOCK | UNITED STATES | 104,000 | 96,907    |
| PAREXEL INTERNATIONAL CORP         | COMMON STOCK | UNITED STATES | 53,570  | 2,420,293 |
| PARK ELECTROCHEMICAL CORP          | COMMON STOCK | UNITED STATES | 22,850  | 656,252   |
| PARK NATIONAL CORP NPV             | COMMON STOCK | UNITED STATES | 13,217  | 1,124,370 |
| PARK OHIO HOLDINGS CORP            | COMMON STOCK | UNITED STATES | 11,100  | 581,640   |
| PARK STERLING CORP                 | COMMON STOCK | UNITED STATES | 51,300  | 366,282   |
| PARKER DRILLING CO                 | COMMON STOCK | UNITED STATES | 132,880 | 1,080,314 |
| PARKERVISION INC                   | COMMON STOCK | UNITED STATES | 89,300  | 406,315   |
| PARKWAY PROPERTIES INC             | REIT         | UNITED STATES | 39,102  | 754,272   |
| PARTNERRE LTD                      | COMMON STOCK | UNITED STATES | 53,250  | 5,614,148 |
| PATRICK INDUSTRIES INC NPV         | COMMON STOCK | UNITED STATES | 9,000   | 260,370   |
| PATRIOT TRANSPORTATION HLDG        | COMMON STOCK | UNITED STATES | 9,200   | 381,892   |
| PATTERN ENERGY GROUP INC           | COMMON STOCK | UNITED STATES | 17,900  | 542,549   |
| PATTERSON UTI ENERGY INC           | COMMON STOCK | UNITED STATES | 143,800 | 3,641,016 |
| PBF ENERGY INC CLASS A             | COMMON STOCK | UNITED STATES | 23,100  | 726,726   |
| PC CONNECTION INC                  | COMMON STOCK | UNITED STATES | 7,900   | 196,315   |
| PC TEL INC                         | COMMON STOCK | UNITED STATES | 12,900  | 123,453   |
| PDC ENERGY INC                     | COMMON STOCK | UNITED STATES | 34,594  | 1,841,093 |
| PDF SOLUTIONS INC                  | COMMON STOCK | UNITED STATES | 25,000  | 640,500   |
| PDL BIOPHARMA INC                  | COMMON STOCK | UNITED STATES | 138,910 | 1,172,400 |
| PEAPACK GLADSTONE FINL CORP<br>NPV | COMMON STOCK | UNITED STATES | 10,305  | 196,826   |
| PEBBLEBROOK HOTEL TRUST            | REIT         | UNITED STATES | 60,300  | 1,854,828 |
| PEGASYSYSTEMS INC                  | COMMON STOCK | UNITED STATES | 17,831  | 876,929   |
| PENDRELL CORP                      | COMMON STOCK | UNITED STATES | 133,600 | 268,536   |
| PENN NATIONAL GAMING INC           | COMMON STOCK | UNITED STATES | 66,400  | 951,512   |
| PENN REAL ESTATE INVEST TST        | REIT         | UNITED STATES | 67,648  | 1,283,959 |
| PENN VIRGINIA CORP                 | COMMON STOCK | UNITED STATES | 56,400  | 531,852   |
| PENNANTPARK INVESTMENT CORP        | COMMON STOCK | UNITED STATES | 65,564  | 760,542   |
| PENNS WOODS BANCORP INC            | COMMON STOCK | UNITED STATES | 4,000   | 204,000   |
| PENNYMAC FINANCIAL SERVICE A       | COMMON STOCK | UNITED STATES | 15,000  | 263,250   |
| PENNYMAC MORTGAGE<br>INVESTMENT    | REIT         | UNITED STATES | 68,400  | 1,570,464 |

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| PENSKE AUTOMOTIVE GROUP INC      | COMMON STOCK | UNITED STATES | 41,700  | 1,966,572 |
| PEOPLES BANCORP INC NPV          | COMMON STOCK | UNITED STATES | 12,495  | 281,262   |
| PEP BOYS MANNY MOE + JACK        | COMMON STOCK | UNITED STATES | 58,880  | 714,803   |
| PEREGRINE PHARMACEUTICALS        | COMMON STOCK | UNITED STATES | 42,500  | 59,075    |
| PEREGRINE SEMICONDUCTOR CORP     | COMMON STOCK | UNITED STATES | 8,400   | 62,244    |
| PERFICIENT INC                   | COMMON STOCK | UNITED STATES | 34,200  | 800,964   |
| PERFORMANT FINANCIAL CORP        | COMMON STOCK | UNITED STATES | 26,100  | 268,830   |
| PERICOM SEMICONDUCTOR CORP NPV   | COMMON STOCK | UNITED STATES | 27,600  | 244,536   |
| PERRY ELLIS INTERNATIONAL        | COMMON STOCK | UNITED STATES | 12,150  | 191,849   |
| PETMED EXPRESS INC               | COMMON STOCK | UNITED STATES | 26,700  | 444,021   |
| PETROQUEST ENERGY INC            | COMMON STOCK | UNITED STATES | 61,753  | 266,773   |
| PGT INC                          | COMMON STOCK | UNITED STATES | 28,100  | 284,372   |
| PHARMACYCLICS INC                | COMMON STOCK | UNITED STATES | 56,400  | 5,965,992 |
| PHARMERICA CORP                  | COMMON STOCK | UNITED STATES | 33,079  | 711,199   |
| PHH CORP                         | COMMON STOCK | UNITED STATES | 57,900  | 1,409,865 |
| PHI INC NON VOTING               | COMMON STOCK | UNITED STATES | 15,400  | 668,360   |
| PHOENIX COMPANIES INC            | COMMON STOCK | UNITED STATES | 6,090   | 373,926   |
| PHOTOMEDEX INC                   | COMMON STOCK | UNITED STATES | 6,500   | 84,175    |
| PHOTRONICS INC                   | COMMON STOCK | UNITED STATES | 59,242  | 534,955   |
| PHYSICIANS REALTY TRUST          | REIT         | UNITED STATES | 19,500  | 248,430   |
| PICO HOLDINGS INC                | COMMON STOCK | UNITED STATES | 24,084  | 556,581   |
| PIEDMONT NATURAL GAS CO NPV      | COMMON STOCK | UNITED STATES | 73,900  | 2,450,524 |
| PIEDMONT OFFICE REALTY TRU A     | REIT         | UNITED STATES | 160,200 | 2,646,504 |
| PIER 1 IMPORTS INC               | COMMON STOCK | UNITED STATES | 89,050  | 2,055,274 |
| PIKE CORP                        | COMMON STOCK | UNITED STATES | 19,200  | 202,944   |
| PILGRIM S PRIDE CORP             | COMMON STOCK | UNITED STATES | 48,530  | 788,613   |
| PINNACLE ENTERTAINMENT INC       | COMMON STOCK | UNITED STATES | 58,000  | 1,507,420 |
| PINNACLE FINANCIAL PARTNERS      | COMMON STOCK | UNITED STATES | 36,860  | 1,199,056 |
| PINNACLE FOODS INC               | COMMON STOCK | UNITED STATES | 29,800  | 818,308   |
| PIONEER ENERGY SERVICES CORP     | COMMON STOCK | UNITED STATES | 61,505  | 492,655   |
| PIPER JAFFRAY COS                | COMMON STOCK | UNITED STATES | 17,241  | 681,882   |
| PLANTRONICS INC                  | COMMON STOCK | UNITED STATES | 42,700  | 1,983,415 |
| PLATINUM UNDERWRITERS HLDGS      | COMMON STOCK | UNITED STATES | 28,500  | 1,746,480 |
| PLEXUS CORP                      | COMMON STOCK | UNITED STATES | 35,000  | 1,515,150 |
| PLX TECHNOLOGY INC               | COMMON STOCK | UNITED STATES | 39,600  | 260,568   |
| PLY GEM HOLDINGS INC             | COMMON STOCK | UNITED STATES | 13,200  | 237,996   |
| PMC SIERRA INC                   | COMMON STOCK | UNITED STATES | 211,900 | 1,362,517 |
| PMFG INC                         | COMMON STOCK | UNITED STATES | 20,500  | 185,525   |
| PNM RESOURCES INC NPV            | COMMON STOCK | UNITED STATES | 77,332  | 1,865,248 |
| POLARIS INDUSTRIES INC           | COMMON STOCK | UNITED STATES | 62,268  | 9,068,712 |
| POLYCOM INC                      | COMMON STOCK | UNITED STATES | 172,984 | 1,942,610 |
| POLYONE CORPORATION              | COMMON STOCK | UNITED STATES | 97,672  | 3,452,705 |
| POLYPORE INTERNATIONAL INC       | COMMON STOCK | UNITED STATES | 44,000  | 1,711,600 |
| POOL CORP                        | COMMON STOCK | UNITED STATES | 43,874  | 2,550,834 |
| POPULAR INC                      | COMMON STOCK | UNITED STATES | 101,284 | 2,909,889 |
| PORTFOLIO RECOVERY ASSOCIATE     | COMMON STOCK | UNITED STATES | 47,800  | 2,525,752 |
| PORTLAND GENERAL ELECTRIC CO NPV | COMMON STOCK | UNITED STATES | 71,200  | 2,150,240 |
| PORTOLA PHARMACEUTICALS INC      | COMMON STOCK | UNITED STATES | 11,100  | 285,825   |
| POST HOLDINGS INC                | COMMON STOCK | UNITED STATES | 31,651  | 1,559,445 |
| POST PROPERTIES INC              | REIT         | UNITED STATES | 54,110  | 2,447,395 |
| POTBELLY CORP                    | COMMON STOCK | UNITED STATES | 8,400   | 203,952   |
| POTLATCH CORP                    | REIT         | UNITED STATES | 41,905  | 1,749,115 |
| POWELL INDUSTRIES INC            | COMMON STOCK | UNITED STATES | 9,600   | 643,104   |
| POWER INTEGRATIONS INC           | COMMON STOCK | UNITED STATES | 28,900  | 1,613,198 |
| POWER SOLUTIONS INTERNATIONAL    | COMMON STOCK | UNITED STATES | 100     | 7,510     |
| POWERSECURE INTERNATIONAL IN     | COMMON STOCK | UNITED STATES | 24,000  | 412,080   |
| POZEN INC                        | COMMON STOCK | UNITED STATES | 28,200  | 226,728   |
| PREFERRED BANK/LOS ANGELES NPV   | COMMON STOCK | UNITED STATES | 11,300  | 226,565   |
| PREFORMED LINE PRODUCTS CO       | COMMON STOCK | UNITED STATES | 3,500   | 256,060   |
| PREMIER INC CLASS A              | COMMON STOCK | UNITED STATES | 31,400  | 1,154,264 |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| PREMIERE GLOBAL SERVICES INC | COMMON STOCK | UNITED STATES | 49,770  | 576,834   |
| PRESTIGE BRANDS HOLDINGS INC | COMMON STOCK | UNITED STATES | 50,233  | 1,798,341 |
| PRGX GLOBAL INC              | COMMON STOCK | UNITED STATES | 21,746  | 146,133   |
| PRICESMART INC               | COMMON STOCK | UNITED STATES | 18,500  | 2,137,490 |
| PRIMERICA INC                | COMMON STOCK | UNITED STATES | 53,200  | 2,282,812 |
| PRIMORIS SERVICES CORP       | COMMON STOCK | UNITED STATES | 29,300  | 912,109   |
| PRIVATEBANCORP INC NPV       | COMMON STOCK | UNITED STATES | 64,000  | 1,851,520 |
| PROASSURANCE CORP            | COMMON STOCK | UNITED STATES | 60,640  | 2,939,827 |
| PROCERA NETWORKS INC         | COMMON STOCK | UNITED STATES | 15,900  | 238,818   |
| PROGENICS PHARMACEUTICALS    | COMMON STOCK | UNITED STATES | 29,405  | 156,729   |
| PROGRESS SOFTWARE CORP       | COMMON STOCK | UNITED STATES | 49,800  | 1,286,334 |
| PROOFPOINT INC               | COMMON STOCK | UNITED STATES | 18,900  | 626,913   |
| PROS HOLDINGS INC            | COMMON STOCK | UNITED STATES | 22,900  | 913,710   |
| PROSPECT CAPITAL CORP        | COMMON STOCK | UNITED STATES | 254,007 | 2,849,959 |
| PROSPERITY BANCSHARES INC    | COMMON STOCK | UNITED STATES | 56,400  | 3,575,196 |
| PROTECTIVE LIFE CORP         | COMMON STOCK | UNITED STATES | 76,382  | 3,869,512 |
| PROTHENA CORP PLC            | COMMON STOCK | UNITED STATES | 13,900  | 368,628   |
| PROTO LABS INC               | COMMON STOCK | UNITED STATES | 15,400  | 1,096,172 |
| PROVIDENCE SERVICE CORP      | COMMON STOCK | UNITED STATES | 14,755  | 379,499   |
| PROVIDENT FINANCIAL HLDGS    | COMMON STOCK | UNITED STATES | 6,600   | 99,000    |
| PROVIDENT FINANCIAL SERVICES | COMMON STOCK | UNITED STATES | 61,201  | 1,182,403 |
| PS BUSINESS PARKS INC/CA     | REIT         | UNITED STATES | 19,040  | 1,455,037 |
| PTC INC                      | COMMON STOCK | UNITED STATES | 116,100 | 4,108,779 |
| PUMA BIOTECHNOLOGY INC       | COMMON STOCK | UNITED STATES | 20,000  | 2,070,600 |
| PZENA INVESTMENT MANAGM CL A | COMMON STOCK | UNITED STATES | 8,300   | 97,608    |
| QAD INC A                    | COMMON STOCK | UNITED STATES | 5,948   | 105,042   |
| QIAGEN N.V.                  | COMMON STOCK | UNITED STATES | 227,100 | 5,407,251 |
| QLIK TECHNOLOGIES INC        | COMMON STOCK | UNITED STATES | 83,800  | 2,231,594 |
| QLOGIC CORP                  | COMMON STOCK | UNITED STATES | 99,500  | 1,177,085 |
| QTS REALTY TRUST INC CL A    | REIT         | UNITED STATES | 13,700  | 339,486   |
| QUAD GRAPHICS INC            | COMMON STOCK | UNITED STATES | 23,300  | 634,459   |
| QUAKER CHEMICAL CORP         | COMMON STOCK | UNITED STATES | 12,800  | 986,496   |



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|-------------------------------------|--------------|---------------|---------|-----------|
| QUALITY DISTRIBUTION INC NPV        | COMMON STOCK | UNITED STATES | 20,500  | 263,015   |
| QUALITY SYSTEMS INC                 | COMMON STOCK | UNITED STATES | 43,100  | 907,686   |
| QUALYS INC                          | COMMON STOCK | UNITED STATES | 6,400   | 147,904   |
| QUANEX BUILDING PRODUCTS            | COMMON STOCK | UNITED STATES | 42,555  | 847,696   |
| QUANTUM CORP                        | COMMON STOCK | UNITED STATES | 212,680 | 255,216   |
| QUESTAR CORP NPV                    | COMMON STOCK | UNITED STATES | 164,100 | 3,772,659 |
| QUESTCOR PHARMACEUTICALS NPV        | COMMON STOCK | UNITED STATES | 50,751  | 2,763,392 |
| QUICKSILVER RESOURCES INC           | COMMON STOCK | UNITED STATES | 139,257 | 427,519   |
| QUIDEL CORP                         | COMMON STOCK | UNITED STATES | 29,638  | 915,518   |
| QUIKSILVER INC                      | COMMON STOCK | UNITED STATES | 140,500 | 1,232,185 |
| QUINSTREET INC                      | COMMON STOCK | UNITED STATES | 23,700  | 205,953   |
| QUINTILES TRANSNATIONAL HOLD        | COMMON STOCK | UNITED STATES | 24,600  | 1,139,964 |
| RACKSPACE HOSTING INC               | COMMON STOCK | UNITED STATES | 112,500 | 4,402,125 |
| RADIAN GROUP INC                    | COMMON STOCK | UNITED STATES | 169,680 | 2,395,882 |
| RADIOSHACK CORP                     | COMMON STOCK | UNITED STATES | 118,700 | 308,620   |
| RADISYS CORP NPV                    | COMMON STOCK | UNITED STATES | 24,150  | 55,304    |
| RAIT FINANCIAL TRUST                | REIT         | UNITED STATES | 68,800  | 617,136   |
| RAMBUS INC                          | COMMON STOCK | UNITED STATES | 118,664 | 1,123,748 |
| RAMCO GERSHENSON PROPERTIES         | REIT         | UNITED STATES | 59,227  | 932,233   |
| RAPTOR PHARMACEUTICAL CORP          | COMMON STOCK | UNITED STATES | 47,000  | 611,940   |
| RAVEN INDUSTRIES INC                | COMMON STOCK | UNITED STATES | 38,082  | 1,566,693 |
| RAYMOND JAMES FINANCIAL INC         | COMMON STOCK | UNITED STATES | 119,312 | 6,226,893 |
| RAYONIER INC NPV                    | REIT         | UNITED STATES | 121,882 | 5,131,232 |
| RBC BEARINGS INC                    | COMMON STOCK | UNITED STATES | 24,040  | 1,700,830 |
| RE/MAX HOLDINGS INC CL A            | COMMON STOCK | UNITED STATES | 11,300  | 362,391   |
| REACHLOCAL INC                      | COMMON STOCK | UNITED STATES | 5,200   | 66,092    |
| REALD INC                           | COMMON STOCK | UNITED STATES | 35,800  | 305,732   |
| REALNETWORKS INC                    | COMMON STOCK | UNITED STATES | 24,775  | 187,051   |
| REALOGY HOLDINGS CORP               | COMMON STOCK | UNITED STATES | 116,500 | 5,763,255 |
| REALPAGE INC                        | COMMON STOCK | UNITED STATES | 43,600  | 1,019,368 |
| REALTY INCOME CORP                  | REIT         | UNITED STATES | 199,952 | 7,464,208 |
| RED ROBIN GOURMET BURGERS           | COMMON STOCK | UNITED STATES | 14,400  | 1,058,976 |
| REDWOOD TRUST INC                   | REIT         | UNITED STATES | 85,200  | 1,650,324 |
| REGAL BELOIT CORP                   | COMMON STOCK | UNITED STATES | 44,904  | 3,310,323 |
| REGAL ENTERTAINMENT GROUP A         | COMMON STOCK | UNITED STATES | 86,665  | 1,685,634 |
| REGENCY CENTERS CORP                | REIT         | UNITED STATES | 86,480  | 4,004,024 |
| REGIS CORP                          | COMMON STOCK | UNITED STATES | 51,940  | 753,649   |
| REINSURANCE GROUP OF AMERICA        | COMMON STOCK | UNITED STATES | 70,375  | 5,447,729 |
| REIS INC                            | COMMON STOCK | UNITED STATES | 2,500   | 48,075    |
| RELIANCE STEEL + ALUMINUM NPV       | COMMON STOCK | UNITED STATES | 73,586  | 5,580,762 |
| REMY INTERNATIONAL INC              | COMMON STOCK | UNITED STATES | 6,100   | 142,252   |
| RENAISSANCERE HOLDINGS LTD          | COMMON STOCK | UNITED STATES | 43,400  | 4,224,556 |
| RENASANT CORP                       | COMMON STOCK | UNITED STATES | 30,275  | 952,452   |
| RENEWABLE ENERGY GROUP INC          | COMMON STOCK | UNITED STATES | 19,800  | 226,908   |
| RENT A CENTER INC                   | COMMON STOCK | UNITED STATES | 52,950  | 1,765,353 |
| RENTECH INC                         | COMMON STOCK | UNITED STATES | 265,900 | 465,325   |
| RENTRAK CORP                        | COMMON STOCK | UNITED STATES | 13,100  | 496,359   |
| REPLIGEN CORP                       | COMMON STOCK | UNITED STATES | 30,600  | 417,384   |
| REPROS THERAPEUTICS INC             | COMMON STOCK | UNITED STATES | 18,300  | 334,890   |
| REPUBLIC AIRWAYS HOLDINGS IN        | COMMON STOCK | UNITED STATES | 41,323  | 441,743   |
| REPUBLIC BANCORP INC CLASS A<br>NPV | COMMON STOCK | UNITED STATES | 9,490   | 232,885   |
| RESMED INC                          | COMMON STOCK | UNITED STATES | 140,464 | 6,613,045 |
| RESOLUTE ENERGY CORP                | COMMON STOCK | UNITED STATES | 52,600  | 474,978   |
| RESOLUTE FOREST PRODUCTS            | COMMON STOCK | UNITED STATES | 74,500  | 1,193,490 |
| RESOURCE AMERICA INC CL A           | COMMON STOCK | UNITED STATES | 21,500  | 201,240   |
| RESOURCE CAPITAL CORP               | REIT         | UNITED STATES | 123,670 | 733,363   |
| RESOURCES CONNECTION INC            | COMMON STOCK | UNITED STATES | 46,300  | 663,479   |
| RESPONSYS INC                       | COMMON STOCK | UNITED STATES | 30,300  | 830,523   |
| RESTORATION HARDWARE<br>HOLDING     | COMMON STOCK | UNITED STATES | 16,000  | 1,076,800 |
| RETAIL OPPORTUNITY INVESTMENT       | REIT         | UNITED STATES | 62,900  | 925,888   |
| RETAIL PROPERTIES OF AME            | REIT         | UNITED STATES | 122,400 | 1,556,928 |

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|                                 |              |               |         |           |
|---------------------------------|--------------|---------------|---------|-----------|
| RETAILMENOT INC                 | COMMON STOCK | UNITED STATES | 9,100   | 261,989   |
| REVLON INC CLASS A              | COMMON STOCK | UNITED STATES | 11,400  | 284,544   |
| REX AMERICAN RESOURCES CORP     | COMMON STOCK | UNITED STATES | 8,400   | 375,564   |
| REX ENERGY CORP                 | COMMON STOCK | UNITED STATES | 42,830  | 844,179   |
| REXFORD INDUSTRIAL REALTY IN    | REIT         | UNITED STATES | 16,400  | 216,480   |
| REXNORD CORP                    | COMMON STOCK | UNITED STATES | 25,400  | 686,054   |
| RF MICRO DEVICES INC NPV        | COMMON STOCK | UNITED STATES | 278,219 | 1,435,610 |
| RICHARDSON ELEC LTD             | COMMON STOCK | UNITED STATES | 13,500  | 153,360   |
| RIGEL PHARMACEUTICALS INC       | COMMON STOCK | UNITED STATES | 65,663  | 187,140   |
| RIGNET INC                      | COMMON STOCK | UNITED STATES | 12,800  | 613,504   |
| RITE AID CORP                   | COMMON STOCK | UNITED STATES | 725,000 | 3,668,500 |
| RIVERBED TECHNOLOGY INC         | COMMON STOCK | UNITED STATES | 159,410 | 2,882,133 |
| RLI CORP                        | COMMON STOCK | UNITED STATES | 22,100  | 2,152,098 |
| RLJ LODGING TRUST               | REIT         | UNITED STATES | 120,400 | 2,928,128 |
| ROADRUNNER TRANSPORTATION<br>SY | COMMON STOCK | UNITED STATES | 15,100  | 406,945   |
| ROCK TENN COMPANY CL A          | COMMON STOCK | UNITED STATES | 68,279  | 7,169,978 |
| ROCKET FUEL INC                 | COMMON STOCK | UNITED STATES | 4,800   | 295,152   |
| ROCKVILLE FINANCIAL INC NPV     | COMMON STOCK | UNITED STATES | 34,647  | 492,334   |
| ROCKWELL MEDICAL INC NPV        | COMMON STOCK | UNITED STATES | 22,000  | 229,680   |
| ROCKWOOD HOLDINGS INC           | COMMON STOCK | UNITED STATES | 71,300  | 5,127,896 |
| ROFIN SINAR TECHNOLOGIES INC    | COMMON STOCK | UNITED STATES | 32,040  | 865,721   |
| ROGERS CORP                     | COMMON STOCK | UNITED STATES | 17,900  | 1,100,850 |
| ROLLINS INC                     | COMMON STOCK | UNITED STATES | 65,337  | 1,979,058 |
| ROSETTA RESOURCES INC           | COMMON STOCK | UNITED STATES | 59,100  | 2,839,164 |
| ROSETTA STONE INC               | COMMON STOCK | UNITED STATES | 10,900  | 133,198   |
| ROUNDY S INC                    | COMMON STOCK | UNITED STATES | 19,200  | 189,312   |
| ROUSE PROPERTIES INC            | REIT         | UNITED STATES | 21,312  | 472,913   |
| ROVI CORP                       | COMMON STOCK | UNITED STATES | 101,872 | 2,005,860 |
| ROYAL CARIBBEAN CRUISES LTD     | COMMON STOCK | UNITED STATES | 158,503 | 7,516,212 |
| ROYAL GOLD INC                  | COMMON STOCK | UNITED STATES | 63,800  | 2,939,266 |
| RPC INC                         | COMMON STOCK | UNITED STATES | 66,493  | 1,186,900 |

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| RPM INTERNATIONAL INC                  | COMMON STOCK | UNITED STATES | 127,547 | 5,294,476  |
| RPX CORP                               | COMMON STOCK | UNITED STATES | 28,100  | 474,890    |
| RR DONNELLEY + SONS CO                 | COMMON STOCK | UNITED STATES | 179,800 | 3,646,344  |
| RTI INTERNATIONAL METALS INC           | COMMON STOCK | UNITED STATES | 32,400  | 1,108,404  |
| RTI SURGICAL INC                       | COMMON STOCK | UNITED STATES | 55,300  | 195,762    |
| RUBICON TECHNOLOGY INC                 | COMMON STOCK | UNITED STATES | 21,100  | 209,945    |
| RUBY TUESDAY INC                       | COMMON STOCK | UNITED STATES | 64,300  | 445,599    |
| RUCKUS WIRELESS INC                    | COMMON STOCK | UNITED STATES | 37,800  | 536,760    |
| RUDOLPH TECHNOLOGIES INC               | COMMON STOCK | UNITED STATES | 28,906  | 339,356    |
| RUSH ENTERPRISES INC CL A              | COMMON STOCK | UNITED STATES | 36,322  | 1,076,947  |
| RUSSELL 2 MINI MAR14 IMEQ 2 14<br>321  | FUTURES      | UNITED STATES | 18,000  | 1,129,500  |
| RUTH S HOSPITALITY GROUP INC           | COMMON STOCK | UNITED STATES | 34,264  | 486,891    |
| RYLAND GROUP INC/THE                   | COMMON STOCK | UNITED STATES | 45,100  | 1,957,791  |
| RYMAN HOSPITALITY PROPERTIES           | REIT         | UNITED STATES | 40,078  | 1,674,459  |
| S + T BANCORP INC                      | COMMON STOCK | UNITED STATES | 29,200  | 739,052    |
| S.Y. BANCORP INC NPV                   | COMMON STOCK | UNITED STATES | 15,710  | 501,463    |
| S+P MID 4 EMINI MAR14 XCME 2 14<br>321 | FUTURES      | UNITED STATES | 23,600  | 1,350,510  |
| SABRA HEALTH CARE INC                  | REIT         | UNITED STATES | 35,609  | 930,819    |
| SAFEGUARD SCIENTIFICS INC              | COMMON STOCK | UNITED STATES | 25,306  | 508,398    |
| SAFETY INSURANCE GROUP INC             | COMMON STOCK | UNITED STATES | 13,900  | 782,570    |
| SAGA COMMUNICATIONS INC CL A           | COMMON STOCK | UNITED STATES | 1,800   | 90,540     |
| SAGENT PHARMACEUTICALS INC             | COMMON STOCK | UNITED STATES | 18,300  | 464,454    |
| SAIA INC                               | COMMON STOCK | UNITED STATES | 24,375  | 781,219    |
| SALIX PHARMACEUTICALS LTD              | COMMON STOCK | UNITED STATES | 59,463  | 5,348,102  |
| SALLY BEAUTY HOLDINGS INC              | COMMON STOCK | UNITED STATES | 162,317 | 4,906,843  |
| SANCHEZ ENERGY CORP                    | COMMON STOCK | UNITED STATES | 36,900  | 904,419    |
| SANDERSON FARMS INC                    | COMMON STOCK | UNITED STATES | 23,550  | 1,703,372  |
| SANDRIDGE ENERGY INC                   | COMMON STOCK | UNITED STATES | 489,878 | 2,973,559  |
| SANDY SPRING BANCORP INC               | COMMON STOCK | UNITED STATES | 25,150  | 708,979    |
| SANGAMO BIOSCIENCES INC                | COMMON STOCK | UNITED STATES | 59,300  | 823,677    |
| SANMINA CORP                           | COMMON STOCK | UNITED STATES | 86,800  | 1,449,560  |
| SANTARUS INC                           | COMMON STOCK | UNITED STATES | 52,600  | 1,681,096  |
| SAPIENT CORPORATION                    | COMMON STOCK | UNITED STATES | 111,300 | 1,932,168  |
| SAREPTA THERAPEUTICS INC               | COMMON STOCK | UNITED STATES | 28,800  | 586,656    |
| SAUL CENTERS INC                       | REIT         | UNITED STATES | 8,835   | 421,695    |
| SBA COMMUNICATIONS CORP CL A           | COMMON STOCK | UNITED STATES | 123,771 | 11,119,587 |
| SCANSOURCE INC NPV                     | COMMON STOCK | UNITED STATES | 29,400  | 1,247,442  |
| SCHAWK INC                             | COMMON STOCK | UNITED STATES | 13,800  | 205,206    |
| SCHNITZER STEEL INDS INC A             | COMMON STOCK | UNITED STATES | 27,534  | 899,536    |
| SCHOLASTIC CORP                        | COMMON STOCK | UNITED STATES | 26,600  | 904,666    |
| SCHULMAN (A.) INC                      | COMMON STOCK | UNITED STATES | 34,536  | 1,217,739  |
| SCHWEITZER MAUDUIT INTL INC            | COMMON STOCK | UNITED STATES | 32,110  | 1,652,702  |
| SCICLONE PHARMACEUTICALS INC           | COMMON STOCK | UNITED STATES | 72,025  | 363,006    |
| SCIENCE APPLICATIONS INTE              | COMMON STOCK | UNITED STATES | 44,042  | 1,456,469  |
| SCIENTIFIC GAMES CORP A                | COMMON STOCK | UNITED STATES | 51,187  | 866,596    |
| SCIQUEST INC                           | COMMON STOCK | UNITED STATES | 23,800  | 677,824    |
| SCORE BRD INC                          | COMMON STOCK | UNITED STATES | 137     | 0          |
| SCORPIO TANKERS INC                    | COMMON STOCK | UNITED STATES | 173,000 | 2,039,670  |
| SCOTTS MIRACLE GRO CO CL A             | COMMON STOCK | UNITED STATES | 39,520  | 2,458,934  |
| SEABOARD CORP                          | COMMON STOCK | UNITED STATES | 308     | 860,851    |
| SEACHANGE INTERNATIONAL INC            | COMMON STOCK | UNITED STATES | 34,700  | 421,952    |
| SEACOAST BANKING CORP/FL               | COMMON STOCK | UNITED STATES | 17,440  | 212,768    |
| SEACOR HOLDINGS INC                    | COMMON STOCK | UNITED STATES | 20,762  | 1,893,494  |
| SEADRILL LTD                           | COMMON STOCK | UNITED STATES | 342,900 | 14,086,332 |
| SEARS HOLDINGS CORP                    | COMMON STOCK | UNITED STATES | 38,800  | 1,902,752  |
| SEARS HOMETOWN AND OUTLET ST           | COMMON STOCK | UNITED STATES | 7,800   | 198,900    |
| SEATTLE GENETICS INC                   | COMMON STOCK | UNITED STATES | 96,724  | 3,858,320  |
| SEAWORLD ENTERTAINMENT INC             | COMMON STOCK | UNITED STATES | 27,500  | 791,175    |
| SEI INVESTMENTS COMPANY                | COMMON STOCK | UNITED STATES | 138,244 | 4,801,214  |
| SELECT COMFORT CORPORATION             | COMMON STOCK | UNITED STATES | 55,500  | 1,170,495  |
| SELECT INCOME                          | REIT         | UNITED STATES | 20,500  | 548,170    |

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|                                     |              |               |         |           |
|-------------------------------------|--------------|---------------|---------|-----------|
| SELECT MEDICAL HOLDINGS CORP        | COMMON STOCK | UNITED STATES | 48,000  | 557,280   |
| SELECTIVE INSURANCE GROUP           | COMMON STOCK | UNITED STATES | 56,558  | 1,530,459 |
| SEMGROUP CORP CLASS A               | COMMON STOCK | UNITED STATES | 39,500  | 2,576,585 |
| SEMTECH CORP                        | COMMON STOCK | UNITED STATES | 65,900  | 1,665,952 |
| SENECA FOODS CORP CL A              | COMMON STOCK | UNITED STATES | 10,100  | 322,089   |
| SENIOR HOUSING PROP TRUST           | REIT         | UNITED STATES | 174,190 | 3,872,244 |
| SENSIENT TECHNOLOGIES CORP          | COMMON STOCK | UNITED STATES | 46,500  | 2,256,180 |
| SEQUENOM INC                        | COMMON STOCK | UNITED STATES | 96,222  | 225,159   |
| SERVICE CORP INTERNATIONAL          | COMMON STOCK | UNITED STATES | 205,969 | 3,734,218 |
| SERVICENOW INC                      | COMMON STOCK | UNITED STATES | 76,600  | 4,290,366 |
| SERVICSOURCE INTERNATIONAL          | COMMON STOCK | UNITED STATES | 44,300  | 371,234   |
| SFX ENTERTAINMENT INC               | COMMON STOCK | UNITED STATES | 19,400  | 232,800   |
| SHENANDOAH<br>TELECOMMUNICATION NPV | COMMON STOCK | UNITED STATES | 26,200  | 672,554   |
| SHILOH INDUSTRIES INC               | COMMON STOCK | UNITED STATES | 7,100   | 138,450   |
| SHIP FINANCE INTL LTD               | COMMON STOCK | UNITED STATES | 48,129  | 788,353   |
| SHOE CARNIVAL INC                   | COMMON STOCK | UNITED STATES | 16,200  | 469,962   |
| SHORETEL INC                        | COMMON STOCK | UNITED STATES | 46,400  | 430,592   |
| SHUTTERFLY INC                      | COMMON STOCK | UNITED STATES | 37,293  | 1,899,332 |
| SHUTTERSTOCK INC                    | COMMON STOCK | UNITED STATES | 5,100   | 426,513   |
| SIERRA BANCORP NPV                  | COMMON STOCK | UNITED STATES | 12,800  | 205,952   |
| SIGA TECHNOLOGIES INC               | COMMON STOCK | UNITED STATES | 49,200  | 160,884   |
| SIGMA DESIGNS INC NPV               | COMMON STOCK | UNITED STATES | 36,816  | 173,772   |
| SIGNATURE BANK                      | COMMON STOCK | UNITED STATES | 45,800  | 4,919,836 |
| SIGNET JEWELERS LTD                 | COMMON STOCK | UNITED STATES | 78,501  | 6,178,029 |
| SILGAN HOLDINGS INC                 | COMMON STOCK | UNITED STATES | 43,449  | 2,086,421 |
| SILICON GRAPHICS INTERNATION        | COMMON STOCK | UNITED STATES | 30,400  | 407,664   |
| SILICON IMAGE INC                   | COMMON STOCK | UNITED STATES | 91,000  | 559,650   |
| SILICON LABORATORIES INC            | COMMON STOCK | UNITED STATES | 42,900  | 1,857,999 |
| SILVER BAY REALTY TRUST CORP        | REIT         | UNITED STATES | 12,258  | 196,005   |
| SIMMONS FIRST NATL CORP CL A        | COMMON STOCK | UNITED STATES | 20,900  | 776,435   |
| SIMPSON MANUFACTURING CO INC        | COMMON STOCK | UNITED STATES | 43,100  | 1,583,063 |

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| SINCLAIR BROADCAST GROUP A   | COMMON STOCK         | UNITED STATES | 63,196     | 2,257,993  |
| SIRIUS XM HOLDINGS INC       | COMMON STOCK         | UNITED STATES | 2,945,696  | 10,280,479 |
| SIRONA DENTAL SYSTEMS INC    | COMMON STOCK         | UNITED STATES | 50,600     | 3,552,120  |
| SIX FLAGS ENTERTAINMENT CORP | COMMON STOCK         | UNITED STATES | 60,600     | 2,231,292  |
| SIJW CORP                    | COMMON STOCK         | UNITED STATES | 15,067     | 448,846    |
| SKECHERS USA INC CL A        | COMMON STOCK         | UNITED STATES | 38,200     | 1,265,566  |
| SKILLED HEALTHCARE GROU CL A | COMMON STOCK         | UNITED STATES | 27,576     | 132,641    |
| SKYWEST INC NPV              | COMMON STOCK         | UNITED STATES | 60,666     | 899,677    |
| SKYWORKS SOLUTIONS INC 5     | COMMON STOCK         | UNITED STATES | 186,435    | 5,324,584  |
| SL GREEN REALTY CORP         | REIT                 | UNITED STATES | 88,915     | 8,213,968  |
| SM ENERGY CO                 | COMMON STOCK         | UNITED STATES | 64,200     | 5,335,662  |
| SMITH (A.O.) CORP            | COMMON STOCK         | UNITED STATES | 76,884     | 4,147,123  |
| SMITH + WESSON HOLDING CORP  | COMMON STOCK         | UNITED STATES | 64,100     | 864,709    |
| SNYDERS LANCE INC            | COMMON STOCK         | UNITED STATES | 43,600     | 1,252,192  |
| SOLAR CAPITAL LTD            | COMMON STOCK         | UNITED STATES | 47,243     | 1,065,330  |
| SOLAR SENIOR CAPITAL LTD     | COMMON STOCK         | UNITED STATES | 3,612      | 65,811     |
| SOLARCITY CORP               | COMMON STOCK         | UNITED STATES | 21,800     | 1,238,676  |
| SOLARWINDS INC               | COMMON STOCK         | UNITED STATES | 64,779     | 2,450,590  |
| SOLAZYME INC                 | COMMON STOCK         | UNITED STATES | 32,500     | 353,925    |
| SOLERA HOLDINGS INC          | COMMON STOCK         | UNITED STATES | 66,800     | 4,726,768  |
| SOLTA MEDICAL INC            | COMMON STOCK         | UNITED STATES | 80,500     | 237,475    |
| SONIC AUTOMOTIVE INC CLASS A | COMMON STOCK         | UNITED STATES | 38,700     | 947,376    |
| SONIC CORP                   | COMMON STOCK         | UNITED STATES | 58,833     | 1,187,838  |
| SONOCO PRODUCTS CO NPV       | COMMON STOCK         | UNITED STATES | 94,820     | 3,955,890  |
| SONUS NETWORKS INC           | COMMON STOCK         | UNITED STATES | 235,515    | 741,872    |
| SOTHEBY S                    | COMMON STOCK         | UNITED STATES | 66,600     | 3,543,120  |
| SOUTH JERSEY INDUSTRIES      | COMMON STOCK         | UNITED STATES | 31,300     | 1,751,548  |
| SOUTHERN COPPER CORP         | COMMON STOCK         | UNITED STATES | 153,203    | 4,398,458  |
| SOUTHSIDE BANCSHARES INC     | COMMON STOCK         | UNITED STATES | 19,041     | 520,581    |
| SOUTHWEST BANCORP INC/OKLA   | COMMON STOCK         | UNITED STATES | 21,400     | 340,688    |
| SOUTHWEST GAS CORP           | COMMON STOCK         | UNITED STATES | 46,800     | 2,616,588  |
| SOVRAN SELF STORAGE INC      | COMMON STOCK         | UNITED STATES | 30,002     | 1,955,230  |
| SP PLUS CORP                 | COMMON STOCK         | UNITED STATES | 20,100     | 523,404    |
| SPANION INC CLASS A          | COMMON STOCK         | UNITED STATES | 46,200     | 641,718    |
| SPARK NETWORKS INC           | COMMON STOCK         | UNITED STATES | 7,900      | 48,664     |
| SPARTAN MOTORS INC           | COMMON STOCK         | UNITED STATES | 34,450     | 230,815    |
| SPARTAN STORES INC NPV       | COMMON STOCK         | UNITED STATES | 41,058     | 996,888    |
| SPARTON CORP                 | COMMON STOCK         | UNITED STATES | 12,000     | 335,400    |
| SPECTRANETICS CORP           | COMMON STOCK         | UNITED STATES | 36,134     | 903,350    |
| SPECTRUM BRANDS HOLDINGS INC | COMMON STOCK         | UNITED STATES | 22,500     | 1,587,375  |
| SPECTRUM PHARMACEUTICALS INC | COMMON STOCK         | UNITED STATES | 67,339     | 595,950    |
| SPEEDWAY MOTORSPORTS INC     | COMMON STOCK         | UNITED STATES | 14,400     | 285,840    |
| SPIRIT AEROSYSTEMS HOLD CL A | COMMON STOCK         | UNITED STATES | 118,130    | 4,025,870  |
| SPIRIT AIRLINES INC          | COMMON STOCK         | UNITED STATES | 55,100     | 2,502,091  |
| SPIRIT REALTY CAPITAL INC    | REIT                 | UNITED STATES | 345,878    | 3,399,981  |
| SPLUNK INC                   | COMMON STOCK         | UNITED STATES | 99,600     | 6,839,532  |
| SPRINGLEAF HOLDINGS INC      | COMMON STOCK         | UNITED STATES | 23,500     | 594,080    |
| SPRINT CORP                  | COMMON STOCK         | UNITED STATES | 825,528    | 8,874,426  |
| SPROUTS FARMERS MARKET INC   | COMMON STOCK         | UNITED STATES | 19,200     | 737,856    |
| SPS COMMERCE INC             | COMMON STOCK         | UNITED STATES | 15,500     | 1,012,150  |
| SPX CORP                     | COMMON STOCK         | UNITED STATES | 45,286     | 4,510,938  |
| SS+C TECHNOLOGIES HOLDINGS   | COMMON STOCK         | UNITED STATES | 54,100     | 2,394,466  |
| SSGA G STIFF ERISA QUALIFIED | STIF-TYPE INSTRUMENT | UNITED STATES | 48,723,499 | 48,723,499 |
| ST JOE CO/THE NPV            | COMMON STOCK         | UNITED STATES | 67,900     | 1,303,001  |
| STAAR SURGICAL CO            | COMMON STOCK         | UNITED STATES | 44,200     | 715,598    |
| STAG INDUSTRIAL INC          | REIT                 | UNITED STATES | 35,700     | 727,923    |
| STAGE STORES INC             | COMMON STOCK         | UNITED STATES | 35,248     | 783,211    |
| STAMPS.COM INC               | COMMON STOCK         | UNITED STATES | 12,750     | 536,775    |
| STANCORP FINANCIAL GROUP NPV | COMMON STOCK         | UNITED STATES | 44,400     | 2,941,500  |
| STANDARD MOTOR PRODS         | COMMON STOCK         | UNITED STATES | 17,600     | 647,680    |
| STANDARD PACIFIC CORP        | COMMON STOCK         | UNITED STATES | 130,763    | 1,183,405  |
| STANDEX INTERNATIONAL CORP   | COMMON STOCK         | UNITED STATES | 15,000     | 943,200    |
| STAR SCIENTIFIC INC          | COMMON STOCK         | UNITED STATES | 142,400    | 165,184    |

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|                               |              |               |         |           |
|-------------------------------|--------------|---------------|---------|-----------|
| STARWOOD PROPERTY TRUST INC   | REIT         | UNITED STATES | 184,000 | 5,096,800 |
| STARZ A                       | COMMON STOCK | UNITED STATES | 105,968 | 3,098,504 |
| STATE AUTO FINANCIAL CORP NPV | COMMON STOCK | UNITED STATES | 15,800  | 335,592   |
| STATE BANK FINANCIAL CORP     | COMMON STOCK | UNITED STATES | 28,400  | 516,596   |
| STEEL DYNAMICS INC            | COMMON STOCK | UNITED STATES | 204,700 | 3,999,838 |
| STEELCASE INC CL A NPV        | COMMON STOCK | UNITED STATES | 84,790  | 1,344,769 |
| STEIN MART INC                | COMMON STOCK | UNITED STATES | 27,600  | 371,220   |
| STEINER LEISURE LTD           | COMMON STOCK | UNITED STATES | 13,800  | 678,822   |
| STELLARONE CORP               | COMMON STOCK | UNITED STATES | 26,300  | 633,041   |
| STEMLINE THERAPEUTICS INC     | COMMON STOCK | UNITED STATES | 8,600   | 168,560   |
| STEPAN CO                     | COMMON STOCK | UNITED STATES | 18,832  | 1,235,944 |
| STERIS CORP NPV               | COMMON STOCK | UNITED STATES | 55,900  | 2,685,995 |
| STERLING BANCORP/DE           | COMMON STOCK | UNITED STATES | 84,819  | 1,134,030 |
| STERLING CONSTRUCTION CO      | COMMON STOCK | UNITED STATES | 16,450  | 192,959   |
| STERLING FINL CORP/SPOKANE    | COMMON STOCK | UNITED STATES | 34,000  | 1,158,720 |
| STEVEN MADDEN LTD             | COMMON STOCK | UNITED STATES | 58,612  | 2,144,613 |
| STEWART INFORMATION SERVICES  | COMMON STOCK | UNITED STATES | 21,500  | 693,805   |
| STIFEL FINANCIAL CORP         | COMMON STOCK | UNITED STATES | 62,666  | 3,002,955 |
| STILLWATER MINING CO          | COMMON STOCK | UNITED STATES | 122,343 | 1,509,713 |
| STONE ENERGY CORP             | COMMON STOCK | UNITED STATES | 50,472  | 1,745,826 |
| STONERIDGE INC NPV            | COMMON STOCK | UNITED STATES | 20,500  | 261,375   |
| STRAIGHT PATH COMM B          | COMMON STOCK | UNITED STATES | 8,550   | 70,025    |
| STRATASYS LTD                 | COMMON STOCK | UNITED STATES | 34,200  | 4,606,740 |
| STRATEGIC HOTELS + RESORTS I  | REIT         | UNITED STATES | 165,700 | 1,565,865 |
| STRAYER EDUCATION INC         | COMMON STOCK | UNITED STATES | 12,500  | 430,875   |
| STURM RUGER + CO INC          | COMMON STOCK | UNITED STATES | 19,100  | 1,396,019 |
| SUCAMPO PHARMACEUTICALS CL A  | COMMON STOCK | UNITED STATES | 4,800   | 45,120    |
| SUFFOLK BANCORP USD2.5        | COMMON STOCK | UNITED STATES | 16,400  | 341,120   |
| SUMMIT HOTEL PROPERTIES INC   | REIT         | UNITED STATES | 77,400  | 696,600   |

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|                               |              |               |         |           |
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| SUN BANCORP INC NJ            | COMMON STOCK | UNITED STATES | 20,400  | 71,808    |
| SUN COMMUNITIES INC           | COMMON STOCK | UNITED STATES | 35,200  | 1,500,928 |
| SUN HYDRAULICS CORP           | COMMON STOCK | UNITED STATES | 22,100  | 902,343   |
| SUNCOKE ENERGY INC            | COMMON STOCK | UNITED STATES | 70,660  | 1,611,755 |
| SUNEDISON INC                 | COMMON STOCK | UNITED STATES | 258,500 | 3,373,425 |
| SUNPOWER CORP                 | COMMON STOCK | UNITED STATES | 39,485  | 1,177,048 |
| SUNSTONE HOTEL INVESTORS INC  | REIT         | UNITED STATES | 177,382 | 2,376,919 |
| SUPER MICRO COMPUTER INC      | COMMON STOCK | UNITED STATES | 24,300  | 416,988   |
| SUPERIOR ENERGY SERVICES INC  | COMMON STOCK | UNITED STATES | 154,370 | 4,107,786 |
| SUPERIOR INDUSTRIES INTL NPV  | COMMON STOCK | UNITED STATES | 28,500  | 587,955   |
| SUPERTEX INC NPV              | COMMON STOCK | UNITED STATES | 11,398  | 285,520   |
| SUPERVALU INC W/D             | COMMON STOCK | UNITED STATES | 208,100 | 1,517,049 |
| SUPPORT.COM INC               | COMMON STOCK | UNITED STATES | 46,100  | 174,719   |
| SURGICAL CARE AFFILIATES INC  | COMMON STOCK | UNITED STATES | 10,900  | 379,756   |
| SURMODICS INC                 | COMMON STOCK | UNITED STATES | 16,825  | 410,362   |
| SUSQUEHANNA BANCSHARES INC    | COMMON STOCK | UNITED STATES | 188,869 | 2,425,078 |
| SUSSER HOLDINGS CORP          | COMMON STOCK | UNITED STATES | 16,200  | 1,060,938 |
| SVB FINANCIAL GROUP           | COMMON STOCK | UNITED STATES | 44,600  | 4,676,756 |
| SWIFT ENERGY CO               | COMMON STOCK | UNITED STATES | 43,550  | 587,925   |
| SWIFT TRANSPORTATION CO       | COMMON STOCK | UNITED STATES | 78,900  | 1,752,369 |
| SWISHER HYGIENE INC NPV       | COMMON STOCK | UNITED STATES | 75,700  | 38,917    |
| SWS GROUP INC                 | COMMON STOCK | UNITED STATES | 28,309  | 172,119   |
| SYKES ENTERPRISES INC         | COMMON STOCK | UNITED STATES | 45,443  | 991,112   |
| SYMETRA FINANCIAL CORP        | COMMON STOCK | UNITED STATES | 76,900  | 1,458,024 |
| SYMMETRY MEDICAL INC          | COMMON STOCK | UNITED STATES | 36,145  | 364,342   |
| SYNAGEVA BIOPHARMA CORP       | COMMON STOCK | UNITED STATES | 18,600  | 1,203,792 |
| SYNAPTICS INC                 | COMMON STOCK | UNITED STATES | 32,300  | 1,673,463 |
| SYNCHRONOSS TECHNOLOGIES INC  | COMMON STOCK | UNITED STATES | 30,400  | 944,528   |
| SYNERGY PHARMACEUTICALS INC   | COMMON STOCK | UNITED STATES | 51,300  | 288,819   |
| SYNERGY RESOURCES CORP        | COMMON STOCK | UNITED STATES | 34,960  | 323,730   |
| SYNEX CORP                    | COMMON STOCK | UNITED STATES | 26,000  | 1,752,400 |
| SYNOPSIS INC                  | COMMON STOCK | UNITED STATES | 147,147 | 5,969,754 |
| SYNOVUS FINANCIAL CORP        | COMMON STOCK | UNITED STATES | 955,223 | 3,438,803 |
| SYNTA PHARMACEUTICALS CORP    | COMMON STOCK | UNITED STATES | 27,600  | 144,624   |
| SYNTEL INC NPV                | COMMON STOCK | UNITED STATES | 15,400  | 1,400,630 |
| SYNUTRA INTERNATIONAL INC     | COMMON STOCK | UNITED STATES | 19,399  | 172,263   |
| SYSTEMAX INC                  | COMMON STOCK | UNITED STATES | 10,600  | 119,250   |
| T MOBILE US INC               | COMMON STOCK | UNITED STATES | 184,600 | 6,209,944 |
| T.G.C. INDUSTRIES INC         | COMMON STOCK | UNITED STATES | 13,415  | 97,930    |
| TABLEAU SOFTWARE INC CL A     | COMMON STOCK | UNITED STATES | 8,200   | 565,226   |
| TAHOE RESOURCES INC           | COMMON STOCK | UNITED STATES | 75,800  | 1,261,312 |
| TAKE TWO INTERACTIVE SOFTWARE | COMMON STOCK | UNITED STATES | 78,750  | 1,367,888 |
| TAL INTERNATIONAL GROUP INC   | COMMON STOCK | UNITED STATES | 32,785  | 1,880,220 |
| TAMINCO CORP                  | COMMON STOCK | UNITED STATES | 13,100  | 264,751   |
| TANDEM DIABETES CARE INC      | COMMON STOCK | UNITED STATES | 8,900   | 229,353   |
| TANGER FACTORY OUTLET CENTER  | REIT         | UNITED STATES | 91,792  | 2,939,180 |
| TANGOE INC/CT                 | COMMON STOCK | UNITED STATES | 26,500  | 477,265   |
| TARGA RESOURCES CORP          | COMMON STOCK | UNITED STATES | 31,800  | 2,803,806 |
| TARGACEPT INC                 | COMMON STOCK | UNITED STATES | 34,400  | 142,760   |
| TASER INTERNATIONAL INC       | COMMON STOCK | UNITED STATES | 48,600  | 771,768   |
| TAUBMAN CENTERS INC           | REIT         | UNITED STATES | 63,500  | 4,058,920 |
| TAYLOR CAPITAL GROUP INC      | COMMON STOCK | UNITED STATES | 10,270  | 272,977   |
| TAYLOR MORRISON HOME CORP A   | COMMON STOCK | UNITED STATES | 28,200  | 633,090   |
| TCF FINANCIAL CORP            | COMMON STOCK | UNITED STATES | 161,775 | 2,628,844 |
| TCP CAPITAL CORP              | COMMON STOCK | UNITED STATES | 34,500  | 578,910   |
| TD AMERITRADE HOLDING CORP    | COMMON STOCK | UNITED STATES | 225,876 | 6,920,841 |
| TEAM HEALTH HOLDINGS INC      | COMMON STOCK | UNITED STATES | 64,100  | 2,919,755 |
| TEAM INC                      | COMMON STOCK | UNITED STATES | 20,580  | 871,357   |
| TEARLAB CORP                  | COMMON STOCK | UNITED STATES | 31,000  | 289,540   |
| TECH DATA CORP                | COMMON STOCK | UNITED STATES | 37,775  | 1,949,190 |
| TECHNE CORP                   | COMMON STOCK | UNITED STATES | 34,400  | 3,256,648 |
| TECHTARGET                    | COMMON STOCK | UNITED STATES | 10,300  | 70,658    |
| TEEKAY CORP                   | COMMON STOCK | UNITED STATES | 36,400  | 1,747,564 |

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|                               |              |               |         |            |
|-------------------------------|--------------|---------------|---------|------------|
| TEEKAY TANKERS LTD CLASS A    | COMMON STOCK | UNITED STATES | 72,800  | 286,104    |
| TEJON RANCH CO                | COMMON STOCK | UNITED STATES | 15,384  | 565,516    |
| TEJON RANCH CO TEJON RANCH CO | COMMON STOCK | UNITED STATES | 2,272   | 12,155     |
| TELEDYNE TECHNOLOGIES INC     | COMMON STOCK | UNITED STATES | 37,437  | 3,438,963  |
| TELEFLEX INC                  | COMMON STOCK | UNITED STATES | 39,976  | 3,752,147  |
| TELENAV INC                   | COMMON STOCK | UNITED STATES | 18,400  | 121,256    |
| TELEPHONE AND DATA SYSTEMS    | COMMON STOCK | UNITED STATES | 86,195  | 2,222,107  |
| TELETECH HOLDINGS INC         | COMMON STOCK | UNITED STATES | 25,200  | 603,288    |
| TEMPUR SEALY INTERNATIONAL I  | COMMON STOCK | UNITED STATES | 58,229  | 3,142,037  |
| TENNANT CO                    | COMMON STOCK | UNITED STATES | 19,200  | 1,301,952  |
| TENNECO INC                   | COMMON STOCK | UNITED STATES | 57,182  | 3,234,786  |
| TERADYNE INC                  | COMMON STOCK | UNITED STATES | 184,800 | 3,256,176  |
| TEREX CORP                    | COMMON STOCK | UNITED STATES | 108,000 | 4,534,920  |
| TERRENO REALTY CORP           | REIT         | UNITED STATES | 17,200  | 304,440    |
| TERRITORIAL BANCORP INC       | COMMON STOCK | UNITED STATES | 12,800  | 296,960    |
| TESARO INC                    | COMMON STOCK | UNITED STATES | 12,500  | 353,000    |
| TESCO CORP NPV                | COMMON STOCK | UNITED STATES | 29,000  | 573,620    |
| TESLA MOTORS INC              | COMMON STOCK | UNITED STATES | 81,100  | 12,195,818 |
| TESSCO TECHNOLOGIES INC       | COMMON STOCK | UNITED STATES | 2,100   | 84,672     |
| TESSERA TECHNOLOGIES INC      | COMMON STOCK | UNITED STATES | 57,209  | 1,127,589  |
| TETRA TECH INC                | COMMON STOCK | UNITED STATES | 63,983  | 1,790,244  |
| TETRA TECHNOLOGIES INC        | COMMON STOCK | UNITED STATES | 81,605  | 1,008,638  |
| TEXAS CAPITAL BANCSHARES INC  | COMMON STOCK | UNITED STATES | 40,825  | 2,539,315  |
| TEXAS INDUSTRIES INC          | COMMON STOCK | UNITED STATES | 22,363  | 1,538,127  |
| TEXAS ROADHOUSE INC           | COMMON STOCK | UNITED STATES | 63,115  | 1,754,597  |
| TEXTAINER GROUP HOLDINGS LTD  | COMMON STOCK | UNITED STATES | 18,900  | 760,158    |
| TEXTURA CORP                  | COMMON STOCK | UNITED STATES | 5,300   | 158,682    |
| TFS FINANCIAL CORP            | COMMON STOCK | UNITED STATES | 80,800  | 978,892    |
| THERAPEUTICSMD INC            | COMMON STOCK | UNITED STATES | 83,700  | 436,077    |



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|                              |                    |               |           |            |
|------------------------------|--------------------|---------------|-----------|------------|
| THEHAVANCE INC               | COMMON STOCK       | UNITED STATES | 75,700    | 2,698,705  |
| THERMON GROUP HOLDINGS INC   | COMMON STOCK       | UNITED STATES | 23,600    | 644,988    |
| THIRD POINT REINSURANCE LTD  | COMMON STOCK       | UNITED STATES | 24,600    | 455,838    |
| THL CREDIT INC               | COMMON STOCK       | UNITED STATES | 37,400    | 616,726    |
| THOMSON REUTERS CORP NPV     | COMMON STOCK       | UNITED STATES | 362,200   | 13,698,404 |
| THOR INDUSTRIES INC          | COMMON STOCK       | UNITED STATES | 44,900    | 2,479,827  |
| THORATEC CORP NPV            | COMMON STOCK       | UNITED STATES | 59,383    | 2,173,418  |
| THRESHOLD PHARMACEUTICALS    | COMMON STOCK       | UNITED STATES | 35,400    | 165,318    |
| TIBCO SOFTWARE INC           | COMMON STOCK       | UNITED STATES | 160,500   | 3,608,040  |
| TICC CAPITAL CORP            | COMMON STOCK       | UNITED STATES | 50,737    | 524,621    |
| TIDEWATER INC                | COMMON STOCK       | UNITED STATES | 48,535    | 2,876,669  |
| TILE SHOP HLDGS INC          | COMMON STOCK       | UNITED STATES | 16,000    | 289,120    |
| TIMKEN CO NPV                | COMMON STOCK       | UNITED STATES | 85,775    | 4,723,629  |
| TITAN INTERNATIONAL INC NPV  | COMMON STOCK       | UNITED STATES | 53,100    | 954,738    |
| TITAN MACHINERY INC          | COMMON STOCK       | UNITED STATES | 16,681    | 297,255    |
| TIVO INC                     | COMMON STOCK       | UNITED STATES | 121,600   | 1,595,392  |
| TOLL BROTHERS INC            | COMMON STOCK       | UNITED STATES | 158,800   | 5,875,600  |
| TOMPKINS FINANCIAL CORP      | COMMON STOCK       | UNITED STATES | 12,087    | 621,151    |
| TOOTSIE ROLL INDS            | COMMON STOCK       | UNITED STATES | 22,052    | 717,572    |
| TORNIER NV                   | COMMON STOCK       | UNITED STATES | 14,600    | 274,334    |
| TORO CO                      | COMMON STOCK       | UNITED STATES | 56,456    | 3,590,602  |
| TOWER GROUP INTERNATIONAL LT | COMMON STOCK       | UNITED STATES | 41,364    | 139,810    |
| TOWERS WATSON + CO CL A      | COMMON STOCK       | UNITED STATES | 63,200    | 8,064,952  |
| TOWERSTREAM CORP             | COMMON STOCK       | UNITED STATES | 28,250    | 83,620     |
| TOWN SPORTS INTERNATIONAL    | COMMON STOCK       | UNITED STATES | 25,200    | 371,952    |
| TOWNE BANK                   | COMMON STOCK       | UNITED STATES | 25,750    | 396,293    |
| TRACTOR SUPPLY COMPANY       | COMMON STOCK       | UNITED STATES | 135,444   | 10,507,746 |
| TRANSDIGM GROUP INC          | COMMON STOCK       | UNITED STATES | 50,800    | 8,179,816  |
| TRAVELZOO INC                | COMMON STOCK       | UNITED STATES | 6,000     | 127,920    |
| TRC COS INC                  | COMMON STOCK       | UNITED STATES | 27,600    | 197,064    |
| TREASURY BILL                | 0.095% 16 Jan 2014 | UNITED STATES | 650,000   | 650,000    |
| TREASURY BILL                | 0.01% 20 Feb 2014  | UNITED STATES | 1,882,000 | 1,881,949  |
| TREDEGAR CORP NPV            | COMMON STOCK       | UNITED STATES | 27,946    | 805,124    |
| TREE.COM INC                 | COMMON STOCK       | UNITED STATES | 2,700     | 88,668     |
| TREEHOUSE FOODS INC          | COMMON STOCK       | UNITED STATES | 35,784    | 2,466,233  |
| TREX COMPANY INC             | COMMON STOCK       | UNITED STATES | 17,541    | 1,395,036  |
| TRI POINTE HOMES INC         | COMMON STOCK       | UNITED STATES | 10,500    | 209,265    |
| TRIANGLE CAPITAL CORP        | COMMON STOCK       | UNITED STATES | 30,737    | 849,878    |
| TRIANGLE PETROLEUM CORP      | COMMON STOCK       | UNITED STATES | 66,000    | 549,120    |
| TRICO BANCSHARES NPV         | COMMON STOCK       | UNITED STATES | 15,800    | 448,246    |
| TRIMAS CORP                  | COMMON STOCK       | UNITED STATES | 39,000    | 1,555,710  |
| TRIMBLE NAVIGATION LTD NPV   | COMMON STOCK       | UNITED STATES | 247,170   | 8,576,799  |
| TRINITY INDUSTRIES INC       | COMMON STOCK       | UNITED STATES | 74,300    | 4,050,836  |
| TRIPLE S MANAGEMENT CORP B   | COMMON STOCK       | UNITED STATES | 22,800    | 443,232    |
| TRIQUINT SEMICONDUCTOR INC   | COMMON STOCK       | UNITED STATES | 163,170   | 1,360,838  |
| TRIUMPH GROUP INC            | COMMON STOCK       | UNITED STATES | 50,100    | 3,811,107  |
| TRIU THERAPEUTICS INC        | COMMON STOCK       | UNITED STATES | 30,500    | 0          |
| TRUEBLUE INC NPV             | COMMON STOCK       | UNITED STATES | 42,928    | 1,106,684  |
| TRULIA INC                   | COMMON STOCK       | UNITED STATES | 25,071    | 884,254    |
| TRUSTCO BANK CORP NY         | COMMON STOCK       | UNITED STATES | 93,433    | 670,849    |
| TRUSTMARK CORP NPV           | COMMON STOCK       | UNITED STATES | 67,982    | 1,824,637  |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON STOCK       | UNITED STATES | 104,451   | 7,770,110  |
| TTM TECHNOLOGIES             | COMMON STOCK       | UNITED STATES | 52,768    | 452,749    |
| TUESDAY MORNING CORP         | COMMON STOCK       | UNITED STATES | 36,750    | 586,530    |
| TUMI HOLDINGS INC            | COMMON STOCK       | UNITED STATES | 43,100    | 971,905    |
| TUPPERWARE BRANDS CORP       | COMMON STOCK       | UNITED STATES | 49,900    | 4,717,047  |
| TUTOR PERINI CORP            | COMMON STOCK       | UNITED STATES | 35,949    | 945,459    |
| TW TELECOM INC               | COMMON STOCK       | UNITED STATES | 149,400   | 4,552,218  |
| TWIN DISC INC NPV            | COMMON STOCK       | UNITED STATES | 8,900     | 230,421    |
| TWITTER INC                  | COMMON STOCK       | UNITED STATES | 78,100    | 4,971,065  |
| TWO HARBORS INVESTMENT CORP  | REIT               | UNITED STATES | 351,500   | 3,261,920  |
| TYLER TECHNOLOGIES INC       | COMMON STOCK       | UNITED STATES | 31,114    | 3,177,673  |
| U.S. PHYSICAL THERAPY INC    | COMMON STOCK       | UNITED STATES | 12,900    | 454,854    |

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|                              |              |               |         |            |
|------------------------------|--------------|---------------|---------|------------|
| UBIQUITI NETWORKS INC        | COMMON STOCK | UNITED STATES | 12,400  | 569,904    |
| UDR INC                      | REIT         | UNITED STATES | 243,294 | 5,680,915  |
| UGI CORP NPV                 | COMMON STOCK | UNITED STATES | 110,000 | 4,560,600  |
| UIL HOLDINGS CORP NPV        | COMMON STOCK | UNITED STATES | 51,433  | 1,993,029  |
| ULTA SALON COSMETICS + FRAGR | COMMON STOCK | UNITED STATES | 60,800  | 5,868,416  |
| ULTIMATE SOFTWARE GROUP INC  | COMMON STOCK | UNITED STATES | 27,120  | 4,155,326  |
| ULTRA CLEAN HOLDINGS INC     | COMMON STOCK | UNITED STATES | 15,400  | 154,462    |
| ULTRA PETROLEUM CORP NPV     | COMMON STOCK | UNITED STATES | 140,700 | 3,046,155  |
| ULTRAPETROL (BAHAMAS) LTD    | COMMON STOCK | UNITED STATES | 14,400  | 53,856     |
| ULTRATECH INC                | COMMON STOCK | UNITED STATES | 28,800  | 835,200    |
| UMB FINANCIAL CORP           | COMMON STOCK | UNITED STATES | 34,002  | 2,185,649  |
| UMH PROPERTIES INC           | REIT         | UNITED STATES | 12,400  | 116,808    |
| UMPQUA HOLDINGS CORP NPV     | COMMON STOCK | UNITED STATES | 116,521 | 2,230,212  |
| UNDER ARMOUR INC CLASS A     | COMMON STOCK | UNITED STATES | 79,998  | 6,983,825  |
| UNIFI INC                    | COMMON STOCK | UNITED STATES | 16,200  | 441,288    |
| UNIFIRST CORP/MA             | COMMON STOCK | UNITED STATES | 14,300  | 1,530,100  |
| UNILIFE CORP                 | COMMON STOCK | UNITED STATES | 100,100 | 440,440    |
| UNION FIRST MARKET BANKSHARE | COMMON STOCK | UNITED STATES | 15,600  | 387,036    |
| UNISYS CORP                  | COMMON STOCK | UNITED STATES | 47,140  | 1,582,490  |
| UNIT CORP                    | COMMON STOCK | UNITED STATES | 47,050  | 2,428,721  |
| UNITED BANKSHARES INC        | COMMON STOCK | UNITED STATES | 50,535  | 1,589,326  |
| UNITED COMMUNITY BANKS/GA    | COMMON STOCK | UNITED STATES | 40,162  | 712,876    |
| UNITED CONTINENTAL HOLDINGS  | COMMON STOCK | UNITED STATES | 345,333 | 13,063,947 |
| UNITED FINANCIAL BANCORP INC | COMMON STOCK | UNITED STATES | 17,600  | 332,464    |
| UNITED FIRE GROUP INC        | COMMON STOCK | UNITED STATES | 24,900  | 713,634    |
| UNITED NATURAL FOODS INC     | COMMON STOCK | UNITED STATES | 49,200  | 3,709,188  |
| UNITED ONLINE INC WHEN ISSUE | COMMON STOCK | UNITED STATES | 13,087  | 180,077    |
| UNITED RENTALS INC           | COMMON STOCK | UNITED STATES | 91,450  | 7,128,528  |
| UNITED STATES LIME + MINERAL | COMMON STOCK | UNITED STATES | 2,700   | 165,159    |

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|-------------------------------------|--------------|---------------|-------------|-------------|
| UNITED STATIONERS INC               | COMMON STOCK | UNITED STATES | 42,618      | 1,955,740   |
| UNITED THERAPEUTICS CORP            | COMMON STOCK | UNITED STATES | 45,110      | 5,101,039   |
| UNITIL CORP NPV                     | COMMON STOCK | UNITED STATES | 11,300      | 344,537     |
| UNIVERSAL AMERICAN CORP             | COMMON STOCK | UNITED STATES | 32,061      | 234,045     |
| UNIVERSAL CORP/VA NPV               | COMMON STOCK | UNITED STATES | 24,766      | 1,352,224   |
| UNIVERSAL DISPLAY CORP              | COMMON STOCK | UNITED STATES | 39,900      | 1,370,964   |
| UNIVERSAL ELECTRONICS INC           | COMMON STOCK | UNITED STATES | 16,300      | 621,193     |
| UNIVERSAL FOREST PRODUCTS NPV       | COMMON STOCK | UNITED STATES | 21,200      | 1,105,368   |
| UNIVERSAL HEALTH RLTY INCOME        | REIT         | UNITED STATES | 12,600      | 504,756     |
| UNIVERSAL HEALTH SERVICES B         | COMMON STOCK | UNITED STATES | 85,699      | 6,963,901   |
| UNIVERSAL INSURANCE HOLDINGS        | COMMON STOCK | UNITED STATES | 16,200      | 234,576     |
| UNIVERSAL STAINLESS + ALLOY         | COMMON STOCK | UNITED STATES | 7,400       | 266,844     |
| UNIVERSAL TECHNICAL INSTITUT        | COMMON STOCK | UNITED STATES | 22,300      | 310,193     |
| UNIVERSAL TRUCKLOAD SERVICES<br>NPV | COMMON STOCK | UNITED STATES | 8,000       | 244,080     |
| UNIVEST CORP OF PENNSYLVANIA        | COMMON STOCK | UNITED STATES | 18,149      | 375,321     |
| UNS ENERGY CORP NPV                 | COMMON STOCK | UNITED STATES | 38,200      | 2,286,270   |
| UNWIRED PLANET INC                  | COMMON STOCK | UNITED STATES | 96,654      | 133,383     |
| UR ENERGY INC                       | COMMON STOCK | UNITED STATES | 58,500      | 80,730      |
| URANIUM ENERGY CORP                 | COMMON STOCK | UNITED STATES | 82,600      | 165,200     |
| URS CORP                            | COMMON STOCK | UNITED STATES | 73,683      | 3,904,462   |
| URSTADT BIDDLE CLASS A              | REIT         | UNITED STATES | 26,600      | 490,770     |
| US CELLULAR CORP                    | COMMON STOCK | UNITED STATES | 15,250      | 637,755     |
| US CONCRETE INC                     | COMMON STOCK | UNITED STATES | 13,700      | 310,031     |
| US DOLLAR                           | COMMON STOCK | UNITED STATES | (2,423,767) | (2,423,767) |
| US ECOLOGY INC                      | COMMON STOCK | UNITED STATES | 20,200      | 751,238     |
| US SILICA HOLDINGS INC              | COMMON STOCK | UNITED STATES | 22,500      | 767,475     |
| USA MOBILITY INC                    | COMMON STOCK | UNITED STATES | 25,260      | 360,713     |
| USANA HEALTH SCIENCES INC           | COMMON STOCK | UNITED STATES | 6,390       | 482,956     |
| USG CORP                            | COMMON STOCK | UNITED STATES | 73,625      | 2,089,478   |
| UTAH MEDICAL PRODUCTS INC           | COMMON STOCK | UNITED STATES | 1,000       | 57,160      |
| UTI WORLDWIDE INC NPV               | COMMON STOCK | UNITED STATES | 82,300      | 1,445,188   |
| VAALCO ENERGY INC                   | COMMON STOCK | UNITED STATES | 61,189      | 421,592     |
| VAIL RESORTS INC                    | COMMON STOCK | UNITED STATES | 36,300      | 2,730,849   |
| VALASSIS COMMUNICATIONS INC         | COMMON STOCK | UNITED STATES | 40,300      | 1,380,275   |
| VALIDUS HOLDINGS LTD                | COMMON STOCK | UNITED STATES | 101,279     | 4,080,531   |
| VALLEY NATIONAL BANCORP NPV         | COMMON STOCK | UNITED STATES | 204,727     | 2,071,837   |
| VALMONT INDUSTRIES                  | COMMON STOCK | UNITED STATES | 26,700      | 3,981,504   |
| VALSPAR CORP                        | COMMON STOCK | UNITED STATES | 87,958      | 6,270,526   |
| VALUECLICK INC                      | COMMON STOCK | UNITED STATES | 74,300      | 1,736,391   |
| VALUEVISION MEDIA INC A             | COMMON STOCK | UNITED STATES | 38,100      | 266,319     |
| VANDA PHARMACEUTICALS INC           | COMMON STOCK | UNITED STATES | 27,500      | 341,275     |
| VANTAGE DRILLING CO                 | COMMON STOCK | UNITED STATES | 203,700     | 374,808     |
| VANTIV INC CL A                     | COMMON STOCK | UNITED STATES | 80,200      | 2,615,322   |
| VASCO DATA SECURITY INTL            | COMMON STOCK | UNITED STATES | 33,597      | 259,705     |
| VASCULAR SOLUTIONS INC              | COMMON STOCK | UNITED STATES | 16,700      | 386,605     |
| VCA ANTECH INC                      | COMMON STOCK | UNITED STATES | 88,400      | 2,772,224   |
| VECTOR GROUP LTD                    | COMMON STOCK | UNITED STATES | 65,613      | 1,074,085   |
| VECTREN CORPORATION NPV             | COMMON STOCK | UNITED STATES | 81,788      | 2,903,474   |
| VEECO INSTRUMENTS INC               | COMMON STOCK | UNITED STATES | 41,600      | 1,369,056   |
| VEEVA SYSTEMS INC CLASS A           | COMMON STOCK | UNITED STATES | 14,600      | 468,660     |
| VERA BRADLEY INC                    | COMMON STOCK | UNITED STATES | 19,200      | 461,568     |
| VERASTEM INC                        | COMMON STOCK | UNITED STATES | 20,300      | 231,420     |
| VERIFONE SYSTEMS INC                | COMMON STOCK | UNITED STATES | 104,761     | 2,809,690   |
| VERINT SYSTEMS INC                  | COMMON STOCK | UNITED STATES | 49,348      | 2,119,003   |
| VERISK ANALYTICS INC CLASS A        | COMMON STOCK | UNITED STATES | 146,800     | 9,647,696   |
| VIAD CORP                           | COMMON STOCK | UNITED STATES | 22,494      | 624,883     |
| VIASAT INC                          | COMMON STOCK | UNITED STATES | 38,880      | 2,435,832   |
| VICAL INC                           | COMMON STOCK | UNITED STATES | 85,100      | 100,418     |
| VICOR CORP                          | COMMON STOCK | UNITED STATES | 20,000      | 268,400     |
| VIEWPOINT FINANCIAL GROUP IN        | COMMON STOCK | UNITED STATES | 38,760      | 1,063,962   |
| VILLAGE SUPER MARKET CLASS A<br>NPV | COMMON STOCK | UNITED STATES | 6,800       | 210,868     |

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|                              |              |               |         |           |
|------------------------------|--------------|---------------|---------|-----------|
| VINCE HOLDING CORP           | COMMON STOCK | UNITED STATES | 11,200  | 343,504   |
| VIRGINIA COMMERCE BANCORP    | COMMON STOCK | UNITED STATES | 26,200  | 445,138   |
| VIRNETX HOLDING CORP         | COMMON STOCK | UNITED STATES | 41,600  | 807,456   |
| VIOPHARMA INC                | COMMON STOCK | UNITED STATES | 64,900  | 3,235,265 |
| VIRTUS INVESTMENT PARTNERS   | COMMON STOCK | UNITED STATES | 6,089   | 1,218,104 |
| VIRTUSA CORP                 | COMMON STOCK | UNITED STATES | 20,444  | 778,712   |
| VISHAY INTERTECHNOLOGY INC   | COMMON STOCK | UNITED STATES | 133,058 | 1,764,349 |
| VISHAY PRECISION GROUP       | COMMON STOCK | UNITED STATES | 11,477  | 170,893   |
| VISTAPRINT NV                | COMMON STOCK | UNITED STATES | 33,400  | 1,898,790 |
| VISTEON CORP                 | COMMON STOCK | UNITED STATES | 45,800  | 3,750,562 |
| VITACOST.COM INC             | COMMON STOCK | UNITED STATES | 3,300   | 19,107    |
| VITAMIN SHOPPE INC           | COMMON STOCK | UNITED STATES | 28,475  | 1,480,985 |
| VIVUS INC                    | COMMON STOCK | UNITED STATES | 100,200 | 909,816   |
| VMWARE INC CLASS A           | COMMON STOCK | UNITED STATES | 82,936  | 7,440,189 |
| VOCERA COMMUNICATIONS INC    | COMMON STOCK | UNITED STATES | 17,500  | 273,175   |
| VOCUS INC                    | COMMON STOCK | UNITED STATES | 18,300  | 208,437   |
| VOLCANO CORP                 | COMMON STOCK | UNITED STATES | 54,140  | 1,182,959 |
| VONAGE HOLDINGS CORP         | COMMON STOCK | UNITED STATES | 154,700 | 515,151   |
| VOXX INTERNATIONAL CORP      | COMMON STOCK | UNITED STATES | 17,500  | 292,250   |
| VRINGO INC                   | COMMON STOCK | UNITED STATES | 100     | 296       |
| VSE CORP                     | COMMON STOCK | UNITED STATES | 4,500   | 216,045   |
| W+T OFFSHORE INC             | COMMON STOCK | UNITED STATES | 37,200  | 595,200   |
| WABASH NATIONAL CORP         | COMMON STOCK | UNITED STATES | 74,657  | 922,014   |
| WABCO HOLDINGS INC           | COMMON STOCK | UNITED STATES | 56,615  | 5,288,407 |
| WABTEC CORP                  | COMMON STOCK | UNITED STATES | 91,004  | 6,758,867 |
| WADDELL + REED FINANCIAL A   | COMMON STOCK | UNITED STATES | 83,408  | 5,431,529 |
| WAGeworks INC                | COMMON STOCK | UNITED STATES | 22,200  | 1,319,568 |
| WALKER + DUNLOP INC          | COMMON STOCK | UNITED STATES | 6,900   | 111,573   |
| WALTER ENERGY INC            | COMMON STOCK | UNITED STATES | 62,500  | 1,039,375 |
| WALTER INVESTMENT MANAGEMENT | COMMON STOCK | UNITED STATES | 34,982  | 1,236,964 |
| WARREN RESOURCES INC         | COMMON STOCK | UNITED STATES | 53,478  | 167,921   |

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| WASHINGTON                     | REIT         | UNITED STATES | 66,700  | 1,558,112 |
| WASHINGTON BANKING CO NPV      | COMMON STOCK | UNITED STATES | 16,539  | 293,236   |
| WASHINGTON FEDERAL INC         | COMMON STOCK | UNITED STATES | 103,122 | 2,401,711 |
| WASHINGTON TRUST BANCORP       | COMMON STOCK | UNITED STATES | 15,400  | 573,188   |
| WASTE CONNECTIONS INC          | COMMON STOCK | UNITED STATES | 115,537 | 5,040,879 |
| WATERSTONE FINANCIAL INC       | COMMON STOCK | UNITED STATES | 6,600   | 73,260    |
| WATSCO INC                     | COMMON STOCK | UNITED STATES | 25,400  | 2,439,924 |
| WATTS WATER TECHNOLOGIES A     | COMMON STOCK | UNITED STATES | 28,800  | 1,781,856 |
| WAUSAU PAPER CORP NPV          | COMMON STOCK | UNITED STATES | 57,000  | 722,760   |
| WD 4 CO                        | COMMON STOCK | UNITED STATES | 16,100  | 1,202,348 |
| WEB.COM GROUP INC              | COMMON STOCK | UNITED STATES | 34,800  | 1,106,292 |
| WEBMD HEALTH CORP              | COMMON STOCK | UNITED STATES | 28,612  | 1,130,174 |
| WEBSTER FINANCIAL CORP         | COMMON STOCK | UNITED STATES | 86,062  | 2,683,413 |
| WEIGHT WATCHERS INTL INC NPV   | COMMON STOCK | UNITED STATES | 27,700  | 912,161   |
| WEINGARTEN REALTY INVESTORS    | REIT         | UNITED STATES | 118,550 | 3,250,641 |
| WEIS MARKETS INC NPV           | REIT         | UNITED STATES | 12,500  | 657,000   |
| WELLCARE HEALTH PLANS INC      | COMMON STOCK | UNITED STATES | 42,200  | 2,971,724 |
| WENDY S CO/THE                 | COMMON STOCK | UNITED STATES | 257,657 | 2,246,769 |
| WERNER ENTERPRISES INC         | COMMON STOCK | UNITED STATES | 48,332  | 1,195,250 |
| WESBANCO INC                   | COMMON STOCK | UNITED STATES | 27,774  | 888,768   |
| WESCO AIRCRAFT HOLDINGS INC    | COMMON STOCK | UNITED STATES | 36,500  | 800,080   |
| WESCO INTERNATIONAL INC        | COMMON STOCK | UNITED STATES | 42,800  | 3,897,796 |
| WEST BANCORPORATION NPV        | COMMON STOCK | UNITED STATES | 19,400  | 306,908   |
| WEST CORP                      | COMMON STOCK | UNITED STATES | 18,400  | 473,064   |
| WEST MARINE INC                | COMMON STOCK | UNITED STATES | 22,400  | 318,752   |
| WEST PHARMACEUTICAL SERVICES   | COMMON STOCK | UNITED STATES | 68,200  | 3,345,892 |
| WESTAMERICA BANCORPORATION NPV | COMMON STOCK | UNITED STATES | 29,238  | 1,650,777 |
| WESTAR ENERGY INC              | COMMON STOCK | UNITED STATES | 123,400 | 3,969,778 |
| WESTELL TECHNOLOGIES INC A     | COMMON STOCK | UNITED STATES | 44,200  | 179,010   |
| WESTERN ALLIANCE BANCORP       | COMMON STOCK | UNITED STATES | 76,500  | 1,825,290 |
| WESTERN ASSET MORTGAGE CAPIT   | REIT         | UNITED STATES | 18,300  | 272,304   |
| WESTERN REFINING INC           | COMMON STOCK | UNITED STATES | 55,400  | 2,349,514 |
| WESTFIELD FINANCIAL INC        | COMMON STOCK | UNITED STATES | 28,852  | 215,236   |
| WESTLAKE CHEMICAL CORP         | COMMON STOCK | UNITED STATES | 18,600  | 2,270,502 |
| WESTMORELAND COAL CO           | COMMON STOCK | UNITED STATES | 18,400  | 354,936   |
| WESTWOOD HOLDINGS GROUP INC    | COMMON STOCK | UNITED STATES | 5,700   | 352,887   |
| WET SEAL INC/THE CLASS A       | COMMON STOCK | UNITED STATES | 103,043 | 281,307   |
| WEX INC                        | COMMON STOCK | UNITED STATES | 37,081  | 3,672,131 |
| WEYCO GROUP INC                | COMMON STOCK | UNITED STATES | 8,386   | 246,800   |
| WGL HOLDINGS INC NPV           | COMMON STOCK | UNITED STATES | 51,908  | 2,079,434 |
| WHITE MOUNTAINS INSURANCE GP   | COMMON STOCK | UNITED STATES | 5,900   | 3,558,172 |
| WHITESTONE                     | REIT         | UNITED STATES | 20,700  | 276,759   |
| WHITEWAVE FOODS CO CL A        | COMMON STOCK | UNITED STATES | 136,290 | 3,126,493 |
| WHITING PETROLEUM CORP         | COMMON STOCK | UNITED STATES | 114,304 | 7,071,988 |
| WILEY (JOHN) + SONS CLASS A    | COMMON STOCK | UNITED STATES | 45,133  | 2,491,342 |
| WILLBROS GROUP INC             | COMMON STOCK | UNITED STATES | 47,424  | 446,734   |
| WILLIAM LYON HOMES CL A        | COMMON STOCK | UNITED STATES | 11,400  | 252,396   |
| WILLIAMS SONOMA INC            | COMMON STOCK | UNITED STATES | 96,538  | 5,626,235 |
| WILSHIRE BANCORP INC NPV       | COMMON STOCK | UNITED STATES | 74,874  | 818,373   |
| WINMARK CORP NPV               | COMMON STOCK | UNITED STATES | 1,500   | 138,930   |
| WINNEBAGO INDUSTRIES           | COMMON STOCK | UNITED STATES | 33,100  | 908,595   |
| WINTHROP REALTY TRUST R        | REIT         | UNITED STATES | 35,036  | 387,148   |
| WINTRUST FINANCIAL CORP NPV    | COMMON STOCK | UNITED STATES | 36,096  | 1,664,748 |
| WISDOMTREE INVESTMENTS INC     | COMMON STOCK | UNITED STATES | 98,300  | 1,740,893 |
| WIX.COM LTD ILS                | COMMON STOCK | UNITED STATES | 8,100   | 217,485   |
| WOLVERINE WORLD WIDE INC       | COMMON STOCK | UNITED STATES | 93,158  | 3,163,646 |
| WOODWARD INC                   | COMMON STOCK | UNITED STATES | 67,700  | 3,087,797 |

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|   |                     |               |         |                         |
|---|---------------------|---------------|---------|-------------------------|
| WORKDAY INC CLASS A                                       | COMMON STOCK        | UNITED STATES | 33,900  | 2,819,124               |
| WORLD ACCEPTANCE CORP NPV                                 | COMMON STOCK        | UNITED STATES | 9,600   | 840,288                 |
| WORLD FUEL SERVICES CORP                                  | COMMON STOCK        | UNITED STATES | 71,400  | 3,081,624               |
| WORLD WRESTLING ENTERTAIN<br>A                            | COMMON STOCK        | UNITED STATES | 21,700  | 359,786                 |
| WORTHINGTON INDUSTRIES NPV                                | COMMON STOCK        | UNITED STATES | 54,300  | 2,284,944               |
| WP CAREY INC  | REIT                | UNITED STATES | 53,400  | 3,276,090               |
| WR BERKLEY CORP   | COMMON STOCK        | UNITED STATES | 104,771 | 4,546,014               |
| WR GRACE + CO   | COMMON STOCK        | UNITED STATES | 73,685  | 7,285,236               |
| WRIGHT MEDICAL GROUP INC                                  | COMMON STOCK        | UNITED STATES | 39,737  | 1,220,323               |
| WSFS FINANCIAL CORP                                       | COMMON STOCK        | UNITED STATES | 6,500   | 503,945                 |
| XENOPORT INC  | COMMON STOCK        | UNITED STATES | 32,200  | 185,150                 |
| XO GROUP INC  | COMMON STOCK        | UNITED STATES | 32,300  | 479,978                 |
| XOMA CORP   | COMMON STOCK        | UNITED STATES | 80,900  | 544,457                 |
| XOOM CORP   | COMMON STOCK        | UNITED STATES | 8,600   | 235,382                 |
| XPO LOGISTICS INC   | COMMON STOCK        | UNITED STATES | 27,500  | 722,975                 |
| YADKIN FINANCIAL CORP                                     | COMMON STOCK        | UNITED STATES | 17,000  | 289,680                 |
| YELP INC  | COMMON STOCK        | UNITED STATES | 31,500  | 2,171,925               |
| YORK RESH CORP WT CL B                                    | WT CL B EXP 01DEC02 | UNITED STATES | 70      | 0                       |
| YORK WATER CO NPV   | COMMON STOCK        | UNITED STATES | 13,500  | 282,555                 |
| ZAGG INC  | COMMON STOCK        | UNITED STATES | 31,700  | 137,895                 |
| ZALE CORP   | COMMON STOCK        | UNITED STATES | 33,800  | 533,026                 |
| ZEBRA TECHNOLOGIES CORP CL<br>A                           | COMMON STOCK        | UNITED STATES | 50,725  | 2,743,208               |
| ZELTIQ AESTHETICS INC                                     | COMMON STOCK        | UNITED STATES | 17,100  | 323,361                 |
| ZEP INC   | COMMON STOCK        | UNITED STATES | 26,401  | 479,442                 |
| ZILLOW INC CLASS A  | COMMON STOCK        | UNITED STATES | 21,900  | 1,789,887               |
| ZIOPHARM ONCOLOGY INC                                     | COMMON STOCK        | UNITED STATES | 78,300  | 339,822                 |
| ZIX CORP  | COMMON STOCK        | UNITED STATES | 65,800  | 300,048                 |
| ZOGENIX INC   | COMMON STOCK        | UNITED STATES | 95,500  | 328,520                 |
| ZOLTEK COMPANIES INC                                      | COMMON STOCK        | UNITED STATES | 31,796  | 532,583                 |
| ZULILY INC CL A   | COMMON STOCK        | UNITED STATES | 12,800  | 530,304                 |
| ZUMIEZ INC NPV  | COMMON STOCK        | UNITED STATES | 21,862  | 568,412                 |
| ZYGO CORP   | COMMON STOCK        | UNITED STATES | 17,200  | 254,216                 |
| ZYNGA INC CL A  | COMMON STOCK        | UNITED STATES | 530,700 | 2,016,660               |
| <b>Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund</b> |                     |               |         | <b>\$ 3,972,818,587</b> |

n / a - Cost is not applicable

Table of Contents**EXHIBIT C - Inflation Protected Bond Fund**

(Managed by State Street Global Advisors)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a)  | (b) Identity of issue, borrower,<br>lessor, or similar party | (c) Description of investment including maturity date,<br>rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a)    | (e) Fair<br>value       |
|--|--|--|----------------------|-------------------------|
|  |  |  | Shares/<br>Par Value |                         |
|  | TSY INFL IX N/B  | 04/28 3.625  | 31,369,750           | \$ 41,496,282           |
|  | TSY INFL IX N/B  | 04/29 3.875  | 34,412,471           | 47,161,225              |
|  | TSY INFL IX N/B  | 04/32 3.375  | 12,109,860           | 16,110,848              |
|  | TSY INFL IX N/B  | 01/25 2.375  | 54,667,853           | 62,838,128              |
|  | TSY INFL IX N/B  | 01/26 2.   | 40,725,172           | 45,084,027              |
|  | TSY INFL IX N/B  | 01/27 2.375  | 32,680,647           | 37,644,021              |
|  | TSY INFL IX N/B  | 01/28 1.75   | 32,860,268           | 35,181,024              |
|  | TSY INFL IX N/B  | 01/29 2.5  | 31,921,369           | 37,512,589              |
|  | TSY INFL IX N/B  | 02/40 2.125  | 18,494,811           | 20,780,659              |
|  | TSY INFL IX N/B  | 02/41 2.125  | 22,833,769           | 25,655,886              |
|  | TSY INFL IX N/B  | 02/42 0.75   | 40,268,293           | 32,371,922              |
|  | TSY INFL IX N/B  | 02/43 0.625  | 34,253,100           | 26,337,414              |
|  | TSY INFL IX N/B  | 01/15 1.625  | 47,566,967           | 49,001,397              |
|  | TSY INFL IX N/B  | 07/15 1.875  | 42,990,684           | 45,311,493              |
|  | TSY INFL IX N/B  | 01/16 2.   | 41,898,431           | 44,651,284              |
|  | TSY INFL IX N/B  | 07/16 2.5  | 40,305,419           | 44,222,622              |
|  | TSY INFL IX N/B  | 01/17 2.375  | 35,755,642           | 39,347,975              |
|  | TSY INFL IX N/B  | 07/17 2.625  | 30,652,768           | 34,479,582              |
|  | TSY INFL IX N/B  | 01/18 1.625  | 31,532,434           | 34,269,355              |
|  | TSY INFL IX N/B  | 07/18 1.375  | 31,926,340           | 34,602,661              |
|  | TSY INFL IX N/B  | 01/19 2.125  | 29,566,131           | 33,017,060              |
|  | TSY INFL IX N/B  | 07/19 1.875  | 32,654,804           | 36,285,104              |
|  | TSY INFL IX N/B  | 01/20 1.375  | 40,928,930           | 43,950,632              |
|  | TSY INFL IX N/B  | 04/15 0.5  | 47,927,354           | 48,979,503              |
|  | TSY INFL IX N/B  | 07/20 1.25   | 62,361,023           | 66,716,567              |
|  | TSY INFL IX N/B  | 01/21 1.125  | 71,122,965           | 74,751,374              |
|  | TSY INFL IX N/B  | 04/16 0.125  | 84,416,033           | 86,678,129              |
|  | TSY INFL IX N/B  | 07/21 0.625  | 75,848,870           | 76,992,519              |
|  | TSY INFL IX N/B  | 01/22 0.125  | 84,033,752           | 80,764,335              |
|  | TSY INFL IX N/B  | 04/17 0.125  | 94,518,952           | 97,147,713              |
|  | TSY INFL IX N/B  | 07/22 0.125  | 86,738,218           | 83,085,758              |
|  | TSY INFL IX N/B  | 01/23 0.125  | 86,079,459           | 81,298,003              |
|  | TSY INFL IX N/B  | 04/18 0.125  | 70,987,365           | 72,401,575              |
|  | TSY INFL IX N/B  | 07/23 0.375  | 85,883,482           | 82,830,582              |
|  | US DOLLAR  | US DOLLAR  | (653,223)            | (653,223)               |
| <b>Total : EXHIBIT C - Inflation Protected Bond Fund</b> |  |  |                      | <b>\$ 1,718,306,024</b> |

n / a - Cost is not applicable



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(Managed by Neuberger Berman)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a)       | (e) Fair value |
|-----|---|---|----------------------|----------------|
|     |   |   | Shares/<br>Par Value |                |
|     | BARRICK PD AU FIN PTY LT                                  | 5.95% 15 Oct 2039 AUSTRALIA   | 1,055,000            | \$ 912,832     |
|     | BHP BILLITON FIN USA LTD                                  | 3.25% 21 Nov 2021 AUSTRALIA   | 1,700,000            | 1,689,926      |
|     | RIO TINTO FIN USA LTD CO                                  | 3.5% 02 Nov 2020 AUSTRALIA  | 1,500,000            | 1,531,460      |
|     | OEKB OEST. KONTROLLBANK                                   | 4.875% 16 Feb 2016 AUSTRIA  | 1,025,000            | 1,114,790      |
|     | FED REPUBLIC OF BRAZIL                                    | 6% 17 Jan 2017 BRAZIL   | 2,765,000            | 3,063,620      |
|     | FED REPUBLIC OF BRAZIL                                    | 5.625% 07 Jan 2041 BRAZIL   | 1,400,000            | 1,358,000      |
|     | BRITISH COLUMBIA PROV OF                                  | 2.1% 18 May 2016 CANADA   | 2,035,000            | 2,101,341      |
|     | ENCANA CORP   | 6.5% 01 Feb 2038 CANADA   | 475,000              | 521,442        |
|     | HYDRO QUEBEC  | 1.375% 19 Jun 2017 CANADA   | 2,375,000            | 2,383,054      |
|     | MANITOBA (PROVINCE OF)                                    | 1.125% 01 Jun 2018 CANADA   | 3,200,000            | 3,098,978      |
|     | ONTARIO (PROVINCE OF)                                     | 4.4% 14 Apr 2020 CANADA   | 3,132,000            | 3,436,430      |
|     | PROVINCE OF QUEBEC  | 2.75% 25 Aug 2021 CANADA  | 1,500,000            | 1,447,125      |
|     | ROGERS COMMUNICATIONS IN                                  | 7.5% 15 Mar 2015 CANADA   | 1,110,000            | 1,199,548      |
|     | SUNCOR ENERGY INC   | 6.5% 15 Jun 2038 CANADA   | 850,000              | 989,518        |
|     | TRANS CANADA PIPELINES                                    | 7.625% 15 Jan 2039 CANADA   | 1,000,000            | 1,334,750      |
|     | TRANS CANADA PIPELINES                                    | 5% 16 Oct 2043 CANADA   | 2,405,000            | 2,369,993      |
|     | NOBLE HOLDING INTL LTD                                    | 4.625% 01 Mar 2021 CAYMAN ISLANDS   | 1,290,000            | 1,335,178      |
|     | PETROBRAS INTL FIN CO                                     | 5.75% 20 Jan 2020 CAYMAN ISLANDS  | 2,750,000            | 2,829,582      |
|     | VALE OVERSEAS LIMITED                                     | 4.625% 15 Sep 2020 CAYMAN ISLANDS   | 1,000,000            | 1,024,201      |
|     | VALE OVERSEAS LIMITED                                     | 6.875% 21 Nov 2036 CAYMAN ISLANDS   | 525,000              | 542,195        |
|     | NORDIC INVESTMENT BANK                                    | 5% 01 Feb 2017 FINLAND  | 765,000              | 859,325        |
|     | BNP PARIBAS   | 3.6% 23 Feb 2016 FRANCE   | 955,000              | 1,005,438      |
|     | ORANGE  | 5.375% 13 Jan 2042 FRANCE   | 1,100,000            | 1,104,765      |
|     | SANOFI  | 4% 29 Mar 2021 FRANCE   | 965,000              | 1,010,947      |
|     | TOTAL CAPITAL SA  | 4.45% 24 Jun 2020 FRANCE  | 1,300,000            | 1,416,103      |
|     | KFW   | 2.625% 03 Mar 2015 GERMANY  | 5,505,000            | 5,654,461      |
|     | KFW   | 2.75% 08 Sep 2020 GERMANY   | 4,000,000            | 4,034,000      |
|     | LANDWIRTSCH. RENTENBANK                                   | 3.125% 15 Jul 2015 GERMANY  | 1,000,000            | 1,041,633      |
|     | ITALY GOV T INT BOND                                      | 4.5% 21 Jan 2015 ITALY  | 2,025,000            | 2,101,357      |
|     | JAPAN FINANCE CORP  | 2.5% 18 May 2016 JAPAN  | 1,100,000            | 1,144,047      |
|     | NOMURA HOLDINGS INC                                       | 2% 13 Sep 2016 JAPAN  | 3,000,000            | 3,024,801      |
|     | EXPORT IMPORT BK KOREA                                    | 3.75% 20 Oct 2016 KOREA, REPUBLIC OF  | 1,025,000            | 1,088,397      |
|     | KOREA DEVELOPMENT BANK                                    | 3.25% 09 Mar 2016 KOREA, REPUBLIC OF  | 1,025,000            | 1,064,636      |
|     | COVIDIEN INTL FINANCE                                     | 3.2% 15 Jun 2022 LUXEMBOURG   | 650,000              | 626,786        |
|     | EUROPEAN INVESTMENT BANK                                  | 4% 16 Feb 2021 LUXEMBOURG   | 2,250,000            | 2,433,443      |
|     | EUROPEAN INVESTMENT BANK                                  | 1.125% 15 Apr 2015 LUXEMBOURG   | 8,745,000            | 8,834,811      |
|     | AMERICA MOVIL SAB   | 5% 30 Mar 2020 MEXICO   | 1,800,000            | 1,949,513      |
|     | FOMENTO ECONOMICO   | 2.875% 10 May 2023 MEXICO   | 2,835,000            | 2,505,179      |
|     | PETROLEOS MEXICANOS                                       | 6% 05 Mar 2020 MEXICO   | 2,525,000            | 2,805,275      |
|     | UNITED MEXICAN STATES                                     | 5.125% 15 Jan 2020 MEXICO   | 1,950,000            | 2,160,600      |

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|                          |                    |                |           |           |
|--------------------------|--------------------|----------------|-----------|-----------|
| UNITED MEXICAN STATES    | 3.625% 15 Mar 2022 | MEXICO         | 1,800,000 | 1,800,000 |
| UNITED MEXICAN STATES    | 6.75% 27 Sep 2034  | MEXICO         | 1,300,000 | 1,534,000 |
| UNITED MEXICAN STATES    | 4% 02 Oct 2023     | MEXICO         | 1,440,000 | 1,425,600 |
| DEUTSCHE TELEKOM INT FIN | 5.75% 23 Mar 2016  | NETHERLANDS    | 1,620,000 | 1,778,700 |
| KONINKLIJKE PHILIPS NV   | 3.75% 15 Mar 2022  | NETHERLANDS    | 580,000   | 580,313   |
| LYB INTL FINANCE         | 4% 15 Jul 2023     | NETHERLANDS    | 1,670,000 | 1,648,382 |
| PETROBRAS GLOBAL FINANCE | 2% 20 May 2016     | NETHERLANDS    | 1,000,000 | 999,209   |
| RABOBANK                 | 4.625% 01 Dec 2023 | NETHERLANDS    | 2,000,000 | 2,014,036 |
| SHELL INTERNATIONAL      | 3.1% 28 Jun 2015   | NETHERLANDS    | 1,370,000 | 1,421,763 |
| SHELL INTERNATIONAL      | 1.9% 10 Aug 2018   | NETHERLANDS    | 860,000   | 854,875   |
| STATOIL ASA              | 5.1% 17 Aug 2040   | NORWAY         | 250,000   | 259,470   |
| REPUBLIC OF PERU         | 7.125% 30 Mar 2019 | PERU           | 930,000   | 1,124,138 |
| REPUBLIC OF PERU         | 6.55% 14 Mar 2037  | PERU           | 1,250,000 | 1,437,500 |
| ASIAN DEVELOPMENT BANK   | 2.625% 09 Feb 2015 | PHILIPPINES    | 1,435,000 | 1,471,894 |
| REPUBLIC OF POLAND       | 5.125% 21 Apr 2021 | POLAND         | 770,000   | 836,413   |
| TELEFONICA EMISIONES SAU | 3.992% 16 Feb 2016 | SPAIN          | 900,000   | 945,358   |
| ERICSSON                 | 4.125% 15 May 2022 | SWEDEN         | 1,905,000 | 1,851,603 |
| REPUBLIC OF TURKEY       | 6.75% 03 Apr 2018  | TURKEY         | 1,205,000 | 1,308,630 |
| ASTRAZENECA PLC          | 4% 18 Sep 2042     | UNITED KINGDOM | 855,000   | 743,575   |
| BP CAPITAL MARKETS PLC   | 3.2% 11 Mar 2016   | UNITED KINGDOM | 1,351,000 | 1,418,657 |
| BP CAPITAL MARKETS PLC   | 3.994% 26 Sep 2023 | UNITED KINGDOM | 2,000,000 | 2,020,542 |
| BRITISH TELECOM PLC      | 9.625% 15 Dec 2030 | UNITED KINGDOM | 400,000   | 596,898   |

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| ENSCO PLC                         | 3.25% 15 Mar 2016  | UNITED KINGDOM | 1,480,000 | 1,545,187 |
| GLAXOSMITHKLINE CAPITAL           | 1.5% 08 May 2017   | UNITED KINGDOM | 1,500,000 | 1,500,669 |
| HSBC HOLDINGS PLC                 | 5.1% 05 Apr 2021   | UNITED KINGDOM | 2,065,000 | 2,295,142 |
| HSBC HOLDINGS PLC                 | 6.5% 15 Sep 2037   | UNITED KINGDOM | 850,000   | 1,005,326 |
| RIO TINTO FIN USA PLC             | 4.125% 21 Aug 2042 | UNITED KINGDOM | 660,000   | 580,310   |
| VODAFONE GROUP PLC                | 6.15% 27 Feb 2037  | UNITED KINGDOM | 1,000,000 | 1,083,767 |
| 21ST CENTURY FOX AMERICA          | 6.15% 01 Mar 2037  | UNITED STATES  | 1,850,000 | 2,033,315 |
| ABBVIE INC                        | 2.9% 06 Nov 2022   | UNITED STATES  | 2,000,000 | 1,869,312 |
| AETNA INC                         | 2.75% 15 Nov 2022  | UNITED STATES  | 1,650,000 | 1,519,899 |
| ALEXANDRIA REAL ESTATE E          | 3.9% 15 Jun 2023   | UNITED STATES  | 1,000,000 | 931,829   |
| ALTRIA GROUP                      | 5.375% 31 Jan 2044 | UNITED STATES  | 1,000,000 | 1,004,141 |
| ALTRIA GROUP                      | 9.95% 10 Nov 2038  | UNITED STATES  | 333,000   | 507,959   |
| AMERICAN EXPRESS CREDIT           | 2.375% 24 Mar 2017 | UNITED STATES  | 2,500,000 | 2,569,695 |
| AMERICAN INTL GROUP               | 5.85% 16 Jan 2018  | UNITED STATES  | 1,100,000 | 1,261,755 |
| AMERICAN MUNI PWR OHIO I          | 7.834% 15 Feb 2041 | UNITED STATES  | 930,000   | 1,179,110 |
| AMERICAN TOWER CORP               | 3.5% 31 Jan 2023   | UNITED STATES  | 2,000,000 | 1,823,490 |
| AMGEN INC                         | 3.875% 15 Nov 2021 | UNITED STATES  | 2,225,000 | 2,285,498 |
| ANADARKO PETROLEUM CORP           | 6.45% 15 Sep 2036  | UNITED STATES  | 700,000   | 786,055   |
| ANHEUSER BUSCH INBEV WOR          | 5.375% 15 Jan 2020 | UNITED STATES  | 1,490,000 | 1,710,009 |
| APACHE CORP                       | 5.25% 01 Feb 2042  | UNITED STATES  | 500,000   | 519,126   |
| AT+T INC                          | 2.95% 15 May 2016  | UNITED STATES  | 2,000,000 | 2,085,494 |
| AVALONBAY COMMUNITIES             | 5.7% 15 Mar 2017   | UNITED STATES  | 875,000   | 977,263   |
| BANC OF AMERICA<br>COMMERCIAL MOR | 5.889% 10 Jul 2044 | UNITED STATES  | 2,486,060 | 2,704,477 |
| BANC OF AMERICA<br>COMMERCIAL MOR | 5.356% 10 Oct 2045 | UNITED STATES  | 935,000   | 1,006,606 |
| BANC OF AMERICA<br>COMMERCIAL MOR | 1% 10 Apr 2049     | UNITED STATES  | 1,712,095 | 1,795,322 |
| BANK OF AMERICA CORP              | 2% 11 Jan 2018     | UNITED STATES  | 4,220,000 | 4,212,514 |
| BANK OF AMERICA CORP              | 5.7% 24 Jan 2022   | UNITED STATES  | 3,500,000 | 3,961,493 |
| BANK OF AMERICA CORP              | 1.5% 09 Oct 2015   | UNITED STATES  | 3,690,000 | 3,727,155 |
| BAXTER INTERNATIONAL INC          | 2.4% 15 Aug 2022   | UNITED STATES  | 900,000   | 815,839   |
| BAY AREA CA TOLL AUTH TOLL<br>BRI | 7.043% 01 Apr 2050 | UNITED STATES  | 500,000   | 616,795   |
| BB+T CORPORATION                  | 1.6% 15 Aug 2017   | UNITED STATES  | 500,000   | 495,537   |
| BECTON DICKINSON                  | 3.125% 08 Nov 2021 | UNITED STATES  | 1,100,000 | 1,066,300 |
| BERKSHIRE HATHAWAY FIN            | 5.75% 15 Jan 2040  | UNITED STATES  | 1,275,000 | 1,410,395 |
| BOEING CAPITAL CORP               | 2.125% 15 Aug 2016 | UNITED STATES  | 1,170,000 | 1,207,173 |
| BOSTON PROPERTIES LP              | 5.625% 15 Nov 2020 | UNITED STATES  | 1,400,000 | 1,575,062 |
| BURLINGTN NORTH SANTA FE          | 4.375% 01 Sep 2042 | UNITED STATES  | 1,800,000 | 1,608,188 |
| CALIFORNIA ST CAS 04/39           | 7.55% 01 Apr 2039  | UNITED STATES  | 1,210,000 | 1,565,099 |
| CARRINGTON MORTGAGE LOAN          | 1% 25 Jun 2036     | UNITED STATES  | 384,140   | 1,154     |
| CATERPILLAR INC                   | 3.803% 15 Aug 2042 | UNITED STATES  | 938,000   | 788,787   |
| CBS CORP                          | 4.3% 15 Feb 2021   | UNITED STATES  | 2,100,000 | 2,137,855 |
| CELGENE CORP                      | 3.95% 15 Oct 2020  | UNITED STATES  | 795,000   | 823,416   |
| CF INDUSTRIES INC                 | 4.95% 01 Jun 2043  | UNITED STATES  | 1,000,000 | 910,106   |
| CISCO SYSTEMS INC                 | 5.5% 15 Jan 2040   | UNITED STATES  | 765,000   | 809,395   |
| CITIGROUP INC                     | 5.875% 30 Jan 2042 | UNITED STATES  | 1,800,000 | 2,022,973 |
| CITIGROUP INC                     | 2.65% 02 Mar 2015  | UNITED STATES  | 3,325,000 | 3,392,438 |
| CITIGROUP INC                     | 8.125% 15 Jul 2039 | UNITED STATES  | 640,000   | 897,720   |
| CITIGROUP INC                     | 2.5% 26 Sep 2018   | UNITED STATES  | 1,500,000 | 1,507,571 |
| CITIGROUP MORTGAGE LOAN<br>TRUST  | 1% 25 Nov 2036     | UNITED STATES  | 953,986   | 1,153     |
| COCA COLA CO/THE                  | 3.15% 15 Nov 2020  | UNITED STATES  | 750,000   | 760,844   |
| COMCAST CORP                      | 6.55% 01 Jul 2039  | UNITED STATES  | 700,000   | 828,755   |
| COMCAST CORP                      | 6.3% 15 Nov 2017   | UNITED STATES  | 1,565,000 | 1,822,655 |
| CONNECTICUT ST                    | 5.85% 15 Mar 2032  | UNITED STATES  | 1,045,000 | 1,165,551 |
| CONOCOPHILLIPS                    | 6% 15 Jan 2020     | UNITED STATES  | 930,000   | 1,090,998 |
| CONOCOPHILLIPS                    | 6.5% 01 Feb 2039   | UNITED STATES  | 575,000   | 721,060   |
| CONTL AIRLINES 2007               | 5.983% 19 Oct 2023 | UNITED STATES  | 0         | 0         |
| CORPORATE OFFICE PROP LP          | 3.6% 15 May 2023   | UNITED STATES  | 1,000,000 | 906,345   |
| CSX CORP                          | 4.75% 30 May 2042  | UNITED STATES  | 850,000   | 807,427   |
| CVS CAREMARK CORP                 | 6.25% 01 Jun 2027  | UNITED STATES  | 1,075,000 | 1,249,161 |

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|                          |                    |               |           |           |
|--------------------------|--------------------|---------------|-----------|-----------|
| CVS CAREMARK CORP        | 5.3% 05 Dec 2043   | UNITED STATES | 750,000   | 775,622   |
| DEVON FINANCING CO       | 7.875% 30 Sep 2031 | UNITED STATES | 1,200,000 | 1,543,442 |
| DIRECTV HOLDINGS/FING    | 3.5% 01 Mar 2016   | UNITED STATES | 285,000   | 299,161   |
| DIRECTV HOLDINGS/FING    | 6% 15 Aug 2040     | UNITED STATES | 1,730,000 | 1,708,377 |
| DISCOVERY COMMUNICATIONS | 5.05% 01 Jun 2020  | UNITED STATES | 1,350,000 | 1,473,588 |
| DOMINION RESOURCES INC   | 4.45% 15 Mar 2021  | UNITED STATES | 1,600,000 | 1,696,373 |
| DOVER CORP               | 4.3% 01 Mar 2021   | UNITED STATES | 960,000   | 1,015,987 |
| DOW CHEMICAL CO/THE      | 5.7% 15 May 2018   | UNITED STATES | 287,000   | 328,131   |
| DOW CHEMICAL CO/THE      | 3% 15 Nov 2022     | UNITED STATES | 2,100,000 | 1,958,544 |
| DR PEPPER SNAPPLE GROUP  | 2.9% 15 Jan 2016   | UNITED STATES | 1,650,000 | 1,712,451 |
| DUKE ENERGY CORP         | 3.35% 01 Apr 2015  | UNITED STATES | 1,270,000 | 1,308,826 |
| DUKE ENERGY CORP         | 2.1% 15 Jun 2018   | UNITED STATES | 2,490,000 | 2,475,705 |
| DUKE REALTY LP           | 5.95% 15 Feb 2017  | UNITED STATES | 720,000   | 801,199   |
| E.I. DU PONT DE NEMOURS  | 2.75% 01 Apr 2016  | UNITED STATES | 1,000,000 | 1,042,270 |
| ECOLAB INC               | 5.5% 08 Dec 2041   | UNITED STATES | 700,000   | 749,610   |
| EMC CORP                 | 1.875% 01 Jun 2018 | UNITED STATES | 2,340,000 | 2,313,418 |
| ENERGY TRANSFER PARTNERS | 6.5% 01 Feb 2042   | UNITED STATES | 1,925,000 | 2,068,901 |
| ENTERPRISE PRODUCTS OPER | 3.2% 01 Feb 2016   | UNITED STATES | 1,185,000 | 1,236,111 |
| ENTERPRISE PRODUCTS OPER | 3.35% 15 Mar 2023  | UNITED STATES | 1,800,000 | 1,709,842 |

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| ENTERPRISE PRODUCTS OPER | 7.55% 15 Apr 2038  | UNITED STATES | 800,000    | 1,011,277  |
| EXELON GENERATION CO LLC | 5.2% 01 Oct 2019   | UNITED STATES | 2,000,000  | 2,155,346  |
| EXELON GENERATION CO LLC | 4% 01 Oct 2020     | UNITED STATES | 2,300,000  | 2,299,110  |
| EXPRESS SCRIPTS HOLDING  | 3.125% 15 May 2016 | UNITED STATES | 1,140,000  | 1,189,833  |
| FANNIE MAE               | 1.625% 27 Nov 2018 | UNITED STATES | 5,405,000  | 5,359,911  |
| FANNIE MAE               | 7.125% 15 Jan 2030 | UNITED STATES | 865,000    | 1,172,633  |
| FANNIE MAE               | 0.5% 30 Mar 2016   | UNITED STATES | 11,135,000 | 11,123,030 |
| FANNIE MAE               | 2.375% 11 Apr 2016 | UNITED STATES | 500,000    | 520,831    |
| FANNIE MAE               | 6% 18 Apr 2036     | UNITED STATES | 195,000    | 213,576    |
| FANNIE MAE               | 7.25% 15 May 2030  | UNITED STATES | 330,000    | 452,997    |
| FANNIE MAE               | 0.5% 28 Sep 2015   | UNITED STATES | 7,145,000  | 7,157,625  |
| FANNIE MAE               | 6.625% 15 Nov 2030 | UNITED STATES | 535,000    | 695,916    |
| FANNIE MAE               | 1.6% 24 Dec 2020   | UNITED STATES | 3,180,000  | 2,938,628  |
| FANNIE MAE               | 0% 09 Oct 2019     | UNITED STATES | 250,000    | 212,573    |
| FED HM LN PC POOL A23137 | 5% 01 Jun 2034     | UNITED STATES | 2,290,260  | 2,479,323  |
| FED HM LN PC POOL A31788 | 5% 01 Mar 2035     | UNITED STATES | 294,304    | 318,305    |
| FED HM LN PC POOL A35945 | 5% 01 Jul 2035     | UNITED STATES | 133,928    | 144,739    |
| FED HM LN PC POOL A46663 | 5% 01 Aug 2035     | UNITED STATES | 118,472    | 128,065    |
| FED HM LN PC POOL A48972 | 5.5% 01 May 2036   | UNITED STATES | 259,468    | 282,788    |
| FED HM LN PC POOL A50219 | 5% 01 Jul 2036     | UNITED STATES | 31,635     | 34,056     |
| FED HM LN PC POOL A51249 | 6% 01 Aug 2036     | UNITED STATES | 89,418     | 98,560     |
| FED HM LN PC POOL A54174 | 6% 01 Nov 2036     | UNITED STATES | 13,466     | 15,041     |
| FED HM LN PC POOL A55275 | 5.5% 01 Dec 2036   | UNITED STATES | 642,259    | 699,982    |
| FED HM LN PC POOL A56733 | 6% 01 Jan 2037     | UNITED STATES | 60,121     | 66,680     |
| FED HM LN PC POOL A56988 | 5.5% 01 Feb 2037   | UNITED STATES | 375,970    | 409,760    |
| FED HM LN PC POOL A59973 | 6% 01 May 2037     | UNITED STATES | 0          | 0          |
| FED HM LN PC POOL A60311 | 5% 01 May 2037     | UNITED STATES | 250,295    | 269,455    |
| FED HM LN PC POOL A61985 | 6% 01 Jun 2037     | UNITED STATES | 95,557     | 105,372    |
| FED HM LN PC POOL A63820 | 6% 01 Aug 2037     | UNITED STATES | 47,862     | 52,755     |
| FED HM LN PC POOL A65647 | 5.5% 01 Sep 2037   | UNITED STATES | 1,888      | 2,058      |
| FED HM LN PC POOL A65895 | 6% 01 Sep 2037     | UNITED STATES | 3,612      | 4,010      |
| FED HM LN PC POOL A66380 | 6% 01 Sep 2037     | UNITED STATES | 56,837     | 62,647     |
| FED HM LN PC POOL A66777 | 6% 01 Oct 2037     | UNITED STATES | 117,659    | 129,693    |
| FED HM LN PC POOL A68547 | 5.5% 01 Nov 2037   | UNITED STATES | 11,652     | 12,699     |
| FED HM LN PC POOL A68939 | 6% 01 Nov 2037     | UNITED STATES | 53,965     | 59,569     |
| FED HM LN PC POOL A71807 | 5% 01 Feb 2038     | UNITED STATES | 165,343    | 178,000    |
| FED HM LN PC POOL A71925 | 5% 01 Jan 2038     | UNITED STATES | 342,082    | 368,268    |
| FED HM LN PC POOL A72047 | 5% 01 Jan 2038     | UNITED STATES | 3,988      | 4,293      |
| FED HM LN PC POOL A72232 | 6% 01 Feb 2038     | UNITED STATES | 19,597     | 21,601     |
| FED HM LN PC POOL A74128 | 5.5% 01 Feb 2038   | UNITED STATES | 176,141    | 191,971    |
| FED HM LN PC POOL A75230 | 5% 01 Apr 2038     | UNITED STATES | 212,410    | 228,697    |
| FED HM LN PC POOL A75836 | 5% 01 Apr 2038     | UNITED STATES | 451,117    | 485,650    |
| FED HM LN PC POOL A76467 | 6% 01 Apr 2038     | UNITED STATES | 43,293     | 47,723     |
| FED HM LN PC POOL A77766 | 6% 01 Jun 2038     | UNITED STATES | 211,126    | 232,711    |
| FED HM LN PC POOL A77961 | 5.5% 01 Jun 2038   | UNITED STATES | 55,650     | 60,651     |
| FED HM LN PC POOL A77976 | 6% 01 Jun 2038     | UNITED STATES | 81,425     | 89,750     |
| FED HM LN PC POOL A78147 | 5.5% 01 Jun 2038   | UNITED STATES | 4,955      | 5,401      |
| FED HM LN PC POOL A78614 | 5% 01 Jun 2038     | UNITED STATES | 117,802    | 126,891    |
| FED HM LN PC POOL A78982 | 5.5% 01 Jul 2038   | UNITED STATES | 62,287     | 67,885     |
| FED HM LN PC POOL A80388 | 6% 01 Dec 2036     | UNITED STATES | 1,190      | 1,313      |
| FED HM LN PC POOL A80970 | 5.5% 01 Aug 2038   | UNITED STATES | 31,950     | 34,822     |
| FED HM LN PC POOL A81327 | 6% 01 Aug 2038     | UNITED STATES | 55,522     | 61,305     |
| FED HM LN PC POOL A81426 | 6% 01 Sep 2038     | UNITED STATES | 11,797     | 13,020     |
| FED HM LN PC POOL A81569 | 6% 01 Aug 2038     | UNITED STATES | 138,165    | 152,432    |
| FED HM LN PC POOL A82880 | 5.5% 01 Nov 2038   | UNITED STATES | 146,793    | 159,986    |
| FED HM LN PC POOL A83435 | 6% 01 Dec 2038     | UNITED STATES | 83,715     | 92,280     |
| FED HM LN PC POOL A83575 | 5% 01 Dec 2038     | UNITED STATES | 218,418    | 235,305    |
| FED HM LN PC POOL A84660 | 5.5% 01 Feb 2039   | UNITED STATES | 19,771     | 21,548     |
| FED HM LN PC POOL A85013 | 5.5% 01 Jan 2039   | UNITED STATES | 484,045    | 527,548    |
| FED HM LN PC POOL A86951 | 4.5% 01 Jun 2039   | UNITED STATES | 470,229    | 497,640    |
| FED HM LN PC POOL A86956 | 5% 01 Jun 2039     | UNITED STATES | 218,274    | 235,443    |
| FED HM LN PC POOL A87715 | 4.5% 01 Aug 2039   | UNITED STATES | 23,954     | 25,361     |
| FED HM LN PC POOL A88235 | 5.5% 01 Aug 2039   | UNITED STATES | 122,033    | 133,434    |

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|                          |                  |               |           |           |
|--------------------------|------------------|---------------|-----------|-----------|
| FED HM LN PC POOL A89152 | 4% 01 Oct 2039   | UNITED STATES | 418,699   | 430,194   |
| FED HM LN PC POOL A90575 | 5.5% 01 Jan 2040 | UNITED STATES | 45,845    | 50,338    |
| FED HM LN PC POOL A90974 | 4.5% 01 Feb 2040 | UNITED STATES | 226,587   | 240,066   |
| FED HM LN PC POOL A91538 | 4.5% 01 Mar 2040 | UNITED STATES | 510,390   | 540,519   |
| FED HM LN PC POOL A91695 | 4.5% 01 Apr 2040 | UNITED STATES | 99,563    | 105,420   |
| FED HM LN PC POOL A92458 | 5% 01 Jun 2040   | UNITED STATES | 71,077    | 76,834    |
| FED HM LN PC POOL A92473 | 4.5% 01 Jun 2040 | UNITED STATES | 56,209    | 59,545    |
| FED HM LN PC POOL A93010 | 4.5% 01 Jul 2040 | UNITED STATES | 392,485   | 415,712   |
| FED HM LN PC POOL A93261 | 4% 01 Aug 2040   | UNITED STATES | 246,240   | 253,083   |
| FED HM LN PC POOL A93503 | 4.5% 01 Aug 2040 | UNITED STATES | 1,149,536 | 1,217,853 |
| FED HM LN PC POOL A93505 | 4.5% 01 Aug 2040 | UNITED STATES | 451,351   | 478,249   |
| FED HM LN PC POOL A93520 | 4.5% 01 Aug 2040 | UNITED STATES | 577,683   | 612,157   |
| FED HM LN PC POOL A93547 | 4.5% 01 Aug 2040 | UNITED STATES | 340,864   | 361,276   |
| FED HM LN PC POOL A93548 | 4.5% 01 Aug 2040 | UNITED STATES | 69,478    | 73,626    |

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| FED HM LN PC POOL A95258 | 4% 01 Nov 2040   | UNITED STATES | 559,027   | 574,496   |
| FED HM LN PC POOL A96174 | 4% 01 Jan 2041   | UNITED STATES | 386,213   | 396,919   |
| FED HM LN PC POOL A96687 | 4% 01 Jan 2041   | UNITED STATES | 803,355   | 827,782   |
| FED HM LN PC POOL A97373 | 4.5% 01 Mar 2041 | UNITED STATES | 993,632   | 1,052,693 |
| FED HM LN PC POOL A97473 | 4.5% 01 Mar 2041 | UNITED STATES | 387,583   | 410,881   |
| FED HM LN PC POOL A97479 | 4.5% 01 Mar 2041 | UNITED STATES | 589,578   | 624,453   |
| FED HM LN PC POOL A97673 | 4.5% 01 Mar 2041 | UNITED STATES | 32,594    | 34,545    |
| FED HM LN PC POOL B14973 | 5% 01 Jun 2019   | UNITED STATES | 376,612   | 398,887   |
| FED HM LN PC POOL B15314 | 5% 01 Jul 2019   | UNITED STATES | 224,480   | 237,761   |
| FED HM LN PC POOL C01846 | 5% 01 Jun 2034   | UNITED STATES | 670,303   | 725,571   |
| FED HM LN PC POOL C02551 | 6% 01 Jun 2036   | UNITED STATES | 81,745    | 91,033    |
| FED HM LN PC POOL C03478 | 4.5% 01 Jun 2040 | UNITED STATES | 303,924   | 321,964   |
| FED HM LN PC POOL C03479 | 5% 01 Jun 2040   | UNITED STATES | 317,912   | 343,232   |
| FED HM LN PC POOL C03832 | 4.5% 01 Mar 2042 | UNITED STATES | 1,052,405 | 1,115,471 |
| FED HM LN PC POOL C09042 | 3.5% 01 May 2043 | UNITED STATES | 676,682   | 672,179   |
| FED HM LN PC POOL E00756 | 6.5% 01 Nov 2014 | UNITED STATES | 1,327     | 1,345     |
| FED HM LN PC POOL E01279 | 5.5% 01 Jan 2018 | UNITED STATES | 259,289   | 276,433   |
| FED HM LN PC POOL E93873 | 5.5% 01 Jan 2018 | UNITED STATES | 104,149   | 109,676   |
| FED HM LN PC POOL E94294 | 5.5% 01 Feb 2018 | UNITED STATES | 140,057   | 147,506   |
| FED HM LN PC POOL G01781 | 6.5% 01 Dec 2034 | UNITED STATES | 2,677,606 | 2,979,681 |
| FED HM LN PC POOL G01840 | 5% 01 Jul 2035   | UNITED STATES | 8,092     | 8,758     |
| FED HM LN PC POOL G01842 | 4.5% 01 Jun 2035 | UNITED STATES | 981,397   | 1,040,768 |
| FED HM LN PC POOL G01879 | 4.5% 01 Aug 2035 | UNITED STATES | 225,906   | 239,632   |
| FED HM LN PC POOL G01883 | 5% 01 Aug 2035   | UNITED STATES | 76,325    | 82,502    |
| FED HM LN PC POOL G01974 | 5% 01 Dec 2035   | UNITED STATES | 44,492    | 48,053    |
| FED HM LN PC POOL G02391 | 6% 01 Nov 2036   | UNITED STATES | 14,550    | 16,159    |
| FED HM LN PC POOL G02469 | 5.5% 01 Dec 2036 | UNITED STATES | 189,889   | 206,955   |
| FED HM LN PC POOL G02478 | 5.5% 01 Dec 2036 | UNITED STATES | 101,260   | 110,395   |
| FED HM LN PC POOL G02793 | 5% 01 May 2037   | UNITED STATES | 226,353   | 243,680   |
| FED HM LN PC POOL G02939 | 5.5% 01 May 2037 | UNITED STATES | 412,317   | 449,374   |
| FED HM LN PC POOL G03238 | 6% 01 Aug 2037   | UNITED STATES | 100,342   | 110,856   |
| FED HM LN PC POOL G03350 | 5.5% 01 Sep 2037 | UNITED STATES | 204,703   | 223,100   |
| FED HM LN PC POOL G03432 | 5.5% 01 Nov 2037 | UNITED STATES | 37,631    | 41,013    |
| FED HM LN PC POOL G03698 | 6% 01 Dec 2037   | UNITED STATES | 74,065    | 81,692    |
| FED HM LN PC POOL G03776 | 6% 01 Jan 2038   | UNITED STATES | 25,814    | 28,453    |
| FED HM LN PC POOL G03781 | 6% 01 Jan 2038   | UNITED STATES | 186,979   | 206,095   |
| FED HM LN PC POOL G03819 | 6% 01 Jan 2038   | UNITED STATES | 135,694   | 149,566   |
| FED HM LN PC POOL G04316 | 6% 01 May 2038   | UNITED STATES | 126,548   | 140,194   |
| FED HM LN PC POOL G04725 | 5% 01 Oct 2036   | UNITED STATES | 142,481   | 153,875   |
| FED HM LN PC POOL G04776 | 5.5% 01 Jul 2038 | UNITED STATES | 518,924   | 565,562   |
| FED HM LN PC POOL G04891 | 5.5% 01 Jan 2038 | UNITED STATES | 103,199   | 112,842   |
| FED HM LN PC POOL G04913 | 5% 01 Mar 2038   | UNITED STATES | 349,114   | 376,002   |
| FED HM LN PC POOL G04916 | 5% 01 Dec 2035   | UNITED STATES | 210,073   | 226,793   |
| FED HM LN PC POOL G04920 | 6% 01 Nov 2038   | UNITED STATES | 52,647    | 58,126    |
| FED HM LN PC POOL G04924 | 6% 01 Nov 2038   | UNITED STATES | 73,121    | 80,621    |
| FED HM LN PC POOL G04951 | 5% 01 Nov 2038   | UNITED STATES | 299,217   | 322,121   |
| FED HM LN PC POOL G05082 | 5% 01 Mar 2038   | UNITED STATES | 355,542   | 383,616   |
| FED HM LN PC POOL G05120 | 5.5% 01 Dec 2038 | UNITED STATES | 93,291    | 101,675   |
| FED HM LN PC POOL G05132 | 5% 01 Dec 2038   | UNITED STATES | 236,062   | 254,132   |
| FED HM LN PC POOL G05179 | 5.5% 01 Jan 2039 | UNITED STATES | 54,124    | 58,992    |
| FED HM LN PC POOL G05250 | 5% 01 Mar 2038   | UNITED STATES | 315,183   | 339,311   |
| FED HM LN PC POOL G05432 | 6% 01 Apr 2039   | UNITED STATES | 593,770   | 655,238   |
| FED HM LN PC POOL G05447 | 4.5% 01 May 2039 | UNITED STATES | 276,754   | 292,973   |
| FED HM LN PC POOL G05472 | 4.5% 01 Jun 2039 | UNITED STATES | 187,176   | 198,100   |
| FED HM LN PC POOL G05666 | 6% 01 Apr 2038   | UNITED STATES | 50,681    | 55,863    |
| FED HM LN PC POOL G05922 | 5.5% 01 Jul 2039 | UNITED STATES | 106,604   | 116,185   |
| FED HM LN PC POOL G05936 | 4% 01 Jul 2040   | UNITED STATES | 0         | 0         |
| FED HM LN PC POOL G05958 | 5% 01 Aug 2040   | UNITED STATES | 249,975   | 269,859   |
| FED HM LN PC POOL G06012 | 4% 01 Sep 2040   | UNITED STATES | 133,269   | 137,706   |
| FED HM LN PC POOL G06021 | 5.5% 01 Jan 2040 | UNITED STATES | 375,410   | 409,150   |
| FED HM LN PC POOL G06193 | 5.5% 01 May 2040 | UNITED STATES | 52,708    | 57,449    |
| FED HM LN PC POOL G06222 | 4% 01 Jan 2041   | UNITED STATES | 204,256   | 209,957   |
| FED HM LN PC POOL G06800 | 4% 01 Oct 2041   | UNITED STATES | 1,019,421 | 1,047,808 |

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|                          |                  |               |           |           |
|--------------------------|------------------|---------------|-----------|-----------|
| FED HM LN PC POOL G06929 | 4.5% 01 Jun 2038 | UNITED STATES | 316,815   | 335,895   |
| FED HM LN PC POOL G06970 | 4% 01 Jun 2041   | UNITED STATES | 423,038   | 435,498   |
| FED HM LN PC POOL G07003 | 4% 01 May 2042   | UNITED STATES | 345,625   | 355,250   |
| FED HM LN PC POOL G07021 | 5% 01 Sep 2039   | UNITED STATES | 74,252    | 79,953    |
| FED HM LN PC POOL G07083 | 4% 01 Jul 2042   | UNITED STATES | 339,993   | 349,511   |
| FED HM LN PC POOL G07405 | 4% 01 Jun 2043   | UNITED STATES | 56,500    | 58,080    |
| FED HM LN PC POOL G07519 | 5.5% 01 Apr 2039 | UNITED STATES | 391,299   | 426,467   |
| FED HM LN PC POOL G08160 | 5.5% 01 Nov 2036 | UNITED STATES | 1,327,208 | 1,446,490 |
| FED HM LN PC POOL G08210 | 6% 01 Jul 2037   | UNITED STATES | 369,850   | 407,844   |
| FED HM LN PC POOL G08255 | 5% 01 Mar 2038   | UNITED STATES | 320,450   | 344,980   |
| FED HM LN PC POOL G08271 | 6% 01 May 2038   | UNITED STATES | 81,405    | 89,728    |
| FED HM LN PC POOL G08273 | 5.5% 01 Jun 2038 | UNITED STATES | 64,677    | 70,489    |
| FED HM LN PC POOL G08300 | 5.5% 01 Nov 2038 | UNITED STATES | 182,839   | 199,271   |
| FED HM LN PC POOL G08372 | 4.5% 01 Nov 2039 | UNITED STATES | 300,010   | 317,683   |



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| FED HM LN PC POOL G08447     | 4.5% 01 May 2041   | UNITED STATES | 200,274    | 212,232   |
| FED HM LN PC POOL G08479     | 3.5% 01 Mar 2042   | UNITED STATES | 639,112    | 634,859   |
| FED HM LN PC POOL G08524     | 3% 01 Mar 2043     | UNITED STATES | 2,882,335  | 2,734,068 |
| FED HM LN PC POOL G08537     | 3% 01 Jul 2043     | UNITED STATES | 1,625,686  | 1,542,061 |
| FED HM LN PC POOL G08540     | 3% 01 Aug 2043     | UNITED STATES | 766,228    | 726,814   |
| FED HM LN PC POOL G08549     | 4.5% 01 Sep 2043   | UNITED STATES | 321,513    | 341,303   |
| FED HM LN PC POOL G11552     | 5.5% 01 Feb 2019   | UNITED STATES | 161,191    | 172,061   |
| FED HM LN PC POOL G14047     | 5.5% 01 Dec 2024   | UNITED STATES | 449,836    | 487,545   |
| FED HM LN PC POOL G18188     | 4.5% 01 Apr 2022   | UNITED STATES | 70,377     | 75,502    |
| FED HM LN PC POOL J05098     | 4.5% 01 Jun 2022   | UNITED STATES | 215,251    | 230,768   |
| FED HM LN PC POOL J17233     | 3% 01 Nov 2026     | UNITED STATES | 870,023    | 886,903   |
| FED HM LN PC POOL Q00093     | 4% 01 Apr 2041     | UNITED STATES | 1,231,682  | 1,265,923 |
| FED HM LN PC POOL Q00291     | 5% 01 Apr 2041     | UNITED STATES | 883,338    | 956,131   |
| FED HM LN PC POOL Q00927     | 5% 01 May 2041     | UNITED STATES | 235,963    | 255,643   |
| FED HM LN PC POOL Q01348     | 4.5% 01 Jun 2041   | UNITED STATES | 498,821    | 528,758   |
| FED HM LN PC POOL Q01443     | 4.5% 01 Jun 2041   | UNITED STATES | 676,604    | 716,903   |
| FED HM LN PC POOL Q01798     | 4.5% 01 Jul 2041   | UNITED STATES | 136,962    | 145,168   |
| FED HM LN PC POOL Q01936     | 5% 01 Jun 2041     | UNITED STATES | 84,952     | 92,103    |
| FED HM LN PC POOL Q02339     | 4.5% 01 Jul 2041   | UNITED STATES | 0          | 0         |
| FED HM LN PC POOL Q02583     | 4.5% 01 Aug 2041   | UNITED STATES | 348,918    | 370,063   |
| FED HM LN PC POOL Q02849     | 4.5% 01 Aug 2041   | UNITED STATES | 607,241    | 643,207   |
| FED HM LN PC POOL Q06344     | 4% 01 Feb 2042     | UNITED STATES | 688,930    | 709,190   |
| FED HM LN PC POOL Q09341     | 3% 01 Jun 2042     | UNITED STATES | 116,845    | 110,840   |
| FED HM LN PC POOL Q09813     | 3.5% 01 Aug 2042   | UNITED STATES | 1,150,054  | 1,143,723 |
| FED HM LN PC POOL Q09896     | 3.5% 01 Aug 2042   | UNITED STATES | 772,770    | 767,628   |
| FED HM LN PC POOL Q13765     | 4% 01 Dec 2042     | UNITED STATES | 338,059    | 348,482   |
| FED HM LN PC POOL Q14038     | 3.5% 01 Dec 2042   | UNITED STATES | 1,221,319  | 1,213,193 |
| FED HM LN PC POOL Q14321     | 3% 01 Dec 2042     | UNITED STATES | 1,545,628  | 1,466,122 |
| FED HM LN PC POOL Q15885     | 3% 01 Feb 2043     | UNITED STATES | 758,774    | 719,743   |
| FED HM LN PC POOL Q16893     | 3.5% 01 Apr 2043   | UNITED STATES | 2,299,552  | 2,286,877 |
| FED HM LN PC POOL Q19607     | 4% 01 Jul 2043     | UNITED STATES | 148,710    | 152,869   |
| FED HM LN PC POOL Q20680     | 4% 01 Oct 2043     | UNITED STATES | 413,311    | 424,896   |
| FED HM LN PC POOL Q20780     | 3.5% 01 Aug 2043   | UNITED STATES | 1,190,827  | 1,183,892 |
| FEDERAL HOME LOAN BANK       | 5.5% 15 Jul 2036   | UNITED STATES | 100,000    | 115,684   |
| FEDERAL HOME LOAN BANK       | 2.875% 11 Sep 2020 | UNITED STATES | 1,340,000  | 1,354,295 |
| FHLMC GOLD TBA 30 YR         | 4% 01 Dec 2099     | UNITED STATES | 6,655,000  | 6,834,373 |
| FHLMC TBA JAN 30 GOLD SINGLE | 4.5% 01 Dec 2099   | UNITED STATES | 1,665,000  | 1,761,713 |
| FHLMC TBA JAN 30 GOLD SINGLE | 3.5% 01 Dec 2099   | UNITED STATES | 9,740,000  | 9,663,906 |
| FIFTH THIRD BANCORP          | 4.3% 16 Jan 2024   | UNITED STATES | 1,960,000  | 1,919,704 |
| FNMA TBA JAN 30 SINGLE FAM   | 4.5% 01 Dec 2099   | UNITED STATES | 8,195,000  | 8,683,179 |
| FNMA TBA JAN 30 SINGLE FAM   | 5% 01 Dec 2099     | UNITED STATES | 3,815,000  | 4,143,150 |
| FNMA TBA NOV 15 SINGLE FAM   | 5.5% 01 Dec 2099   | UNITED STATES | 435,000    | 460,209   |
| FNMA CONV 15YR TBA           | 2.5% 01 Dec 2099   | UNITED STATES | 10,095,000 | 9,990,895 |
| FNMA POOL 190391             | 6% 01 Sep 2038     | UNITED STATES | 4,842      | 5,357     |
| FNMA POOL 190396             | 4.5% 01 Jun 2039   | UNITED STATES | 786,116    | 832,728   |
| FNMA POOL 251709             | 6% 01 Mar 2018     | UNITED STATES | 9,816      | 10,860    |
| FNMA POOL 254631             | 5% 01 Feb 2018     | UNITED STATES | 245,746    | 261,764   |
| FNMA POOL 254919             | 4% 01 Sep 2018     | UNITED STATES | 117,133    | 124,078   |
| FNMA POOL 255321             | 5.5% 01 Jul 2024   | UNITED STATES | 405,000    | 445,048   |
| FNMA POOL 255498             | 5.5% 01 Dec 2034   | UNITED STATES | 183,286    | 201,704   |
| FNMA POOL 255754             | 5% 01 May 2015     | UNITED STATES | 323,322    | 343,720   |
| FNMA POOL 255788             | 5.5% 01 Jun 2015   | UNITED STATES | 342,180    | 363,175   |
| FNMA POOL 255793             | 5% 01 Jun 2015     | UNITED STATES | 78,213     | 83,181    |
| FNMA POOL 256476             | 6% 01 Nov 2036     | UNITED STATES | 6,191      | 6,874     |
| FNMA POOL 256719             | 5.5% 01 May 2017   | UNITED STATES | 3,085      | 3,278     |
| FNMA POOL 256805             | 5.5% 01 Jul 2022   | UNITED STATES | 2,330      | 2,556     |
| FNMA POOL 256883             | 6% 01 Sep 2037     | UNITED STATES | 137,417    | 152,084   |
| FNMA POOL 257096             | 5% 01 Feb 2038     | UNITED STATES | 225,331    | 244,219   |
| FNMA POOL 257262             | 5.5% 01 Jul 2038   | UNITED STATES | 59,916     | 65,804    |
| FNMA POOL 257481             | 5% 01 Nov 2018     | UNITED STATES | 112,978    | 120,412   |

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|                  |                  |               |           |           |
|------------------|------------------|---------------|-----------|-----------|
| FNMA POOL 310108 | 5% 01 Aug 2035   | UNITED STATES | 417,400   | 453,028   |
| FNMA POOL 310124 | 4.5% 01 Aug 2018 | UNITED STATES | 299,992   | 319,287   |
| FNMA POOL 310125 | 2.5% 01 May 2028 | UNITED STATES | 1,628,866 | 1,613,945 |
| FNMA POOL 444277 | 6% 01 Sep 2018   | UNITED STATES | 8,296     | 9,182     |
| FNMA POOL 448481 | 5.5% 01 Apr 2014 | UNITED STATES | 17,874    | 18,970    |
| FNMA POOL 504924 | 5.5% 01 Jun 2014 | UNITED STATES | 1,236     | 1,312     |
| FNMA POOL 506482 | 6.5% 01 Jul 2029 | UNITED STATES | 3,233     | 3,596     |
| FNMA POOL 545898 | 5.5% 01 Sep 2017 | UNITED STATES | 334,957   | 357,495   |
| FNMA POOL 555114 | 5.5% 01 Dec 2017 | UNITED STATES | 15,081    | 16,118    |
| FNMA POOL 555487 | 5% 01 May 2018   | UNITED STATES | 1,490     | 1,587     |
| FNMA POOL 625993 | 5% 01 Jan 2017   | UNITED STATES | 115,785   | 123,158   |
| FNMA POOL 668338 | 5% 01 Nov 2017   | UNITED STATES | 163,731   | 174,206   |
| FNMA POOL 671146 | 5% 01 Feb 2018   | UNITED STATES | 3,227     | 3,438     |
| FNMA POOL 673111 | 5% 01 Dec 2017   | UNITED STATES | 1,716     | 1,826     |
| FNMA POOL 681357 | 5% 01 Mar 2018   | UNITED STATES | 131,270   | 139,875   |
| FNMA POOL 681362 | 5% 01 Mar 2018   | UNITED STATES | 217,022   | 231,021   |
| FNMA POOL 695870 | 5% 01 Apr 2018   | UNITED STATES | 668,256   | 712,073   |

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| FNMA POOL 697601 | 4.5% 01 Apr 2018 | UNITED STATES | 730,325   | 777,187   |
| FNMA POOL 709905 | 4.5% 01 Jun 2018 | UNITED STATES | 193,808   | 206,355   |
| FNMA POOL 720272 | 4.5% 01 Jun 2018 | UNITED STATES | 323,171   | 343,933   |
| FNMA POOL 725250 | 5% 01 Mar 2034   | UNITED STATES | 709,834   | 773,136   |
| FNMA POOL 725422 | 5% 01 Apr 2034   | UNITED STATES | 1,351,542 | 1,472,624 |
| FNMA POOL 732094 | 5.5% 01 Aug 2018 | UNITED STATES | 13,417    | 14,262    |
| FNMA POOL 735058 | 4% 01 Sep 2019   | UNITED STATES | 101,375   | 107,396   |
| FNMA POOL 735288 | 5% 01 Mar 2035   | UNITED STATES | 244,343   | 265,335   |
| FNMA POOL 735591 | 5% 01 Jun 2035   | UNITED STATES | 315,816   | 343,075   |
| FNMA POOL 735676 | 5% 01 Jul 2035   | UNITED STATES | 441,775   | 479,843   |
| FNMA POOL 735893 | 5% 01 Oct 2035   | UNITED STATES | 609,366   | 661,481   |
| FNMA POOL 735925 | 5% 01 Oct 2035   | UNITED STATES | 152,116   | 165,100   |
| FNMA POOL 738166 | 5% 01 Sep 2033   | UNITED STATES | 5,327     | 5,781     |
| FNMA POOL 745275 | 5% 01 Feb 2036   | UNITED STATES | 1,067,040 | 1,158,070 |
| FNMA POOL 745873 | 5.5% 01 Oct 2036 | UNITED STATES | 372,506   | 409,352   |
| FNMA POOL 745932 | 6.5% 01 Nov 2036 | UNITED STATES | 127,087   | 141,200   |
| FNMA POOL 747428 | 5.5% 01 Oct 2033 | UNITED STATES | 355,035   | 391,515   |
| FNMA POOL 748841 | 5% 01 Jun 2022   | UNITED STATES | 57,426    | 61,974    |
| FNMA POOL 749079 | 5.5% 01 Dec 2033 | UNITED STATES | 613,738   | 684,055   |
| FNMA POOL 761495 | 5.5% 01 Sep 2019 | UNITED STATES | 280,702   | 303,574   |
| FNMA POOL 763978 | 5.5% 01 Dec 2033 | UNITED STATES | 245,672   | 270,730   |
| FNMA POOL 785497 | 4.5% 01 Jun 2019 | UNITED STATES | 199,180   | 211,985   |
| FNMA POOL 809620 | 5% 01 Feb 2035   | UNITED STATES | 279,659   | 303,607   |
| FNMA POOL 813870 | 4% 01 Jun 2020   | UNITED STATES | 238,251   | 252,326   |
| FNMA POOL 822042 | 5% 01 Apr 2035   | UNITED STATES | 27,889    | 30,259    |
| FNMA POOL 826966 | 5.5% 01 Jun 2035 | UNITED STATES | 11,419    | 12,541    |
| FNMA POOL 829187 | 5% 01 Jul 2035   | UNITED STATES | 214,721   | 232,946   |
| FNMA POOL 831017 | 6% 01 Sep 2035   | UNITED STATES | 11,503    | 12,897    |
| FNMA POOL 831822 | 5.5% 01 Sep 2036 | UNITED STATES | 269,693   | 296,026   |
| FNMA POOL 831824 | 5.5% 01 Oct 2021 | UNITED STATES | 434,581   | 474,636   |
| FNMA POOL 831832 | 6% 01 Sep 2036   | UNITED STATES | 262,367   | 290,242   |
| FNMA POOL 833126 | 5% 01 Sep 2035   | UNITED STATES | 182,333   | 197,756   |
| FNMA POOL 833729 | 4% 01 Jul 2020   | UNITED STATES | 19,322    | 20,465    |
| FNMA POOL 835144 | 5% 01 Oct 2035   | UNITED STATES | 109,980   | 119,374   |
| FNMA POOL 835783 | 5% 01 Sep 2035   | UNITED STATES | 255,691   | 277,517   |
| FNMA POOL 844809 | 5% 01 Nov 2035   | UNITED STATES | 340,670   | 369,635   |
| FNMA POOL 847817 | 6% 01 Nov 2035   | UNITED STATES | 454,153   | 508,810   |
| FNMA POOL 867700 | 6.5% 01 Mar 2036 | UNITED STATES | 18,014    | 20,015    |
| FNMA POOL 868934 | 5% 01 May 2036   | UNITED STATES | 377,472   | 409,634   |
| FNMA POOL 878340 | 6% 01 Apr 2037   | UNITED STATES | 4,805     | 5,352     |
| FNMA POOL 879131 | 5% 01 Jun 2021   | UNITED STATES | 2,136     | 2,300     |
| FNMA POOL 879617 | 5.5% 01 May 2021 | UNITED STATES | 419,364   | 458,136   |
| FNMA POOL 880622 | 5.5% 01 Apr 2036 | UNITED STATES | 88,479    | 97,337    |
| FNMA POOL 880950 | 5.5% 01 Jul 2021 | UNITED STATES | 69,707    | 76,144    |
| FNMA POOL 883992 | 6% 01 Apr 2036   | UNITED STATES | 815,260   | 902,095   |
| FNMA POOL 886090 | 6.5% 01 Jul 2036 | UNITED STATES | 42,331    | 47,637    |
| FNMA POOL 886958 | 6% 01 Jun 2036   | UNITED STATES | 279,154   | 309,737   |
| FNMA POOL 887666 | 5% 01 Aug 2036   | UNITED STATES | 52,165    | 56,557    |
| FNMA POOL 888120 | 5% 01 Oct 2035   | UNITED STATES | 957,155   | 1,038,778 |
| FNMA POOL 888131 | 5.5% 01 Feb 2037 | UNITED STATES | 104,418   | 114,740   |
| FNMA POOL 888173 | 5.5% 01 Nov 2036 | UNITED STATES | 618,746   | 679,925   |
| FNMA POOL 888219 | 5.5% 01 Mar 2037 | UNITED STATES | 500,218   | 549,507   |
| FNMA POOL 888221 | 5.5% 01 Mar 2037 | UNITED STATES | 614,950   | 675,595   |
| FNMA POOL 888743 | 6% 01 Jan 2036   | UNITED STATES | 1,918,623 | 2,151,059 |
| FNMA POOL 889450 | 6% 01 Mar 2038   | UNITED STATES | 181,860   | 201,181   |
| FNMA POOL 889479 | 5% 01 Jul 2037   | UNITED STATES | 204,409   | 221,880   |
| FNMA POOL 889529 | 6% 01 Mar 2038   | UNITED STATES | 12,556    | 13,968    |
| FNMA POOL 889574 | 6% 01 Aug 2037   | UNITED STATES | 94,871    | 105,400   |
| FNMA POOL 889579 | 6% 01 May 2038   | UNITED STATES | 809,196   | 895,868   |
| FNMA POOL 889749 | 5.5% 01 Jun 2038 | UNITED STATES | 415,518   | 456,474   |
| FNMA POOL 889970 | 5% 01 Dec 2036   | UNITED STATES | 437,678   | 475,073   |
| FNMA POOL 889996 | 5.5% 01 Jun 2038 | UNITED STATES | 453,195   | 497,749   |
| FNMA POOL 890306 | 4% 01 Apr 2026   | UNITED STATES | 281,029   | 297,869   |

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|                  |                  |               |         |         |
|------------------|------------------|---------------|---------|---------|
| FNMA POOL 890331 | 5% 01 Jul 2024   | UNITED STATES | 186,098 | 200,304 |
| FNMA POOL 890337 | 4.5% 01 Jan 2026 | UNITED STATES | 725,461 | 772,519 |
| FNMA POOL 890375 | 4.5% 01 Aug 2023 | UNITED STATES | 41,874  | 44,625  |
| FNMA POOL 890520 | 4% 01 Mar 2043   | UNITED STATES | 0       | 0       |
| FNMA POOL 890529 | 5.5% 01 Sep 2041 | UNITED STATES | 273,094 | 299,903 |
| FNMA POOL 891436 | 6% 01 Mar 2036   | UNITED STATES | 79,570  | 88,321  |
| FNMA POOL 892537 | 6.5% 01 Sep 2036 | UNITED STATES | 2,362   | 2,622   |
| FNMA POOL 893511 | 6% 01 Sep 2036   | UNITED STATES | 94,659  | 105,237 |
| FNMA POOL 893533 | 6.5% 01 Sep 2036 | UNITED STATES | 136,501 | 154,630 |
| FNMA POOL 893885 | 6% 01 Oct 2036   | UNITED STATES | 191,364 | 211,695 |
| FNMA POOL 897100 | 6.5% 01 Jul 2036 | UNITED STATES | 148,775 | 168,123 |
| FNMA POOL 897909 | 6% 01 Jan 2037   | UNITED STATES | 220,240 | 244,101 |
| FNMA POOL 899585 | 6% 01 Jul 2037   | UNITED STATES | 156,750 | 173,404 |
| FNMA POOL 899588 | 5.5% 01 Jun 2037 | UNITED STATES | 136,274 | 149,614 |

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| FNMA POOL 899671 | 6.5% 01 Aug 2037 | UNITED STATES | 76,677    | 85,138    |
| FNMA POOL 902591 | 5.5% 01 Nov 2021 | UNITED STATES | 102,626   | 112,123   |
| FNMA POOL 903677 | 6.5% 01 Oct 2036 | UNITED STATES | 3,329     | 3,696     |
| FNMA POOL 905953 | 5.5% 01 Jan 2022 | UNITED STATES | 428,665   | 470,101   |
| FNMA POOL 908670 | 5.5% 01 Dec 2036 | UNITED STATES | 59,924    | 65,775    |
| FNMA POOL 913304 | 5.5% 01 Apr 2037 | UNITED STATES | 126,989   | 139,388   |
| FNMA POOL 920079 | 6% 01 Dec 2036   | UNITED STATES | 23,000    | 25,479    |
| FNMA POOL 930539 | 6% 01 Feb 2039   | UNITED STATES | 119,264   | 131,935   |
| FNMA POOL 931410 | 4% 01 Jun 2024   | UNITED STATES | 95,446    | 101,220   |
| FNMA POOL 931507 | 4.5% 01 Jul 2039 | UNITED STATES | 1,728,439 | 1,843,372 |
| FNMA POOL 932091 | 6.5% 01 Sep 2039 | UNITED STATES | 118,801   | 131,910   |
| FNMA POOL 932117 | 4% 01 Nov 2024   | UNITED STATES | 122,698   | 130,158   |
| FNMA POOL 932841 | 3.5% 01 Dec 2025 | UNITED STATES | 290,414   | 303,891   |
| FNMA POOL 933008 | 6% 01 Sep 2037   | UNITED STATES | 155,739   | 172,578   |
| FNMA POOL 933990 | 5% 01 Aug 2023   | UNITED STATES | 11,843    | 12,787    |
| FNMA POOL 934084 | 6.5% 01 Jun 2038 | UNITED STATES | 48,043    | 53,392    |
| FNMA POOL 934769 | 5% 01 Jan 2024   | UNITED STATES | 218,125   | 235,469   |
| FNMA POOL 935964 | 4.5% 01 Apr 2025 | UNITED STATES | 237,166   | 252,491   |
| FNMA POOL 936202 | 5.5% 01 May 2022 | UNITED STATES | 315,840   | 346,417   |
| FNMA POOL 939477 | 5% 01 Jun 2037   | UNITED STATES | 479,424   | 519,611   |
| FNMA POOL 941045 | 5% 01 Jul 2022   | UNITED STATES | 44,987    | 48,470    |
| FNMA POOL 941217 | 6% 01 Jun 2037   | UNITED STATES | 191,004   | 211,409   |
| FNMA POOL 941817 | 4.5% 01 Feb 2023 | UNITED STATES | 67,386    | 71,847    |
| FNMA POOL 943669 | 5.5% 01 Jul 2022 | UNITED STATES | 22,485    | 24,567    |
| FNMA POOL 944632 | 5% 01 Jul 2037   | UNITED STATES | 1,377     | 1,493     |
| FNMA POOL 944748 | 6.5% 01 Jul 2037 | UNITED STATES | 174,132   | 193,347   |
| FNMA POOL 947126 | 5% 01 Oct 2037   | UNITED STATES | 4,612     | 5,003     |
| FNMA POOL 947569 | 5.5% 01 Oct 2022 | UNITED STATES | 240,936   | 264,292   |
| FNMA POOL 947732 | 5% 01 Oct 2022   | UNITED STATES | 32,572    | 34,681    |
| FNMA POOL 948711 | 6% 01 Aug 2037   | UNITED STATES | 77,509    | 85,815    |
| FNMA POOL 949298 | 6.5% 01 Oct 2037 | UNITED STATES | 72,777    | 82,266    |
| FNMA POOL 949562 | 5.5% 01 Oct 2022 | UNITED STATES | 235,241   | 257,846   |
| FNMA POOL 950797 | 6.5% 01 Oct 2037 | UNITED STATES | 427,673   | 476,854   |
| FNMA POOL 952459 | 6% 01 Sep 2037   | UNITED STATES | 3,429     | 3,794     |
| FNMA POOL 952656 | 6% 01 Aug 2037   | UNITED STATES | 384,549   | 425,990   |
| FNMA POOL 953513 | 5.5% 01 Oct 2022 | UNITED STATES | 79,442    | 84,465    |
| FNMA POOL 953613 | 5.5% 01 Mar 2038 | UNITED STATES | 352,302   | 386,701   |
| FNMA POOL 955724 | 6.5% 01 Nov 2037 | UNITED STATES | 471,127   | 528,902   |
| FNMA POOL 955803 | 6.5% 01 Oct 2037 | UNITED STATES | 111,382   | 123,673   |
| FNMA POOL 956014 | 6% 01 Nov 2037   | UNITED STATES | 100,654   | 111,529   |
| FNMA POOL 956078 | 6.5% 01 Dec 2037 | UNITED STATES | 2,140     | 2,376     |
| FNMA POOL 961118 | 6% 01 Apr 2038   | UNITED STATES | 23,338    | 25,817    |
| FNMA POOL 963736 | 5% 01 Jun 2023   | UNITED STATES | 465,000   | 502,109   |
| FNMA POOL 964071 | 5% 01 Jul 2038   | UNITED STATES | 284,434   | 308,276   |
| FNMA POOL 964072 | 5.5% 01 Jul 2038 | UNITED STATES | 139,538   | 153,163   |
| FNMA POOL 964413 | 5.5% 01 Jul 2023 | UNITED STATES | 105,007   | 115,188   |
| FNMA POOL 964850 | 5.5% 01 Aug 2023 | UNITED STATES | 187,239   | 205,422   |
| FNMA POOL 967071 | 6% 01 Dec 2037   | UNITED STATES | 0         | 0         |
| FNMA POOL 968367 | 6.5% 01 Sep 2038 | UNITED STATES | 236,573   | 262,679   |
| FNMA POOL 969057 | 5.5% 01 Mar 2023 | UNITED STATES | 20,519    | 22,515    |
| FNMA POOL 969436 | 5% 01 Jan 2023   | UNITED STATES | 20,609    | 22,203    |
| FNMA POOL 970016 | 6% 01 Jun 2038   | UNITED STATES | 155,581   | 172,762   |
| FNMA POOL 972541 | 6% 01 Feb 2038   | UNITED STATES | 66,534    | 73,603    |
| FNMA POOL 972839 | 4.5% 01 Mar 2038 | UNITED STATES | 33,572    | 35,533    |
| FNMA POOL 973288 | 5% 01 Mar 2038   | UNITED STATES | 204,492   | 221,976   |
| FNMA POOL 973571 | 5% 01 Mar 2023   | UNITED STATES | 149,103   | 160,942   |
| FNMA POOL 974435 | 6% 01 Mar 2038   | UNITED STATES | 33,845    | 37,441    |
| FNMA POOL 974620 | 5% 01 May 2023   | UNITED STATES | 29,953    | 32,318    |
| FNMA POOL 974678 | 4.5% 01 Apr 2023 | UNITED STATES | 2,454     | 2,615     |
| FNMA POOL 975103 | 5.5% 01 Jun 2038 | UNITED STATES | 173,720   | 190,682   |
| FNMA POOL 975123 | 5.5% 01 May 2038 | UNITED STATES | 425,620   | 467,333   |
| FNMA POOL 975376 | 5.5% 01 Jun 2038 | UNITED STATES | 281,403   | 309,298   |
| FNMA POOL 976452 | 4.5% 01 Apr 2023 | UNITED STATES | 130,819   | 139,377   |

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|------------------|------------------|---------------|---------|---------|
| FNMA POOL 976990 | 5.5% 01 Apr 2038 | UNITED STATES | 635,945 | 698,039 |
| FNMA POOL 977076 | 5% 01 Jan 2038   | UNITED STATES | 38,878  | 42,168  |
| FNMA POOL 979639 | 5% 01 Jun 2023   | UNITED STATES | 64,167  | 70,004  |
| FNMA POOL 979919 | 6% 01 May 2038   | UNITED STATES | 29,411  | 32,680  |
| FNMA POOL 981274 | 5% 01 Apr 2023   | UNITED STATES | 32,523  | 35,116  |
| FNMA POOL 981359 | 4.5% 01 Apr 2023 | UNITED STATES | 11,485  | 12,237  |
| FNMA POOL 981571 | 5% 01 Jun 2023   | UNITED STATES | 264,427 | 285,521 |
| FNMA POOL 982530 | 6% 01 Jun 2038   | UNITED STATES | 367,826 | 406,905 |
| FNMA POOL 983034 | 5% 01 May 2038   | UNITED STATES | 4,713   | 5,109   |
| FNMA POOL 983629 | 4.5% 01 May 2023 | UNITED STATES | 26,139  | 27,837  |
| FNMA POOL 990970 | 5% 01 Sep 2023   | UNITED STATES | 33,453  | 35,608  |
| FNMA POOL 991042 | 5.5% 01 Oct 2038 | UNITED STATES | 2,674   | 2,935   |
| FNMA POOL 991066 | 5% 01 Nov 2023   | UNITED STATES | 15,546  | 16,784  |
| FNMA POOL 991073 | 5% 01 Dec 2023   | UNITED STATES | 81,052  | 87,520  |

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| FNMA POOL 994149 | 5.5% 01 Dec 2023 | UNITED STATES | 136,391   | 149,642   |
| FNMA POOL 994207 | 6% 01 Dec 2038   | UNITED STATES | 77,880    | 86,237    |
| FNMA POOL 994810 | 5% 01 Nov 2023   | UNITED STATES | 34,944    | 37,209    |
| FNMA POOL 994933 | 5% 01 Sep 2023   | UNITED STATES | 17,634    | 19,038    |
| FNMA POOL 995011 | 6% 01 Oct 2038   | UNITED STATES | 957,859   | 1,062,963 |
| FNMA POOL 995112 | 5.5% 01 Jul 2036 | UNITED STATES | 430,679   | 473,748   |
| FNMA POOL 995152 | 5.5% 01 Jan 2021 | UNITED STATES | 204,078   | 218,135   |
| FNMA POOL 995160 | 5% 01 Sep 2022   | UNITED STATES | 488,125   | 519,992   |
| FNMA POOL 995231 | 6.5% 01 Jan 2039 | UNITED STATES | 22,135    | 24,584    |
| FNMA POOL 995246 | 5% 01 Dec 2035   | UNITED STATES | 111,695   | 121,248   |
| FNMA POOL 995266 | 5% 01 Dec 2023   | UNITED STATES | 20,362    | 21,976    |
| FNMA POOL 995397 | 5.5% 01 Dec 2038 | UNITED STATES | 499,472   | 548,499   |
| FNMA POOL 995526 | 5% 01 Jan 2019   | UNITED STATES | 93,377    | 99,464    |
| FNMA POOL 995692 | 4.5% 01 May 2024 | UNITED STATES | 37,910    | 40,386    |
| FNMA POOL 995838 | 5.5% 01 May 2039 | UNITED STATES | 135,293   | 148,698   |
| FNMA POOL AA0107 | 6% 01 Nov 2038   | UNITED STATES | 161,631   | 179,188   |
| FNMA POOL AA2412 | 5% 01 Apr 2039   | UNITED STATES | 234,582   | 254,246   |
| FNMA POOL AA5781 | 5% 01 Apr 2039   | UNITED STATES | 144,380   | 156,648   |
| FNMA POOL AA6378 | 4.5% 01 Jun 2024 | UNITED STATES | 248,248   | 264,503   |
| FNMA POOL AA8487 | 4.5% 01 Jul 2039 | UNITED STATES | 1,866,191 | 1,977,171 |
| FNMA POOL AA8510 | 4% 01 May 2019   | UNITED STATES | 447,354   | 474,196   |
| FNMA POOL AA8868 | 5% 01 Apr 2024   | UNITED STATES | 20,716    | 22,294    |
| FNMA POOL AA9443 | 4.5% 01 Jul 2024 | UNITED STATES | 91,241    | 97,139    |
| FNMA POOL AA9591 | 5.5% 01 Apr 2039 | UNITED STATES | 36,865    | 40,465    |
| FNMA POOL AA9782 | 4% 01 Jul 2024   | UNITED STATES | 120,593   | 127,907   |
| FNMA POOL AA9845 | 4.5% 01 Aug 2039 | UNITED STATES | 689,776   | 730,780   |
| FNMA POOL AB0299 | 6% 01 Feb 2037   | UNITED STATES | 151,364   | 168,193   |
| FNMA POOL AB0523 | 6% 01 Dec 2038   | UNITED STATES | 0         | 0         |
| FNMA POOL AB1602 | 3.5% 01 Oct 2025 | UNITED STATES | 159,141   | 166,522   |
| FNMA POOL AB2985 | 5.5% 01 Jan 2040 | UNITED STATES | 257,579   | 282,865   |
| FNMA POOL AB3453 | 4% 01 Aug 2041   | UNITED STATES | 639,786   | 659,210   |
| FNMA POOL AB4051 | 4% 01 Dec 2041   | UNITED STATES | 866,629   | 894,075   |
| FNMA POOL AB5192 | 4% 01 May 2042   | UNITED STATES | 608,449   | 627,753   |
| FNMA POOL AB6929 | 3.5% 01 Nov 2042 | UNITED STATES | 902,987   | 897,927   |
| FNMA POOL AB7965 | 3.5% 01 Feb 2043 | UNITED STATES | 1,647,060 | 1,637,848 |
| FNMA POOL AB8486 | 3% 01 Feb 2043   | UNITED STATES | 683,641   | 649,758   |
| FNMA POOL AB8796 | 2.5% 01 Mar 2028 | UNITED STATES | 1,119,092 | 1,108,841 |
| FNMA POOL AB8855 | 3.5% 01 Mar 2043 | UNITED STATES | 1,935,523 | 1,924,676 |
| FNMA POOL AB8881 | 3% 01 Apr 2043   | UNITED STATES | 2,013,838 | 1,914,026 |
| FNMA POOL AB8897 | 3% 01 Apr 2043   | UNITED STATES | 1,257,889 | 1,195,548 |
| FNMA POOL AB8899 | 3% 01 Apr 2043   | UNITED STATES | 200,661   | 190,717   |
| FNMA POOL AB9154 | 2.5% 01 Apr 2028 | UNITED STATES | 636,701   | 630,868   |
| FNMA POOL AB9172 | 2.5% 01 Apr 2028 | UNITED STATES | 614,814   | 609,182   |
| FNMA POOL AB9187 | 3% 01 Apr 2043   | UNITED STATES | 723,207   | 687,365   |
| FNMA POOL AB9491 | 2.5% 01 May 2028 | UNITED STATES | 1,188,314 | 1,177,429 |
| FNMA POOL AB9779 | 2.5% 01 Jul 2028 | UNITED STATES | 1,039,908 | 1,030,382 |
| FNMA POOL AB9965 | 4% 01 Jul 2043   | UNITED STATES | 587,075   | 604,830   |
| FNMA POOL AC0380 | 4.5% 01 Jul 2039 | UNITED STATES | 363,504   | 385,182   |
| FNMA POOL AC0756 | 4.5% 01 Sep 2024 | UNITED STATES | 128,298   | 136,640   |
| FNMA POOL AC2489 | 4.5% 01 Jul 2024 | UNITED STATES | 388,139   | 413,329   |
| FNMA POOL AC3434 | 4% 01 Nov 2024   | UNITED STATES | 150,916   | 159,970   |
| FNMA POOL AC5302 | 6.5% 01 Nov 2039 | UNITED STATES | 6,492     | 7,219     |
| FNMA POOL AC5695 | 4.5% 01 Dec 2039 | UNITED STATES | 852,189   | 903,134   |
| FNMA POOL AC6795 | 4.5% 01 Dec 2039 | UNITED STATES | 278,123   | 294,737   |
| FNMA POOL AC6897 | 4.5% 01 Dec 2024 | UNITED STATES | 420,236   | 447,661   |
| FNMA POOL AC8512 | 4.5% 01 Dec 2039 | UNITED STATES | 777,826   | 824,148   |
| FNMA POOL AC9419 | 4% 01 Mar 2025   | UNITED STATES | 339,964   | 360,566   |
| FNMA POOL AC9708 | 4% 01 Feb 2025   | UNITED STATES | 425,986   | 451,981   |
| FNMA POOL AD0245 | 5% 01 Aug 2038   | UNITED STATES | 135,242   | 146,787   |
| FNMA POOL AD0255 | 6% 01 Jun 2039   | UNITED STATES | 10,600    | 11,726    |
| FNMA POOL AD0447 | 6% 01 Jun 2039   | UNITED STATES | 103,235   | 114,216   |
| FNMA POOL AD0527 | 5.5% 01 Jun 2039 | UNITED STATES | 740,686   | 813,158   |
| FNMA POOL AD0662 | 5.5% 01 Jan 2025 | UNITED STATES | 273,079   | 299,278   |

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|------------------|------------------|---------------|---------|---------|
| FNMA POOL AD1753 | 4% 01 Jan 2025   | UNITED STATES | 104,438 | 110,802 |
| FNMA POOL AD2381 | 4.5% 01 Mar 2040 | UNITED STATES | 441,763 | 467,966 |
| FNMA POOL AD3808 | 4.5% 01 Apr 2040 | UNITED STATES | 325,934 | 345,336 |
| FNMA POOL AD3859 | 4% 01 Mar 2025   | UNITED STATES | 51,638  | 54,759  |
| FNMA POOL AD7072 | 4% 01 Jun 2025   | UNITED STATES | 145,723 | 155,296 |
| FNMA POOL AD7371 | 5% 01 Jul 2040   | UNITED STATES | 374,369 | 406,422 |
| FNMA POOL AD7956 | 4.5% 01 Jul 2040 | UNITED STATES | 122,456 | 129,778 |
| FNMA POOL AD8266 | 4.5% 01 Sep 2025 | UNITED STATES | 46,996  | 50,029  |
| FNMA POOL AD8950 | 5% 01 Jul 2040   | UNITED STATES | 228,731 | 249,101 |
| FNMA POOL AD9194 | 5% 01 Aug 2040   | UNITED STATES | 324,788 | 353,576 |
| FNMA POOL AE0025 | 5.5% 01 Jan 2040 | UNITED STATES | 122,599 | 134,627 |
| FNMA POOL AE0233 | 5.5% 01 Jul 2039 | UNITED STATES | 452,122 | 496,935 |
| FNMA POOL AE0392 | 5.5% 01 Dec 2039 | UNITED STATES | 185,087 | 203,159 |
| FNMA POOL AE0408 | 4.5% 01 Mar 2025 | UNITED STATES | 65,212  | 69,485  |



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| FNMA POOL AE0691 | 4.5% 01 Oct 2040 | UNITED STATES | 372,023   | 395,239   |
| FNMA POOL AE0880 | 6.5% 01 May 2040 | UNITED STATES | 173,915   | 193,111   |
| FNMA POOL AE0949 | 4% 01 Feb 2041   | UNITED STATES | 986,506   | 1,016,088 |
| FNMA POOL AE0984 | 4.5% 01 Feb 2041 | UNITED STATES | 82,519    | 87,473    |
| FNMA POOL AE1856 | 4.5% 01 Aug 2040 | UNITED STATES | 244,187   | 258,765   |
| FNMA POOL AE4778 | 4.5% 01 Sep 2040 | UNITED STATES | 202,910   | 215,055   |
| FNMA POOL AE5745 | 5% 01 Feb 2034   | UNITED STATES | 161,711   | 175,487   |
| FNMA POOL AE7186 | 4% 01 Nov 2040   | UNITED STATES | 62,782    | 64,672    |
| FNMA POOL AE7758 | 3.5% 01 Nov 2025 | UNITED STATES | 102,403   | 107,154   |
| FNMA POOL AE9059 | 6% 01 Feb 2033   | UNITED STATES | 615,849   | 691,130   |
| FNMA POOL AH0399 | 4% 01 Dec 2025   | UNITED STATES | 114,671   | 121,607   |
| FNMA POOL AH0573 | 4% 01 Dec 2040   | UNITED STATES | 593,633   | 611,863   |
| FNMA POOL AH0969 | 3.5% 01 Dec 2025 | UNITED STATES | 144,981   | 151,707   |
| FNMA POOL AH1114 | 4% 01 Dec 2040   | UNITED STATES | 907,345   | 934,966   |
| FNMA POOL AH2767 | 4.5% 01 Jul 2041 | UNITED STATES | 605,280   | 641,454   |
| FNMA POOL AH4106 | 4% 01 Mar 2041   | UNITED STATES | 446,590   | 459,900   |
| FNMA POOL AH4874 | 4% 01 Feb 2041   | UNITED STATES | 578,975   | 596,397   |
| FNMA POOL AH5620 | 4% 01 Feb 2026   | UNITED STATES | 206,143   | 218,473   |
| FNMA POOL AH6736 | 3.5% 01 Feb 2026 | UNITED STATES | 271,520   | 284,277   |
| FNMA POOL AH7010 | 4.5% 01 Mar 2041 | UNITED STATES | 371,451   | 393,783   |
| FNMA POOL AH7449 | 4.5% 01 Jun 2041 | UNITED STATES | 266,730   | 282,745   |
| FNMA POOL AH8059 | 4.5% 01 Jun 2041 | UNITED STATES | 0         | 0         |
| FNMA POOL AH8076 | 5% 01 Jun 2041   | UNITED STATES | 421,530   | 457,848   |
| FNMA POOL AH9034 | 4% 01 Mar 2026   | UNITED STATES | 235,091   | 249,244   |
| FNMA POOL AI1740 | 3.5% 01 Aug 2026 | UNITED STATES | 892,034   | 933,308   |
| FNMA POOL AI2054 | 4% 01 May 2041   | UNITED STATES | 445,193   | 458,627   |
| FNMA POOL AI3435 | 4% 01 May 2026   | UNITED STATES | 496,377   | 526,218   |
| FNMA POOL AI3661 | 5% 01 May 2041   | UNITED STATES | 363,087   | 396,209   |
| FNMA POOL AI4052 | 4% 01 Sep 2026   | UNITED STATES | 218,655   | 231,794   |
| FNMA POOL AI4815 | 4.5% 01 Jun 2041 | UNITED STATES | 241,849   | 256,343   |
| FNMA POOL AI6643 | 4.5% 01 Aug 2041 | UNITED STATES | 1,162,174 | 1,231,509 |
| FNMA POOL AI6653 | 3.5% 01 Aug 2026 | UNITED STATES | 964,418   | 1,009,032 |
| FNMA POOL AI8013 | 3.5% 01 Aug 2026 | UNITED STATES | 1,152,860 | 1,206,408 |
| FNMA POOL AI8069 | 4% 01 Oct 2041   | UNITED STATES | 610,161   | 628,474   |
| FNMA POOL AJ0062 | 3% 01 Nov 2026   | UNITED STATES | 888,153   | 907,071   |
| FNMA POOL AJ1441 | 3.5% 01 Sep 2026 | UNITED STATES | 860,179   | 900,012   |
| FNMA POOL AJ3591 | 4% 01 Oct 2041   | UNITED STATES | 17,837    | 18,370    |
| FNMA POOL AJ4535 | 3% 01 Nov 2026   | UNITED STATES | 687,507   | 702,402   |
| FNMA POOL AJ5336 | 3% 01 Nov 2026   | UNITED STATES | 402,917   | 411,617   |
| FNMA POOL AJ6346 | 3.5% 01 Dec 2041 | UNITED STATES | 1,110,501 | 1,104,334 |
| FNMA POOL AJ7686 | 4% 01 Dec 2041   | UNITED STATES | 302,600   | 312,197   |
| FNMA POOL AJ9303 | 4% 01 Jan 2042   | UNITED STATES | 1,282,267 | 1,321,135 |
| FNMA POOL AK0685 | 4% 01 Jan 2042   | UNITED STATES | 628,793   | 652,603   |
| FNMA POOL AK0971 | 3% 01 Feb 2027   | UNITED STATES | 1,306,710 | 1,334,893 |
| FNMA POOL AK3402 | 4% 01 Feb 2042   | UNITED STATES | 542,581   | 559,010   |
| FNMA POOL AK6568 | 3.5% 01 Apr 2042 | UNITED STATES | 552,259   | 549,170   |
| FNMA POOL AK6846 | 3.5% 01 Apr 2042 | UNITED STATES | 642,454   | 638,870   |
| FNMA POOL AK7123 | 4% 01 Apr 2042   | UNITED STATES | 78,835    | 81,222    |
| FNMA POOL AL0060 | 5% 01 Apr 2021   | UNITED STATES | 127,926   | 136,329   |
| FNMA POOL AL0070 | 5% 01 Jul 2039   | UNITED STATES | 480,815   | 521,299   |
| FNMA POOL AL0071 | 5% 01 May 2040   | UNITED STATES | 366,219   | 397,184   |
| FNMA POOL AL0102 | 5.5% 01 Jan 2025 | UNITED STATES | 83,039    | 90,553    |
| FNMA POOL AL0408 | 5.5% 01 Jun 2026 | UNITED STATES | 1,174,657 | 1,255,217 |
| FNMA POOL AL0414 | 5.5% 01 Sep 2040 | UNITED STATES | 210,268   | 230,943   |
| FNMA POOL AL0443 | 5% 01 Apr 2029   | UNITED STATES | 467,211   | 509,367   |
| FNMA POOL AL0520 | 5.5% 01 Jul 2041 | UNITED STATES | 452,834   | 497,156   |
| FNMA POOL AL0615 | 5.5% 01 Sep 2040 | UNITED STATES | 234,271   | 257,299   |
| FNMA POOL AL1176 | 6.5% 01 Oct 2039 | UNITED STATES | 218,633   | 242,812   |
| FNMA POOL AL1408 | 3.5% 01 Jan 2027 | UNITED STATES | 0         | 0         |
| FNMA POOL AL1547 | 4.5% 01 Nov 2041 | UNITED STATES | 882,644   | 935,426   |
| FNMA POOL AL1862 | 3% 01 Apr 2027   | UNITED STATES | 424,938   | 434,164   |
| FNMA POOL AL2088 | 4% 01 Sep 2026   | UNITED STATES | 2,982,402 | 3,161,366 |
| FNMA POOL AL2195 | 5.5% 01 May 2025 | UNITED STATES | 226,600   | 242,095   |

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|------------------|------------------|---------------|-----------|-----------|
| FNMA POOL AL2276 | 3% 01 Sep 2027   | UNITED STATES | 1,152,812 | 1,177,833 |
| FNMA POOL AL2374 | 4% 01 Dec 2041   | UNITED STATES | 1,653,666 | 1,707,395 |
| FNMA POOL AL3498 | 3.5% 01 May 2043 | UNITED STATES | 1,252,160 | 1,245,925 |
| FNMA POOL AL3615 | 3.5% 01 Dec 2026 | UNITED STATES | 524,868   | 549,254   |
| FNMA POOL AL3868 | 4% 01 Jun 2042   | UNITED STATES | 1,234,585 | 1,272,484 |
| FNMA POOL AO0144 | 4% 01 Apr 2042   | UNITED STATES | 73,552    | 75,754    |
| FNMA POOL AO7977 | 3% 01 Jun 2027   | UNITED STATES | 327,710   | 334,806   |
| FNMA POOL AP6136 | 3% 01 Sep 2042   | UNITED STATES | 1,169,370 | 1,111,376 |
| FNMA POOL AQ9362 | 2.5% 01 Jan 2028 | UNITED STATES | 1,738,660 | 1,722,733 |
| FNMA POOL AR6852 | 3% 01 Feb 2043   | UNITED STATES | 1,414,078 | 1,344,324 |
| FNMA POOL AR6885 | 2.5% 01 Feb 2028 | UNITED STATES | 1,599,240 | 1,584,591 |
| FNMA POOL AR7540 | 4% 01 Mar 2043   | UNITED STATES | 519,702   | 535,771   |
| FNMA POOL AR9197 | 3% 01 Mar 2043   | UNITED STATES | 2,390,923 | 2,272,344 |
| FNMA POOL AR9248 | 2.5% 01 Mar 2028 | UNITED STATES | 1,310,756 | 1,298,750 |

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| FNMA POOL AS0080                  | 3.5% 01 Aug 2043    | UNITED STATES | 3,443,972  | 3,425,816  |
| FNMA POOL AS0189                  | 2.5% 01 Aug 2028    | UNITED STATES | 1,851,363  | 1,834,404  |
| FNMA POOL AS0210                  | 3.5% 01 Aug 2043    | UNITED STATES | 983,549    | 978,669    |
| FNMA POOL AS0226                  | 4% 01 Aug 2043      | UNITED STATES | 2,340,879  | 2,412,736  |
| FNMA POOL AT2014                  | 3% 01 Apr 2043      | UNITED STATES | 2,310,858  | 2,196,380  |
| FNMA POOL AT2062                  | 2.5% 01 Apr 2028    | UNITED STATES | 1,269,800  | 1,258,168  |
| FNMA POOL AT2725                  | 3% 01 May 2043      | UNITED STATES | 1,270,104  | 1,207,084  |
| FNMA POOL AT9221                  | 3% 01 Jul 2043      | UNITED STATES | 745,014    | 708,245    |
| FNMA POOL AU0949                  | 3.5% 01 Aug 2043    | UNITED STATES | 809,910    | 806,649    |
| FNMA POOL AU3742                  | 3.5% 01 Aug 2043    | UNITED STATES | 1,728,222  | 1,719,110  |
| FNMA POOL AU9263                  | 3.5% 01 Sep 2028    | UNITED STATES | 371,189    | 388,450    |
| FNMA POOL AV0461                  | 3.5% 01 Nov 2028    | UNITED STATES | 293,761    | 307,431    |
| FNMA POOL MA0359                  | 4% 01 Mar 2025      | UNITED STATES | 464,890    | 493,095    |
| FNMA POOL MA0515                  | 3.5% 01 Sep 2025    | UNITED STATES | 404,604    | 423,346    |
| FNMA POOL MA0537                  | 4.5% 01 Oct 2040    | UNITED STATES | 1,410,248  | 1,494,690  |
| FNMA POOL MA0546                  | 3.5% 01 Oct 2025    | UNITED STATES | 320,088    | 334,962    |
| FNMA POOL MA0790                  | 4.5% 01 Jul 2041    | UNITED STATES | 75,090     | 79,596     |
| FNMA POOL MA0918                  | 4% 01 Dec 2041      | UNITED STATES | 720,901    | 742,562    |
| FNMA POOL MA1034                  | 3.5% 01 Apr 2027    | UNITED STATES | 161,919    | 169,423    |
| FNMA POOL MA1167                  | 2.5% 01 Sep 2027    | UNITED STATES | 1,461,662  | 1,451,599  |
| FNMA TBA 15 YR                    | 3% 01 Dec 2099      | UNITED STATES | 9,470,000  | 9,664,209  |
| FNMA TBA 15 YR                    | 3.5% 01 Dec 2099    | UNITED STATES | 1,755,000  | 1,835,278  |
| FNMA TBA 30YR SINGLE FAMILY<br>JA | 3.5% 01 Dec 2099    | UNITED STATES | 18,730,000 | 18,605,622 |
| FNMA TBA 3PCT JAN 30 SINGLE<br>FA | 3% 01 Dec 2099      | UNITED STATES | 21,845,000 | 20,737,391 |
| FNMA TBA SINGLE FAMILY<br>MORTGAG | 4% 01 Dec 2099      | UNITED STATES | 12,185,000 | 12,542,934 |
| FORD MOTOR CREDIT CO LLC          | 1.7% 09 May 2016    | UNITED STATES | 1,610,000  | 1,628,422  |
| FORD MOTOR CREDIT CO LLC          | 3% 12 Jun 2017      | UNITED STATES | 2,520,000  | 2,619,081  |
| FREDDIE MAC                       | 5.05% 26 Jan 2015   | UNITED STATES | 160,000    | 168,249    |
| FREDDIE MAC                       | 2.375% 13 Jan 2022  | UNITED STATES | 1,005,000  | 960,745    |
| FREDDIE MAC                       | 0.55% 27 Feb 2015   | UNITED STATES | 3,220,000  | 3,220,673  |
| FREDDIE MAC                       | 1% 08 Mar 2017      | UNITED STATES | 2,845,000  | 2,849,635  |
| FREDDIE MAC                       | 5.4% 17 Mar 2021    | UNITED STATES | 50,000     | 54,663     |
| FREDDIE MAC                       | 6.75% 15 Mar 2031   | UNITED STATES | 180,000    | 238,155    |
| FREDDIE MAC                       | 2.5% 27 May 2016    | UNITED STATES | 935,000    | 978,564    |
| FREDDIE MAC                       | 1.75% 30 May 2019   | UNITED STATES | 2,515,000  | 2,470,485  |
| FREDDIE MAC                       | 6.25% 15 Jul 2032   | UNITED STATES | 1,345,000  | 1,701,437  |
| FREDDIE MAC                       | 0.875% 14 Oct 2016  | UNITED STATES | 13,025,000 | 13,070,053 |
| FREDDIE MAC                       | 5% 13 Nov 2014      | UNITED STATES | 100,000    | 104,159    |
| FREEMPORT MCMORAN                 | 2.375% 15 Mar 2018  | UNITED STATES | 1,300,000  | 1,296,824  |
| FREEMPORT MCMORAN                 | 3.875% 15 Mar 2023  | UNITED STATES | 790,000    | 747,060    |
| GCCFC COMMERCIAL MORTGAG          | 5.8737% 10 Jul 2038 | UNITED STATES | 2,317,238  | 2,531,237  |
| GCCFC COMMERCIAL MORTGAG          | 5.444% 10 Mar 2039  | UNITED STATES | 2,500,000  | 2,746,110  |
| GENERAL DYNAMICS CORP             | 2.25% 15 Nov 2022   | UNITED STATES | 600,000    | 538,723    |
| GENERAL ELEC CAP CORP             | 1% 08 Jan 2016      | UNITED STATES | 985,000    | 987,463    |
| GENERAL ELEC CAP CORP             | 6.75% 15 Mar 2032   | UNITED STATES | 2,985,000  | 3,696,340  |
| GENERAL ELEC CAP CORP             | 5.625% 01 May 2018  | UNITED STATES | 2,500,000  | 2,870,920  |
| GENERAL ELEC CAP CORP             | 3.15% 07 Sep 2022   | UNITED STATES | 1,600,000  | 1,548,347  |
| GNMA II JUMBOS 3.5 30 YRS         | 3.5% 01 Dec 2099    | UNITED STATES | 14,230,000 | 14,355,069 |
| GNMA II POOL 004098               | 5.5% 20 Mar 2038    | UNITED STATES | 224,433    | 247,432    |
| GNMA II POOL 004561               | 6% 20 Oct 2039      | UNITED STATES | 77,339     | 87,155     |
| GNMA II POOL 004774               | 6% 20 Aug 2040      | UNITED STATES | 74,071     | 83,467     |
| GNMA II POOL 004804               | 6% 20 Sep 2040      | UNITED STATES | 106,849    | 119,016    |
| GNMA II POOL 004905               | 6% 20 Dec 2040      | UNITED STATES | 280,549    | 313,494    |
| GNMA II POOL 004928               | 6% 20 Jan 2041      | UNITED STATES | 370,791    | 414,455    |
| GNMA II POOL 004945               | 4% 20 Feb 2041      | UNITED STATES | 337,517    | 351,584    |
| GNMA II POOL 004978               | 4.5% 20 Mar 2041    | UNITED STATES | 569,689    | 611,599    |
| GNMA II POOL 004991               | 6% 20 Mar 2041      | UNITED STATES | 29,602     | 33,000     |
| GNMA II POOL 005017               | 4.5% 20 Apr 2041    | UNITED STATES | 2,364,681  | 2,532,025  |
| GNMA II POOL 005054               | 4% 20 May 2041      | UNITED STATES | 1,637,263  | 1,705,255  |
| GNMA II POOL 005055               | 4.5% 20 May 2041    | UNITED STATES | 1,317,623  | 1,412,906  |

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|                     |                  |               |           |           |
|---------------------|------------------|---------------|-----------|-----------|
| GNMA II POOL 005057 | 5.5% 20 May 2041 | UNITED STATES | 227,158   | 251,304   |
| GNMA II POOL 005082 | 4.5% 20 Jun 2041 | UNITED STATES | 1,522,159 | 1,629,942 |
| GNMA II POOL 005115 | 4.5% 20 Jul 2041 | UNITED STATES | 194,463   | 208,228   |
| GNMA II POOL 005140 | 4.5% 20 Aug 2041 | UNITED STATES | 2,280,550 | 2,447,665 |
| GNMA II POOL 005204 | 4.5% 20 Oct 2041 | UNITED STATES | 1,104,250 | 1,185,194 |
| GNMA II POOL 005260 | 4.5% 20 Dec 2041 | UNITED STATES | 1,295,004 | 1,385,444 |
| GNMA II POOL 005281 | 4.5% 20 Jan 2042 | UNITED STATES | 2,579,872 | 2,763,237 |
| GNMA II POOL 005305 | 4% 20 Feb 2042   | UNITED STATES | 588,584   | 612,781   |
| GNMA II POOL 005306 | 4.5% 20 Feb 2042 | UNITED STATES | 208,580   | 223,109   |
| GNMA II POOL 782909 | 5.5% 20 Sep 2039 | UNITED STATES | 798,356   | 880,033   |
| GNMA II POOL 782913 | 5.5% 20 Nov 2039 | UNITED STATES | 675,735   | 744,864   |
| GNMA II POOL 783229 | 5.5% 20 Dec 2040 | UNITED STATES | 1,551,190 | 1,709,558 |
| GNMA II POOL AA6148 | 3% 20 Mar 2043   | UNITED STATES | 499,655   | 483,668   |
| GNMA II POOL AA6149 | 3% 20 Mar 2043   | UNITED STATES | 2,684,822 | 2,598,728 |
| GNMA II POOL AD8825 | 3.5% 20 Mar 2043 | UNITED STATES | 2,150,968 | 2,173,367 |
| GNMA II POOL MA0023 | 4% 20 Apr 2042   | UNITED STATES | 1,632,709 | 1,699,894 |
| GNMA II POOL MA0088 | 3.5% 20 May 2042 | UNITED STATES | 465,018   | 469,864   |

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| GNMA II POOL MA0089          | 4% 20 May 2042      | UNITED STATES | 2,650,324 | 2,759,298 |
| GNMA II POOL MA0090          | 4.5% 20 May 2042    | UNITED STATES | 2,365,370 | 2,537,934 |
| GNMA II POOL MA0154          | 3.5% 20 Jun 2042    | UNITED STATES | 2,110,163 | 2,132,076 |
| GNMA II POOL MA0155          | 4% 20 Jun 2042      | UNITED STATES | 2,096,765 | 2,183,956 |
| GNMA II POOL MA0221          | 4% 20 Jul 2042      | UNITED STATES | 1,116,622 | 1,163,111 |
| GNMA II POOL MA0317          | 3% 20 Aug 2042      | UNITED STATES | 1,341,824 | 1,299,224 |
| GNMA II POOL MA0319          | 4% 20 Aug 2042      | UNITED STATES | 1,249,724 | 1,301,265 |
| GNMA II POOL MA0320          | 4.5% 20 Aug 2042    | UNITED STATES | 272,217   | 292,102   |
| GNMA II POOL MA0391          | 3% 20 Sep 2042      | UNITED STATES | 645,701   | 625,189   |
| GNMA II POOL MA0394          | 4.5% 20 Sep 2042    | UNITED STATES | 31,191    | 33,368    |
| GNMA II POOL MA0461          | 3% 20 Oct 2042      | UNITED STATES | 687,959   | 666,101   |
| GNMA II POOL MA0698          | 3% 20 Jan 2043      | UNITED STATES | 664,977   | 643,860   |
| GNMA II POOL MA0701          | 4.5% 20 Jan 2043    | UNITED STATES | 170,723   | 183,174   |
| GNMA II POOL MA0782          | 3% 20 Feb 2043      | UNITED STATES | 2,495,344 | 2,416,066 |
| GNMA II POOL MA0852          | 3.5% 20 Mar 2043    | UNITED STATES | 469,251   | 474,130   |
| GNMA II POOL MA0934          | 3.5% 20 Apr 2043    | UNITED STATES | 477,239   | 482,210   |
| GNMA II POOL MA1012          | 3.5% 20 May 2043    | UNITED STATES | 405,001   | 409,203   |
| GNMA II POOL MA1157          | 3.5% 20 Jul 2043    | UNITED STATES | 2,156,144 | 2,178,555 |
| GNMA II POOL MA1223          | 3% 20 Aug 2043      | UNITED STATES | 1,237,323 | 1,197,491 |
| GNMA II POOL MA1375          | 3.5% 20 Oct 2043    | UNITED STATES | 3,334,962 | 3,371,908 |
| GNMA II TBA JAN 30 JUMBOS    | 4% 01 Dec 2099      | UNITED STATES | 5,225,000 | 5,432,571 |
| GNMA II TBA JAN 30 JUMBOS    | 4.5% 01 Dec 2099    | UNITED STATES | 3,060,000 | 3,271,570 |
| GNMA POOL 475810             | 6.5% 15 Aug 2028    | UNITED STATES | 34,487    | 38,489    |
| GNMA POOL 615278             | 5% 15 Jul 2033      | UNITED STATES | 1,720,475 | 1,895,277 |
| GNMA POOL 618700             | 6.5% 15 Sep 2036    | UNITED STATES | 2,670     | 3,037     |
| GNMA POOL 645990             | 6.5% 15 Oct 2036    | UNITED STATES | 71,608    | 79,888    |
| GNMA POOL 646541             | 6.5% 15 Aug 2036    | UNITED STATES | 14,822    | 16,520    |
| GNMA POOL 657982             | 6.5% 15 Oct 2036    | UNITED STATES | 4,080     | 4,557     |
| GNMA POOL 697488             | 6% 15 Sep 2038      | UNITED STATES | 246,134   | 273,868   |
| GNMA POOL 698342             | 5% 15 May 2039      | UNITED STATES | 377,572   | 409,414   |
| GNMA POOL 700978             | 6% 15 Nov 2038      | UNITED STATES | 92,567    | 102,908   |
| GNMA POOL 704182             | 5% 15 Jan 2039      | UNITED STATES | 2,213,037 | 2,401,273 |
| GNMA POOL 714130             | 5% 15 Sep 2039      | UNITED STATES | 305,163   | 331,112   |
| GNMA POOL 729038             | 5% 15 Feb 2040      | UNITED STATES | 862,436   | 938,825   |
| GNMA POOL 733018             | 6% 15 Jan 2040      | UNITED STATES | 65,273    | 72,914    |
| GNMA POOL 733603             | 5% 15 Apr 2040      | UNITED STATES | 1,311,022 | 1,428,414 |
| GNMA POOL 738423             | 5% 15 Jun 2041      | UNITED STATES | 72,020    | 78,704    |
| GNMA POOL 745134             | 5% 15 Jun 2040      | UNITED STATES | 1,242,827 | 1,352,056 |
| GNMA POOL 749368             | 5% 15 Apr 2041      | UNITED STATES | 332,663   | 363,521   |
| GNMA POOL 763854             | 3% 15 Jul 2043      | UNITED STATES | 976,149   | 944,932   |
| GNMA POOL 782369             | 6% 15 Jul 2038      | UNITED STATES | 105,329   | 117,210   |
| GNMA POOL 782449             | 6% 15 Sep 2038      | UNITED STATES | 389,059   | 432,950   |
| GNMA POOL 783292             | 6% 15 Dec 2040      | UNITED STATES | 189,610   | 210,704   |
| GNMA POOL 783622             | 6% 15 Jun 2041      | UNITED STATES | 212,221   | 235,186   |
| GNMA POOL AB0935             | 3% 15 Sep 2042      | UNITED STATES | 1,413,227 | 1,367,497 |
| GNMA POOL AD9016             | 3% 15 Apr 2043      | UNITED STATES | 724,705   | 701,255   |
| GOLDMAN SACHS GROUP INC      | 5.75% 24 Jan 2022   | UNITED STATES | 2,000,000 | 2,251,376 |
| GOLDMAN SACHS GROUP INC      | 3.625% 07 Feb 2016  | UNITED STATES | 3,150,000 | 3,305,862 |
| GOLDMAN SACHS GROUP INC      | 6.25% 01 Feb 2041   | UNITED STATES | 950,000   | 1,094,780 |
| GOLDMAN SACHS GROUP INC      | 6.15% 01 Apr 2018   | UNITED STATES | 635,000   | 728,140   |
| GOLDMAN SACHS GROUP INC      | 2.9% 19 Jul 2018    | UNITED STATES | 3,075,000 | 3,140,878 |
| GOLDMAN SACHS GROUP INC      | 6.75% 01 Oct 2037   | UNITED STATES | 1,000,000 | 1,112,545 |
| GOVERNMENT NATL MTG ASSN     | 3% 01 Dec 2099      | UNITED STATES | 9,045,000 | 8,739,025 |
| GS MORTGAGE SECURITIES TRUST | 5.56% 10 Nov 2039   | UNITED STATES | 1,400,000 | 1,535,075 |
| GS MORTGAGE SECURITIES TRUST | 5.9788% 10 Aug 2045 | UNITED STATES | 2,000,000 | 2,196,136 |
| HALLIBURTON COMPANY          | 1% 01 Aug 2016      | UNITED STATES | 815,000   | 816,355   |
| HARTFORD FINL SVCS GRP       | 5.375% 15 Mar 2017  | UNITED STATES | 1,100,000 | 1,212,110 |
| HARTFORD FINL SVCS GRP       | 6.1% 01 Oct 2041    | UNITED STATES | 750,000   | 857,580   |
| HCP INC                      | 3.75% 01 Feb 2016   | UNITED STATES | 1,000,000 | 1,050,805 |
| HEALTH CARE REIT INC         | 5.25% 15 Jan 2022   | UNITED STATES | 1,000,000 | 1,065,635 |
| HESS CORP                    | 5.6% 15 Feb 2041    | UNITED STATES | 390,000   | 406,425   |

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|                         |                    |               |           |           |
|-------------------------|--------------------|---------------|-----------|-----------|
| HEWLETT PACKARD CO      | 2.6% 15 Sep 2017   | UNITED STATES | 1,975,000 | 2,006,689 |
| HOME DEPOT INC          | 2.7% 01 Apr 2023   | UNITED STATES | 1,155,000 | 1,064,737 |
| HONEYWELL INTERNATIONAL | 5.375% 01 Mar 2041 | UNITED STATES | 500,000   | 549,412   |
| HUMANA INC              | 4.625% 01 Dec 2042 | UNITED STATES | 1,000,000 | 901,365   |
| ILLINOIS ST             | 4.421% 01 Jan 2015 | UNITED STATES | 1,030,000 | 1,060,931 |
| ILLINOIS ST             | 5.1% 01 Jun 2033   | UNITED STATES | 400,000   | 371,576   |
| ING US INC              | 5.7% 15 Jul 2043   | UNITED STATES | 1,000,000 | 1,044,796 |
| INGREDION INC           | 4.625% 01 Nov 2020 | UNITED STATES | 875,000   | 912,356   |
| INTEL CORP              | 1.95% 01 Oct 2016  | UNITED STATES | 890,000   | 914,917   |
| INTER AMERICAN DEVEL BK | 0.875% 15 Nov 2016 | UNITED STATES | 3,990,000 | 3,992,919 |
| INTER AMERICAN DEVEL BK | 3.875% 17 Sep 2019 | UNITED STATES | 1,900,000 | 2,067,029 |
| INTL FINANCE CORP       | 2.25% 11 Apr 2016  | UNITED STATES | 1,025,000 | 1,061,521 |
| INTL PAPER CO           | 7.3% 15 Nov 2039   | UNITED STATES | 850,000   | 1,049,514 |
| JEFFERIES GROUP LLC     | 5.125% 13 Apr 2018 | UNITED STATES | 700,000   | 756,875   |
| JOHN DEERE CAPITAL CORP | 2.25% 07 Jun 2016  | UNITED STATES | 1,025,000 | 1,058,041 |
| JOHNSON + JOHNSON       | 5.85% 15 Jul 2038  | UNITED STATES | 575,000   | 680,525   |

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| JP MORGAN CHASE COMMERCIAL MOR | 5.44% 12 Jun 2047  | UNITED STATES | 3,000,000 | 3,296,913 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.688% 12 Feb 2051 | UNITED STATES | 1,034,355 | 1,104,804 |
| JP MORGAN MORTGAGE ACQUISITION | 1% 25 Jul 2036     | UNITED STATES | 2,845,000 | 39,557    |
| * JPMORGAN CHASE + CO          | 2.6% 15 Jan 2016   | UNITED STATES | 4,300,000 | 4,428,940 |
| * JPMORGAN CHASE + CO          | 1.1% 15 Oct 2015   | UNITED STATES | 2,525,000 | 2,534,630 |
| * JPMORGAN CHASE + CO          | 4.25% 15 Oct 2020  | UNITED STATES | 2,000,000 | 2,120,074 |
| * JPMORGAN CHASE + CO          | 5.5% 15 Oct 2040   | UNITED STATES | 1,465,000 | 1,591,778 |
| KENTUCKY UTILITIES             | 5.125% 01 Nov 2040 | UNITED STATES | 1,370,000 | 1,448,468 |
| KIMBERLY CLARK CORP            | 3.875% 01 Mar 2021 | UNITED STATES | 880,000   | 917,388   |
| KINDER MORGAN ENER PART        | 6.95% 15 Jan 2038  | UNITED STATES | 1,450,000 | 1,665,757 |
| KRAFT FOODS GROUP INC          | 3.5% 06 Jun 2022   | UNITED STATES | 2,000,000 | 1,949,188 |
| KRAFT FOODS GROUP INC          | 5% 04 Jun 2042     | UNITED STATES | 850,000   | 837,923   |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.3% 15 Nov 2038   | UNITED STATES | 938,585   | 973,087   |
| LINCOLN NATIONAL CORP          | 4.3% 15 Jun 2015   | UNITED STATES | 1,110,000 | 1,163,684 |
| LINCOLN NATIONAL CORP          | 4% 01 Sep 2023     | UNITED STATES | 1,520,000 | 1,500,042 |
| LOCKHEED MARTIN CORP           | 3.35% 15 Sep 2021  | UNITED STATES | 1,200,000 | 1,190,641 |
| LOWE S COMPANIES INC           | 2.125% 15 Apr 2016 | UNITED STATES | 1,665,000 | 1,707,761 |
| MARATHON PETROLEUM CORP        | 3.5% 01 Mar 2016   | UNITED STATES | 1,000,000 | 1,044,221 |
| MARATHON PETROLEUM CORP        | 6.5% 01 Mar 2041   | UNITED STATES | 1,500,000 | 1,709,567 |
| MCKESSON CORP                  | 3.25% 01 Mar 2016  | UNITED STATES | 1,470,000 | 1,532,012 |
| MERCK + CO INC                 | 2.4% 15 Sep 2022   | UNITED STATES | 700,000   | 639,403   |
| MET TRANSPRTN AUTH NY REVENUE  | 6.814% 15 Nov 2040 | UNITED STATES | 990,000   | 1,175,249 |
| * METLIFE INC                  | 4.75% 08 Feb 2021  | UNITED STATES | 1,100,000 | 1,188,892 |
| MIDAMERICAN ENERGY HLDGS       | 6.125% 01 Apr 2036 | UNITED STATES | 1,035,000 | 1,175,826 |
| MOLSON COORS BREWING CO        | 3.5% 01 May 2022   | UNITED STATES | 1,600,000 | 1,570,909 |
| MONDELEZ INTERNATIONAL         | 6.5% 09 Feb 2040   | UNITED STATES | 1,000,000 | 1,195,001 |
| MORGAN STANLEY                 | 6.625% 01 Apr 2018 | UNITED STATES | 3,610,000 | 4,224,039 |
| MORGAN STANLEY                 | 2.125% 25 Apr 2018 | UNITED STATES | 4,050,000 | 4,015,069 |
| MORGAN STANLEY                 | 5.5% 24 Jul 2020   | UNITED STATES | 2,200,000 | 2,460,482 |
| MORGAN STANLEY                 | 5.375% 15 Oct 2015 | UNITED STATES | 1,600,000 | 1,720,914 |
| MORGAN STANLEY CAPITAL I TRUST | 5.328% 12 Nov 2041 | UNITED STATES | 2,270,114 | 2,476,888 |
| MORGAN STANLEY CAPITAL INC     | 1% 25 Oct 2036     | UNITED STATES | 862,812   | 9         |
| MYLAN INC                      | 1.8% 24 Jun 2016   | UNITED STATES | 1,000,000 | 1,009,452 |
| MYLAN INC                      | 2.6% 24 Jun 2018   | UNITED STATES | 2,430,000 | 2,452,043 |
| NATIONAL RURAL UTIL COOP       | 3.05% 15 Feb 2022  | UNITED STATES | 1,200,000 | 1,165,765 |
| NBCUNIVERSAL MEDIA LLC         | 2.875% 15 Jan 2023 | UNITED STATES | 2,000,000 | 1,851,552 |
| NBCUNIVERSAL MEDIA LLC         | 6.4% 30 Apr 2040   | UNITED STATES | 775,000   | 890,962   |
| NEW CENTURY HOME EQUITY LOAN T | 1% 25 May 2036     | UNITED STATES | 2,010,725 | 24,742    |
| NEW JERSEY ST TURNPIKE AUTH    | 7.102% 01 Jan 2041 | UNITED STATES | 955,000   | 1,216,135 |
| NEWMONT MINING CORP            | 6.25% 01 Oct 2039  | UNITED STATES | 750,000   | 663,390   |
| NEXTERA ENERGY CAPITAL         | 4.5% 01 Jun 2021   | UNITED STATES | 800,000   | 825,112   |
| NORDSTROM INC                  | 4.75% 01 May 2020  | UNITED STATES | 935,000   | 1,023,228 |
| NORFOLK SOUTHERN CORP          | 6% 15 Mar 2105     | UNITED STATES | 1,605,000 | 1,705,179 |
| NORTHROP GRUMMAN CORP          | 1.75% 01 Jun 2018  | UNITED STATES | 2,545,000 | 2,482,803 |
| NOVARTIS CAPITAL CORP          | 2.4% 21 Sep 2022   | UNITED STATES | 925,000   | 848,068   |
| OHIO POWER COMPANY             | 5.375% 01 Oct 2021 | UNITED STATES | 1,005,000 | 1,121,283 |
| ONEOK PARTNERS LP              | 3.25% 01 Feb 2016  | UNITED STATES | 1,090,000 | 1,133,323 |
| ORACLE CORP                    | 5.75% 15 Apr 2018  | UNITED STATES | 500,000   | 577,784   |
| ORACLE CORP                    | 3.625% 15 Jul 2023 | UNITED STATES | 1,405,000 | 1,393,714 |
| ORACLE CORP                    | 5.375% 15 Jul 2040 | UNITED STATES | 650,000   | 694,060   |
| PACIFIC GAS + ELECTRIC         | 3.5% 01 Oct 2020   | UNITED STATES | 1,060,000 | 1,078,745 |
| PACKAGING CORP OF AMERICA      | 4.5% 01 Nov 2023   | UNITED STATES | 1,935,000 | 1,940,056 |
| PEPSICO INC                    | 4% 05 Mar 2042     | UNITED STATES | 1,385,000 | 1,206,098 |
| PFIZER INC                     | 0.9% 15 Jan 2017   | UNITED STATES | 1,305,000 | 1,298,544 |

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|---------------------------------|--------------------|---------------|-----------|-----------|
| PHILIP MORRIS INTL INC          | 2.5% 22 Aug 2022   | UNITED STATES | 1,500,000 | 1,367,337 |
| PHILLIPS 66                     | 2.95% 01 May 2017  | UNITED STATES | 990,000   | 1,029,986 |
| PLAINS ALL AMER PIPELINE        | 6.5% 01 May 2018   | UNITED STATES | 1,000,000 | 1,161,456 |
| PNC BANK NA                     | 1.15% 01 Nov 2016  | UNITED STATES | 2,870,000 | 2,873,516 |
| PNC FUNDING CORP                | 3.625% 08 Feb 2015 | UNITED STATES | 1,730,000 | 1,789,555 |
| PORT AUTH OF NEW YORK<br>NEW JE | 4.926% 01 Oct 2051 | UNITED STATES | 655,000   | 612,857   |
| PROGRESS ENERGY INC             | 4.4% 15 Jan 2021   | UNITED STATES | 985,000   | 1,039,473 |
| * PRUDENTIAL FINANCIAL INC      | 3.875% 14 Jan 2015 | UNITED STATES | 910,000   | 940,726   |
| * PRUDENTIAL FINANCIAL INC      | 6.2% 15 Nov 2040   | UNITED STATES | 1,000,000 | 1,147,813 |
| PUBLIC SERVICE COLORADO         | 3.2% 15 Nov 2020   | UNITED STATES | 945,000   | 949,864   |
| QWEST CORP                      | 6.75% 01 Dec 2021  | UNITED STATES | 2,040,000 | 2,233,727 |
| RAYTHEON COMPANY                | 3.125% 15 Oct 2020 | UNITED STATES | 1,015,000 | 1,016,156 |
| REPUBLIC SERVICES INC           | 5.25% 15 Nov 2021  | UNITED STATES | 550,000   | 599,635   |
| REYNOLDS AMERICAN INC           | 3.25% 01 Nov 2022  | UNITED STATES | 1,075,000 | 990,845   |
| ROPER INDUSTRIES INC            | 2.05% 01 Oct 2018  | UNITED STATES | 900,000   | 874,641   |
| SCANA CORPORATION               | 4.75% 15 May 2021  | UNITED STATES | 1,020,000 | 1,045,058 |
| SIMON PROPERTY GROUP LP         | 5.25% 01 Dec 2016  | UNITED STATES | 800,000   | 885,491   |
| SOUTHERN CAL EDISON             | 3.9% 15 Mar 2043   | UNITED STATES | 1,100,000 | 969,692   |
| SOUTHERN CALIF GAS CO           | 5.125% 15 Nov 2040 | UNITED STATES | 700,000   | 749,002   |
| SOUTHERN CO                     | 2.375% 15 Sep 2015 | UNITED STATES | 1,625,000 | 1,663,007 |
| SOUTHERN POWER CO               | 4.875% 15 Jul 2015 | UNITED STATES | 1,000,000 | 1,060,965 |
| SOUTHERN POWER CO               | 5.15% 15 Sep 2041  | UNITED STATES | 1,500,000 | 1,468,487 |
| SPECTRA ENERGY PARTNERS         | 2.95% 25 Sep 2018  | UNITED STATES | 2,270,000 | 2,300,929 |



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| SSGA G STIFF ERISA QUALIFIED | G STIFF ERISA QUALIFIED | UNITED STATES | 83,507,972 | 83,507,972 |
| TBA FHLMC GOLD CONV          | 3% 01 Dec 2099          | UNITED STATES | 11,600,000 | 10,987,375 |
| TC PIPELINES LP              | 4.65% 15 Jun 2021       | UNITED STATES | 960,000    | 971,401    |
| TENN VALLEY AUTHORITY        | 5.375% 01 Apr 2056      | UNITED STATES | 50,000     | 51,301     |
| TENN VALLEY AUTHORITY        | 4.375% 15 Jun 2015      | UNITED STATES | 100,000    | 105,690    |
| TENN VALLEY AUTHORITY        | 4.65% 15 Jun 2035       | UNITED STATES | 65,000     | 64,638     |
| TENN VALLEY AUTHORITY        | 6.75% 01 Nov 2025       | UNITED STATES | 150,000    | 189,930    |
| THERMO FISHER SCIENTIFIC     | 2.4% 01 Feb 2019        | UNITED STATES | 2,200,000  | 2,179,520  |
| TIME WARNER ENT COMPANY      | 8.375% 15 Jul 2033      | UNITED STATES | 1,200,000  | 1,307,378  |
| TIME WARNER INC              | 4.875% 15 Mar 2020      | UNITED STATES | 705,000    | 772,738    |
| TIME WARNER INC              | 5.375% 15 Oct 2041      | UNITED STATES | 1,775,000  | 1,795,418  |
| TIME WARNER INC              | 5.875% 15 Nov 2016      | UNITED STATES | 800,000    | 902,538    |
| TOYOTA MOTOR CREDIT CORP     | 2.8% 11 Jan 2016        | UNITED STATES | 1,335,000  | 1,395,092  |
| TRAVELERS COS INC            | 3.9% 01 Nov 2020        | UNITED STATES | 1,625,000  | 1,711,990  |
| UNITED PARCEL SERVICE        | 4.875% 15 Nov 2040      | UNITED STATES | 765,000    | 785,872    |
| UNITED TECHNOLOGIES CORP     | 4.5% 01 Jun 2042        | UNITED STATES | 825,000    | 801,147    |
| UNITEDHEALTH GROUP INC       | 4.25% 15 Mar 2043       | UNITED STATES | 1,100,000  | 987,173    |
| UNITEDHEALTH GROUP INC       | 1.4% 15 Oct 2017        | UNITED STATES | 1,900,000  | 1,876,011  |
| US DOLLAR                    |                         | UNITED STATES | 0          | 0          |
| US TREASURY N/B              | 0.25% 15 Jan 2015       | UNITED STATES | 56,000,000 | 56,045,920 |
| US TREASURY N/B              | 0.375% 15 Jan 2016      | UNITED STATES | 23,005,000 | 22,996,005 |
| US TREASURY N/B              | 1.25% 31 Jan 2019       | UNITED STATES | 6,250,000  | 6,095,213  |
| US TREASURY N/B              | 4% 15 Feb 2015          | UNITED STATES | 890,000    | 927,756    |
| US TREASURY N/B              | 0.875% 28 Feb 2017      | UNITED STATES | 17,000,000 | 16,998,674 |
| US TREASURY N/B              | 0.75% 28 Feb 2018       | UNITED STATES | 26,250,000 | 25,558,890 |
| US TREASURY N/B              | 3.5% 15 Feb 2018        | UNITED STATES | 2,980,000  | 3,235,163  |
| US TREASURY N/B              | 1.375% 28 Feb 2019      | UNITED STATES | 4,000,000  | 3,917,500  |
| US TREASURY N/B              | 1.25% 29 Feb 2020       | UNITED STATES | 1,000,000  | 946,641    |
| US TREASURY N/B              | 2% 15 Feb 2022          | UNITED STATES | 2,075,000  | 1,969,142  |
| US TREASURY N/B              | 6% 15 Feb 2026          | UNITED STATES | 600,000    | 765,937    |
| US TREASURY N/B              | 5.25% 15 Feb 2029       | UNITED STATES | 3,300,000  | 3,972,375  |
| US TREASURY N/B              | 4.375% 15 Feb 2038      | UNITED STATES | 3,600,000  | 3,918,377  |
| US TREASURY N/B              | 3.5% 15 Feb 2039        | UNITED STATES | 2,650,000  | 2,495,555  |
| US TREASURY N/B              | 3.125% 15 Feb 2043      | UNITED STATES | 4,545,000  | 3,891,656  |
| US TREASURY N/B              | 0.75% 31 Mar 2018       | UNITED STATES | 4,500,000  | 4,372,029  |
| US TREASURY N/B              | 1.125% 31 Mar 2020      | UNITED STATES | 7,200,000  | 6,746,623  |
| US TREASURY N/B              | 0.25% 15 Apr 2016       | UNITED STATES | 12,825,000 | 12,756,874 |
| US TREASURY N/B              | 2.625% 30 Apr 2018      | UNITED STATES | 11,300,000 | 11,860,582 |
| US TREASURY N/B              | 1.125% 30 Apr 2020      | UNITED STATES | 5,000,000  | 4,673,045  |
| US TREASURY N/B              | 3.125% 15 May 2021      | UNITED STATES | 1,725,000  | 1,798,178  |
| US TREASURY N/B              | 8.125% 15 May 2021      | UNITED STATES | 2,385,000  | 3,301,548  |
| US TREASURY N/B              | 5% 15 May 2037          | UNITED STATES | 3,390,000  | 4,034,100  |
| US TREASURY N/B              | 4.375% 15 May 2040      | UNITED STATES | 6,380,000  | 6,930,275  |
| US TREASURY N/B              | 2.875% 15 May 2043      | UNITED STATES | 2,745,000  | 2,224,737  |
| US TREASURY N/B              | 0.25% 15 Jun 2015       | UNITED STATES | 54,030,000 | 54,143,949 |
| US TREASURY N/B              | 1% 30 Jun 2019          | UNITED STATES | 2,270,000  | 2,158,629  |
| US TREASURY N/B              | 1.5% 31 Jul 2016        | UNITED STATES | 10,350,000 | 10,586,104 |
| US TREASURY N/B              | 2.375% 31 Jul 2017      | UNITED STATES | 32,625,000 | 34,090,580 |
| US TREASURY N/B              | 0.875% 31 Jul 2019      | UNITED STATES | 3,500,000  | 3,295,744  |
| US TREASURY N/B              | 0.5% 15 Aug 2014        | UNITED STATES | 35,000,000 | 35,082,040 |
| US TREASURY N/B              | 8.875% 15 Aug 2017      | UNITED STATES | 985,000    | 1,256,799  |
| US TREASURY N/B              | 1% 31 Aug 2019          | UNITED STATES | 2,500,000  | 2,364,258  |
| US TREASURY N/B              | 2.625% 15 Aug 2020      | UNITED STATES | 8,000,000  | 8,162,496  |
| US TREASURY N/B              | 2.5% 15 Aug 2021        | UNITED STATES | 3,790,000  | 3,671,563  |
| US TREASURY N/B              | 1.625% 15 Aug 2022      | UNITED STATES | 18,400,000 | 16,716,694 |
| US TREASURY N/B              | 6.25% 15 Aug 2023       | UNITED STATES | 2,250,000  | 2,890,195  |
| US TREASURY N/B              | 6.875% 15 Aug 2025      | UNITED STATES | 10,000,000 | 13,615,620 |
| US TREASURY N/B              | 5.5% 15 Aug 2028        | UNITED STATES | 1,200,000  | 1,479,187  |
| US TREASURY N/B              | 3.875% 15 Aug 2040      | UNITED STATES | 145,000    | 145,045    |
| US TREASURY N/B              | 2.75% 15 Aug 2042       | UNITED STATES | 10,620,000 | 8,414,693  |
| US TREASURY N/B              | 0.25% 15 Sep 2014       | UNITED STATES | 60,000,000 | 60,051,540 |
| US TREASURY N/B              | 0.625% 30 Sep 2017      | UNITED STATES | 12,895,000 | 12,627,029 |
| US TREASURY N/B              | 1.875% 30 Sep 2017      | UNITED STATES | 19,995,000 | 20,505,812 |

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|                        |                    |               |            |            |
|------------------------|--------------------|---------------|------------|------------|
| US TREASURY N/B        | 1.375% 30 Sep 2018 | UNITED STATES | 19,760,000 | 19,519,165 |
| US TREASURY N/B        | 1% 30 Sep 2019     | UNITED STATES | 9,635,000  | 9,096,037  |
| US TREASURY N/B        | 1% 31 Oct 2016     | UNITED STATES | 13,000,000 | 13,098,514 |
| US TREASURY N/B        | 0.375% 15 Nov 2015 | UNITED STATES | 9,380,000  | 9,385,497  |
| US TREASURY N/B        | 2.625% 15 Nov 2020 | UNITED STATES | 7,605,000  | 7,728,581  |
| US TREASURY N/B        | 1.625% 15 Nov 2022 | UNITED STATES | 5,000,000  | 4,513,280  |
| US TREASURY N/B        | 6.5% 15 Nov 2026   | UNITED STATES | 1,700,000  | 2,270,563  |
| US TREASURY N/B        | 6.125% 15 Nov 2027 | UNITED STATES | 13,100,000 | 17,046,375 |
| US TREASURY N/B        | 3.125% 15 Nov 2041 | UNITED STATES | 8,985,000  | 7,760,794  |
| US TREASURY N/B        | 3.75% 15 Nov 2043  | UNITED STATES | 2,990,000  | 2,890,020  |
| US TREASURY N/B        | 0.875% 31 Dec 2016 | UNITED STATES | 6,000,000  | 6,013,128  |
| VALERO ENERGY CORP     | 6.625% 15 Jun 2037 | UNITED STATES | 600,000    | 684,440    |
| VERIZON COMMUNICATIONS | 6.35% 01 Apr 2019  | UNITED STATES | 945,000    | 1,110,744  |
| VERIZON COMMUNICATIONS | 2.5% 15 Sep 2016   | UNITED STATES | 2,270,000  | 2,347,262  |

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| VERIZON COMMUNICATIONS                            | 6.55% 15 Sep 2043  | UNITED STATES                   | 3,400,000  | 3,977,861               |
| VERIZON COMMUNICATIONS                            | 2.45% 01 Nov 2022  | UNITED STATES                   | 2,240,000  | 1,982,949               |
| VERIZON COMMUNICATIONS                            | 7.75% 01 Dec 2030  | UNITED STATES                   | 800,000    | 1,021,795               |
| VIACOM INC  | 5.85% 01 Sep 2043  | UNITED STATES                   | 1,000,000  | 1,051,222               |
| VIACOM INC  | 2.5% 15 Dec 2016   | UNITED STATES                   | 1,100,000  | 1,137,608               |
| WACHOVIA BANK                                     |                    |                                 |            |                         |
| COMMERCIAL MORTG                                  | 5.509% 15 Apr 2047 | UNITED STATES                   | 3,000,000  | 3,274,308               |
| WAL MART STORES INC                               | 5.625% 01 Apr 2040 | UNITED STATES                   | 840,000    | 948,864                 |
| WAL MART STORES INC                               | 5% 25 Oct 2040     | UNITED STATES                   | 1,901,000  | 1,988,815               |
| WASHINGTON ST                                     | 5.14% 01 Aug 2040  | UNITED STATES                   | 1,080,000  | 1,109,603               |
| WELLPOINT INC                                     | 3.3% 15 Jan 2023   | UNITED STATES                   | 1,400,000  | 1,306,500               |
| WELLS FARGO + COMPANY                             | 3.625% 15 Apr 2015 | UNITED STATES                   | 2,905,000  | 3,021,586               |
| WELLS FARGO + COMPANY                             | 4.6% 01 Apr 2021   | UNITED STATES                   | 2,000,000  | 2,192,454               |
| WELLS FARGO + COMPANY                             | 5.375% 02 Nov 2043 | UNITED STATES                   | 2,000,000  | 2,048,012               |
| WI TREASURY N/B                                   | 0.375% 15 Feb 2016 | UNITED STATES                   | 16,000,000 | 15,984,992              |
| WILLIAMS PARTNERS LP                              | 3.8% 15 Feb 2015   | UNITED STATES                   | 660,000    | 681,860                 |
| XEROX CORPORATION                                 | 6.4% 15 Mar 2016   | UNITED STATES                   | 2,000,000  | 2,210,580               |
| XEROX CORPORATION                                 | 2.75% 15 Mar 2019  | UNITED STATES                   | 3,445,000  | 3,414,329               |
| ZOETIS INC  | 4.7% 01 Feb 2043   | UNITED STATES                   | 1,165,000  | 1,088,878               |
| CORP ANDINA DE FOMENTO                            | 8.125% 04 Jun 2019 | VENEZUELA,<br>BOLIVARIAN REP OF | 655,000    | 793,037                 |
| <b>Total : EXHIBIT D - Total Bond Market Fund</b> |                    |                                 |            | <b>\$ 1,644,184,863</b> |

n / a - Cost is not applicable

Table of Contents**EXHIBIT E - Real Estate Investment Trust (REIT) Index Fund****(Managed by BlackRock Institutional Trust Company)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a)       | (e) Fair value |
|-----|---|---|----------------------|----------------|
|     |   |   | Shares/<br>Par Value |                |
|     | ACADIA REALTY TRUST                                       | REAL ESTATE INV TRST<br>UNITED STATES   | 122,577              | \$ 3,043,587   |
|     | AGREE REALTY CORP   | REAL ESTATE INV TRST<br>UNITED STATES   | 33,162               | 962,361        |
|     | ALEXANDER S INC   | REAL ESTATE INV TRST<br>UNITED STATES   | 5,093                | 1,680,690      |
|     | ALEXANDRIA REAL ESTATE<br>EQUIT                           | REAL ESTATE INV TRST<br>UNITED STATES   | 157,590              | 10,025,876     |
|     | AMERICAN ASSETS TRUST INC                                 | REAL ESTATE INV TRST<br>UNITED STATES   | 73,952               | 2,324,311      |
|     | AMERICAN CAMPUS<br>COMMUNITIES                            | REAL ESTATE INV TRST<br>UNITED STATES   | 231,210              | 7,447,274      |
|     | AMERICAN HOMES 4 RENT                                     | REAL ESTATE INV TRST<br>UNITED STATES   | 122,811              | 1,989,538      |
|     | AMERICAN REALTY CAPITAL<br>PROP                           | REAL ESTATE INV TRST<br>UNITED STATES   | 408,237              | 5,249,928      |
|     | AMERICAN RESIDENTIAL<br>PROPERT                           | REAL ESTATE INV TRST<br>UNITED STATES   | 67,829               | 1,163,946      |
|     | AMREIT INC  | REAL ESTATE INV TRST<br>UNITED STATES   | 41,677               | 700,174        |
|     | APARTMENT INVNT + MGMT CO                                 | REAL ESTATE INV TRST<br>UNITED STATES   | 321,921              | 8,340,973      |
|     | ASHFORD HOSPITALITY PRIME<br>IN                           | REAL ESTATE INV TRST<br>UNITED STATES   | 33,493               | 609,573        |
|     | ASHFORD HOSPITALITY TRUST                                 | REAL ESTATE INV TRST<br>UNITED STATES   | 169,889              | 1,406,681      |
|     | ASSOCIATED ESTATES REALTY<br>CP                           | REAL ESTATE INV TRST<br>UNITED STATES   | 111,793              | 1,794,278      |
|     | AVALONBAY COMMUNITIES INC                                 | REAL ESTATE INV TRST<br>UNITED STATES   | 270,995              | 32,039,739     |
|     | AVIV REIT INC   | REAL ESTATE INV TRST<br>UNITED STATES   | 33,296               | 789,115        |
|     | BIOMED REALTY TRUST INC                                   | REAL ESTATE INV TRST<br>UNITED STATES   | 423,930              | 7,681,612      |
|     | BOSTON PROPERTIES INC                                     | REAL ESTATE INV TRST<br>UNITED STATES   | 335,925              | 33,716,792     |
|     | BRANDYWINE REALTY TRUST                                   | REAL ESTATE INV TRST<br>UNITED STATES   | 346,073              | 4,876,169      |
|     | BRE PROPERTIES INC REIT                                   | REAL ESTATE INV TRST<br>UNITED STATES   | 170,225              | 9,313,010      |

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|                              |                      |               |           |            |
|------------------------------|----------------------|---------------|-----------|------------|
| CAMDEN PROPERTY TRUST        | REAL ESTATE INV TRST | UNITED STATES | 188,062   | 10,696,967 |
| CAMPUS CREST COMMUNITIES INC | REAL ESTATE INV TRST | UNITED STATES | 143,210   | 1,347,606  |
| CBL + ASSOCIATES PROPERTIES  | REAL ESTATE INV TRST | UNITED STATES | 356,251   | 6,398,268  |
| CEDAR REALTY TRUST INC       | REAL ESTATE INV TRST | UNITED STATES | 121,129   | 758,268    |
| CHESAPEAKE LODGING TRUST     | REAL ESTATE INV TRST | UNITED STATES | 107,485   | 2,718,296  |
| COLE REAL ESTATE INVESTMENT  | REAL ESTATE INV TRST | UNITED STATES | 1,035,153 | 14,533,548 |
| COMMONWEALTH                 | REAL ESTATE INV TRST | UNITED STATES | 261,163   | 6,087,710  |
| CORESITE REALTY CORP         | REAL ESTATE INV TRST | UNITED STATES | 47,504    | 1,529,154  |
| CORPORATE OFFICE PROPERTIES  | REAL ESTATE INV TRST | UNITED STATES | 192,949   | 4,570,962  |
| CORRECTIONS CORP OF AMERICA  | REAL ESTATE INV TRST | UNITED STATES | 255,270   | 8,186,509  |
| COUSINS PROPERTIES INC       | REAL ESTATE INV TRST | UNITED STATES | 379,246   | 3,906,234  |
| CUBESMART                    | REAL ESTATE INV TRST | UNITED STATES | 283,518   | 4,519,277  |
| CYRUSONE INC                 | REAL ESTATE INV TRST | UNITED STATES | 44,339    | 990,090    |
| DCT INDUSTRIAL TRUST INC     | REAL ESTATE INV TRST | UNITED STATES | 691,948   | 4,933,589  |
| DDR CORP                     | REAL ESTATE INV TRST | UNITED STATES | 600,277   | 9,226,257  |
| DIAMONDROCK HOSPITALITY CO   | REAL ESTATE INV TRST | UNITED STATES | 431,656   | 4,985,627  |
| DIGITAL REALTY TRUST INC     | REAL ESTATE INV TRST | UNITED STATES | 283,236   | 13,912,552 |
| DJ US REAL ESTATE            | MAR14 XCBT 20140321  | UNITED STATES | 25,800    | 32,459     |
| DOUGLAS EMMETT INC           | REAL ESTATE INV TRST | UNITED STATES | 298,966   | 6,962,918  |
| DUKE REALTY CORP             | REAL ESTATE INV TRST | UNITED STATES | 716,968   | 10,783,199 |
| DUPONT FABROS TECHNOLOGY     | REAL ESTATE INV TRST | UNITED STATES | 143,007   | 3,533,703  |
| EASTGROUP PROPERTIES INC     | REAL ESTATE INV TRST | UNITED STATES | 67,259    | 3,896,314  |
| EDUCATION REALTY TRUST INC   | REAL ESTATE INV TRST | UNITED STATES | 254,119   | 2,241,330  |
| EPR PROPERTIES               | REAL ESTATE INV TRST | UNITED STATES | 112,073   | 5,509,509  |
| EQUITY LIFESTYLE PROPERTIES  | REAL ESTATE INV TRST | UNITED STATES | 174,776   | 6,332,134  |
| EQUITY ONE INC               | REAL ESTATE INV TRST | UNITED STATES | 145,102   | 3,256,089  |
| EQUITY RESIDENTIAL           | REAL ESTATE INV TRST | UNITED STATES | 754,568   | 39,139,442 |
| ESSEX PROPERTY TRUST INC     | REAL ESTATE INV TRST | UNITED STATES | 83,880    | 12,037,619 |
| EXCEL TRUST INC              | REAL ESTATE INV TRST | UNITED STATES | 107,002   | 1,218,753  |
| EXTRA SPACE STORAGE INC      | REAL ESTATE INV TRST | UNITED STATES | 233,092   | 9,820,166  |
| FEDERAL REALTY INVS TRUST    | REAL ESTATE INV TRST | UNITED STATES | 144,871   | 14,691,368 |
| FELCOR LODGING TRUST INC     | REAL ESTATE INV TRST | UNITED STATES | 247,606   | 2,020,465  |
| FIRST INDUSTRIAL REALTY TR   | REAL ESTATE INV TRST | UNITED STATES | 230,790   | 4,027,286  |
| FIRST POTOMAC REALTY TRUST   | REAL ESTATE INV TRST | UNITED STATES | 130,369   | 1,516,191  |
| FRANKLIN STREET PROPERTIES C | REAL ESTATE INV TRST | UNITED STATES | 199,524   | 2,384,312  |

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|                                 |                         |               |           |            |
|---------------------------------|-------------------------|---------------|-----------|------------|
| GENERAL GROWTH PROPERTIES       | REAL ESTATE INV<br>TRST | UNITED STATES | 1,065,931 | 21,393,235 |
| GEO GROUP INC/THE               | REAL ESTATE INV<br>TRST | UNITED STATES | 155,076   | 4,996,549  |
| GETTY REALTY CORP               | REAL ESTATE INV<br>TRST | UNITED STATES | 59,416    | 1,091,472  |
| GLIMCHER REALTY TRUST           | REAL ESTATE INV<br>TRST | UNITED STATES | 320,669   | 3,001,462  |
| GOVERNMENT PROPERTIES<br>INCOME | REAL ESTATE INV<br>TRST | UNITED STATES | 117,757   | 2,926,261  |
| HCP INC                         | REAL ESTATE INV<br>TRST | UNITED STATES | 1,004,747 | 36,492,411 |
| HEALTH CARE REIT INC            | REAL ESTATE INV<br>TRST | UNITED STATES | 631,191   | 33,812,902 |
| HEALTHCARE REALTY TRUST<br>INC  | REAL ESTATE INV<br>TRST | UNITED STATES | 211,704   | 4,511,412  |
| HEALTHCARE TRUST OF AME CL<br>A | REAL ESTATE INV<br>TRST | UNITED STATES | 384,048   | 3,779,032  |
| HERSHA HOSPITALITY TRUST        | REAL ESTATE INV<br>TRST | UNITED STATES | 403,755   | 2,248,915  |

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| HIGHWOODS PROPERTIES INC     | REAL ESTATE INV TRST | UNITED STATES | 195,967   | 7,088,126   |
| HOME PROPERTIES INC          | REAL ESTATE INV TRST | UNITED STATES | 125,500   | 6,729,310   |
| HOSPITALITY PROPERTIES TRUST | REAL ESTATE INV TRST | UNITED STATES | 327,253   | 8,845,649   |
| HOST HOTELS + RESORTS INC    | REAL ESTATE INV TRST | UNITED STATES | 1,653,419 | 32,142,465  |
| HUDSON PACIFIC PROPERTIES IN | REAL ESTATE INV TRST | UNITED STATES | 100,450   | 2,196,842   |
| INLAND REAL ESTATE CORP      | REAL ESTATE INV TRST | UNITED STATES | 198,572   | 2,088,977   |
| INVESTORS REAL ESTATE TRUST  | REAL ESTATE INV TRST | UNITED STATES | 229,299   | 1,967,385   |
| KILROY REALTY CORP           | REAL ESTATE INV TRST | UNITED STATES | 179,662   | 9,015,439   |
| KIMCO REALTY CORP            | REAL ESTATE INV TRST | UNITED STATES | 903,223   | 17,838,654  |
| KITE REALTY GROUP TRUST      | REAL ESTATE INV TRST | UNITED STATES | 278,927   | 1,832,550   |
| LASALLE HOTEL PROPERTIES     | REAL ESTATE INV TRST | UNITED STATES | 227,221   | 7,012,040   |
| LEXINGTON REALTY TRUST       | REAL ESTATE INV TRST | UNITED STATES | 418,964   | 4,277,622   |
| LIBERTY PROPERTY TRUST       | REAL ESTATE INV TRST | UNITED STATES | 315,147   | 10,674,029  |
| LTC PROPERTIES INC           | REAL ESTATE INV TRST | UNITED STATES | 76,857    | 2,719,969   |
| MACERICH CO/THE              | REAL ESTATE INV TRST | UNITED STATES | 309,875   | 18,248,539  |
| MACK CALI REALTY CORP        | REAL ESTATE INV TRST | UNITED STATES | 184,714   | 3,967,657   |
| MEDICAL PROPERTIES TRUST INC | REAL ESTATE INV TRST | UNITED STATES | 353,552   | 4,320,405   |
| MID AMERICA APARTMENT COMM   | REAL ESTATE INV TRST | UNITED STATES | 164,821   | 10,011,228  |
| MONMOUTH REIT CLASS A        | REAL ESTATE INV TRST | UNITED STATES | 87,482    | 795,211     |
| NATIONAL RETAIL PROPERTIES   | REAL ESTATE INV TRST | UNITED STATES | 267,395   | 8,110,090   |
| NATL HEALTH INVESTORS INC    | REAL ESTATE INV TRST | UNITED STATES | 60,817    | 3,411,834   |
| OMEGA HEALTHCARE INVESTORS   | REAL ESTATE INV TRST | UNITED STATES | 258,496   | 7,703,181   |
| ONE LIBERTY PROPERTIES INC   | REAL ESTATE INV TRST | UNITED STATES | 27,902    | 561,667     |
| PARKWAY PROPERTIES INC       | REAL ESTATE INV TRST | UNITED STATES | 123,960   | 2,391,188   |
| PEBBLEBROOK HOTEL TRUST      | REAL ESTATE INV TRST | UNITED STATES | 136,053   | 4,184,990   |
| PENN REAL ESTATE INVEST TST  | REAL ESTATE INV TRST | UNITED STATES | 150,731   | 2,860,874   |
| PIEDMONT OFFICE REALTY TRU   | REAL ESTATE INV TRST | UNITED STATES | 367,266   | 6,067,234   |
| POST PROPERTIES INC          | REAL ESTATE INV TRST | UNITED STATES | 120,559   | 5,452,884   |
| PROLOGIS INC                 | REAL ESTATE INV TRST | UNITED STATES | 1,099,071 | 40,610,673  |
| PS BUSINESS PARKS INC/CA     | REAL ESTATE INV TRST | UNITED STATES | 44,177    | 3,376,006   |
| PUBLIC STORAGE               | REAL ESTATE INV TRST | UNITED STATES | 322,267   | 48,507,629  |
| RAIT FINANCIAL TRUST         | REAL ESTATE INV TRST | UNITED STATES | 147,761   | 1,325,416   |
| RAMCO GERSHENSON PROPERTIES  | REAL ESTATE INV TRST | UNITED STATES | 147,314   | 2,318,722   |
| REALTY INCOME CORP           | REAL ESTATE INV TRST | UNITED STATES | 422,511   | 15,772,336  |
| REGENCY CENTERS CORP         | REAL ESTATE INV TRST | UNITED STATES | 203,596   | 9,426,495   |
| RETAIL OPPORTUNITY INVESTMEN | REAL ESTATE INV TRST | UNITED STATES | 158,997   | 2,340,436   |
| RETAIL PROPERTIES OF AME     | REAL ESTATE INV TRST | UNITED STATES | 414,491   | 5,272,326   |
| RLJ LODGING TRUST            | REAL ESTATE INV TRST | UNITED STATES | 243,854   | 5,930,529   |
| ROUSE PROPERTIES INC         | REAL ESTATE INV TRST | UNITED STATES | 55,144    | 1,223,645   |
| RYMAN HOSPITALITY PROPERTIES | REAL ESTATE INV TRST | UNITED STATES | 100,396   | 4,194,545   |
| SABRA HEALTH CARE REIT INC   | REAL ESTATE INV TRST | UNITED STATES | 82,652    | 2,160,523   |
| SAUL CENTERS INC             | REAL ESTATE INV TRST | UNITED STATES | 27,048    | 1,291,001   |
| SELECT INCOME REIT           | REAL ESTATE INV TRST | UNITED STATES | 66,196    | 1,770,081   |
| SENIOR HOUSING PROP TRUST    | REAL ESTATE INV TRST | UNITED STATES | 414,934   | 9,223,983   |
| SILVER BAY REALTY TRUST CORP | REAL ESTATE INV TRST | UNITED STATES | 82,918    | 1,325,859   |
| SIMON PROPERTY GROUP INC     | REAL ESTATE INV TRST | UNITED STATES | 683,942   | 104,068,615 |

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|   |                      |               |           |                         |
|---|----------------------|---------------|-----------|-------------------------|
| SL GREEN REALTY CORP  | REAL ESTATE INV TRST | UNITED STATES | 198,102   | 18,300,663              |
| SOVRAN SELF STORAGE INC   | REAL ESTATE INV TRST | UNITED STATES | 69,441    | 4,525,470               |
| SPIRIT REALTY CAPITAL INC   | REAL ESTATE INV TRST | UNITED STATES | 776,488   | 7,632,877               |
| SSGA G STIFF ERISA<br>QUALIFIED   | STIF-TYPE INSTRUMENT | UNITED STATES | 409,782   | 344,864                 |
| STAG INDUSTRIAL INC   | REAL ESTATE INV TRST | UNITED STATES | 93,794    | 1,912,460               |
| STRATEGIC HOTELS +<br>RESORTS I   | REAL ESTATE INV TRST | UNITED STATES | 363,462   | 3,434,716               |
| SUMMIT HOTEL PROPERTIES<br>INC  | REAL ESTATE INV TRST | UNITED STATES | 180,056   | 1,620,504               |
| SUN COMMUNITIES INC   | REAL ESTATE INV TRST | UNITED STATES | 75,833    | 3,233,519               |
| SUNSTONE HOTEL<br>INVESTORS INC   | REAL ESTATE INV TRST | UNITED STATES | 403,770   | 5,410,518               |
| TANGER FACTORY OUTLET<br>CENTER   | REAL ESTATE INV TRST | UNITED STATES | 208,393   | 6,672,744               |
| TAUBMAN CENTERS INC   | REAL ESTATE INV TRST | UNITED STATES | 140,832   | 9,001,981               |
| UDR INC   | REAL ESTATE INV TRST | UNITED STATES | 552,978   | 12,912,036              |
| UNIVERSAL HEALTH RLTY<br>INCOME   | REAL ESTATE INV TRST | UNITED STATES | 25,987    | 1,041,039               |
| URSTADT BIDDLE CLASS A  | REAL ESTATE INV TRST | UNITED STATES | 50,671    | 934,880                 |
| US DOLLAR   | FOREIGN CURRENCY     | UNITED STATES | (188,678) | (188,678)               |
| VANGUARD REIT ETF   | MUTUAL FUNDS         | UNITED STATES | 34,655    | 2,237,327               |
| VENTAS INC  | REAL ESTATE INV TRST | UNITED STATES | 646,375   | 37,024,360              |
| VORNADO REALTY TRUST  | REAL ESTATE INV TRST | UNITED STATES | 370,984   | 32,939,669              |
| WASHINGTON REIT   | REAL ESTATE INV TRST | UNITED STATES | 146,967   | 3,433,149               |
| WEINGARTEN REALTY<br>INVESTORS  | REAL ESTATE INV TRST | UNITED STATES | 255,619   | 7,009,073               |
| WHITESTONE REIT   | REAL ESTATE INV TRST | UNITED STATES | 47,766    | 638,631                 |
| WINTHROP REALTY TRUST   | REAL ESTATE INV TRST | UNITED STATES | 73,065    | 807,368                 |
| WP CAREY INC  | REAL ESTATE INV TRST | UNITED STATES | 67,828    | 4,161,248               |
| <b>Total : EXHIBIT E - Real Estate Investment Trust (REIT) Index<br/>Fund</b> |                      |               |           | <b>\$ 1,095,808,727</b> |

n / a - Cost is not applicable



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(Managed by Neuberger Berman)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a)    | (e) Fair<br>value |
|-----|---|---|----------------------|-------------------|
|     |   |   | Shares/<br>Par Value |                   |
|     | BARRICK PD AU FIN PTY LT                                  | 5.95% 15 Oct 2039 AUSTRALIA   | 775,000              | \$ 670,564        |
|     | BHP BILLITON FIN USA LTD                                  | 4.125% 24 Feb 2042 AUSTRALIA  | 485,000              | 430,965           |
|     | BHP BILLITON FIN USA LTD                                  | 5% 30 Sep 2043 AUSTRALIA  | 1,250,000            | 1,270,926         |
|     | RIO TINTO FIN USA LTD CO                                  | 7.125% 15 Jul 2028 AUSTRALIA  | 1,125,000            | 1,383,597         |
|     | FED REPUBLIC OF BRAZIL                                    | 4.875% 22 Jan 2021 BRAZIL   | 1,225,000            | 1,292,375         |
|     | FED REPUBLIC OF BRAZIL                                    | 5.625% 07 Jan 2041 BRAZIL   | 4,090,000            | 3,967,300         |
|     | VALE SA   | 5.625% 11 Sep 2042 BRAZIL   | 2,215,000            | 2,010,739         |
|     | AGRIUM INC  | 4.9% 01 Jun 2043 CANADA   | 195,000              | 180,571           |
|     | BRITISH COLUMBIA PROV OF                                  | 2% 23 Oct 2022 CANADA   | 645,000              | 578,952           |
|     | CANADIAN NATL RAILWAY                                     | 6.2% 01 Jun 2036 CANADA   | 750,000              | 900,723           |
|     | CANADIAN NATL RESOURCES                                   | 6.25% 15 Mar 2038 CANADA  | 1,100,000            | 1,232,583         |
|     | ENCANA CORP   | 6.5% 15 Aug 2034 CANADA   | 1,650,000            | 1,805,603         |
|     | HUSKY ENERGY INC  | 6.8% 15 Sep 2037 CANADA   | 520,000              | 624,922           |
|     | NEXEN ENERGY ULC  | 6.4% 15 May 2037 CANADA   | 460,000              | 523,625           |
|     | PROVINCE OF QUEBEC  | 7.5% 15 Sep 2029 CANADA   | 1,150,000            | 1,520,657         |
|     | ROGERS COMMUNICATIONS IN                                  | 7.5% 15 Aug 2038 CANADA   | 1,020,000            | 1,285,983         |
|     | SUNCOR ENERGY INC   | 6.5% 15 Jun 2038 CANADA   | 1,885,000            | 2,194,402         |
|     | TECK RESOURCES LIMITED                                    | 6.25% 15 Jul 2041 CANADA  | 1,100,000            | 1,094,973         |
|     | THOMSON REUTERS CORP                                      | 5.65% 23 Nov 2043 CANADA  | 1,180,000            | 1,201,396         |
|     | TRANS CANADA PIPELINES                                    | 5% 16 Oct 2043 CANADA   | 1,500,000            | 1,478,166         |
|     | PETROBRAS INTL FIN CO                                     | 6.875% 20 Jan 2040 CAYMAN ISLANDS   | 875,000              | 827,528           |
|     | PETROBRAS INTL FIN CO                                     | 6.75% 27 Jan 2041 CAYMAN ISLANDS  | 885,000              | 823,433           |
|     | ORANGE SA   | 5.375% 13 Jan 2042 FRANCE   | 800,000              | 803,466           |
|     | KFW   | 2% 04 Oct 2022 GERMANY  | 1,000,000            | 915,832           |
|     | INTL BK RECON + DEVELOP                                   | 7.625% 19 Jan 2023 INTERNATIONAL  | 500,000              | 674,960           |
|     | INTL BK RECON + DEVELOP                                   | 4.75% 15 Feb 2035 INTERNATIONAL   | 445,000              | 475,713           |
|     | PERRIGO CO PLC  | 5.3% 15 Nov 2043 IRELAND  | 805,000              | 790,144           |
|     | ITALY GOV T INT BOND                                      | 5.375% 15 Jun 2033 ITALY  | 950,000              | 988,950           |
|     | AMERICA MOVIL SAB DE CV                                   | 6.125% 30 Mar 2040 MEXICO   | 1,335,000            | 1,412,585         |
|     | FOMENTO ECONOMICO   | 4.375% 10 May 2043 MEXICO   | 1,375,000            | 1,134,463         |
|     | PETROLEOS MEXICANOS                                       | 6.5% 02 Jun 2041 MEXICO   | 2,500,000            | 2,612,500         |
|     | UNITED MEXICAN STATES                                     | 6.05% 11 Jan 2040 MEXICO  | 1,000,000            | 1,087,500         |
|     | UNITED MEXICAN STATES                                     | 3.625% 15 Mar 2022 MEXICO   | 1,300,000            | 1,300,000         |
|     | UNITED MEXICAN STATES                                     | 6.75% 27 Sep 2034 MEXICO  | 3,895,000            | 4,596,100         |
|     | DEUTSCHE TELEKOM INT FIN                                  | 8.25% 15 Jun 2030 NETHERLANDS   | 1,000,000            | 1,410,783         |
|     | LYB INTL FINANCE BV                                       | 5.25% 15 Jul 2043 NETHERLANDS   | 1,565,000            | 1,573,202         |
|     | RABOBANK  | 4.625% 01 Dec 2023 NETHERLANDS  | 1,605,000            | 1,616,264         |
|     | SHELL INTERNATIONAL FIN                                   | 4.55% 12 Aug 2043 NETHERLANDS   | 800,000              | 780,274           |
|     | STATOIL ASA   | 5.1% 17 Aug 2040 NORWAY   | 1,440,000            | 1,494,546         |

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|                          |                    |                |           |           |
|--------------------------|--------------------|----------------|-----------|-----------|
| REPUBLIC OF PERU         | 6.55% 14 Mar 2037  | PERU           | 2,525,000 | 2,903,750 |
| REPUBLIC OF SOUTH AFRICA | 6.25% 08 Mar 2041  | SOUTH AFRICA   | 725,000   | 751,318   |
| TELEFONICA EMISIONES SAU | 7.045% 20 Jun 2036 | SPAIN          | 900,000   | 992,106   |
| REPUBLIC OF TURKEY       | 6% 14 Jan 2041     | TURKEY         | 2,780,000 | 2,440,840 |
| ASTRAZENECA PLC          | 4% 18 Sep 2042     | UNITED KINGDOM | 400,000   | 347,871   |
| BP CAPITAL MARKETS PLC   | 3.245% 06 May 2022 | UNITED KINGDOM | 1,300,000 | 1,260,041 |
| BRITISH TELECOM PLC      | 9.625% 15 Dec 2030 | UNITED KINGDOM | 500,000   | 746,122   |
| HSBC HOLDINGS PLC        | 6.5% 15 Sep 2037   | UNITED KINGDOM | 1,600,000 | 1,892,378 |
| VODAFONE GROUP PLC       | 6.15% 27 Feb 2037  | UNITED KINGDOM | 1,405,000 | 1,522,693 |
| 21ST CENTURY FOX AMERICA | 6.15% 01 Mar 2037  | UNITED STATES  | 3,150,000 | 3,462,130 |
| ABB FINANCE USA INC COMP | 4.375% 08 May 2042 | UNITED STATES  | 745,000   | 682,721   |
| ABBVIE INC               | 4.4% 06 Nov 2042   | UNITED STATES  | 590,000   | 550,278   |
| AETNA INC                | 6.625% 15 Jun 2036 | UNITED STATES  | 725,000   | 866,869   |
| AETNA INC                | 2.75% 15 Nov 2022  | UNITED STATES  | 310,000   | 285,557   |
| ALCOA INC                | 5.95% 01 Feb 2037  | UNITED STATES  | 750,000   | 693,020   |
| ALTRIA GROUP INC         | 5.375% 31 Jan 2044 | UNITED STATES  | 2,205,000 | 2,214,131 |
| ALTRIA GROUP INC         | 9.95% 10 Nov 2038  | UNITED STATES  | 505,000   | 770,328   |
| AMERICAN EXPRESS CO      | 4.05% 03 Dec 2042  | UNITED STATES  | 587,000   | 516,457   |
| AMERICAN INTL GROUP      | 6.25% 01 May 2036  | UNITED STATES  | 850,000   | 984,966   |
| AMERICAN MUNI PWR OHIO   | 8.084% 15 Feb 2050 | UNITED STATES  | 1,000,000 | 1,319,100 |
| AMGEN INC                | 6.4% 01 Feb 2039   | UNITED STATES  | 500,000   | 572,382   |
| AMGEN INC                | 5.375% 15 May 2043 | UNITED STATES  | 840,000   | 862,441   |
| AMGEN INC                | 6.375% 01 Jun 2037 | UNITED STATES  | 400,000   | 458,743   |

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|-----------------------------------|--------------------|---------------|-----------|-----------|
| AMGEN INC                         | 5.15% 15 Nov 2041  | UNITED STATES | 755,000   | 752,196   |
| ANADARKO PETROLEUM CORP           | 6.2% 15 Mar 2040   | UNITED STATES | 1,045,000 | 1,155,911 |
| ANADARKO PETROLEUM CORP           | 6.45% 15 Sep 2036  | UNITED STATES | 1,630,000 | 1,830,384 |
| ANHEUSER BUSCH INBEV WOR          | 6.375% 15 Jan 2040 | UNITED STATES | 750,000   | 914,908   |
| ANHEUSER BUSCH INBEV WOR          | 3.75% 15 Jul 2042  | UNITED STATES | 1,045,000 | 886,255   |
| APACHE CORP                       | 5.25% 01 Feb 2042  | UNITED STATES | 200,000   | 207,650   |
| APPLIED MATERIALS INC             | 5.85% 15 Jun 2041  | UNITED STATES | 540,000   | 559,190   |
| ATMOS ENERGY CORP                 | 5.5% 15 Jun 2041   | UNITED STATES | 480,000   | 519,774   |
| BANK OF AMERICA CORP              | 3.3% 11 Jan 2023   | UNITED STATES | 1,200,000 | 1,135,520 |
| BANK OF AMERICA CORP              | 5.875% 07 Feb 2042 | UNITED STATES | 1,000,000 | 1,143,690 |
| BARRICK NA FINANCE LLC            | 5.7% 30 May 2041   | UNITED STATES | 400,000   | 343,643   |
| BARRICK NA FINANCE LLC            | 5.75% 01 May 2043  | UNITED STATES | 1,250,000 | 1,124,005 |
| BAXTER INTERNATIONAL INC          | 3.65% 15 Aug 2042  | UNITED STATES | 350,000   | 290,330   |
| BAY AREA CA TOLL AUTH TOLL<br>BRI | 7.043% 01 Apr 2050 | UNITED STATES | 1,250,000 | 1,541,988 |
| BERKSHIRE HATHAWAY FIN            | 5.75% 15 Jan 2040  | UNITED STATES | 1,585,000 | 1,753,314 |
| BOEING CO                         | 6.875% 15 Mar 2039 | UNITED STATES | 840,000   | 1,110,362 |
| BRISTOL MYERS SQUIBB CO           | 4.5% 01 Mar 2044   | UNITED STATES | 940,000   | 900,371   |
| BRISTOL MYERS SQUIBB CO           | 5.875% 15 Nov 2036 | UNITED STATES | 460,000   | 526,431   |
| BURLINGTN NORTH SANTA FE          | 4.45% 15 Mar 2043  | UNITED STATES | 165,000   | 149,607   |
| BURLINGTN NORTH SANTA FE          | 5.75% 01 May 2040  | UNITED STATES | 225,000   | 246,913   |
| BURLINGTN NORTH SANTA FE          | 4.375% 01 Sep 2042 | UNITED STATES | 1,240,000 | 1,107,863 |
| BURLINGTN NORTH SANTA FE          | 7% 15 Dec 2025     | UNITED STATES | 500,000   | 614,251   |
| CALIFORNIA INSTITUTE OF           | 4.7% 01 Nov 2111   | UNITED STATES | 760,000   | 644,692   |
| CALIFORNIA ST                     | 7.55% 01 Apr 2039  | UNITED STATES | 3,180,000 | 4,113,235 |
| CATERPILLAR INC                   | 3.803% 15 Aug 2042 | UNITED STATES | 1,382,000 | 1,162,157 |
| CBS CORP                          | 5.5% 15 May 2033   | UNITED STATES | 625,000   | 614,370   |
| CBS CORP                          | 5.9% 15 Oct 2040   | UNITED STATES | 655,000   | 664,241   |
| CHICAGO IL                        | 5.432% 01 Jan 2042 | UNITED STATES | 500,000   | 415,830   |
| CISCO SYSTEMS INC                 | 5.5% 15 Jan 2040   | UNITED STATES | 190,000   | 201,026   |
| CITIGROUP INC                     | 6.875% 05 Mar 2038 | UNITED STATES | 417,000   | 512,784   |
| CITIGROUP INC                     | 8.125% 15 Jul 2039 | UNITED STATES | 2,130,000 | 2,987,725 |
| COMCAST CORP                      | 6.95% 15 Aug 2037  | UNITED STATES | 375,000   | 460,988   |
| COMCAST CORP                      | 6.5% 15 Nov 2035   | UNITED STATES | 1,565,000 | 1,825,421 |
| CONOCOPHILLIPS                    | 6.5% 01 Feb 2039   | UNITED STATES | 2,665,000 | 3,341,955 |
| CONS EDISON CO OF NY              | 5.85% 15 Mar 2036  | UNITED STATES | 525,000   | 600,133   |
| CONS EDISON CO OF NY              | 3.95% 01 Mar 2043  | UNITED STATES | 980,000   | 864,643   |
| CONTL AIRLINES 2007 I             | 5.983% 19 Oct 2023 | UNITED STATES | 0         | 0         |
| COX COMMUNICATIONS INC            | 8.375% 01 Mar 2039 | UNITED STATES | 740,000   | 897,453   |
| CSX CORP                          | 6.15% 01 May 2037  | UNITED STATES | 650,000   | 725,768   |
| CSX CORP                          | 4.75% 30 May 2042  | UNITED STATES | 470,000   | 446,460   |
| DAIMLER FINANCE NA LLC            | 8.5% 18 Jan 2031   | UNITED STATES | 500,000   | 725,967   |
| DALLAS TX AREA RAPID<br>TRANSIT S | 5.022% 01 Dec 2048 | UNITED STATES | 675,000   | 685,793   |
| DENVER CO PUBLIC SCHS COPS        | 7.017% 15 Dec 2037 | UNITED STATES | 450,000   | 522,027   |
| DEVON FINANCING CO LLC            | 7.875% 30 Sep 2031 | UNITED STATES | 1,350,000 | 1,736,373 |
| DIGNITY HEALTH                    | 3.125% 01 Nov 2022 | UNITED STATES | 300,000   | 268,063   |
| DIRECTV HOLDINGS/FING             | 6.375% 01 Mar 2041 | UNITED STATES | 555,000   | 575,456   |
| DIRECTV HOLDINGS/FING             | 6% 15 Aug 2040     | UNITED STATES | 1,735,000 | 1,713,314 |
| DOMINION RESOURCES INC            | 5.95% 15 Jun 2035  | UNITED STATES | 1,930,000 | 2,130,375 |
| DOW CHEMICAL CO/THE               | 4.375% 15 Nov 2042 | UNITED STATES | 1,860,000 | 1,633,140 |
| DTE ENERGY COMPANY                | 6.375% 15 Apr 2033 | UNITED STATES | 675,000   | 766,781   |
| DUKE ENERGY CAROLINAS             | 6.45% 15 Oct 2032  | UNITED STATES | 1,000,000 | 1,175,900 |
| DUKE ENERGY FLORIDA INC           | 6.4% 15 Jun 2038   | UNITED STATES | 700,000   | 863,065   |
| DUKE ENERGY INDIANA INC           | 6.45% 01 Apr 2039  | UNITED STATES | 925,000   | 1,142,963 |
| E.I. DU PONT DE NEMOURS           | 4.9% 15 Jan 2041   | UNITED STATES | 350,000   | 345,097   |
| EASTMAN CHEMICAL CO               | 4.8% 01 Sep 2042   | UNITED STATES | 930,000   | 878,145   |
| ECOLAB INC                        | 5.5% 08 Dec 2041   | UNITED STATES | 775,000   | 829,925   |
| ENERGY TRANSFER PARTNERS          | 5.2% 01 Feb 2022   | UNITED STATES | 1,200,000 | 1,263,353 |
| ENERGY TRANSFER PARTNERS          | 6.5% 01 Feb 2042   | UNITED STATES | 465,000   | 499,761   |
| ENERGY TRANSFER PARTNERS          | 6.625% 15 Oct 2036 | UNITED STATES | 1,175,000 | 1,266,209 |
| ENTERPRISE PRODUCTS OPER          | 6.875% 01 Mar 2033 | UNITED STATES | 1,450,000 | 1,733,405 |
| ENTERPRISE PRODUCTS OPER          | 7.55% 15 Apr 2038  | UNITED STATES | 880,000   | 1,112,404 |

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|                          |                    |               |           |           |
|--------------------------|--------------------|---------------|-----------|-----------|
| EPR PROPERTIES           | 5.25% 15 Jul 2023  | UNITED STATES | 780,000   | 761,986   |
| ERAC USA FINANCE LLC COM | 6.7% 01 Jun 2034   | UNITED STATES | 1,390,000 | 1,542,914 |
| EXELON GENERATION CO LLC | 6.25% 01 Oct 2039  | UNITED STATES | 1,550,000 | 1,570,750 |
| EXELON GENERATION CO LLC | 5.75% 01 Oct 2041  | UNITED STATES | 1,715,000 | 1,642,745 |
| EXPRESS SCRIPTS HOLDING  | 6.125% 15 Nov 2041 | UNITED STATES | 295,000   | 331,846   |
| FIFTH THIRD BANCORP SUBO | 4.3% 16 Jan 2024   | UNITED STATES | 1,000,000 | 979,441   |
| FLORIDA POWER + LIGHT    | 5.25% 01 Feb 2041  | UNITED STATES | 675,000   | 732,068   |
| FLORIDA POWER + LIGHT    | 5.625% 01 Apr 2034 | UNITED STATES | 900,000   | 1,021,263 |
| FLORIDA POWER + LIGHT    | 4.05% 01 Jun 2042  | UNITED STATES | 350,000   | 319,901   |
| FREEMPORT MCMORAN C + G  | 3.875% 15 Mar 2023 | UNITED STATES | 1,500,000 | 1,418,468 |
| FREEMPORT MCMORAN C + G  | 5.45% 15 Mar 2043  | UNITED STATES | 1,400,000 | 1,339,850 |
| GENERAL ELEC CAP CORP    | 5.875% 14 Jan 2038 | UNITED STATES | 2,570,000 | 2,927,523 |
| GENERAL ELEC CAP CORP    | 6.75% 15 Mar 2032  | UNITED STATES | 3,285,000 | 4,067,832 |
| GENERAL ELECTRIC CO      | 4.125% 09 Oct 2042 | UNITED STATES | 495,000   | 457,310   |
| GEORGIA POWER COMPANY    | 5.65% 01 Mar 2037  | UNITED STATES | 1,280,000 | 1,375,873 |
| GEORGIA POWER COMPANY    | 4.3% 15 Mar 2042   | UNITED STATES | 1,800,000 | 1,619,298 |

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| GLAXOSMITHKLINE CAP INC           | 6.375% 15 May 2038 | UNITED STATES | 1,115,000 | 1,364,703 |
| GLENCORE FUNDING LLC COM          | 4.125% 30 May 2023 | UNITED STATES | 1,170,000 | 1,093,383 |
| GOLDMAN SACHS GROUP INC           | 6.45% 01 May 2036  | UNITED STATES | 3,245,000 | 3,475,129 |
| GOLDMAN SACHS GROUP INC           | 6.75% 01 Oct 2037  | UNITED STATES | 1,425,000 | 1,585,377 |
| HCP INC                           | 6.75% 01 Feb 2041  | UNITED STATES | 1,005,000 | 1,189,590 |
| HEALTH CARE REIT INC              | 3.75% 15 Mar 2023  | UNITED STATES | 1,110,000 | 1,043,336 |
| HEALTH CARE REIT INC              | 6.5% 15 Mar 2041   | UNITED STATES | 585,000   | 649,685   |
| HESS CORP                         | 6% 15 Jan 2040     | UNITED STATES | 1,125,000 | 1,216,286 |
| HEWLETT PACKARD CO                | 6% 15 Sep 2041     | UNITED STATES | 650,000   | 651,253   |
| HOME DEPOT INC                    | 4.2% 01 Apr 2043   | UNITED STATES | 1,600,000 | 1,458,077 |
| HONEYWELL INTERNATIONAL           | 5.375% 01 Mar 2041 | UNITED STATES | 710,000   | 780,165   |
| ILLINOIS ST                       | 5.1% 01 Jun 2033   | UNITED STATES | 2,575,000 | 2,392,021 |
| INDIANA MICHIGAN POWER            | 6.05% 15 Mar 2037  | UNITED STATES | 905,000   | 980,329   |
| INTEL CORP                        | 4.8% 01 Oct 2041   | UNITED STATES | 365,000   | 355,961   |
| INTL PAPER CO                     | 6% 15 Nov 2041     | UNITED STATES | 605,000   | 657,003   |
| JOHNSON + JOHNSON                 | 5.95% 15 Aug 2037  | UNITED STATES | 1,155,000 | 1,366,035 |
| JOHNSON CONTROLS INC              | 5.7% 01 Mar 2041   | UNITED STATES | 570,000   | 591,278   |
| * JPMORGAN CHASE + CO             | 5.4% 06 Jan 2042   | UNITED STATES | 475,000   | 511,364   |
| * JPMORGAN CHASE + CO             | 5.5% 15 Oct 2040   | UNITED STATES | 1,700,000 | 1,847,115 |
| JUNIPER NETWORKS INC              | 5.95% 15 Mar 2041  | UNITED STATES | 645,000   | 636,811   |
| KINDER MORGAN ENER PART           | 6.95% 15 Jan 2038  | UNITED STATES | 1,995,000 | 2,291,852 |
| KINDER MORGAN ENER PART           | 6.5% 01 Feb 2037   | UNITED STATES | 1,190,000 | 1,304,017 |
| KRAFT FOODS GROUP INC             | 5% 04 Jun 2042     | UNITED STATES | 1,330,000 | 1,311,103 |
| LINCOLN NATIONAL CORP             | 7% 15 Jun 2040     | UNITED STATES | 825,000   | 1,033,620 |
| LOCKHEED MARTIN CORP              | 0.01% 15 Sep 2041  | UNITED STATES | 925,000   | 909,033   |
| LORILLARD TOBACCO CO              | 8.125% 01 May 2040 | UNITED STATES | 730,000   | 879,060   |
| LOS ANGELES CA CMNTY CLG<br>DIST  | 6.6% 01 Aug 2042   | UNITED STATES | 900,000   | 1,102,608 |
| LOS ANGELES CA DEPT WTR<br>PWR    | 6.574% 01 Jul 2045 | UNITED STATES | 675,000   | 828,488   |
| LOS ANGELES CA UNIF SCH DIST      | 6.758% 01 Jul 2034 | UNITED STATES | 1,600,000 | 1,966,624 |
| MACYS RETAIL HLDGS INC            | 5.125% 15 Jan 2042 | UNITED STATES | 650,000   | 620,269   |
| MACYS RETAIL HLDGS INC            | 6.375% 15 Mar 2037 | UNITED STATES | 850,000   | 948,545   |
| MARATHON OIL CORP                 | 6.6% 01 Oct 2037   | UNITED STATES | 985,000   | 1,180,091 |
| MARATHON PETROLEUM CORP           | 6.5% 01 Mar 2041   | UNITED STATES | 670,000   | 763,606   |
| MASSACHUSETTS ST                  | 4.91% 01 May 2029  | UNITED STATES | 1,300,000 | 1,357,525 |
| MCDONALD S CORP                   | 6.3% 15 Oct 2037   | UNITED STATES | 575,000   | 700,688   |
| MCKESSON CORP                     | 6% 01 Mar 2041     | UNITED STATES | 950,000   | 1,065,077 |
| MERCK + CO INC                    | 6.55% 15 Sep 2037  | UNITED STATES | 600,000   | 748,123   |
| MERCK SHARP + DOHME CORP          | 5.75% 15 Nov 2036  | UNITED STATES | 900,000   | 1,011,810 |
| MET TRANSPRTN AUTH NY<br>REVENUE  | 6.814% 15 Nov 2040 | UNITED STATES | 1,000,000 | 1,187,120 |
| * METLIFE INC                     | 6.5% 15 Dec 2032   | UNITED STATES | 1,925,000 | 2,290,427 |
| MICROSOFT CORP                    | 5.3% 08 Feb 2041   | UNITED STATES | 615,000   | 658,891   |
| MIDAMERICAN ENERGY HLDGS          | 6.125% 01 Apr 2036 | UNITED STATES | 2,695,000 | 3,061,692 |
| MOLSON COORS BREWING CO           | 5% 01 May 2042     | UNITED STATES | 545,000   | 533,254   |
| MONDELEZ INTERNATIONAL            | 6.5% 09 Feb 2040   | UNITED STATES | 645,000   | 770,776   |
| MORGAN STANLEY                    | 6.25% 09 Aug 2026  | UNITED STATES | 1,540,000 | 1,779,937 |
| MORGAN STANLEY                    | 5% 24 Nov 2025     | UNITED STATES | 940,000   | 942,811   |
| MUNI ELEC AUTH OF GEORGIA         | 6.655% 01 Apr 2057 | UNITED STATES | 1,000,000 | 1,044,900 |
| MYLAN INC                         | 5.4% 29 Nov 2043   | UNITED STATES | 830,000   | 836,700   |
| NATIONAL RURAL UTIL COOP          | 8% 01 Mar 2032     | UNITED STATES | 650,000   | 871,923   |
| NBCUNIVERSAL MEDIA LLC            | 2.875% 15 Jan 2023 | UNITED STATES | 900,000   | 833,198   |
| NBCUNIVERSAL MEDIA LLC            | 6.4% 30 Apr 2040   | UNITED STATES | 2,390,000 | 2,747,613 |
| NEW JERSEY ST ECON DEV<br>AUTH LE | 7.425% 15 Feb 2029 | UNITED STATES | 1,100,000 | 1,327,040 |
| NEW JERSEY ST TRANSPRTN<br>TRUST  | 6.561% 15 Dec 2040 | UNITED STATES | 1,000,000 | 1,174,600 |
| NEW JERSEY ST TURNPIKE<br>AUTH    | 7.102% 01 Jan 2041 | UNITED STATES | 650,000   | 827,736   |
| NEW YORK CITY NY MUNI WTR<br>FIN  | 5.79% 15 Jun 2041  | UNITED STATES | 1,500,000 | 1,564,695 |
| NEW YORK NY                       | 5.985% 01 Dec 2036 | UNITED STATES | 1,000,000 | 1,109,130 |

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|                          |                    |               |           |           |
|--------------------------|--------------------|---------------|-----------|-----------|
| NEW YORK ST DORM AUTH ST |                    |               |           |           |
| PERSO                    | 5.427% 15 Mar 2039 | UNITED STATES | 600,000   | 644,124   |
| NIAGARA MOHAWK POWER     | 4.119% 28 Nov 2042 | UNITED STATES | 765,000   | 668,338   |
| NOBLE ENERGY INC         | 5.25% 15 Nov 2043  | UNITED STATES | 805,000   | 804,342   |
| NORFOLK SOUTHERN CORP    | 6% 15 Mar 2105     | UNITED STATES | 650,000   | 690,571   |
| NORFOLK SOUTHERN CORP    | 5.59% 17 May 2025  | UNITED STATES | 1,100,000 | 1,202,084 |
| NORTHERN STATES PWR MINN | 5.35% 01 Nov 2039  | UNITED STATES | 425,000   | 466,387   |
| NORTHROP GRUMMAN CORP    | 5.05% 15 Nov 2040  | UNITED STATES | 950,000   | 932,825   |
| NORTHWESTERN MUTUAL LIFE | 6.063% 30 Mar 2040 | UNITED STATES | 500,000   | 561,755   |
| OHIO ST UNIV             | 4.8% 01 Jun 2111   | UNITED STATES | 430,000   | 372,070   |
| ONEOK PARTNERS LP        | 6.65% 01 Oct 2036  | UNITED STATES | 905,000   | 995,928   |
| ONEOK PARTNERS LP        | 6.85% 15 Oct 2037  | UNITED STATES | 480,000   | 546,231   |
| ORACLE CORP ED           | 5.375% 15 Jul 2040 | UNITED STATES | 425,000   | 453,808   |
| PACIFIC GAS + ELECTRIC   | 4.45% 15 Apr 2042  | UNITED STATES | 1,025,000 | 961,463   |
| PACIFIC GAS + ELECTRIC   | 3.75% 15 Aug 2042  | UNITED STATES | 950,000   | 792,407   |
| PENNSYLVANIA ST          | 5.45% 15 Feb 2030  | UNITED STATES | 300,000   | 321,669   |
| PENNSYLVANIA ST TURNPIKE |                    |               |           |           |
| COMMI                    | 5.511% 01 Dec 2045 | UNITED STATES | 500,000   | 524,380   |
| PHILIP MORRIS INTL INC   | 6.375% 16 May 2038 | UNITED STATES | 825,000   | 977,860   |
| PHILIP MORRIS INTL INC   | 3.875% 21 Aug 2042 | UNITED STATES | 1,165,000 | 986,164   |
| PHILLIPS 66              | 5.875% 01 May 2042 | UNITED STATES | 730,000   | 791,719   |
| PORT AUTH OF NEW YORK    |                    |               |           |           |
| NEW JE                   | 4.926% 01 Oct 2051 | UNITED STATES | 825,000   | 771,920   |
| PRINCIPAL FINANCIAL GRP  | 6.05% 15 Oct 2036  | UNITED STATES | 520,000   | 590,259   |

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| PROCTER + GAMBLE CO/THE    | 5.55% 05 Mar 2037  | UNITED STATES | 650,000   | 742,964   |
| PROGRESS ENERGY INC        | 7.75% 01 Mar 2031  | UNITED STATES | 1,000,000 | 1,287,756 |
| PROGRESS ENERGY INC        | 6% 01 Dec 2039     | UNITED STATES | 585,000   | 656,127   |
| * PRUDENTIAL FINANCIAL INC | 6.625% 21 Jun 2040 | UNITED STATES | 1,150,000 | 1,394,567 |
| * PRUDENTIAL FINANCIAL INC | 5.7% 14 Dec 2036   | UNITED STATES | 600,000   | 644,539   |
| PSEG POWER LLC             | 8.625% 15 Apr 2031 | UNITED STATES | 625,000   | 850,002   |
| QUEST DIAGNOSTIC INC       | 5.75% 30 Jan 2040  | UNITED STATES | 370,000   | 362,404   |
| QWEST CORP                 | 6.75% 01 Dec 2021  | UNITED STATES | 3,470,000 | 3,799,525 |
| RAYTHEON COMPANY           | 4.875% 15 Oct 2040 | UNITED STATES | 215,000   | 213,715   |
| RAYTHEON COMPANY           | 4.7% 15 Dec 2041   | UNITED STATES | 760,000   | 737,554   |
| ROCKWELL COLLINS INC       | 4.8% 15 Dec 2043   | UNITED STATES | 850,000   | 853,338   |
| SABMILLER HOLDINGS INC     | 4.95% 15 Jan 2042  | UNITED STATES | 575,000   | 571,118   |
| SAN DIEGO CNTY CA WTR      |                    |               |           |           |
| AUTH FIN                   | 6.138% 01 May 2049 | UNITED STATES | 425,000   | 488,746   |
| SEMPRA ENERGY              | 4.05% 01 Dec 2023  | UNITED STATES | 575,000   | 567,775   |
| SOUTH CAROLINA ELEC+GAS    | 4.6% 15 Jun 2043   | UNITED STATES | 920,000   | 898,946   |
| SOUTHERN CAL EDISON        | 6% 15 Jan 2034     | UNITED STATES | 775,000   | 912,090   |
| SOUTHERN CAL EDISON        | 4.05% 15 Mar 2042  | UNITED STATES | 850,000   | 769,672   |
| SOUTHERN CAL EDISON        | 5.35% 15 Jul 2035  | UNITED STATES | 350,000   | 380,852   |
| SOUTHERN CALIF GAS CO      | 5.125% 15 Nov 2040 | UNITED STATES | 1,200,000 | 1,284,004 |
| SPECTRA ENERGY PARTNERS    | 5.95% 25 Sep 2043  | UNITED STATES | 730,000   | 780,402   |
| SSGA G STIFF ERISA         | G STIFF ERISA      |               |           |           |
| QUALIFIED                  | QUALIFIED          | UNITED STATES | 968,263   | 968,263   |
| TARGET CORP                | 7% 15 Jan 2038     | UNITED STATES | 201,000   | 252,091   |
| TEACHERS INSUR + ANNUITY   | 6.85% 16 Dec 2039  | UNITED STATES | 584,000   | 720,883   |
| TEXAS ST                   | 5.517% 01 Apr 2039 | UNITED STATES | 400,000   | 447,432   |
| TEXAS ST TRANSPRTN         |                    |               |           |           |
| COMMISSION                 | 5.178% 01 Apr 2030 | UNITED STATES | 675,000   | 721,386   |
| THERMO FISHER SCIENTIFIC   | 5.3% 01 Feb 2044   | UNITED STATES | 810,000   | 819,052   |
| TIME WARNER CABLE INC      | 6.55% 01 May 2037  | UNITED STATES | 2,105,000 | 1,947,868 |
| TIME WARNER INC            | 6.1% 15 Jul 2040   | UNITED STATES | 680,000   | 742,130   |
| TIME WARNER INC            | 6.5% 15 Nov 2036   | UNITED STATES | 3,015,000 | 3,406,573 |
| TRAVELERS COS INC          | 4.6% 01 Aug 2043   | UNITED STATES | 935,000   | 913,549   |
| UNITED PARCEL SERVICE      | 4.875% 15 Nov 2040 | UNITED STATES | 825,000   | 847,508   |
| UNITED TECHNOLOGIES CORP   | 4.5% 01 Jun 2042   | UNITED STATES | 2,045,000 | 1,985,873 |
| UNITEDHEALTH GROUP INC     | 4.25% 15 Mar 2043  | UNITED STATES | 470,000   | 421,792   |
| UNITEDHEALTH GROUP INC     | 6.5% 15 Jun 2037   | UNITED STATES | 935,000   | 1,109,267 |
| UNITEDHEALTH GROUP INC     | 3.95% 15 Oct 2042  | UNITED STATES | 600,000   | 508,838   |
| UNIV OF CALIFORNIA CA      |                    |               |           |           |
| REVENUES                   | 5.946% 15 May 2045 | UNITED STATES | 400,000   | 441,624   |
| UNIV OF CALIFORNIA CA RGTS |                    |               |           |           |
| MED                        | 6.548% 15 May 2048 | UNITED STATES | 1,000,000 | 1,166,400 |
| VALERO ENERGY CORP         | 6.625% 15 Jun 2037 | UNITED STATES | 895,000   | 1,020,957 |
| VERIZON COMMUNICATIONS     | 6.9% 15 Apr 2038   | UNITED STATES | 440,000   | 523,629   |
| VERIZON COMMUNICATIONS     | 6.4% 15 Sep 2033   | UNITED STATES | 2,000,000 | 2,300,242 |
| VERIZON COMMUNICATIONS     | 6.55% 15 Sep 2043  | UNITED STATES | 3,950,000 | 4,621,338 |
| VERIZON COMMUNICATIONS     | 4.75% 01 Nov 2041  | UNITED STATES | 1,480,000 | 1,383,571 |
| VERIZON COMMUNICATIONS     | 7.75% 01 Dec 2030  | UNITED STATES | 2,165,000 | 2,765,233 |
| VIACOM INC                 | 4.5% 27 Feb 2042   | UNITED STATES | 550,000   | 469,243   |
| VIACOM INC                 | 5.85% 01 Sep 2043  | UNITED STATES | 1,515,000 | 1,592,601 |
| WACHOVIA CORP              | 5.5% 01 Aug 2035   | UNITED STATES | 1,400,000 | 1,445,751 |
| WAL MART STORES INC        | 5.625% 01 Apr 2040 | UNITED STATES | 1,495,000 | 1,688,752 |
| WAL MART STORES INC        | 4% 11 Apr 2043     | UNITED STATES | 1,000,000 | 889,983   |
| WAL MART STORES INC        | 5% 25 Oct 2040     | UNITED STATES | 2,705,000 | 2,829,955 |
| WASHINGTON ST              | 5.481% 01 Aug 2039 | UNITED STATES | 650,000   | 690,079   |
| WASTE MANAGEMENT INC       | 7% 15 Jul 2028     | UNITED STATES | 1,000,000 | 1,209,964 |
| WEATHERFORD INTL LLC       | 6.8% 15 Jun 2037   | UNITED STATES | 465,000   | 502,562   |
| WELLPOINT INC              | 3.3% 15 Jan 2023   | UNITED STATES | 1,000,000 | 933,214   |
| WELLPOINT INC              | 5.85% 15 Jan 2036  | UNITED STATES | 500,000   | 539,239   |
| WELLS FARGO + COMPANY      | 5.375% 02 Nov 2043 | UNITED STATES | 950,000   | 972,806   |
| WELLS FARGO + COMPANY      | 5.606% 15 Jan 2044 | UNITED STATES | 1,750,000 | 1,817,702 |
| WILLIAMS PARTNERS LP       | 6.3% 15 Apr 2040   | UNITED STATES | 1,175,000 | 1,262,788 |
| WYETH                      | 5.95% 01 Apr 2037  | UNITED STATES | 2,405,000 | 2,787,864 |

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|  |                   |               |           |                       |
|--|-------------------|---------------|-----------|-----------------------|
| XEROX CORPORATION  | 6.75% 15 Dec 2039 | UNITED STATES | 1,160,000 | 1,266,407             |
| <b>Total : EXHIBIT F - Long-Term Corporate Bond Fund</b> |                   |               |           | <b>\$ 312,949,814</b> |

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n / a - Cost is not applicable



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**EXHIBIT G - High Yield and Emerging Markets Bond Fund**

(Managed by Pacific Management Investment Company)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**

**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Shares/<br>Par Value | (d) Cost<br>(n/a) | (e) Fair<br>value |
|-----|---|---|----------------------|-------------------|-------------------|
|     | AUSTRALIAN DOLLAR<br>FORTESCUE METALS GROUP<br>LTD        | FOREIGN CURRENCY<br>AUSTRALIA   | 24,517               | \$                | 21,934            |
|     | BANCO NAC DE DESEN ECONO                                  | BANK LOAN<br>AUSTRALIA  | 987,525              |                   | 999,563           |
|     | BRAZILIAN REAL  | GOVERNMENT ISSUES<br>BRAZIL   | 300,000              |                   | 427,647           |
|     | NOTA DO TESOURO NACIONAL                                  | FOREIGN CURRENCY<br>BRAZIL  | 119,931              |                   | 50,834            |
|     | NOTA DO TESOURO NACIONAL                                  | GOVERNMENT ISSUES<br>BRAZIL   | 2,303,000            |                   | 976,158           |
|     | CANADIAN DOLLAR   | GOVERNMENT ISSUES<br>BRAZIL   | 24,498,000           |                   | 9,816,011         |
|     | VALEANT PHARMACEUTICALS                                   | FOREIGN CURRENCY<br>CANADA  | 4,619                |                   | 4,347             |
|     | IPIC GMTN LTD   | BANK LOAN<br>CANADA   | 987,500              |                   | 993,672           |
|     | 317U189F2 IRO EUR 10Y CALL                                | CORPORATE BONDS<br>CAYMAN ISLANDS   | 1,100,000            |                   | 1,186,625         |
|     | 317U190F9 IRO EUR 10Y PUT                                 | OP-FIXED INCOME<br>DENMARK  | (2,500,000)          |                   | (1,581)           |
|     | 317U192F7 IRO EUR 2Y CALL                                 | OP-FIXED INCOME<br>DENMARK  | (2,500,000)          |                   | (431)             |
|     | LAFARGE SA NOTES REGS                                     | OP-FIXED INCOME<br>DENMARK  | (2,508,000)          |                   | (2,388)           |
|     | SWPC485N1 CDS USD P V<br>03MEVENT                         | CORPORATE BONDS<br>FRANCE   | 500,000              |                   | 770,963           |
|     | SWPC485N1 CDS USD R F 5.00000                             | CREDIT DEFAULT<br>SWAP<br>FRANCE  | (300,000)            |                   | (300,000)         |
|     | SWPC498Y2 CDS USD P V<br>03MEVENT                         | CREDIT DEFAULT<br>SWAP<br>FRANCE  | 300,000              |                   | 330,101           |
|     | SWPC498Y2 CDS USD R F 1.00000                             | CREDIT DEFAULT<br>SWAP<br>FRANCE  | (500,000)            |                   | (500,000)         |
|     | 317U191F8 IRO EUR 2Y PUT                                  | OP-FIXED INCOME<br>GERMANY  | 500,000              |                   | 484,811           |
|     | 317U207F0 IRO EUR 10Y PUT                                 | OP-FIXED INCOME<br>GERMANY  | (2,508,000)          |                   | (10)              |
|     | 317U208F9 IRO EUR 10Y PUT                                 | OP-FIXED INCOME<br>GERMANY  | (25,000)             |                   | (4)               |
|     | 317U209F8 IRO EUR 10Y CALL                                | OP-FIXED INCOME<br>GERMANY  | (250,000)            |                   | (43)              |
|     | 317U210F5 IRO EUR 10Y CALL                                | OP-FIXED INCOME<br>GERMANY  | (250,000)            |                   | (158)             |
|     | 317U292E9 IRO EUR 1Y CALL                                 | OP-FIXED INCOME<br>GERMANY  | (25,000)             |                   | (16)              |
|     | 317U293E8 IRO EUR 1Y PUT                                  | OP-FIXED INCOME<br>GERMANY  | (3,200,000)          |                   | (4,745)           |
|     | 317U305E4 IRO EUR 1Y PUT                                  | OP-FIXED INCOME<br>GERMANY  | (3,200,000)          |                   | (1,063)           |
|     | 317U306E3 IRO EUR 1Y CALL                                 | OP-FIXED INCOME<br>GERMANY  | (3,300,000)          |                   | (1,096)           |
|     | 3M EURIBOR CALL 99.5 DEC14                                | OP-FIXED INCOME<br>GERMANY  | (3,300,000)          |                   | (4,893)           |
|     | 3M EURIBOR PUT 99.5 DEC14                                 | FUT-FIXED INCOME<br>GERMANY   | (3,000,000)          |                   | (9,094)           |
|     | HUNGARIAN FORINT  | FUT-FIXED INCOME<br>GERMANY   | (3,000,000)          |                   | (3,720)           |
|     | INDONESIA GOVERNMENT                                      | FOREIGN CURRENCY<br>HUNGARY   | 45,986               |                   | 213               |
|     | INDONESIA GOVERNMENT                                      | GOVERNMENT ISSUES<br>INDONESIA  | 1,627,000,000        |                   | 123,997           |
|     | INDONESIA GOVERNMENT                                      | GOVERNMENT ISSUES<br>INDONESIA  | 3,000,000,000        |                   | 264,996           |
|     | INDONESIA GOVERNMENT                                      | GOVERNMENT ISSUES<br>INDONESIA  | 3,241,000,000        |                   | 209,054           |
|     | INDONESIA GOVERNMENT                                      | GOVERNMENT ISSUES<br>INDONESIA  | 9,962,000,000        |                   | 691,692           |
|     | INDONESIA GOVERNMENT                                      | GOVERNMENT ISSUES<br>INDONESIA  | 18,027,000,000       |                   | 1,147,981         |

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|                          |                   |              |                |            |
|--------------------------|-------------------|--------------|----------------|------------|
| INDONESIA GOVERNMENT     | GOVERNMENT ISSUES | INDONESIA    | 39,076,000,000 | 3,339,280  |
| INDONESIAN RUPIAH        | FOREIGN CURRENCY  | INDONESIA    | 53,691,001     | 4,412      |
| GAZPROM (GAZ CAPITAL SA) | CORPORATE BONDS   | IRELAND      | 600,000        | 644,250    |
| GAZPROM (GAZ CAPITAL SA) | CORPORATE BONDS   | IRELAND      | 1,000,000      | 1,230,000  |
| OJSC RUSS AGRIC BK(RSHB) | CORPORATE BONDS   | IRELAND      | 400,000        | 400,148    |
| RZD CAPITAL PLC (RZD)    | CORPORATE BONDS   | IRELAND      | 500,000        | 541,875    |
| SMURFIT KAPPA ACQUISITIO | CORPORATE BONDS   | IRELAND      | 400,000        | 570,471    |
| VIMPELCOM (VIP FIN)      | CORPORATE BONDS   | IRELAND      | 800,000        | 938,000    |
| VNESHECONOMBANK(VEB)     | CORPORATE BONDS   | IRELAND      | 400,000        | 441,000    |
| PIRELLI + C SPA          | CORPORATE BONDS   | ITALY        | 100,000        | 146,729    |
| JAPANESE YEN             | FOREIGN CURRENCY  | JAPAN        | 15,435,046     | 146,854    |
| CENT ELET BRASILEIRAS    | CORPORATE BONDS   | LUXEMBOURG   | 100,000        | 107,000    |
| PETROLEOS DE VENEZUELA   | CORPORATE BONDS   | LUXEMBOURG   | 100,000        | 53,250     |
| PETROLEOS DE VENEZUELA   | CORPORATE BONDS   | LUXEMBOURG   | 800,000        | 590,000    |
| SBERBANK (SB CAP SA)     | CORPORATE BONDS   | LUXEMBOURG   | 2,000,000      | 2,091,000  |
| TELENET FINANCE          | CORPORATE BONDS   | LUXEMBOURG   | 100,000        | 146,510    |
| MALAYSIAN GOVERNMENT     | GOVERNMENT ISSUES | MALAYSIA     | 8,100,000      | 2,353,016  |
| MALAYSIAN GOVERNMENT     | GOVERNMENT ISSUES | MALAYSIA     | 23,800,000     | 7,149,308  |
| HIPOTECARIA SU CASITA    | COMMON STOCK      | MEXICO       | 10,518         | 0          |
| MEX BONOS DESARR         | GOVERNMENT ISSUES | MEXICO       | 150,000,000    | 11,577,881 |
| MEXICAN PESO (NEW)       | FOREIGN CURRENCY  | MEXICO       | 2,465,768      | 188,268    |
| ZIGGO BOND CO            | CORPORATE BONDS   | NETHERLANDS  | 2,200,000      | 3,214,106  |
| POLAND GOVERNMENT BOND   | GOVERNMENT ISSUES | POLAND       | 600,000        | 188,901    |
| POLAND GOVERNMENT BOND   | GOVERNMENT ISSUES | POLAND       | 17,000,000     | 6,042,173  |
| POLISH ZLOTY             | FOREIGN CURRENCY  | POLAND       | 329,194        | 109,097    |
| ROMANIAN LEU             | FOREIGN CURRENCY  | ROMANIA      | 21             | 6          |
| REPUBLIC OF SOUTH AFRICA | GOVERNMENT ISSUES | SOUTH AFRICA | 46,000,000     | 4,176,943  |
| REPUBLIC OF SOUTH AFRICA | GOVERNMENT ISSUES | SOUTH AFRICA | 60,000,000     | 5,924,039  |

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| SOUTH AFRICAN RAND             | FOREIGN CURRENCY    | SOUTH AFRICA   | 8,920        | 852         |
| COMUNIDAD DE MADRID            | GOVERNMENT ISSUES   | SPAIN          | 1,200,000    | 1,683,369   |
| THAILAND BAHT                  | FOREIGN CURRENCY    | THAILAND       | 146,263      | 4,451       |
| THAILAND GOVERNMENT BOND       | GOVERNMENT ISSUES   | THAILAND       | 63,000,000   | 1,876,487   |
| THAILAND GOVERNMENT BOND       | GOVERNMENT ISSUES   | THAILAND       | 100,000,000  | 3,070,648   |
| THAILAND GOVERNMENT BOND       | GOVERNMENT ISSUES   | THAILAND       | 145,000,000  | 4,514,504   |
| TURKISH LIRA                   | FOREIGN CURRENCY    | TURKEY         | 250          | 116         |
| ARQIVA BROADC FINANCE          | CORPORATE BONDS     | UNITED KINGDOM | 100,000      | 183,844     |
| BARCLAYS BANK PLC              | CORPORATE BONDS     | UNITED KINGDOM | 500,000      | 1,069,225   |
| GOLD FIELDS OROGEN             | CORPORATE BONDS     | UNITED KINGDOM | 500,000      | 404,335     |
| HBOS PLC                       | CORPORATE BONDS     | UNITED KINGDOM | 400,000      | 566,337     |
| JAGUAR LAND ROVER AUTOMO       | CORPORATE BONDS     | UNITED KINGDOM | 100,000      | 179,289     |
| KAZMUNAYGAS NATIONAL CO        | CORPORATE BONDS     | UNITED KINGDOM | 1,300,000    | 1,426,750   |
| LBG CAPITAL NO.1 PLC           | CORPORATE BONDS     | UNITED KINGDOM | 200,000      | 351,622     |
| LBG CAPITAL NO.1 PLC           | CORPORATE BONDS     | UNITED KINGDOM | 700,000      | 1,324,592   |
| LBG CAPITAL NO.2 PLC           | CORPORATE BONDS     | UNITED KINGDOM | 300,000      | 536,804     |
| POUND STERLING                 | FOREIGN CURRENCY    | UNITED KINGDOM | 67,198       | 111,297     |
| SPIRIT ISSUER PLC              | CORPORATE BONDS     | UNITED KINGDOM | 200,000      | 342,844     |
| SWPC00MM5 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (400,000)    | (400,000)   |
| SWPC00MM5 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 400,000      | 378,074     |
| SWPC054T9 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (1,250,000)  | (1,250,000) |
| SWPC054T9 CDS USD R F 5.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 1,250,000    | 1,352,256   |
| SWPC136T1 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (100,000)    | (100,000)   |
| SWPC136T1 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 100,000      | 87,682      |
| SWPC1CDG1 CDS EUR P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (400,000)    | (551,180)   |
| SWPC1CDG1 CDS EUR R F 5.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 400,000      | 630,280     |
| SWPC271W9 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (300,000)    | (300,000)   |
| SWPC271W9 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 300,000      | 289,568     |
| SWPC280W8 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (1,200,000)  | (1,200,000) |
| SWPC280W8 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 1,200,000    | 1,181,246   |
| SWPC294D4 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (100,000)    | (100,000)   |
| SWPC294D4 CDS USD R F 5.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 100,000      | 103,388     |
| SWPC325X3 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (500,000)    | (500,000)   |
| SWPC325X3 CDS USD R F 5.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 500,000      | 591,635     |
| SWPC553H1 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (500,000)    | (500,000)   |
| SWPC553H1 CDS USD R F .25000   | CREDIT DEFAULT SWAP | UNITED KINGDOM | 500,000      | 500,930     |
| SWPC651X7 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (900,000)    | (900,000)   |
| SWPC651X7 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 900,000      | 872,659     |
| SWPC683W1 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (200,000)    | (200,000)   |
| SWPC683W1 CDS USD R F 5.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 200,000      | 232,287     |
| SWPC736X6 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (400,000)    | (400,000)   |
| SWPC736X6 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 400,000      | 387,848     |
| SWPC829X4 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (200,000)    | (200,000)   |
| SWPC829X4 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 200,000      | 193,924     |
| SWPC886M8 CDS USD P V          |                     |                |              |             |
| 03MEVENT                       | CREDIT DEFAULT SWAP | UNITED KINGDOM | (1,200,000)  | (1,200,000) |
| SWPC886M8 CDS USD R F 1.00000  | CREDIT DEFAULT SWAP | UNITED KINGDOM | 1,200,000    | 1,220,471   |
| 3175028N5 OTC EPUT             | OP-FOREIGN CURRENCY | UNITED STATES  | (1,000,000)  | (564)       |
| 317514YN1 CDX P1.2 IG21 5Y PUT | OP-FIXED INCOME     | UNITED STATES  | (2,600,000)  | (551)       |
| 317U148F2 IRO USD 5Y CALL      | OP-FIXED INCOME     | UNITED STATES  | (22,310,000) | (178)       |

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|                                     |                 |               |              |           |
|-------------------------------------|-----------------|---------------|--------------|-----------|
| 317U149F1 IRO USD 5Y PUT            | OP-FIXED INCOME | UNITED STATES | (22,310,000) | (30,922)  |
| 317U193F6 IRO USD 2Y PUT            | OP-FIXED INCOME | UNITED STATES | (2,500,000)  | (4,524)   |
| 317U219F6 IRO USD 2Y PUT            | OP-FIXED INCOME | UNITED STATES | (36,000,000) | (65,147)  |
| 317U283F7 IRO USD 5Y CALL           | OP-FIXED INCOME | UNITED STATES | (6,300,000)  | (353)     |
| 317U285F5 IRO USD 10Y CALL          | OP-FIXED INCOME | UNITED STATES | (600,000)    | (1)       |
| 317U286F4 IRO USD 5Y PUT            | OP-FIXED INCOME | UNITED STATES | (6,300,000)  | (47,786)  |
| 317U311F3 IRO USD 10Y CALL          | OP-FIXED INCOME | UNITED STATES | (700,000)    | (48)      |
| 317U341F7 IRO USD 10Y PUT           | OP-FIXED INCOME | UNITED STATES | (2,400,000)  | (33,180)  |
| 317U342F6 IRO USD 10Y CALL          | OP-FIXED INCOME | UNITED STATES | (2,400,000)  | (792)     |
| 317U933E4 IRO USD 10Y PUT           | OP-FIXED INCOME | UNITED STATES | (800,000)    | (354)     |
| 317U934E3 IRO USD 10Y CALL          | OP-FIXED INCOME | UNITED STATES | (1,700,000)  | (2)       |
| ACCESS MIDSTREAM PARTNER            | CORPORATE BONDS | UNITED STATES | 900,000      | 868,500   |
| AES CORPORATION                     | CORPORATE BONDS | UNITED STATES | 350,000      | 411,250   |
| AES CORPORATION                     | CORPORATE BONDS | UNITED STATES | 1,300,000    | 1,521,000 |
| AES PANAMA SA                       | CORPORATE BONDS | UNITED STATES | 200,000      | 211,965   |
| ALERIS INTL INC                     | CORPORATE BONDS | UNITED STATES | 1,300,000    | 1,381,250 |
| ALLY FINANCIAL INC                  | CORPORATE BONDS | UNITED STATES | 1,300,000    | 1,514,500 |
| ALLY FINANCIAL INC                  | CORPORATE BONDS | UNITED STATES | 3,100,000    | 3,138,347 |
| AMER AIRLN PT TRS 11 1 PASS<br>THRU | CORPORATE BONDS | UNITED STATES | 81,691       | 86,389    |
| AMERICAN AIRLINES INC               | CORPORATE BONDS | UNITED STATES | 500,000      | 518,750   |
| AMERICAN INTL GROUP                 | CORPORATE BONDS | UNITED STATES | 1,100,000    | 1,331,000 |
| AMERICAN TOWER CORP                 | CORPORATE BONDS | UNITED STATES | 400,000      | 399,818   |
| ANGLOGOLD HOLDINGS PLC              | CORPORATE BONDS | UNITED STATES | 1,300,000    | 1,215,500 |
| ASHLAND INC                         | CORPORATE BONDS | UNITED STATES | 400,000      | 405,000   |
| BANCO DO BRASIL (CAYMAN)            | CORPORATE BONDS | UNITED STATES | 200,000      | 211,000   |
| BANCO DO BRASIL (CAYMAN)            | CORPORATE BONDS | UNITED STATES | 1,200,000    | 1,044,000 |
| BANCO MERCANTIL DEL NORT            | CORPORATE BONDS | UNITED STATES | 100,000      | 104,500   |
| BANCO SANTANDER BRAS CI             | CORPORATE BONDS | UNITED STATES | 300,000      | 309,375   |

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| BANCO SANTANDER CHILE                          | CORPORATE BONDS      | UNITED STATES | 100,000       | 103,141     |
| BBVA BANCOMER SA TEXAS                         | CORPORATE BONDS      | UNITED STATES | 100,000       | 108,000     |
| BERRY PETROLEUM CO                             | CORPORATE BONDS      | UNITED STATES | 975,000       | 1,007,906   |
| BERRY PLASTICS CORP                            | CORPORATE BONDS      | UNITED STATES | 600,000       | 694,500     |
| BIOMET INC                                     | CORPORATE BONDS      | UNITED STATES | 1,300,000     | 1,365,000   |
| BIOMET INCREMENTAL TERM<br>LOAN                | BANK LOAN            | UNITED STATES | 493,769       | 496,549     |
| BRASKEM FINANCE LTD COMP                       | CORPORATE BONDS      | UNITED STATES | 1,200,000     | 1,119,600   |
| BUMBLE BEE HOLDINGS INC                        | CORPORATE BONDS      | UNITED STATES | 706,000       | 773,070     |
| BWPC719X7 CDS USD P F 5.00000                  | CREDIT DEFAULT SWAP  | UNITED STATES | (1,300,000)   | (1,423,500) |
| BWPC719X7 CDS USD R V<br>03MEVENT              | CREDIT DEFAULT SWAP  | UNITED STATES | 1,300,000     | 1,300,000   |
| BWU003AQ3 IRS JPY P F 1.00000                  | INTEREST RATE SWAP   | UNITED STATES | (680,000,000) | (6,527,451) |
| BWU003AQ3 IRS JPY R V<br>06MLIBOR              | INTEREST RATE SWAP   | UNITED STATES | 680,000,000   | 6,469,721   |
| BWU004X94 IRS USD P F 3.50000<br>CME           | INTEREST RATE SWAP   | UNITED STATES | (5,300,000)   | (4,872,530) |
| BWU004X94 IRS USD R V<br>03MLIBOR              | INTEREST RATE SWAP   | UNITED STATES | 5,300,000     | 5,300,000   |
| CCBCYZUS5 BARCLAYS COC                         | STIF-TYPE INSTRUMENT | UNITED STATES | 1,865,000     | 1,865,000   |
| CCDEUZUS3 DEUTSCHE BANK                        | NON-SECY ASSET-STOCK | UNITED STATES | 125,000       | 125,000     |
| CCFOBZUS0 CREDIT SUISSE                        | STIF-TYPE INSTRUMENT | UNITED STATES | 662,000       | 662,000     |
| CCMSCZUS2 CCPC COC EQUITY<br>MORGAN STANLEY    | NON-SECY ASSET-STOCK | UNITED STATES | 203,000       | 203,000     |
| CCRE CO LP/FIN CORP                            | CORPORATE BONDS      | UNITED STATES | 500,000       | 528,750     |
| CCSALZUS5 CITIBANK COC                         | STIF-TYPE INSTRUMENT | UNITED STATES | 59,000        | 59,000      |
| CCSCXIUS6 STANDARD<br>CHARTER BOC              | NON-SECY ASSET-STOCK | UNITED STATES | (200,000)     | (200,000)   |
| CENT ELET BRASILEIRAS SA                       | CORPORATE BONDS      | UNITED STATES | 100,000       | 107,000     |
| CENT ELET BRASILEIRAS SA                       | CORPORATE BONDS      | UNITED STATES | 550,000       | 588,500     |
| CGG  | CORPORATE BONDS      | UNITED STATES | 128,000       | 134,720     |
| CGG  | CORPORATE BONDS      | UNITED STATES | 200,000       | 205,000     |
| CGG  | CORPORATE BONDS      | UNITED STATES | 200,000       | 206,000     |
| CIT GROUP INC                                  | CORPORATE BONDS      | UNITED STATES | 1,700,000     | 1,770,125   |
| CITIGROUP REPO                                 | SHORT TERMS          | UNITED STATES | 1,600,000     | 1,600,000   |
| CLEAR CHANNEL WORLDWIDE                        | CORPORATE BONDS      | UNITED STATES | 500,000       | 510,625     |
| CMS ENERGY CORP                                | CORPORATE BONDS      | UNITED STATES | 200,000       | 219,285     |
| CMS ENERGY CORP                                | CORPORATE BONDS      | UNITED STATES | 500,000       | 526,788     |
| COLUMBUS INTL INC                              | CORPORATE BONDS      | UNITED STATES | 300,000       | 323,250     |
| CONCHO RESOURCES INC                           | CORPORATE BONDS      | UNITED STATES | 100,000       | 110,000     |
| CONSOL ENERGY INC                              | CORPORATE BONDS      | UNITED STATES | 1,575,000     | 1,659,656   |
| CORP FINANCI DE DESARROL<br>CORPORACION GEO SA | CORPORATE BONDS      | UNITED STATES | 500,000       | 493,750     |
| CORPORACION GEO SA                             | CORPORATE BONDS      | UNITED STATES | 200,000       | 28,000      |
| CROWN CASTLE INTL                              | CORPORATE BONDS      | UNITED STATES | 1,300,000     | 1,274,000   |
| CS FIRST BOSTON COMMERCIAL<br>MOR              | CMO                  | UNITED STATES | 29,963        | 29,407      |
| CSC HOLDINGS LLC                               | CORPORATE BONDS      | UNITED STATES | 590,000       | 674,075     |
| CSC HOLDINGS LLC                               | CORPORATE BONDS      | UNITED STATES | 800,000       | 938,000     |
| CSFB CASH COLL CCP CSFB                        | STIF-TYPE INSTRUMENT | UNITED STATES | 72,000        | 72,000      |
| CSN ISLANDS IX CORP COMP                       | CORPORATE BONDS      | UNITED STATES | 200,000       | 215,500     |
| CSN ISLANDS XI CORP                            | CORPORATE BONDS      | UNITED STATES | 800,000       | 830,000     |
| DAVITA HEALTHCARE PARTNE                       | CORPORATE BONDS      | UNITED STATES | 1,300,000     | 1,316,250   |
| DAVITA INC TERM LOAN B                         | BANK LOAN            | UNITED STATES | 877,387       | 882,213     |
| DELL INTL LLC TERM LOAN                        | BANK LOAN            | UNITED STATES | 1,100,000     | 1,101,969   |
| DENALI BORROWER/FIN CORP                       | CORPORATE BONDS      | UNITED STATES | 100,000       | 99,125      |
| DESARROLLADORA HOMEX SA                        | CORPORATE BONDS      | UNITED STATES | 150,000       | 16,875      |
| DEUTCHE BANK CCD<br>CCDEUCUS4                  | NON-SECY ASSET-STOCK | UNITED STATES | 256,000       | 256,000     |
| DEUTSCHE CASH COLLATERAL                       | STIF-TYPE INSTRUMENT | UNITED STATES | 257,000       | 257,000     |
| DISH DBS CORP                                  | CORPORATE BONDS      | UNITED STATES | 1,300,000     | 1,439,750   |
| EDISON MISSION ENERGY                          | CORPORATE BONDS      | UNITED STATES | 40,000        | 30,200      |
| EL PASO LLC                                    | CORPORATE BONDS      | UNITED STATES | 500,000       | 545,188     |
| EL PASO LLC                                    | CORPORATE BONDS      | UNITED STATES | 584,000       | 660,292     |

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|                                  |                      |               |            |            |
|----------------------------------|----------------------|---------------|------------|------------|
| ENERGY FUTURE/EFIH FINAN         | CORPORATE BONDS      | UNITED STATES | 1,000,000  | 1,062,500  |
| EP ENER/EVEREST ACQ FIN          | CORPORATE BONDS      | UNITED STATES | 200,000    | 224,000    |
| EQUINIX INC                      | CORPORATE BONDS      | UNITED STATES | 300,000    | 298,500    |
| ESC LEHMAN BRTH HLDH             | CORPORATE BONDS      | UNITED STATES | 800,000    | 168,000    |
| EURO CURRENCY                    | FOREIGN CURRENCY     | UNITED STATES | 140,432    | 193,508    |
| EURODOLLAR MID CRV 3Y FTR<br>PUT | OP-FUTURE            | UNITED STATES | (37,500)   | (7,500)    |
| EXPORT IMPORT BK KOREA           | CORPORATE BONDS      | UNITED STATES | 250,000    | 274,681    |
| EXPRO FINANCE LUXEMBOURG         | CORPORATE BONDS      | UNITED STATES | 100,000    | 104,250    |
| FIRSTENERGY CORP                 | CORPORATE BONDS      | UNITED STATES | 100,000    | 98,257     |
| FLEXTRONICS INTL LTD             | CORPORATE BONDS      | UNITED STATES | 100,000    | 97,500     |
| FMG RESOURCES AUG 2006           | CORPORATE BONDS      | UNITED STATES | 103,000    | 106,863    |
| FNMA POOL AT5897                 | FNMA                 | UNITED STATES | 987,664    | 938,763    |
| FORD MOTOR CREDIT CO LLC         | CORPORATE BONDS      | UNITED STATES | 600,000    | 635,174    |
| FORD MOTOR CREDIT CO LLC         | CORPORATE BONDS      | UNITED STATES | 900,000    | 968,643    |
| FORD MOTOR CREDIT CO LLC         | CORPORATE BONDS      | UNITED STATES | 1,900,000  | 2,180,554  |
| FREDDIE MAC DISCOUNT NT          | GOVERNMENT ISSUES    | UNITED STATES | 300,000    | 299,983    |
| FREDDIE MAC DISCOUNT NT          | GOVERNMENT ISSUES    | UNITED STATES | 16,200,000 | 16,190,318 |
| FREEMPORT MCMORAN C + G          | CORPORATE BONDS      | UNITED STATES | 100,000    | 99,756     |
| GENESIS ENERGY LP/GENESI         | CORPORATE BONDS      | UNITED STATES | 400,000    | 404,500    |
| GERDAU HOLDINGS INC              | CORPORATE BONDS      | UNITED STATES | 600,000    | 654,000    |
| GOLDMAN SACHS BANK USA<br>COC    | NON-SECY ASSET-STOCK | UNITED STATES | 270,000    | 270,000    |
| GRIFOLS INC                      | CORPORATE BONDS      | UNITED STATES | 100,000    | 106,625    |
| H J HEINZ CO TERM LOAN B         | BANK LOAN            | UNITED STATES | 796,000    | 801,540    |

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| HARVEST OPERATIONS CORP    | CORPORATE BONDS      | UNITED STATES | 100,000     | 109,500   |
| HCA INC                    | CORPORATE BONDS      | UNITED STATES | 400,000     | 429,500   |
| HCA INC                    | CORPORATE BONDS      | UNITED STATES | 660,000     | 706,200   |
| HCA INC                    | CORPORATE BONDS      | UNITED STATES | 800,000     | 848,000   |
| HCA INC                    | CORPORATE BONDS      | UNITED STATES | 1,700,000   | 1,867,875 |
| HD SUPPLY INC              | CORPORATE BONDS      | UNITED STATES | 800,000     | 891,000   |
| HERTZ CORP TERM LOAN B     | BANK LOAN            | UNITED STATES | 972,650     | 970,831   |
| HILTON WORLDWIDE FIN LLC   | BANK LOAN            | UNITED STATES | 652,632     | 657,526   |
| HIPOTECARIA SU CASITA SA   | CORPORATE BONDS      | UNITED STATES | 87,022      | 6,092     |
| HOSPITALITY PROP TRUST     | CORPORATE BONDS      | UNITED STATES | 200,000     | 203,247   |
| INTERGAS FINANCE BV        | CORPORATE BONDS      | UNITED STATES | 200,000     | 215,000   |
| INTESA SANPAOLO SPA BANK   | CORPORATE BONDS      | UNITED STATES | 300,000     | 305,719   |
| * JPMORGAN CHASE + CO      | CORPORATE BONDS      | UNITED STATES | 600,000     | 574,993   |
| JUN15 XCME 20150615        | FUT-FIXED INCOME     | UNITED STATES | 118,750,000 | 307,819   |
| KINDER MORGAN FIN CO LLC   | CORPORATE BONDS      | UNITED STATES | 1,000,000   | 1,074,132 |
| KINGDOM OF BAHRAIN         | GOVERNMENT ISSUES    | UNITED STATES | 300,000     | 309,000   |
| KOREA DEVELOPMENT BANK     | CORPORATE BONDS      | UNITED STATES | 700,000     | 657,553   |
| KOREA HYDRO + NUCLEAR PO   | CORPORATE BONDS      | UNITED STATES | 200,000     | 206,009   |
| LEHMAN BROTHERS HOLDINGS   | CORPORATE BONDS      | UNITED STATES | 400,000     | 83,000    |
| LINN ENERGY LLC/FIN CORP   | CORPORATE BONDS      | UNITED STATES | 1,000,000   | 1,057,500 |
| LSI OPEN POSITION NET      | CORPORATE BONDS      | UNITED STATES | 171,451     | 34,290    |
| MAJAPAHIT HOLDING BV       | CORPORATE BONDS      | UNITED STATES | 100,000     | 109,750   |
| MARKWEST ENERGY PART/FIN   | CORPORATE BONDS      | UNITED STATES | 900,000     | 843,750   |
| MICHAEL FOODS GROUP INC    | CORPORATE BONDS      | UNITED STATES | 1,000,000   | 1,087,500 |
| MOHEGAN TRIBAL GAMING      | CORPORATE BONDS      | UNITED STATES | 40,000      | 39,800    |
| MORGAN STANLEY + CO INC    | CASH COLL (CCP)      | UNITED STATES | 398,000     | 398,000   |
| MORGAN STANLEY CAP SVCS    | NON-SECY ASSET-STOCK | UNITED STATES | (105,000)   | (105,000) |
| MORGAN STANLEY CAP SVCS    | NON-SECY ASSET-STOCK | UNITED STATES | 50,000      | 50,000    |
| MORGAN STANLEY TBA CASH    | NON-SECY ASSET-STOCK | UNITED STATES | (75,000)    | (75,000)  |
| NEW ALBERTSONS INC         | CORPORATE BONDS      | UNITED STATES | 600,000     | 370,500   |
| NEWFIELD EXPLORATION CO    | CORPORATE BONDS      | UNITED STATES | 200,000     | 207,700   |
| NEWFIELD EXPLORATION CO    | CORPORATE BONDS      | UNITED STATES | 300,000     | 321,375   |
| NIELSEN CO LUX SARL/THE    | CORPORATE BONDS      | UNITED STATES | 600,000     | 609,000   |
| NOBLE GROUP LTD            | CORPORATE BONDS      | UNITED STATES | 500,000     | 520,000   |
| NOVATEK(NOVATEK FIN LTD)   | CORPORATE BONDS      | UNITED STATES | 300,000     | 276,000   |
| NOVATEK(NOVATEK FIN LTD)   | CORPORATE BONDS      | UNITED STATES | 900,000     | 987,750   |
| NOVELIS INC                | CORPORATE BONDS      | UNITED STATES | 100,000     | 111,250   |
| NOVELIS INC                | CORPORATE BONDS      | UNITED STATES | 1,200,000   | 1,281,000 |
| NXP BV/NXP FUNDING LLC     | CORPORATE BONDS      | UNITED STATES | 400,000     | 410,000   |
| ODEBRECHT DRILL VIII/IX    | CORPORATE BONDS      | UNITED STATES | 180,000     | 184,500   |
| OGX AUSTRIA GMBH           | CORPORATE BONDS      | UNITED STATES | 200,000     | 16,000    |
| OGX AUSTRIA GMBH           | CORPORATE BONDS      | UNITED STATES | 600,000     | 48,000    |
| OJSC RUSS AGRIC BK(RSHB)   | CORPORATE BONDS      | UNITED STATES | 190,000     | 202,588   |
| OSHKOSH CORP               | CORPORATE BONDS      | UNITED STATES | 200,000     | 221,000   |
| PERU ENHANCED PASS THRU    | CORPORATE BONDS      | UNITED STATES | 121,033     | 111,881   |
| PETRO CO TRIN/TOBAGO LTD   | CORPORATE BONDS      | UNITED STATES | 100,000     | 125,250   |
| PETRO CO TRIN/TOBAGO LTD   | CORPORATE BONDS      | UNITED STATES | 100,000     | 125,250   |
| PETRO CO TRIN/TOBAGO LTD   | CORPORATE BONDS      | UNITED STATES | 141,667     | 149,813   |
| PETROBRAS INTL FIN CO      | CORPORATE BONDS      | UNITED STATES | 240,000     | 271,858   |
| PETROBRAS INTL FIN CO      | CORPORATE BONDS      | UNITED STATES | 2,390,000   | 2,371,807 |
| PETROLEOS DE VENEZUELA     | CORPORATE BONDS      | UNITED STATES | 700,000     | 582,750   |
| PETROLEOS MEXICANOS        | CORPORATE BONDS      | UNITED STATES | 1,440,000   | 1,742,400 |
| PETROLEOS MEXICANOS        | CORPORATE BONDS      | UNITED STATES | 2,500,000   | 2,568,750 |
| PHOSAGRO(PHOS BOND FUND)   | CORPORATE BONDS      | UNITED STATES | 200,000     | 198,223   |
| POLYMER GROUP INC          | CORPORATE BONDS      | UNITED STATES | 1,500,000   | 1,599,375 |
| * PRUDENTIAL COVERED TRUST | CORPORATE BONDS      | UNITED STATES | 425,000     | 438,166   |
| QTEL INTERNATIONAL FIN     | CORPORATE BONDS      | UNITED STATES | 200,000     | 210,000   |
| RADIATION THERAPY SERVIC   | CORPORATE BONDS      | UNITED STATES | 700,000     | 612,500   |
| RAIN CII CARBON LLC/CII    | CORPORATE BONDS      | UNITED STATES | 100,000     | 103,500   |
| RCI BANQUE SA              | CORPORATE BONDS      | UNITED STATES | 400,000     | 408,820   |
| RED OAK POWER LLC          | CORPORATE BONDS      | UNITED STATES | 800,000     | 872,000   |
| REGENCY ENERGY PARTNERS    | CORPORATE BONDS      | UNITED STATES | 300,000     | 309,750   |
| REGENCY ENERGY PARTNERS    | CORPORATE BONDS      | UNITED STATES | 700,000     | 637,000   |

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|-------------------------|-------------------|---------------|-----------|-----------|
| REGIONS FINANCIAL CORP  | CORPORATE BONDS   | UNITED STATES | 1,000,000 | 1,055,052 |
| RELIANCE HOLDINGS USA   | CORPORATE BONDS   | UNITED STATES | 300,000   | 303,403   |
| REPUBLIC OF INDONESIA   | GOVERNMENT ISSUES | UNITED STATES | 100,000   | 120,750   |
| REPUBLIC OF INDONESIA   | GOVERNMENT ISSUES | UNITED STATES | 400,000   | 444,000   |
| REPUBLIC OF INDONESIA   | GOVERNMENT ISSUES | UNITED STATES | 400,000   | 447,400   |
| REPUBLIC OF INDONESIA   | GOVERNMENT ISSUES | UNITED STATES | 400,000   | 422,800   |
| REPUBLIC OF INDONESIA   | GOVERNMENT ISSUES | UNITED STATES | 600,000   | 799,500   |
| REPUBLIC OF PANAMA      | GOVERNMENT ISSUES | UNITED STATES | 653,000   | 906,038   |
| REPUBLIC OF PERU        | GOVERNMENT ISSUES | UNITED STATES | 255,000   | 362,738   |
| REPUBLIC OF PERU        | GOVERNMENT ISSUES | UNITED STATES | 500,000   | 178,603   |
| REPUBLIC OF PERU        | GOVERNMENT ISSUES | UNITED STATES | 500,000   | 630,000   |
| REPUBLIC OF PERU        | GOVERNMENT ISSUES | UNITED STATES | 2,500,000 | 1,017,717 |
| REPUBLIC OF PHILIPPINES | GOVERNMENT ISSUES | UNITED STATES | 2,000,000 | 2,490,000 |
| REPUBLIC OF POLAND      | GOVERNMENT ISSUES | UNITED STATES | 430,000   | 502,563   |



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| REPUBLIC OF SLOVENIA                | GOVERNMENT ISSUES    | UNITED STATES | 800,000      | 1,142,386    |
| REPUBLIC OF TURKEY                  | GOVERNMENT ISSUES    | UNITED STATES | 100,000      | 109,500      |
| REPUBLIC OF TURKEY                  | GOVERNMENT ISSUES    | UNITED STATES | 500,000      | 545,750      |
| REPUBLIC OF TURKEY                  | GOVERNMENT ISSUES    | UNITED STATES | 1,400,000    | 1,405,600    |
| REPUBLIC OF VENEZUELA               | GOVERNMENT ISSUES    | UNITED STATES | 100,000      | 74,500       |
| REPUBLICA ORIENT URUGUAY            | GOVERNMENT ISSUES    | UNITED STATES | 100,000      | 121,250      |
| REYNOLDS GRP ISS/REYNOLD            | CORPORATE BONDS      | UNITED STATES | 200,000      | 213,000      |
| REYNOLDS GRP ISS/REYNOLD            | CORPORATE BONDS      | UNITED STATES | 1,300,000    | 1,371,500    |
| ROCKIES EXPRESS PIPELINE            | CORPORATE BONDS      | UNITED STATES | 100,000      | 88,750       |
| SCIENTIFIC GAMES INTERNA            | CORPORATE BONDS      | UNITED STATES | 200,000      | 214,500      |
| SEVERSTAL (STEEL CAP)               | CORPORATE BONDS      | UNITED STATES | 500,000      | 494,805      |
| SLM CORP                            | CORPORATE BONDS      | UNITED STATES | 2,100,000    | 2,446,500    |
| SLM STUDENT LOAN TRUST              | OTHER ASSET BACKED   | UNITED STATES | 124,707      | 125,905      |
| SPRINGLEAF FINL FDG CO TERM<br>LOAN | BANK LOAN            | UNITED STATES | 1,000,000    | 1,010,500    |
| SPRINT CAPITAL CORP                 | CORPORATE BONDS      | UNITED STATES | 2,000,000    | 2,185,000    |
| SPRINT COMMUNICATIONS               | CORPORATE BONDS      | UNITED STATES | 600,000      | 585,000      |
| SSGA G STIFF ERISA QUALIFIED        | STIF-TYPE INSTRUMENT | UNITED STATES | 487,851      | 487,851      |
| STATE OF QATAR                      | GOVERNMENT ISSUES    | UNITED STATES | 200,000      | 223,500      |
| STATION CASINOS LLC TERM<br>LOAN    | BANK LOAN            | UNITED STATES | 496,250      | 501,213      |
| STEEL DYNAMICS INC                  | CORPORATE BONDS      | UNITED STATES | 400,000      | 434,000      |
| STRUCTURED ASSET<br>SECURITIES CO   | CMO                  | UNITED STATES | 44,462       | 43,859       |
| SWAP BANK OF AMERICA COC            | NON-SECY ASSET-STOCK | UNITED STATES | 10,000       | 10,000       |
| SWAP BARCLAYS BOC SWAP              | NON-SECY ASSET-STOCK | UNITED STATES | (370,000)    | (370,000)    |
| SWAP CITIBANK COC SWAP<br>CASH      | NON-SECY ASSET-STOCK | UNITED STATES | 39,000       | 39,000       |
| SWAP MORGAN STANLEY BOC             | NON-SECY ASSET-STOCK | UNITED STATES | (180,000)    | (180,000)    |
| SWPC00CY0 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (10,400,000) | (10,400,000) |
| SWPC00CY0 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 10,400,000   | 11,284,645   |
| SWPC110T1 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (1,500,000)  | (1,500,000)  |
| SWPC110T1 CDS USD R F 1.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 1,500,000    | 1,315,235    |
| SWPC192D7 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (300,000)    | (300,000)    |
| SWPC192D7 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 300,000      | 310,422      |
| SWPC244T0 CDS USD P V<br>06MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (500,000)    | (500,000)    |
| SWPC244T0 CDS USD R F 1.96000       | CREDIT DEFAULT SWAP  | UNITED STATES | 500,000      | 515,928      |
| SWPC253D3 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (300,000)    | (300,000)    |
| SWPC253D3 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 300,000      | 310,422      |
| SWPC260D4 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (100,000)    | (100,000)    |
| SWPC260D4 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 100,000      | 103,474      |
| SWPC299D9 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (100,000)    | (100,000)    |
| SWPC299D9 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 100,000      | 103,474      |
| SWPC459X1 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (300,000)    | (300,000)    |
| SWPC459X1 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 300,000      | 326,250      |
| SWPC516X2 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (100,000)    | (100,000)    |
| SWPC516X2 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 100,000      | 108,851      |
| SWPC576X9 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (900,000)    | (900,000)    |
| SWPC576X9 CDS USD R F 1.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 900,000      | 872,659      |
| SWPC639M8 CDS USD P V<br>03MEVENT   | CREDIT DEFAULT SWAP  | UNITED STATES | (1,100,000)  | (1,100,000)  |
| SWPC639M8 CDS USD R F 5.00000       | CREDIT DEFAULT SWAP  | UNITED STATES | 1,100,000    | 1,205,471    |
|                                     | CREDIT DEFAULT SWAP  | UNITED STATES | (14,100,000) | (14,100,000) |

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|                               |                     |               |              |              |  |
|-------------------------------|---------------------|---------------|--------------|--------------|--|
| SWPC719X7 CDS USD P V         |                     |               |              |              |  |
| 03MEVENT                      |                     |               |              |              |  |
| SWPC719X7 CDS USD R F 5.00000 | CREDIT DEFAULT SWAP | UNITED STATES | 14,100,000   | 15,442,384   |  |
| SWPC742X8 CDS USD P V         |                     |               |              |              |  |
| 03MEVENT                      | CREDIT DEFAULT SWAP | UNITED STATES | (600,000)    | (600,000)    |  |
| SWPC742X8 CDS USD R F 1.00000 | CREDIT DEFAULT SWAP | UNITED STATES | 600,000      | 581,773      |  |
| SWPC971Z5 CDS USD P V         |                     |               |              |              |  |
| 00MEVENT                      | CREDIT DEFAULT SWAP | UNITED STATES | (10,000,000) | (10,000,000) |  |
| SWPC971Z5 CDS USD R F 5.00000 | CREDIT DEFAULT SWAP | UNITED STATES | 10,000,000   | 11,015,000   |  |
| SWU005JT3 IRS USD P V         |                     |               |              |              |  |
| 03MEVENT                      | INTEREST RATE SWAP  | UNITED STATES | (8,800,000)  | (8,800,000)  |  |
| SWU005JT3 IRS USD R F 1.40000 | INTEREST RATE SWAP  | UNITED STATES | 8,800,000    | 8,697,902    |  |
| SWU005ZP3 IRS AUD P V         |                     |               |              |              |  |
| 06MBBSW                       | INTEREST RATE SWAP  | UNITED STATES | (2,000,000)  | (1,789,299)  |  |
| SWU005ZP3 IRS AUD R F 4.50000 | INTEREST RATE SWAP  | UNITED STATES | 2,000,000    | 1,800,673    |  |
| TARGA RESOURCES PARTNERS      | CORPORATE BONDS     | UNITED STATES | 700,000      | 626,500      |  |
| TENET HEALTHCARE CORP         | CORPORATE BONDS     | UNITED STATES | 600,000      | 626,250      |  |
| TOMKINS LLC/TOMKINS INC       | CORPORATE BONDS     | UNITED STATES | 241,000      | 263,895      |  |
| TRANSDIGM INC                 | CORPORATE BONDS     | UNITED STATES | 1,000,000    | 1,072,500    |  |
| TREASURY BILL                 | GOVERNMENT ISSUES   | UNITED STATES | 232,000      | 231,973      |  |
| TREASURY BILL                 | GOVERNMENT ISSUES   | UNITED STATES | 300,000      | 299,739      |  |
| TREASURY BILL                 | GOVERNMENT ISSUES   | UNITED STATES | 1,600,000    | 1,597,936    |  |
| TREASURY BILL                 | GOVERNMENT ISSUES   | UNITED STATES | 5,500,000    | 5,493,483    |  |
| TURKIYE GARANTI BANKASI       | CORPORATE BONDS     | UNITED STATES | 200,000      | 193,500      |  |
| UBS AG STAMFORD CT            | CORPORATE BONDS     | UNITED STATES | 1,300,000    | 1,488,910    |  |
| UNITED AIRLINES INC           | CORPORATE BONDS     | UNITED STATES | 200,000      | 206,250      |  |
| UNITED MEXICAN STATES         | GOVERNMENT ISSUES   | UNITED STATES | 1,079,000    | 1,273,220    |  |
| UNITED RENTALS NORTH AM       | CORPORATE BONDS     | UNITED STATES | 1,300,000    | 1,465,750    |  |
| UPC HOLDING                   | CORPORATE BONDS     | UNITED STATES | 125,000      | 134,063      |  |
| UPCB FINANCE VI LTD           | CORPORATE BONDS     | UNITED STATES | 2,000,000    | 2,125,000    |  |
| US DOLLAR                     | FOREIGN CURRENCY    | UNITED STATES | (3,477,508)  | (3,477,508)  |  |
| US TREASURY N/B               | GOVERNMENT ISSUES   | UNITED STATES | 100,000      | 100,012      |  |
| US TREASURY N/B               | GOVERNMENT ISSUES   | UNITED STATES | 142,000      | 144,091      |  |
| US TREASURY N/B               | GOVERNMENT ISSUES   | UNITED STATES | 400,000      | 401,328      |  |
| US TREASURY N/B               | GOVERNMENT ISSUES   | UNITED STATES | 1,400,000    | 1,403,282    |  |

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| US TREASURY N/B           | GOVERNMENT ISSUES | UNITED STATES | 1,700,000 | 1,700,530 |
| US TREASURY N/B           | GOVERNMENT ISSUES | UNITED STATES | 1,900,000 | 1,900,296 |
| US TREASURY N/B           | GOVERNMENT ISSUES | UNITED STATES | 2,879,000 | 2,881,473 |
| US TREASURY N/B           | GOVERNMENT ISSUES | UNITED STATES | 3,000,000 | 3,002,577 |
| US TREASURY N/B 10/14 0.5 | GOVERNMENT ISSUES | UNITED STATES | 921,000   | 923,590   |
| USG CORP                  | CORPORATE BONDS   | UNITED STATES | 200,000   | 236,500   |
| VALE OVERSEAS LIMITED     | CORPORATE BONDS   | UNITED STATES | 200,000   | 206,551   |
| VALE OVERSEAS LIMITED     | CORPORATE BONDS   | UNITED STATES | 300,000   | 307,260   |
| VERIZON COMMUNICATIONS    | CORPORATE BONDS   | UNITED STATES | 400,000   | 429,477   |
| VIDEOTRON LTD             | CORPORATE BONDS   | UNITED STATES | 1,150,000 | 1,152,875 |
| VIMPELCOM (VIP FIN)       | CORPORATE BONDS   | UNITED STATES | 300,000   | 325,875   |
| VIRGIN MEDIA SECURED FIN  | CORPORATE BONDS   | UNITED STATES | 300,000   | 510,539   |
| WARNER CHILCOTT CO LLC    | CORPORATE BONDS   | UNITED STATES | 1,500,000 | 1,623,750 |
| WEYERHAEUSER CO           | CORPORATE BONDS   | UNITED STATES | 400,000   | 484,956   |
| WINDSTREAM CORP           | CORPORATE BONDS   | UNITED STATES | 200,000   | 228,500   |
| CURRENCY CONTRACT         | BUYBRL/SELLUSD    |               |           | (79,113)  |
| CURRENCY CONTRACT         | BUYBRL/SELLUSD    |               |           | (37,863)  |
| CURRENCY CONTRACT         | BUYBRL/SELLUSD    |               |           | (20,229)  |
| CURRENCY CONTRACT         | BUYCOP/SELLUSD    |               |           | (29,880)  |
| CURRENCY CONTRACT         | BUYCOP/SELLUSD    |               |           | (21,394)  |
| CURRENCY CONTRACT         | BUYCOP/SELLUSD    |               |           | (7,702)   |
| CURRENCY CONTRACT         | BUYHUF/SELLUSD    |               |           | 131,318   |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (4,790)   |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (16,227)  |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (3,089)   |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (19,426)  |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (16,004)  |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (3,908)   |
| CURRENCY CONTRACT         | BUYIDR/SELLUSD    |               |           | (3,198)   |
| CURRENCY CONTRACT         | BUYJPY/SELLUSD    |               |           | (17,074)  |
| CURRENCY CONTRACT         | BUYMXN/SELLUSD    |               |           | (1,342)   |
| CURRENCY CONTRACT         | BUYMYR/SELLUSD    |               |           | 175,794   |
| CURRENCY CONTRACT         | BUYMYR/SELLUSD    |               |           | (3,036)   |
| CURRENCY CONTRACT         | BUYPEN/SELLUSD    |               |           | (2,094)   |
| CURRENCY CONTRACT         | BUYPHP/SELLUSD    |               |           | (6,311)   |
| CURRENCY CONTRACT         | BUYPHP/SELLUSD    |               |           | (1,781)   |
| CURRENCY CONTRACT         | BUYPLN/SELLUSD    |               |           | 38,780    |
| CURRENCY CONTRACT         | BUYRON/SELLUSD    |               |           | 26,533    |
| CURRENCY CONTRACT         | BUYRON/SELLUSD    |               |           | 21,379    |
| CURRENCY CONTRACT         | BUYRUB/SELLUSD    |               |           | (115,245) |
| CURRENCY CONTRACT         | BUYTHB/SELLUSD    |               |           | (50,758)  |
| CURRENCY CONTRACT         | BUYTHB/SELLUSD    |               |           | (14,884)  |
| CURRENCY CONTRACT         | BUYTHB/SELLUSD    |               |           | (1,533)   |
| CURRENCY CONTRACT         | BUYTRY/SELLUSD    |               |           | (35,416)  |
| CURRENCY CONTRACT         | BUYTRY/SELLUSD    |               |           | (541,533) |
| CURRENCY CONTRACT         | BUYUSD/SELLBRL    |               |           | 895       |
| CURRENCY CONTRACT         | BUYUSD/SELLBRL    |               |           | 38,012    |
| CURRENCY CONTRACT         | BUYUSD/SELLBRL    |               |           | 13,120    |
| CURRENCY CONTRACT         | BUYUSD/SELLBRL    |               |           | 9,325     |
| CURRENCY CONTRACT         | BUYUSD/SELLBRL    |               |           | 7,212     |
| CURRENCY CONTRACT         | BUYUSD/SELLBRL    |               |           | 21,007    |
| CURRENCY CONTRACT         | BUYUSD/SELLCOP    |               |           | 9,457     |
| CURRENCY CONTRACT         | BUYUSD/SELLEUR    |               |           | 3,359     |
| CURRENCY CONTRACT         | BUYUSD/SELLGBP    |               |           | (52,849)  |
| CURRENCY CONTRACT         | BUYUSD/SELLIDR    |               |           | 56,474    |
| CURRENCY CONTRACT         | BUYUSD/SELLJPY    |               |           | 12,040    |
| CURRENCY CONTRACT         | BUYUSD/SELLJPY    |               |           | 329       |
| CURRENCY CONTRACT         | BUYUSD/SELLMXN    |               |           | (8,038)   |
| CURRENCY CONTRACT         | BUYUSD/SELLMYR    |               |           | 201,390   |
| CURRENCY CONTRACT         | BUYUSD/SELLMYR    |               |           | 2,805     |
| CURRENCY CONTRACT         | BUYUSD/SELLPHP    |               |           | 1,475     |
| CURRENCY CONTRACT         | BUYUSD/SELLPLN    |               |           | (10,980)  |
| CURRENCY CONTRACT         | BUYUSD/SELLRON    |               |           | (16,766)  |

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|  |                |                       |
|--|----------------|-----------------------|
| CURRENCY CONTRACT  | BUYUSD/SELLTHB | 262,757               |
| CURRENCY CONTRACT  | BUYUSD/SELLTHB | 44,843                |
| CURRENCY CONTRACT  | BUYUSD/SELLZAR | 19,327                |
| CURRENCY CONTRACT  | BUYZAR/SELLUSD | (2,804)               |
| <b>Total : EXHIBIT G - High Yield and Emerging Markets Bond Fund</b> |                | <b>\$ 247,506,075</b> |

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n / a - Cost is not applicable

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(Managed by BlackRock Institutional Trust Company)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a)    | (e) Fair<br>value |
|-----|---|---|----------------------|-------------------|
|     |   |   | Shares/<br>Par Value |                   |
|     | AUSTRALIAN DOLLAR   | FOREIGN CURRENCY AUSTRALIA  | 67,950               | \$ 60,792         |
|     | AZ. BGP HOLDINGS  | COMMON STOCK AUSTRALIA  | 6,007,914            | 116               |
|     | BWP TRUST   | REAL ESTATE INV TRST AUSTRALIA  | 349,847              | 685,536           |
|     | CFS RETAIL PROPERTY TRUST GR                              | REAL ESTATE INV TRST AUSTRALIA  | 1,454,443            | 2,537,309         |
|     | CHARTER HALL RETAIL COMMONWEALTH PROPERTY OFFICE          | REAL ESTATE INV TRST AUSTRALIA  | 230,666              | 740,984           |
|     | DEXUS PROPERTY GROUP                                      | REAL ESTATE INV TRST AUSTRALIA  | 3,545,980            | 3,189,392         |
|     | FEDERATION CENTRES  | REAL ESTATE INV TRST AUSTRALIA  | 1,043,737            | 2,185,772         |
|     | GPT GROUP   | REAL ESTATE INV TRST AUSTRALIA  | 1,158,411            | 3,533,104         |
|     | INVESTA OFFICE FUND                                       | REAL ESTATE INV TRST AUSTRALIA  | 437,939              | 1,226,660         |
|     | SPI 200 FUTURES   | MAR14 XSFE 20140320 AUSTRALIA   | 150                  | 28,204            |
|     | WESTFIELD GROUP   | REAL ESTATE INV TRST AUSTRALIA  | 1,526,464            | 13,784,883        |
|     | WESTFIELD RETAIL TRUST                                    | REAL ESTATE INV TRST AUSTRALIA  | 2,250,287            | 5,981,196         |
|     | CA IMMOBILIEN ANLAGEN AG                                  | COMMON STOCK AUSTRIA  | 55,041               | 977,608           |
|     | AEDIFICA  | REAL ESTATE INV TRST BELGIUM  | 6,462                | 459,002           |
|     | BEFIMMO   | REAL ESTATE INV TRST BELGIUM  | 12,382               | 860,756           |
|     | COFINIMMO   | REAL ESTATE INV TRST BELGIUM  | 12,527               | 1,550,376         |
|     | INTERVEST OFFICES+WAREHOUSES                              | REAL ESTATE INV TRST BELGIUM  | 4,800                | 128,998           |
|     | LEASINVEST REAL ESTATE SCA                                | REAL ESTATE INV TRST BELGIUM  | 1,461                | 148,300           |
|     | WAREHOUSES DE PAUW SCA                                    | REAL ESTATE INV TRST BELGIUM  | 7,874                | 572,566           |
|     | WERELDHAVE BELGIUM  | REAL ESTATE INV TRST BELGIUM  | 1,447                | 165,937           |
|     | HONGKONG LAND HOLDINGS LTD                                | COMMON STOCK BERMUDA  | 863,000              | 5,109,098         |

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|                              |                      |         |         |            |
|------------------------------|----------------------|---------|---------|------------|
| ALLIED PROPERTIES REAL ESTAT | REAL ESTATE INV TRST | CANADA  | 50,279  | 1,550,249  |
| ARTIS REAL ESTATE INVESTMENT | REAL ESTATE INV TRST | CANADA  | 93,073  | 1,301,708  |
| BOARDWALK REAL ESTATE INVEST | REAL ESTATE INV TRST | CANADA  | 29,159  | 1,642,509  |
| BROOKFIELD OFFICE PROPERTIES | COMMON STOCK         | CANADA  | 184,111 | 3,543,595  |
| CALLOWAY REAL ESTATE INVESTM | REAL ESTATE INV TRST | CANADA  | 74,687  | 1,768,588  |
| CAN APARTMENT PROP REAL ESTA | REAL ESTATE INV TRST | CANADA  | 79,317  | 1,586,340  |
| CAN REAL ESTATE INVEST TRUST | REAL ESTATE INV TRST | CANADA  | 49,740  | 2,030,328  |
| CANADIAN DOLLAR              | FOREIGN CURRENCY     | CANADA  | 96,921  | 91,219     |
| CHARTWELL RETIREMENT RESIDEN | REAL ESTATE INV TRST | CANADA  | 127,607 | 1,199,806  |
| COMINAR REAL ESTATE INV TR U | REAL ESTATE INV TRST | CANADA  | 92,515  | 1,605,625  |
| CROMBIE REAL ESTATE INVESTME | REAL ESTATE INV TRST | CANADA  | 39,314  | 500,999    |
| CROMBIE REAL ESTATE INVESTME | REAL ESTATE INV TRST | CANADA  | 15,094  | 192,351    |
| DUNDEE INTERNATIONAL REAL ES | REAL ESTATE INV TRST | CANADA  | 69,984  | 554,603    |
| DUNDEE REAL ESTATE INVESTM A | REAL ESTATE INV TRST | CANADA  | 76,528  | 2,075,799  |
| EXTENDICARE INC              | COMMON STOCK         | CANADA  | 64,117  | 411,556    |
| FIRST CAPITAL REALTY INC     | COMMON STOCK         | CANADA  | 61,102  | 1,018,463  |
| GRANITE REAL ESTATE INVESTME | REAL ESTATE INV TRST | CANADA  | 34,444  | 1,253,275  |
| H+R REAL ESTATE INV UTS      | REAL ESTATE INV TRST | CANADA  | 197,148 | 3,970,793  |
| INNVEST REAL ESTATE INVESTME | REAL ESTATE INV TRST | CANADA  | 64,186  | 282,116    |
| KILLAM PROPERTIES INC        | COMMON STOCK         | CANADA  | 37,395  | 368,847    |
| MORGUARD REAL ESTATE TR UTS  | REAL ESTATE INV TRST | CANADA  | 25,846  | 400,157    |
| NORTHERN PROPERTY REAL ESTAT | REAL ESTATE INV TRST | CANADA  | 23,680  | 618,466    |
| NORTHWEST HEALTHCARE PROPERT | REAL ESTATE INV TRST | CANADA  | 22,491  | 220,994    |
| PURE INDUSTRIAL REAL ESTATE  | REAL ESTATE INV TRST | CANADA  | 99,457  | 446,503    |
| PURE INDUSTRIAL REAL ESTATE  | REAL ESTATE INV TRST | CANADA  | 883     | 3,964      |
| RIOCAN REAL ESTATE INVST TR  | REAL ESTATE INV TRST | CANADA  | 221,002 | 5,152,207  |
| CITYCON OYJ                  | COMMON STOCK         | FINLAND | 175,183 | 619,008    |
| SPONDA OYJ                   | COMMON STOCK         | FINLAND | 179,798 | 848,542    |
| TECHNOPOLIS OYJ              | COMMON STOCK         | FINLAND | 71,035  | 426,049    |
| AFFINE                       | REAL ESTATE INV TRST | FRANCE  | 4,243   | 81,485     |
| ANF IMMOBILIER               | REAL ESTATE INV TRST | FRANCE  | 5,097   | 156,726    |
| FONCIERE DES REGIONS         | REAL ESTATE INV TRST | FRANCE  | 24,814  | 2,147,022  |
| GEcina SA                    | REAL ESTATE INV TRST | FRANCE  | 13,515  | 1,788,950  |
| ICADE                        | REAL ESTATE INV TRST | FRANCE  | 23,297  | 2,176,552  |
| KLEPIERRE                    | REAL ESTATE INV TRST | FRANCE  | 71,819  | 3,334,154  |
| MERCIALYS                    | REAL ESTATE INV TRST | FRANCE  | 30,689  | 645,838    |
| STE DE LA TOUR EIFFEL        | REAL ESTATE INV TRST | FRANCE  | 4,104   | 274,876    |
| UNIBAIL RODAMCO SE           | REAL ESTATE INV TRST | FRANCE  | 1,183   | 303,609    |
| UNIBAIL RODAMCO SE           | REAL ESTATE INV TRST | FRANCE  | 70,446  | 18,120,231 |

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|                   |                         |         |        |         |
|-------------------|-------------------------|---------|--------|---------|
|                   | REAL ESTATE INV<br>TRST |         |        |         |
| ALSTRIA OFFICE AG | REAL ESTATE INV<br>TRST | GERMANY | 50,256 | 633,749 |

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|-----------------------------------|----------------------|---------------|------------|-----------|
| DEUTSCHE ANNINGTON IMMOBILIE      | COMMON STOCK         | GERMANY       | 26,595     | 659,681   |
| DEUTSCHE EUROSHOP AG              | COMMON STOCK         | GERMANY       | 33,985     | 1,490,412 |
| DEUTSCHE WOHNEN AG BR             | COMMON STOCK         | GERMANY       | 214,702    | 4,173,584 |
| DEUTSCHE WOHNEN AG NEW            | COMMON STOCK         | GERMANY       | 4,156      | 77,283    |
| DIC ASSET AG                      | COMMON STOCK         | GERMANY       | 25,264     | 232,871   |
| HAMBORNER AG                      | REAL ESTATE INV TRST | GERMANY       | 34,296     | 346,765   |
| LEG IMMOBILIEN AG                 | COMMON STOCK         | GERMANY       | 24,896     | 1,473,465 |
| PRIME OFFICE AG                   | REAL ESTATE INV TRST | GERMANY       | 29,628     | 126,408   |
| EUROBANK PROPERTIES REAL EST      | REAL ESTATE INV TRST | GREECE        | 10,915     | 121,515   |
| F+C COMMERCIAL PROPERTY TRUST     | REAL ESTATE INV TRST | GUERNSEY      | 369,611    | 737,491   |
| F+C UK REAL ESTATE INVESTMENT     | REAL ESTATE INV TRST | GUERNSEY      | 155,249    | 215,017   |
| MEDICX FUND LTD MEDICX FUND LTD   | REAL ESTATE INV TRST | GUERNSEY      | 250,441    | 349,310   |
| PICTON PROPERTY INCOME LTD        | REAL ESTATE INV TRST | GUERNSEY      | 252,944    | 234,865   |
| SCHRODER REAL ESTATE INVESTM      | COMMON STOCK         | GUERNSEY      | 262,330    | 217,187   |
| STANDARD LIFE INVESTMENT PROPE    | REAL ESTATE INV TRST | GUERNSEY      | 108,072    | 125,555   |
| UK COMMERCIAL PROPERTY TRUST      | REAL ESTATE INV TRST | GUERNSEY      | 300,332    | 382,856   |
| CHAMPION                          | REAL ESTATE INV TRST | HONG KONG     | 1,714,000  | 761,818   |
| HANG LUNG PROPERTIES LTD          | COMMON STOCK         | HONG KONG     | 1,641,000  | 5,234,936 |
| HONG KONG DOLLAR                  | FOREIGN CURRENCY     | HONG KONG     | 153,938    | 19,853    |
| HYSAN DEVELOPMENT CO              | COMMON STOCK         | HONG KONG     | 464,000    | 2,000,826 |
| LINK                              | REAL ESTATE INV TRST | HONG KONG     | 1,680,000  | 8,196,232 |
| SWIRE PROPERTIES LTD              | COMMON STOCK         | HONG KONG     | 862,000    | 2,180,388 |
| EURO CURRENCY                     | FOREIGN CURRENCY     | INTERNATIONAL | 266,156    | 366,750   |
| REDEFINE INTERNATIONAL PLC        | REAL ESTATE INV TRST | ISLE OF MAN   | 512,087    | 507,571   |
| AZRIELI GROUP COMMON STOCK        | COMMON STOCK         | ISRAEL        | 26,931     | 895,501   |
| ISRAELI SHEKEL                    | FOREIGN CURRENCY     | ISRAEL        | 5,231      | 1,507     |
| BENI STABILI SPA                  | REAL ESTATE INV TRST | ITALY         | 607,157    | 410,183   |
| IMMOBILIARE GRANDE DISTRIBUZ      | REAL ESTATE INV TRST | ITALY         | 98,391     | 117,656   |
| ACTIVIA PROPERTIES INC            | REAL ESTATE INV TRST | JAPAN         | 141        | 1,113,097 |
| ADVANCE RESIDENCE INVESTMENT      | REAL ESTATE INV TRST | JAPAN         | 914        | 1,975,168 |
| AEON MALL CO LTD COMMON STOCK     | COMMON STOCK         | JAPAN         | 83,200     | 2,342,150 |
| DAIWA HOUSE RESIDENTIAL INV       | REAL ESTATE INV TRST | JAPAN         | 234        | 934,901   |
| FRONTIER REAL ESTATE INVEST GLP J | REAL ESTATE INV TRST | JAPAN         | 355        | 1,759,054 |
| HULIC CO LTD COMMON STOCK         | COMMON STOCK         | JAPAN         | 1,339      | 1,312,021 |
| INDUSTRIAL + INFRASTRUCTURE       | REAL ESTATE INV TRST | JAPAN         | 222,900    | 3,314,316 |
| JAPAN EXCELLENT INC               | REAL ESTATE INV TRST | JAPAN         | 106        | 885,280   |
| JAPAN LOGISTICS FUND INC          | REAL ESTATE INV TRST | JAPAN         | 768        | 902,461   |
| JAPAN PRIME REALTY INVESTMEN      | REAL ESTATE INV TRST | JAPAN         | 125        | 1,327,252 |
| JAPAN REAL ESTATE INVESTMENT      | REAL ESTATE INV TRST | JAPAN         | 597        | 1,916,256 |
| JAPAN RETAIL FUND INVESTMENT      | REAL ESTATE INV TRST | JAPAN         | 890        | 4,783,571 |
| JAPANESE YEN                      | FOREIGN CURRENCY     | JAPAN         | 1,741      | 3,552,112 |
| KENEDIX REALTY INVESTMENT CO      | REAL ESTATE INV TRST | JAPAN         | 25,998,724 | 247,360   |
| MORI HILLS INVESTMENT C           | REAL ESTATE INV TRST | JAPAN         | 249        | 1,184,150 |
| MORI TRUST SOGO INC               | REAL ESTATE INV TRST | JAPAN         | 173        | 1,149,743 |
|                                   |                      |               | 149        | 1,189,979 |



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|   |                      |             |           |           |
|---|----------------------|-------------|-----------|-----------|
| NIPPON ACCOMMODATIONS FUND                | REAL ESTATE INV TRST | JAPAN       | 168       | 1,132,676 |
| NIPPON BUILDING FUND INC                  | REAL ESTATE INV TRST | JAPAN       | 996       | 5,809,230 |
| NIPPON PROLOGIS INC                       | REAL ESTATE INV TRST | JAPAN       | 197       | 1,887,103 |
| NOMURA REAL ESTATE MASTER FU              | REAL ESTATE INV TRST | JAPAN       | 1,256     | 1,296,072 |
| NOMURA REAL ESTATE OFFICE FU              | REAL ESTATE INV TRST | JAPAN       | 267       | 1,244,651 |
| ORIX J INC                                | REAL ESTATE INV TRST | JAPAN       | 1,273     | 1,595,564 |
| PREMIER INVESTMENT CORP                   | REAL ESTATE INV TRST | JAPAN       | 156       | 604,813   |
| TOKYU INC                                 | REAL ESTATE INV TRST | JAPAN       | 140       | 865,288   |
| TOP INC                                   | REAL ESTATE INV TRST | JAPAN       | 129       | 607,097   |
| UNITED URBAN INVESTMENT CORP              | REAL ESTATE INV TRST | JAPAN       | 1,796     | 2,588,250 |
| GAGFAH SA                                 | COMMON STOCK         | LUXEMBOURG  | 92,827    | 1,369,499 |
| CORIO NV                                  | REAL ESTATE INV TRST | NETHERLANDS | 49,241    | 2,214,150 |
| EUROCOMMERCIAL PROPRTIE CV                | COMMON STOCK         | NETHERLANDS | 30,206    | 1,287,327 |
| NIEUWE STEEN INVESTMENTS NV               | REAL ESTATE INV TRST | NETHERLANDS | 97,035    | 615,244   |
| VASTNED RETAIL NV                         | REAL ESTATE INV TRST | NETHERLANDS | 14,052    | 639,879   |
| WERELDHAVE NV                             | REAL ESTATE INV TRST | NETHERLANDS | 16,044    | 1,266,854 |
| KIWI INCOME PROPERTY TRUST                | REAL ESTATE INV TRST | NEW ZEALAND | 732,189   | 650,907   |
| NEW ZEALAND DOLLAR                        | FOREIGN CURRENCY     | NEW ZEALAND | 1,148     | 945       |
| NORWEGIAN KRONE                           | FOREIGN CURRENCY     | NORWAY      | 163       | 27        |
| NORWEGIAN PROPERTY ASA COMMON STOCK NOK.5 | COMMON STOCK         | NORWAY      | 401,002   | 478,979   |
| ASCENDAS REAL ESTATE INV TRT              | REAL ESTATE INV TRST | SINGAPORE   | 1,444,200 | 2,521,466 |
| CAPITACOMMERCIAL TRUST                    | REAL ESTATE INV TRST | SINGAPORE   | 1,432,000 | 1,646,928 |
| CAPITAMALL TRUST                          | REAL ESTATE INV TRST | SINGAPORE   | 1,902,800 | 2,876,334 |
| CDL HOSPITALITY TRUSTS                    | REAL ESTATE INV TRST | SINGAPORE   | 465,000   | 603,962   |
| FORTUNE                                   | REAL ESTATE INV TRST | SINGAPORE   | 964,000   | 776,537   |
| GLOBAL LOGISTIC PROPERTIES L              | COMMON STOCK         | SINGAPORE   | 2,203,000 | 5,052,169 |
| KEPPEL                                    | REAL ESTATE INV TRST | SINGAPORE   | 1,086,000 | 1,019,867 |
| MAPLETREE COMMERCIAL TRUST                | REAL ESTATE INV TRST | SINGAPORE   | 945,000   | 892,048   |
| MAPLETREE INDUSTRIAL TRUST                | REAL ESTATE INV TRST | SINGAPORE   | 863,400   | 913,892   |
| MAPLETREE LOGISTICS TRUST                 | REAL ESTATE INV TRST | SINGAPORE   | 1,056,968 | 883,747   |
| SINGAPORE DOLLAR                          | FOREIGN CURRENCY     | SINGAPORE   | 24,723    | 19,581    |
| SUNTEC                                    | REAL ESTATE INV TRST | SINGAPORE   | 1,504,000 | 1,836,938 |

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| CASTELLUM AB  | COMMON STOCK         | SWEDEN         | 129,759 | 2,025,325             |
| FABEGE AB   | COMMON STOCK         | SWEDEN         | 99,810  | 1,195,986             |
| FASTIGHETS AB BALDER B SHRS                                     | COMMON STOCK         | SWEDEN         | 69,553  | 715,009               |
| HUFVUDSTADEN AB A   | COMMON STOCK         | SWEDEN         | 85,752  | 1,151,985             |
| KLOVERN AB  | COMMON STOCK         | SWEDEN         | 55,219  | 245,060               |
| KUNGSLEDEN AB   | COMMON STOCK         | SWEDEN         | 104,342 | 702,657               |
| SWEDISH KRONA   | FOREIGN CURRENCY     | SWEDEN         | 136,990 | 21,329                |
| WALLENSTAM AB B SHS   | COMMON STOCK         | SWEDEN         | 75,425  | 1,144,994             |
| WIHLBORGS FASTIGHETER AB  | COMMON STOCK         | SWEDEN         | 50,035  | 900,378               |
| MOBIMO HOLDING AG REG   | COMMON STOCK         | SWITZERLAND    | 4,650   | 974,940               |
| PSP SWISS PROPERTY AG REG                                       | COMMON STOCK         | SWITZERLAND    | 30,022  | 2,556,904             |
| SWISS FRANC   | FOREIGN CURRENCY     | SWITZERLAND    | 757     | 852                   |
| SWISS PRIME SITE REG  | COMMON STOCK         | SWITZERLAND    | 41,536  | 3,232,351             |
| BIG YELLOW GROUP PLC  | REAL ESTATE INV TRST | UNITED KINGDOM | 95,863  | 760,497               |
| BRITISH LAND CO PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 735,757 | 7,670,116             |
| CAPITAL + COUNTIES PROPERTIE                                    | COMMON STOCK         | UNITED KINGDOM | 483,427 | 2,644,342             |
| DAEJAN HOLDINGS PLC   | COMMON STOCK         | UNITED KINGDOM | 3,686   | 275,533               |
| DERWENT LONDON PLC  | REAL ESTATE INV TRST | UNITED KINGDOM | 67,534  | 2,796,367             |
| GREAT PORTLAND ESTATES PLC                                      | REAL ESTATE INV TRST | UNITED KINGDOM | 253,402 | 2,522,018             |
| HAMMERSON PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 521,967 | 4,341,801             |
| HANSTEEN HOLDINGS PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 476,572 | 854,057               |
| INTU PROPERTIES PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 500,087 | 2,572,048             |
| LAND SECURITIES GROUP PLC                                       | REAL ESTATE INV TRST | UNITED KINGDOM | 579,554 | 9,253,751             |
| LONDONMETRIC PROPERTY PLC                                       | REAL ESTATE INV TRST | UNITED KINGDOM | 433,185 | 993,171               |
| MUCKLOW ( A + J ) GROUP PLC                                     | REAL ESTATE INV TRST | UNITED KINGDOM | 34,111  | 270,768               |
| POUND STERLING  | FOREIGN CURRENCY     | UNITED KINGDOM | 32,288  | 53,476                |
| PRIMARY HEALTH PROPERTIES                                       | REAL ESTATE INV TRST | UNITED KINGDOM | 75,739  | 442,800               |
| SAFESTORE HOLDINGS PLC  | REAL ESTATE INV TRST | UNITED KINGDOM | 139,530 | 372,199               |
| SEGRO PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 547,098 | 3,028,043             |
| SHAFTESBURY PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 184,173 | 1,916,921             |
| UNITE GROUP PLC   | COMMON STOCK         | UNITED KINGDOM | 130,991 | 875,565               |
| WORKSPACE GROUP PLC   | REAL ESTATE INV TRST | UNITED KINGDOM | 77,200  | 674,939               |
| MINI MSCI EAFE MAR14 XNLI 20140321                              | FUTURES              | UNITED STATES  | 700     | 62,434                |
| SSGA G STIFF ERISA QUALIFIED                                    | STIF-TYPE INSTRUMENT | UNITED STATES  | 125,594 | 125,594               |
| US DOLLAR   |                      | UNITED STATES  | 46,416  | 46,416                |
| <b>Total : EXHIBIT H - International Real Estate Index Fund</b> |                      |                |         | <b>\$ 275,125,710</b> |

n / a - Cost is not applicable

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**EXHIBIT I - Investments - Collateral**

**(Held by Brokers)**

**IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013**

**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |          |               | (d) Cost (n / a) | (e) Fair value   |
|-----|---|---|----------|---------------|------------------|------------------|
|     |   | Issuer Name<br>Product  | Coupon % | Maturity Date |                  |                  |
|     | CCSCXIUS6STANDARD CHARTER BOC                             | UNITED STATES   |          |               | \$               | 200,000          |
|     | UNITED STATES DOLLAR                                      | UNITED STATES   |          |               |                  | 7,141,000        |
|     | US TREASURY N/B   | UNITED STATES   | 1.875    | 30-Jun-15     |                  | 1,302,027        |
|     | <b>Total Collateral - Held by Brokers</b>                 |   |          |               | <b>\$</b>        | <b>8,643,027</b> |

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n / a - Cost is not applicable

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(Managed by various investment companies)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 10YR RTR SWAPTION BRSL04A46                               | FEB14 2.6 CALL  | 4,900,000         | \$ 44,933         |
|     | 10YR US TREASURY NOTE FTR OPTN                            | EXP 02/21/2014  | 79,000            | 174,047           |
|     | 10YR US TREASURY NOTE FTR OPTN                            | EXP 02/21/2014  | 79,000            | 72,828            |
|     | 10YR US TREASURY NOTE FTR OPTN                            | EXP 02/21/2014  | (158,000)         | (234,531)         |
|     | 21ST CENTURY FOX AMERICA COMPANY GUAR                     | 7.75% 20 Jan 2024   | 260,000           | 304,560           |
|     | 30YR RTP SWAPTION BRSKNY709                               | SEP14 3.91 PUT  | 3,100,000         | 188,325           |
|     | 30YR RTP SWAPTION BRSKQRA31                               | SEP13 3.845 PUT   | 3,600,000         | 225,000           |
|     | 30YR RTP SWAPTION BRSKS9YK5                               | OCT14 3.867 PUT   | 10,800,000        | 678,780           |
|     | 30YR RTR SWAPTION BRSKNY717                               | SEP14 3.91 CALL   | 3,100,000         | 188,325           |
|     | 30YR RTR SWAPTION BRSKQRA31                               | SEP14 3.845 CALL  | 3,600,000         | 225,000           |
|     | 30YR RTR SWAPTION BRSKS9XW0                               | OCT14 3.867 CALL  | 10,800,000        | 678,780           |
|     | 3YR RTP SWAPTION BRSK5B3G8                                | AUG14 1.5 PUT   | 54,400,000        | 435,200           |
|     | 3YR RTP SWAPTION BRSK5B3L7                                | AUG14 1.9 PUT   | (54,400,000)      | (242,760)         |
|     | 3YR RTP SWAPTION BRSKH4FP8                                | AUG14 2.3 PUT   | (54,400,000)      | (422,960)         |
|     | 5YR RTP SWAPTION BRSJYDYN6                                | JUL18 4.5 PUT   | 30,400,000        | 1,003,200         |
|     | 5YR RTP SWAPTION BRSJYDYR7                                | JUL18 6 PUT   | (60,800,000)      | (936,212)         |
|     | ABBVIE INC SR UNSECURED                                   | 1.2% 06 Nov 2015  | 1,410,000         | 1,424,331         |
|     | ABBVIE INC SR UNSECURED                                   | 1.75% 06 Nov 2017   | 2,105,000         | 2,101,394         |
|     | ABBVIE INC SR UNSECURED                                   | 4.4% 06 Nov 2042  | 500,000           | 466,337           |
|     | AMERICAN INTL GROUP SR UNSECURED                          | 3% 20 Mar 2015  | 2,345,000         | 2,408,512         |
|     | AMERICAN INTL GROUP SR UNSECURED                          | 4.875% 01 Jun 2022  | 1,440,000         | 1,547,745         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2012 2 A2         | 0.76% 08 Oct 2015   | 426,779           | 426,852           |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2012 2 B          | 1.78% 08 Mar 2017   | 2,500,000         | 2,525,163         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2012 2 C          | 2.64% 08 Feb 2016   | 2,050,000         | 2,108,097         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2012 5 A2         | 0.51% 08 Jan 2016   | 1,713,805         | 1,713,169         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2013 1 A3         | 0.84% 10 Oct 2017   | 3,535,000         | 3,528,607         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2013 4 A3         | 1.42% 09 Apr 2018   | 3,000,000         | 3,004,539         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2013 5 A2B        | 0.55% 08 Mar 2017   | 3,085,000         | 3,085,426         |
|     | AMERICREDIT AUTOMOBILE RECEIVA AMCAR<br>2013 5 A3         | 0.15% 10 Sep 2018   | 2,565,000         | 2,567,760         |
|     | AMGEN INC SR UNSECURED                                    | 3.625% 15 May 2022  | 985,000           | 975,793           |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                      | 5.95% 15 Sep 2016   | 1,539,000         | 1,714,546         |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                      | 6.45% 15 Sep 2036   | 217,000           | 243,677           |

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|                                      |                    |           |           |
|--------------------------------------|--------------------|-----------|-----------|
| ANADARKO PETROLEUM CORP SR UNSECURED | 7.625% 15 Mar 2014 | 2,960,000 | 2,999,350 |
| ANADARKO PETROLEUM CORP SR UNSECURED | 5.75% 15 Jun 2014  | 395,000   | 403,285   |

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| ANHEUSER BUSCH INBEV WOR COMPANY GUAR           | 2.5% 15 Jul 2022      | 1,445,000     | 1,336,579    |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR           | 3.75% 15 Jul 2042     | 1,000,000     | 848,091      |
| AON PLC COMPANY GUAR                            | 4.45% 24 May 2043     | 415,000       | 368,654      |
| APPLE INC SR UNSECURED                          | 2.4% 03 May 2023      | 232,000       | 208,617      |
| AUSTRALIAN DOLLAR                               |                       | 1,206,502     | 1,079,396    |
| AUTO ABS COMP 2012 2 A REGS                     | 2.8% 27 Apr 2025      | 1,748,860     | 2,428,618    |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 2 AM   | 5.635302% 10 Apr 2049 | 1,727,600     | 1,920,051    |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3      |                       |               |              |
| A1A   | 5.796582% 10 Jun 2049 | 2,361,562     | 2,571,581    |
| BANK OF AMERICA CORP SR UNSECURED               | 5.625% 14 Oct 2016    | 445,000       | 495,900      |
| BANK OF AMERICA CORP SR UNSECURED               | 3.75% 12 Jul 2016     | 2,520,000     | 2,679,055    |
| BANK OF AMERICA CORP SR UNSECURED               | 5.7% 24 Jan 2022      | 765,000       | 865,869      |
| BANK OF AMERICA CORP SR UNSECURED               | 1.5% 09 Oct 2015      | 2,570,000     | 2,595,877    |
| BANK OF AMERICA CORP SR UNSECURED               | 1% 22 Mar 2018        | 1,970,000     | 1,996,162    |
| BANK OF AMERICA CORP SR UNSECURED               | 2.6% 15 Jan 2019      | 1,350,000     | 1,355,959    |
| BAT INTL FINANCE PLC COMPANY GUAR 144A          | 3.25% 07 Jun 2022     | 1,030,000     | 986,534      |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007       |                       |               |              |
| PW17 A1A  | 5.65% 11 Jun 2050     | 3,503,575     | 3,876,022    |
| BERKSHIRE HATHAWAY INC SR UNSECURED             | 2.2% 15 Aug 2016      | 660,000       | 681,711      |
| BHP BILLITON FIN USA LTD COMPANY GUAR           | 5% 30 Sep 2043        | 440,000       | 447,366      |
| BOSTON PROPERTIES LP SR UNSECURED               | 3.85% 01 Feb 2023     | 400,000       | 390,819      |
| BP CAPITAL MARKETS PLC COMPANY GUAR             | 2.5% 06 Nov 2022      | 1,405,000     | 1,279,230    |
| BP CAPITAL MARKETS PLC COMPANY GUAR             | 2.75% 10 May 2023     | 365,000       | 333,280      |
| BRSJ60E15 10Y RTP SWAPTION                      | MAY18 4 PUT           | 74,000,000    | 3,204,200    |
| BRSJ60LP4 10Y RTP SWAPTION                      | MAY18 5.5 PUT         | (148,000,000) | (2,812,000)  |
| BRSJN5WB3 TRS USD P F 1.81900                   | 1.819% 20 Jun 2020    | (11,600,000)  | (11,250,840) |
| BRSJN5WB3 TRS USD R V 03MUSDIB                  | 1% 20 Jun 2020        | 11,600,000    | 11,600,000   |
| BRSJT3GS3 IRS USD P F 1.56300 2 VANILLA         | 1.563% 05 Jul 2018    | (19,700,000)  | (19,698,030) |
| BRSJT3GS3 IRS USD R V 03MLIBOR 1 VANILLA        | 1% 05 Jul 2018        | 19,700,000    | 19,700,000   |
| BRSK34JV6 IRS USD P F .48700 2 VANILLA          | 0.487% 05 Aug 2015    | (38,300,000)  | (38,353,620) |
| BRSK34JV6 IRS USD R V 03MLIBOR 1 VANILLA        | 1% 05 Aug 2015        | 38,300,000    | 38,300,000   |
| BRSKGFW91 IRS USD P F .58700 2 VANILLA          | 0.587% 06 Sep 2015    | (22,800,000)  | (22,866,120) |
| BRSKGFW91 IRS USD R V 03MLIBOR 1 VANILLA        | 1% 06 Sep 2015        | 22,800,000    | 22,800,000   |
| BRSKK0FC1 IRS USD P F .61250 2 CCPVANILLA CME   | 0.6125% 13 Sep 2015   | (30,100,000)  | (30,205,350) |
| BRSKK0FC1 IRS USD R V 03MLIBOR 1 CCPVANILLA CME | 1% 13 Sep 2015        | 30,100,000    | 30,100,000   |
| BRSL80X82 IRS USD P F 2.86000 2 CCPVANILLA CME  | 2.86% 15 Nov 2023     | (2,700,000)   | (2,648,700)  |
| BRSL80X82 IRS USD R V 03MLIBOR 1 CCPVANILLA CME | 1% 15 Nov 2023        | 2,700,000     | 2,700,000    |
| BRSL81698 IRS USD P F 2.86000 2 CCPVANILLA CME  | 2.86% 15 Nov 2023     | (5,500,000)   | (5,395,500)  |
| BRSL81698 IRS USD R V 03MLIBOR 1 CCPVANILLA CME | 1% 15 Nov 2023        | 5,500,000     | 5,500,000    |
| BURLINGTN NORTH SANTA FE SR UNSECURED           | 4.45% 15 Mar 2043     | 595,000       | 539,493      |
| CAIXA ECONOMICA FEDERAL SR UNSECURED 144A       | 2.375% 06 Nov 2017    | 1,405,000     | 1,304,894    |
| CAMERON INTL CORP SR UNSECURED                  | 7% 15 Jul 2038        | 995,000       | 1,203,083    |
| CANADIAN DOLLAR                                 |                       | 1             | 1            |
| CAPITAL ONE BANK USA NA SR UNSECURED            | 2.15% 21 Nov 2018     | 950,000       | 944,556      |
| CAPITAL ONE FINANCIAL CO SR UNSECURED           | 4.75% 15 Jul 2021     | 1,220,000     | 1,297,286    |
| CAPITAL ONE FINANCIAL CO SR UNSECURED           | 3.5% 15 Jun 2023      | 707,000       | 663,667      |
| CAPITAL ONE MULTI ASSET ASSET BACKED            | 6.625% 19 Apr 2017    | 1,150,000     | 1,934,510    |
| CARMAX AUTO OWNER TRUST CARMX 2012 3 A2         | 0.43% 15 Sep 2015     | 1,200,654     | 1,200,593    |
| CHEVRON CORP SR UNSECURED                       | 3.191% 24 Jun 2023    | 495,000       | 475,176      |
| CHRYSLER CAPITAL AUTO RECEIVAB CCART 2013 AA    |                       |               |              |
| A3 144A   | 0.98% 16 Apr 2018     | 2,590,000     | 2,592,024    |

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| CITIGROUP INC SR UNSECURED                   | 4.587% 15 Dec 2015   | 3,360,000 | 3,590,543  |
| CITIGROUP INC SR UNSECURED                   | 1.3% 01 Apr 2016     | 1,960,000 | 1,964,557  |
| CITIGROUP INC SR UNSECURED                   | 1.03835% 01 Apr 2016 | 1,610,000 | 1,620,510  |
| CMS ENERGY CORP SR UNSECURED                 | 5.05% 15 Mar 2022    | 1,349,000 | 1,456,340  |
| COCA COLA FEMSA SAB CV COMPANY GUAR          | 4.625% 15 Feb 2020   | 1,264,000 | 1,333,520  |
| COMCAST CORP COMPANY GUAR                    | 6.5% 15 Nov 2035     | 210,000   | 244,945    |
| COMCAST CORP COMPANY GUAR                    | 4.5% 15 Jan 2043     | 570,000   | 514,892    |
| COMM MORTGAGE TRUST COMM 2012 LTRT A2 144A   | 3.399% 05 Oct 2030   | 1,440,000 | 1,332,877  |
| COMM MORTGAGE TRUST COMM 2012 LTRT B 144A    | 3.8003% 07 Oct 2030  | 2,540,000 | 2,330,023  |
| COMM MORTGAGE TRUST COMM 2013 LC6 XA         |                      | 0         | 21,122,762 |
| 21,122,762                                   |                      |           | 2,024,942  |
| CONSOLIDATED NATURAL GAS SR UNSECURED        | 5% 01 Mar 2014       | 365,000   | 367,644    |
| COX COMMUNICATIONS INC SR UNSECURED 144A     | 8.375% 01 Mar 2039   | 230,000   | 278,938    |
| CREDIT SUISSE NEW YORK SR UNSECURED          | 5.5% 01 May 2014     | 3,490,000 | 3,546,887  |
| CREDIT SUISSE NEW YORK SUBORDINATED          | 5.4% 14 Jan 2020     | 1,275,000 | 1,416,950  |
| CROWN CASTLE TOWERS LLC SR SECURED 144A      | 6.113% 15 Jan 2040   | 4,215,000 | 4,726,410  |
| CURRENCY CONTRACT                            | BUYEUR/SELLUSD       |           | 205,538    |
| CURRENCY CONTRACT                            | BUYUSD/SELLEUR       |           | (194,541)  |
| CURRENCY CONTRACT                            | BUYUSD/SELLEUR       |           | (37,128)   |
| CURRENCY CONTRACT                            | BUYUSD/SELLEUR       |           | 25,326     |
| CURRENCY CONTRACT                            | BUYUSD/SELLEUR       |           | 0          |
| CURRENCY CONTRACT                            | BUYUSD/SELLGBP       |           | (33,497)   |
| CURRENCY CONTRACT                            | BUYJPY/SELLUSD       |           | (207,071)  |
| CURRENCY CONTRACT                            | BUYUSD/SELLJPY       |           | 397,657    |
| CVS CAREMARK CORP SR UNSECURED               | 4% 05 Dec 2023       | 580,000   | 578,773    |
| CVS CAREMARK CORP SR UNSECURED               | 5.3% 05 Dec 2043     | 290,000   | 299,907    |
| DBRR TRUST DBRR 2013 EZ3 A 144A              | 5.125% 18 Dec 2049   | 2,684,032 | 2,688,227  |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC1A A1 144A | 3.742% 10 Nov 2046   | 2,825,157 | 2,969,136  |
| DELPHI CORP COMPANY GUAR                     | 5% 15 Feb 2023       | 1,875,000 | 1,928,906  |
| DIRECTV HOLDINGS/FING COMPANY GUAR           | 3.5% 01 Mar 2016     | 2,400,000 | 2,519,254  |
| DISCOVER BANK SUBORDINATED                   | 8.7% 18 Nov 2019     | 511,000   | 639,064    |
| DISCOVER FINANCIAL SVS SR UNSECURED          | 3.85% 21 Nov 2022    | 1,639,000 | 1,554,051  |
| DOLLAR GENERAL CORP SR UNSECURED             | 3.25% 15 Apr 2023    | 1,455,000 | 1,338,405  |
| DORIC NIMROD AIR 2013 1                      | 5.25% 30 May 2025    | 1,100,000 | 1,111,000  |
| DUKE ENERGY CORP SR UNSECURED                | 3.95% 15 Sep 2014    | 4,765,000 | 4,878,107  |
| DUKE ENERGY FLORIDA INC 1ST MORTGAGE         | 5.9% 01 Mar 2033     | 345,000   | 380,940    |
| DUKE ENERGY FLORIDA INC 1ST MORTGAGE         | 6.4% 15 Jun 2038     | 705,000   | 869,230    |
| EATON CORP COMPANY GUAR                      | 2.75% 02 Nov 2022    | 875,000   | 821,795    |
| EKSPORTFINANS ASA SR UNSECURED               | 3% 17 Nov 2014       | 2,775,000 | 2,786,100  |
| EL PASO PIPELINE PART OP COMPANY GUAR        | 6.5% 01 Apr 2020     | 492,000   | 565,022    |
| EL PASO PIPELINE PART OP COMPANY GUAR        | 4.1% 15 Nov 2015     | 1,540,000 | 1,619,721  |
| ENERGY TRANSFER PARTNERS SR UNSECURED        | 6.5% 01 Feb 2042     | 733,000   | 787,795    |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR        | 4.45% 15 Feb 2043    | 305,000   | 269,411    |
| EURO CURRENCY                                |                      | 291,488   | 401,656    |
| FANNIE MAE FNR 2004 88 HA                    | 6.5% 25 Jul 2034     | 59,213    | 62,014     |
| FANNIE MAE NOTES                             | 0.75% 30 Jan 2017    | 3,325,000 | 3,310,051  |
| FANNIE MAE NOTES                             | 0.5% 30 Mar 2016     | 1,345,000 | 1,343,554  |
| FED HM LN PC POOL 1B8062                     | 3.129% 01 Mar 2041   | 400,164   | 416,591    |
| FED HM LN PC POOL 2B0646                     | 2.051% 01 Jul 2042   | 827,453   | 846,049    |

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| FED HM LN PC POOL A32162                     | 5% 01 Mar 2035      | 155,332     | 171,151     |
| FED HM LN PC POOL C00748                     | 6% 01 Apr 2029      | 1,098       | 1,230       |
| FED HM LN PC POOL C03811                     | 3.5% 01 Apr 2042    | 697,232     | 693,499     |
| FED HM LN PC POOL E00975                     | 6% 01 May 2016      | 5,067       | 5,263       |
| FED HM LN PC POOL E01157                     | 6% 01 Jun 2017      | 661         | 698         |
| FED HM LN PC POOL E75506                     | 6% 01 Mar 2014      | 6           | 6           |
| FED HM LN PC POOL E75722                     | 6% 01 Mar 2014      | 8           | 8           |
| FED HM LN PC POOL E77295                     | 6% 01 Jun 2014      | 3,633       | 3,645       |
| FED HM LN PC POOL E84261                     | 6% 01 Jul 2016      | 19,116      | 19,815      |
| FED HM LN PC POOL E84593                     | 6% 01 Jul 2016      | 2,394       | 2,473       |
| FED HM LN PC POOL E87958                     | 6% 01 Feb 2017      | 1,483       | 1,496       |
| FED HM LN PC POOL E88282                     | 6% 01 Mar 2017      | 677         | 705         |
| FED HM LN PC POOL E88512                     | 6% 01 Mar 2017      | 1,438       | 1,503       |
| FED HM LN PC POOL E88786                     | 6% 01 Mar 2017      | 2,202       | 2,302       |
| FED HM LN PC POOL E88982                     | 6% 01 Apr 2017      | 5,371       | 5,603       |
| FED HM LN PC POOL E89201                     | 6% 01 Apr 2017      | 3,643       | 3,810       |
| FED HM LN PC POOL E89245                     | 6% 01 Apr 2017      | 34,715      | 36,229      |
| FED HM LN PC POOL E89336                     | 6% 01 May 2017      | 3,382       | 3,569       |
| FED HM LN PC POOL E89350                     | 6% 01 Apr 2017      | 14,408      | 14,820      |
| FED HM LN PC POOL E89435                     | 6% 01 May 2017      | 3,286       | 3,427       |
| FED HM LN PC POOL E89704                     | 6% 01 May 2017      | 4,180       | 4,356       |
| FED HM LN PC POOL E90431                     | 6% 01 Dec 2014      | 311         | 312         |
| FED HM LN PC POOL E91323                     | 6% 01 Sep 2017      | 9,404       | 9,845       |
| FED HM LN PC POOL G01838                     | 5% 01 Jul 2035      | 1,876,876   | 2,031,148   |
| FED HM LN PC POOL G01840                     | 5% 01 Jul 2035      | 1,397,320   | 1,512,407   |
| FED HM LN PC POOL G07550                     | 3% 01 Aug 2043      | 2,490,000   | 2,361,915   |
| FED HM LN PC POOL G07553                     | 5.5% 01 Jun 2041    | 3,274,937   | 3,569,268   |
| FED HM LN PC POOL J00625                     | 5% 01 Dec 2020      | 31,528      | 33,470      |
| FED HM LN PC POOL J12438                     | 4.5% 01 Jun 2025    | 1,023,702   | 1,098,464   |
| FED HM LN PC POOL Q12841                     | 3.5% 01 Nov 2042    | 734,442     | 729,734     |
| FED HM LN PC POOL Q16567                     | 3% 01 Mar 2043      | 799,629     | 758,497     |
| FED HM LN PC POOL Q16673                     | 3% 01 Mar 2043      | 967,777     | 917,995     |
| FED HM LN PC POOL Q17039                     | 3% 01 Mar 2043      | 489,717     | 464,526     |
| FED HM LN PC POOL Q17095                     | 3% 01 Apr 2043      | 292,483     | 277,450     |
| FED HM LN PC POOL Q17122                     | 3% 01 Apr 2043      | 295,035     | 279,858     |
| FED REPUBLIC OF BRAZIL SR UNSECURED          | 4.875% 22 Jan 2021  | 1,915,000   | 2,020,325   |
| FEDERAL HOME LOAN BANK                       | 4% 01 Sep 2028      | 1,380,000   | 1,332,839   |
| FHLMC TBA FEB 30 GOLD SINGLE                 | 4.5% 01 Dec 2099    | 700,000     | 738,254     |
| FHLMC TBA FEB 30 GOLD SINGLE                 | 5.5% 01 Dec 2099    | 500,000     | 545,781     |
| FHLMC TBA JAN 15 GOLD SINGLE                 | 4.5% 01 Dec 2099    | (200,000)   | (212,031)   |
| FHLMC TBA JAN 30 GOLD SINGLE                 | 0% 01 Dec 2099      | (900,000)   | (970,594)   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K501 X1A | 1% 25 Aug 2016      | 4,534,731   | 141,393     |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K708 X1  | 1.5098% 25 Jan 2019 | 29,875,665  | 1,970,001   |
| FHLMC TBA FEB 30 GOLD SINGLE F               | 4% 01 Dec 2099      | 9,700,000   | 9,931,133   |
| FHLMC TBA JAN 30 GOLD SINGLE                 | 3.5% 01 Dec 2099    | 8,500,000   | 8,433,594   |
| FMS WERTMANAGEMENT GOVT GUARANT              | 1.625% 20 Nov 2018  | 3,017,000   | 2,977,779   |
| FNMA TBA FEB 30 SINGLE FAM                   | 3.5% 01 Dec 2099    | (1,700,000) | (1,683,664) |
| FNMA TBA FEB 30 SINGLE FAM                   | 4.5% 01 Dec 2099    | 3,000,000   | 3,168,867   |
| FNMA TBA FEB 30 SINGLE FAM                   | 6% 01 Dec 2099      | 2,300,000   | 2,548,867   |
| FNMA TBA JAN 15 SINGLE FAM                   | 0% 01 Dec 2099      | (300,000)   | (319,207)   |
| FNMA TBA JAN 15 SINGLE FAM                   | 5.5% 01 Dec 2099    | 2,300,000   | 2,444,109   |
| FNMA TBA JAN 30 SINGLE FAM                   | 5% 01 Dec 2099      | (400,000)   | (433,750)   |
| FNMA TBA JAN 30 SINGLE FAM                   | 5% 01 Dec 2099      | 400,000     | 434,406     |
| FNMA TBA JAN 30 SINGLE FAM                   | 5.5% 01 Dec 2099    | 500,000     | 549,980     |



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| FNMA CONV 15YR TBA | 2.5% 01 Dec 2099   | 6,000,000 | 5,938,125 |
| FNMA CONV. 30YR    | 2.5% 01 Dec 2099   | 2,300,000 | 2,081,320 |
| FNMA POOL 253800   | 7% 01 May 2016     | 1,562     | 1,624     |
| FNMA POOL 254693   | 5.5% 01 Apr 2033   | 430,317   | 473,909   |
| FNMA POOL 305049   | 9.5% 01 Feb 2025   | 4,854     | 4,877     |
| FNMA POOL 305113   | 9.5% 01 Mar 2025   | 618       | 621       |
| FNMA POOL 306419   | 9.5% 01 Mar 2025   | 20,396    | 21,164    |
| FNMA POOL 316338   | 9.5% 01 Jul 2025   | 2,316     | 2,327     |
| FNMA POOL 324556   | 9.5% 01 Aug 2025   | 901       | 906       |
| FNMA POOL 532892   | 7% 01 Apr 2015     | 691       | 693       |
| FNMA POOL 535675   | 7% 01 Jan 2016     | 9,350     | 9,648     |
| FNMA POOL 555299   | 7% 01 Nov 2017     | 12,461    | 13,021    |
| FNMA POOL 555424   | 5.5% 01 May 2033   | 1,359,322 | 1,498,041 |
| FNMA POOL 572156   | 7% 01 Jan 2016     | 6,017     | 6,220     |
| FNMA POOL 572557   | 7% 01 Apr 2016     | 484       | 489       |
| FNMA POOL 604436   | 7% 01 Sep 2016     | 24,877    | 25,142    |
| FNMA POOL 677377   | 5.5% 01 Jan 2033   | 2,254,664 | 2,484,174 |
| FNMA POOL 725206   | 5.5% 01 Feb 2034   | 740,980   | 816,431   |
| FNMA POOL 725424   | 5.5% 01 Apr 2034   | 19,309    | 21,276    |
| FNMA POOL 725946   | 5.5% 01 Nov 2034   | 345,623   | 380,351   |
| FNMA POOL 735288   | 5% 01 Mar 2035     | 5,503,913 | 5,976,758 |
| FNMA POOL 735989   | 5.5% 01 Feb 2035   | 1,034,655 | 1,140,387 |
| FNMA POOL 819967   | 5.5% 01 Apr 2035   | 275,310   | 307,088   |
| FNMA POOL 889466   | 6% 01 May 2038     | 507,485   | 563,709   |
| FNMA POOL 889529   | 6% 01 Mar 2038     | 172,866   | 192,318   |
| FNMA POOL 889983   | 6% 01 Oct 2038     | 290,848   | 322,068   |
| FNMA POOL 995113   | 5.5% 01 Sep 2036   | 57,291    | 63,040    |
| FNMA POOL 995203   | 5% 01 Jul 2035     | 1,582,345 | 1,719,809 |
| FNMA POOL AB7458   | 3% 01 Jan 2043     | 952,163   | 905,014   |
| FNMA POOL AB7497   | 3% 01 Jan 2043     | 953,703   | 906,398   |
| FNMA POOL AB7567   | 3% 01 Jan 2043     | 1,036,412 | 985,041   |
| FNMA POOL AB7766   | 3% 01 Feb 2043     | 946,631   | 899,676   |
| FNMA POOL AB7767   | 3% 01 Feb 2043     | 681,372   | 647,575   |
| FNMA POOL AB8529   | 3% 01 Feb 2043     | 668,077   | 634,907   |
| FNMA POOL AB8701   | 3% 01 Mar 2043     | 1,164,694 | 1,107,130 |
| FNMA POOL AB8712   | 3% 01 Mar 2043     | 130,068   | 123,635   |
| FNMA POOL AB8830   | 3% 01 Mar 2043     | 425,967   | 404,915   |
| FNMA POOL AB8923   | 3% 01 Apr 2043     | 390,277   | 370,936   |
| FNMA POOL AB8924   | 3% 01 Apr 2043     | 289,746   | 275,425   |
| FNMA POOL AB9016   | 3% 01 Apr 2043     | 1,063,521 | 1,010,957 |
| FNMA POOL AB9033   | 3% 01 Apr 2043     | 94,370    | 89,705    |
| FNMA POOL AB9171   | 2.5% 01 Apr 2028   | 3,040,651 | 3,012,798 |
| FNMA POOL AB9173   | 3% 01 May 2043     | 777,424   | 739,105   |
| FNMA POOL AB9189   | 2.5% 01 Apr 2028   | 1,986,148 | 1,967,955 |
| FNMA POOL AB9357   | 3.5% 01 May 2043   | 294,403   | 292,851   |
| FNMA POOL AB9462   | 3% 01 May 2043     | 483,234   | 459,531   |
| FNMA POOL AB9564   | 3% 01 Jun 2043     | 60,306    | 57,344    |
| FNMA POOL AB9662   | 3% 01 Jun 2043     | 629,698   | 598,817   |
| FNMA POOL AB9864   | 3.5% 01 Jul 2043   | 2,156,676 | 2,145,976 |
| FNMA POOL AD6391   | 4.5% 01 May 2025   | 1,461,671 | 1,583,454 |
| FNMA POOL AE0028   | 6% 01 Oct 2039     | 2,199,022 | 2,438,948 |
| FNMA POOL AE0823   | 6% 01 Sep 2040     | 179,727   | 198,822   |
| FNMA POOL AH6958   | 2.975% 01 Feb 2041 | 549,301   | 570,425   |
| FNMA POOL AL0533   | 3.234% 01 Jul 2041 | 1,559,349 | 1,645,875 |

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| FNMA POOL AL1704 | 6.5% 01 May 2040   | 1,812,972 | 2,014,148 |
| FNMA POOL AL1938 | 4% 01 Jun 2027     | 1,392,728 | 1,476,338 |
| FNMA POOL AL2683 | 4% 01 Sep 2026     | 1,519,443 | 1,610,722 |
| FNMA POOL AL3162 | 3% 01 Feb 2043     | 2,327,130 | 2,212,392 |
| FNMA POOL AL3759 | 3% 01 May 2043     | 288,208   | 274,383   |
| FNMA POOL AL3817 | 4.5% 01 Jun 2042   | 3,042,227 | 3,231,609 |
| FNMA POOL AL3921 | 3.5% 01 Jul 2043   | 493,447   | 491,134   |
| FNMA POOL AL4009 | 3.5% 01 Jul 2043   | 2,637,886 | 2,627,221 |
| FNMA POOL AL4010 | 3.5% 01 Jul 2043   | 943,653   | 939,250   |
| FNMA POOL AL4014 | 3.5% 01 Jul 2043   | 2,750,678 | 2,738,695 |
| FNMA POOL AL4141 | 6% 01 Apr 2040     | 1,832,102 | 2,027,163 |
| FNMA POOL AL4142 | 6% 01 Jun 2041     | 354,853   | 392,792   |
| FNMA POOL AL4311 | 4% 01 Oct 2043     | 1,673,807 | 1,724,177 |
| FNMA POOL AL4312 | 4% 01 Oct 2043     | 552,617   | 569,247   |
| FNMA POOL AL4543 | 3.5% 01 Dec 2043   | 1,490,000 | 1,483,016 |
| FNMA POOL AL4597 | 4% 01 Jan 2044     | 2,400,000 | 2,472,220 |
| FNMA POOL AL4598 | 4% 01 Dec 2043     | 1,879,000 | 1,935,543 |
| FNMA POOL AO3107 | 3.5% 01 Jun 2042   | 86,865    | 86,460    |
| FNMA POOL AO6482 | 2.324% 01 Jul 2042 | 310,580   | 320,121   |
| FNMA POOL AO8011 | 3.5% 01 Jul 2042   | 269,544   | 268,203   |
| FNMA POOL AP0006 | 2.025% 01 Jul 2042 | 1,018,556 | 1,041,623 |
| FNMA POOL AR2001 | 3% 01 Feb 2043     | 2,881,402 | 2,738,670 |
| FNMA POOL AR7568 | 3% 01 Mar 2043     | 222,151   | 211,129   |
| FNMA POOL AR7576 | 3% 01 Mar 2043     | 289,791   | 275,523   |
| FNMA POOL AR8630 | 3% 01 Apr 2043     | 485,313   | 461,237   |
| FNMA POOL AR9194 | 3% 01 Mar 2043     | 1,187,089 | 1,128,532 |
| FNMA POOL AR9218 | 3% 01 Mar 2043     | 473,742   | 450,393   |
| FNMA POOL AR9222 | 3.5% 01 Mar 2043   | 100,578   | 100,047   |
| FNMA POOL AS0207 | 3.5% 01 Aug 2043   | 482,122   | 479,585   |
| FNMA POOL AS0209 | 3.5% 01 Aug 2043   | 1,183,170 | 1,177,667 |
| FNMA POOL AS0428 | 4.5% 01 Sep 2043   | 1,194,045 | 1,266,783 |
| FNMA POOL AS0531 | 4% 01 Sep 2043     | 1,985,567 | 2,048,370 |
| FNMA POOL AS0547 | 4% 01 Sep 2043     | 396,779   | 409,329   |
| FNMA POOL AS0564 | 4.5% 01 Sep 2043   | 1,482,096 | 1,572,381 |
| FNMA POOL AS0570 | 4.5% 01 Sep 2043   | 295,684   | 313,696   |
| FNMA POOL AS1200 | 4% 01 Dec 2043     | 2,048,000 | 2,114,669 |
| FNMA POOL AS1201 | 4% 01 Dec 2043     | 699,108   | 721,221   |
| FNMA POOL AS1232 | 4% 01 Dec 2043     | 99,859    | 103,064   |
| FNMA POOL AT2037 | 3% 01 Apr 2043     | 194,556   | 184,949   |
| FNMA POOL AT2040 | 3% 01 Apr 2043     | 562,849   | 535,097   |
| FNMA POOL AT2043 | 3% 01 Apr 2043     | 295,827   | 281,188   |
| FNMA POOL AT2719 | 3% 01 May 2043     | 1,256,813 | 1,194,894 |
| FNMA POOL AT6144 | 4% 01 May 2042     | 186,834   | 193,204   |
| FNMA POOL AT6308 | 3.5% 01 Jun 2043   | 296,603   | 295,134   |
| FNMA POOL AT6654 | 3% 01 May 2043     | 483,842   | 460,032   |
| FNMA POOL AT7676 | 3% 01 Jun 2043     | 166,200   | 158,021   |
| FNMA POOL AT7682 | 3.5% 01 Jun 2043   | 1,098,356 | 1,092,921 |
| FNMA POOL AT9147 | 3.5% 01 Jul 2043   | 295,268   | 293,805   |
| FNMA POOL AT9149 | 3.5% 01 Jul 2043   | 198,035   | 196,993   |
| FNMA POOL AT9215 | 3.5% 01 Jul 2043   | 98,050    | 97,534    |
| FNMA POOL AU0567 | 3.5% 01 Aug 2043   | 392,411   | 390,467   |
| FNMA POOL AU0570 | 3.5% 01 Aug 2043   | 198,302   | 197,380   |
| FNMA POOL AU0577 | 3.5% 01 Aug 2043   | 198,356   | 197,313   |
| FNMA POOL AU0600 | 3.5% 01 Aug 2043   | 397,013   | 395,043   |

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| FNMA POOL AU0613                                 | 3.5% 01 Aug 2043    | 297,613     | 296,230     |
| FNMA POOL AU2861                                 | 3.5% 01 Aug 2043    | 297,897     | 296,328     |
| FNMA POOL AU3267                                 | 3.5% 01 Aug 2043    | 99,311      | 98,912      |
| FNMA POOL AU3270                                 | 3.5% 01 Aug 2043    | 198,591     | 197,670     |
| FNMA POOL AU3271                                 | 3.5% 01 Aug 2043    | 297,165     | 295,695     |
| FNMA POOL AU3741                                 | 3.5% 01 Aug 2043    | 4,439,833   | 4,417,801   |
| FNMA POOL AU3765                                 | 3.5% 01 Aug 2043    | 397,466     | 395,373     |
| FNMA POOL AU5750                                 | 4% 01 Sep 2043      | 255,298     | 263,357     |
| FNMA POOL AU6939                                 | 4.5% 01 Oct 2043    | 7,750,570   | 8,223,245   |
| FNMA POOL AV0438                                 | 4% 01 Oct 2043      | 86,980      | 89,733      |
| FNMA POOL AV3914                                 | 4% 01 Dec 2043      | 100,000     | 103,209     |
| FNMA POOL AV4889                                 | 4% 01 Dec 2043      | 800,000     | 825,306     |
| FNMA TBA 15 YR                                   | 3% 01 Dec 2099      | 8,800,000   | 8,980,469   |
| FNMA TBA 15 YR                                   | 3.5% 01 Dec 2099    | 5,100,000   | 5,333,285   |
| FNMA TBA 30YR SINGLE FAMILY JA                   | 3.5% 01 Dec 2099    | (1,700,000) | (1,688,711) |
| FNMA TBA 3PCT JAN 30 SINGLE FA                   | 3% 01 Dec 2099      | 1,400,000   | 1,329,016   |
| FNMA TBA 3PCT JAN 30 SINGLE FA                   | 3% 01 Dec 2099      | (1,900,000) | (1,803,664) |
| FNMA TBA DECEMBER 15 YR SINGLE                   | 3% 01 Dec 2099      | 7,200,000   | 7,349,947   |
| FNMA TBA SINGLE FAMILY JAN 15                    | 4% 01 Dec 2099      | 2,200,000   | 2,331,141   |
| FNMA TBA SINGLE FAMILY MORTGAG                   | 4% 01 Dec 2099      | 8,500,000   | 8,749,688   |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2012 2 A    | 1.92% 15 Jan 2019   | 5,395,000   | 5,494,354   |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 B    | 0.94% 15 Sep 2016   | 2,805,000   | 2,807,698   |
| FORD MOTOR CREDIT CO LLC SR UNSECURED            | 1% 09 May 2016      | 1,795,000   | 1,821,338   |
| FREDDIE MAC NOTES                                | 6.75% 15 Mar 2031   | 1,277,000   | 1,689,581   |
| FREDDIE MAC NOTES                                | 6.25% 15 Jul 2032   | 1,388,000   | 1,755,832   |
| FREDDIE MAC NOTES                                | 2.02% 16 Jul 2018   | 6,665,000   | 6,680,143   |
| FREMF MORTGAGE TRUST FREMF 2013 K712 B 144A      | 3.3668% 25 May 2045 | 1,309,138   | 1,256,120   |
| GENERAL ELEC CAP CORP SR UNSECURED               | 6.15% 07 Aug 2037   | 180,000     | 210,002     |
| GENERAL ELEC CAP CORP SR UNSECURED               | 2.375% 30 Jun 2015  | 2,500,000   | 2,565,655   |
| GENERAL ELEC CAP CORP SR UNSECURED               | 1% 08 Jan 2016      | 480,000     | 481,200     |
| GENERAL ELEC CAP CORP SR UNSECURED               | 0.9191% 12 Jul 2016 | 2,085,000   | 2,099,628   |
| GENERAL ELECTRIC CO SR UNSECURED                 | 2.7% 09 Oct 2022    | 1,150,000   | 1,076,399   |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR             | 2.85% 08 May 2022   | 405,000     | 381,974     |
| GLENORE FUNDING LLC COMPANY GUAR 144A            | 6% 15 Apr 2014      | 1,580,000   | 1,602,720   |
| GMAC COMMERCIAL MORTGAGE SECUR GMACC 2006 C1 A1A | 5.233% 10 Nov 2045  | 2,519,557   | 2,693,283   |
| GNMA I TBA JAN 30 SINGLE FAM                     | 3.5% 01 Dec 2099    | 3,700,000   | 3,729,051   |
| GNMA I TBA JAN 30 SINGLE FAM                     | 4.5% 01 Dec 2099    | 1,000,000   | 1,066,953   |
| GNMA I TBA JAN 30 SINGLE FAM                     | 5% 15 Dec 2099      | (900,000)   | (975,480)   |
| GNMA II JUMBOS 4PCT 30 YR DEC                    | 4% 20 Dec 2099      | 700,000     | 727,241     |
| GNMA II JUMBOS 3.5 30 YRS                        | 3.5% 01 Dec 2099    | 8,200,000   | 8,272,071   |
| GNMA II POOL 004223                              | 6.5% 20 Aug 2038    | 442,203     | 492,375     |
| GNMA II POOL 004292                              | 6.5% 20 Nov 2038    | 264,228     | 296,135     |
| GNMA II POOL 004559                              | 5% 20 Oct 2039      | 1,643,555   | 1,799,832   |
| GNMA II POOL 004838                              | 6.5% 20 Oct 2040    | 501,370     | 563,467     |
| GNMA II POOL 005018                              | 5% 20 Apr 2041      | 119,649     | 130,690     |
| GNMA II POOL 005056                              | 5% 20 May 2041      | 22,439      | 24,513      |
| GNMA II POOL 005083                              | 5% 20 Jun 2041      | 268,245     | 293,036     |
| GNMA II POOL 005115                              | 4.5% 20 Jul 2041    | 3,833,696   | 4,105,064   |
| GNMA II POOL 005116                              | 5% 20 Jul 2041      | 121,715     | 132,950     |
| GNMA II POOL 783584                              | 4.5% 20 Jul 2041    | 518,296     | 556,359     |
| GNMA II POOL 783590                              | 4.5% 20 Jun 2041    | 756,101     | 811,628     |
| GNMA II POOL MA1449                              | 4% 20 Nov 2043      | 15,768,937  | 16,434,185  |
| GNMA II TBA JAN 30 JUMBOS                        | 0% 01 Dec 2099      | (7,000,000) | (7,278,086) |
| GNMA II TBA JAN 30 JUMBOS                        | 0% 01 Dec 2099      | (1,800,000) | (1,924,453) |

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| GNMA POOL 351469                                       | 6% 15 Mar 2024     | 9,181     | 10,198    |
| GNMA POOL 355176                                       | 6% 15 Dec 2023     | 36,128    | 40,164    |
| GNMA POOL 462265                                       | 6% 15 Dec 2028     | 4,602     | 5,114     |
| GNMA POOL 491767                                       | 6% 15 Dec 2028     | 880       | 979       |
| GNMA POOL 492131                                       | 6% 15 Jan 2029     | 3,982     | 4,425     |
| GNMA POOL 492133                                       | 6% 15 Jan 2029     | 782       | 873       |
| GNMA POOL 492165                                       | 6% 15 Feb 2029     | 1,624     | 1,815     |
| GNMA POOL 615272                                       | 4.5% 15 Jul 2033   | 108,497   | 117,571   |
| GNMA POOL 616411                                       | 4.5% 15 May 2034   | 140,921   | 150,425   |
| GNMA POOL 646609                                       | 4.5% 15 Jul 2040   | 515,731   | 551,256   |
| GNMA POOL 671489                                       | 6.5% 15 Aug 2037   | 59,046    | 65,988    |
| GNMA POOL 685496                                       | 6.5% 15 Sep 2038   | 71,949    | 80,194    |
| GNMA POOL 691303                                       | 6.5% 15 Aug 2038   | 46,075    | 52,060    |
| GNMA POOL 691858                                       | 6.5% 15 Jul 2038   | 74,177    | 82,763    |
| GNMA POOL 697656                                       | 6.5% 15 Oct 2038   | 147,741   | 164,671   |
| GNMA POOL 701684                                       | 6.5% 15 Feb 2039   | 291,248   | 324,625   |
| GNMA POOL 728627                                       | 4.5% 15 Jan 2040   | 251,504   | 268,954   |
| GNMA POOL 732087                                       | 4.5% 15 May 2040   | 46,259    | 49,460    |
| GNMA POOL 745793                                       | 4.5% 15 Jul 2040   | 940,769   | 1,005,863 |
| GNMA POOL 780914                                       | 6% 15 Nov 2028     | 46,758    | 53,416    |
| GNMA POOL 782557                                       | 5% 15 Jan 2039     | 3,267,011 | 3,566,341 |
| GNMA POOL 782619                                       | 5% 15 Apr 2039     | 1,974,357 | 2,144,289 |
| GNMA POOL 782695                                       | 6.5% 15 Jun 2039   | 240,790   | 271,872   |
| GNMA POOL 782696                                       | 5% 15 Jun 2039     | 450,307   | 494,697   |
| GNMA POOL 782958                                       | 5% 15 May 2040     | 980,801   | 1,067,492 |
| GNMA POOL 783289                                       | 4.5% 15 Apr 2041   | 100,757   | 108,124   |
| GNMA POOL 783571                                       | 5% 15 Dec 2033     | 702,784   | 769,975   |
| GNMA POOL 783609                                       | 4.5% 15 Oct 2040   | 2,244,778 | 2,409,088 |
| GNMA POOL 783610                                       | 4.5% 15 Nov 2041   | 1,596,460 | 1,712,905 |
| GNMA TBA 30YR  | 3% 01 Dec 2099     | 1,900,000 | 1,834,836 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                   | 3.7% 01 Aug 2015   | 1,640,000 | 1,707,717 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                   | 5.75% 24 Jan 2022  | 375,000   | 422,133   |
| GOLDMAN SACHS GROUP INC SR UNSECURED                   | 3.625% 22 Jan 2023 | 1,070,000 | 1,036,138 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                   | 1.465% 30 Apr 2018 | 1,385,000 | 1,401,362 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                   | 2.9% 19 Jul 2018   | 1,194,000 | 1,219,580 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2006 3 B            | 5.091% 16 Jan 2037 | 673,615   | 691,731   |
| GOVERNMENT NATL MTG ASSN                               | 3% 01 Dec 2099     | 5,700,000 | 5,507,180 |
| GS MORTGAGE SECURITIES TRUST GSMS 2004 GG2 A6          | 5.396% 10 Aug 2038 | 4,369,773 | 4,413,545 |
| GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 AAB        | 1% 10 Aug 2045     | 1,957,591 | 2,028,658 |
| GS MORTGAGE SECURITIES TRUST GSMS 2012 ALOH A 144A     | 3.551% 10 Apr 2034 | 1,257,000 | 1,235,900 |
| GTE CORP COMPANY GUAR                                  | 6.94% 15 Apr 2028  | 110,000   | 124,865   |
| HILTON USA TRUST HILT 2013 HLT AFX 144A                | 2.662% 05 Nov 2030 | 1,600,000 | 1,586,090 |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T3 A3 144A   | 1.793% 15 May 2046 | 2,705,000 | 2,657,725 |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T6 AT6 144A  | 1.286% 15 Sep 2044 | 2,585,000 | 2,583,449 |
| HOST HOTELS + RESORTS LP COMPANY GUAR                  | 6% 01 Nov 2020     | 1,060,000 | 1,161,664 |
| HSBC BANK PLC SR UNSECURED 144A                        | 3.1% 24 May 2016   | 1,490,000 | 1,560,701 |
| ICAHN ENTERPRISES/FIN COMPANY GUAR                     | 8% 15 Jan 2018     | 2,285,000 | 2,376,400 |
| INTERPUBLIC GROUP COS SR UNSECURED                     | 6.25% 15 Nov 2014  | 1,421,000 | 1,479,616 |
| JABIL CIRCUIT INC SR UNSECURED                         | 8.25% 15 Mar 2018  | 1,180,000 | 1,385,025 |
| JAPANESE YEN   |                    | 6,472,818 | 61,584    |
| JERSEY CENTRAL PWR + LT SR UNSECURED                   | 5.625% 01 May 2016 | 1,210,000 | 1,314,594 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2004 CB8 A1A 144A | 4.158% 12 Jan 2039 | 191,174   | 191,730   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2004 LN2 A2       | 5.115% 15 Jul 2041 | 2,713,631 | 2,742,650 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 A3      | 5.336% 15 May 2047 | 1,420,000 | 1,554,474 |



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| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>CB20 AM     | 6.078238% 12 Feb 2051 | 1,985,000 | 2,245,948 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>LD12 A1A    | 5.85% 15 Feb 2051     | 2,703,053 | 3,033,947 |
| * JPMORGAN CHASE + CO SR UNSECURED                       | 0.85435% 26 Feb 2016  | 2,185,000 | 2,191,077 |
| * JPMORGAN CHASE + CO SR UNSECURED                       | 4.5% 24 Jan 2022      | 225,000   | 237,989   |
| * JPMORGAN CHASE + CO SR UNSECURED                       | 3.25% 23 Sep 2022     | 300,000   | 287,496   |
| * JPMORGAN CHASE + CO SR UNSECURED                       | 1% 25 Jan 2018        | 1,480,000 | 1,494,788 |
| * JPMORGAN CHASE + CO SR UNSECURED                       | 2% 15 Aug 2017        | 1,770,000 | 1,795,407 |
| * JPMORGAN CHASE + CO SUBORDINATED                       | 5.625% 16 Aug 2043    | 410,000   | 433,277   |
| KRAFT FOODS GROUP INC SR UNSECURED                       | 2.25% 05 Jun 2017     | 1,595,000 | 1,615,054 |
| LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3<br>AM       | 5.893952% 15 Jul 2044 | 1,300,000 | 1,443,118 |
| LEHMAN BROS CAP TR VII LIMITD GUARA                      | 1% 29 Nov 2049        | 330,000   | 33        |
| LEHMAN BROTHERS HOLDINGS SUBORDINATED                    | 6.75% 28 Dec 2017     | 3,250,000 | 325       |
| LORILLARD TOBACCO CO COMPANY GUAR                        | 3.75% 20 May 2023     | 720,000   | 655,466   |
| LYONDELLBASELL IND NV SR UNSECURED                       | 5% 15 Apr 2019        | 1,415,000 | 1,571,529 |
| MANULIFE FINANCIAL CORP SR UNSECURED                     | 3.4% 17 Sep 2015      | 3,030,000 | 3,154,015 |
| MARATHON OIL CORP SR UNSECURED                           | 5.9% 15 Mar 2018      | 1,035,000 | 1,177,706 |
| MERCK + CO INC SR UNSECURED                              | 4.15% 18 May 2043     | 510,000   | 465,931   |
| MERCK + CO INC SR UNSECURED                              | 0.59845% 18 May 2018  | 1,495,000 | 1,498,921 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1 A1A            | 6.047405% 12 Jun 2050 | 1,857,635 | 1,988,374 |
| * METLIFE INC  | 4.875% 13 Nov 2043    | 625,000   | 613,400   |
| MEXICAN PESO (NEW)                                       |                       | 623       | 48        |
| MIDAMERICAN ENERGY HLDGS SR UNSECURED                    | 5.95% 15 May 2037     | 530,000   | 579,960   |
| MIDAMERICAN ENERGY HLDGS SR UNSECURED                    | 6.5% 15 Sep 2037      | 480,000   | 557,539   |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4<br>A1A       | 5.166% 12 Dec 2049    | 2,216,569 | 2,416,177 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4<br>AM        | 5.204% 12 Dec 2049    | 1,925,000 | 2,102,079 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ15 A4          | 5.88091% 11 Jun 2049  | 3,120,000 | 3,480,591 |
| MORGAN STANLEY SR UNSECURED                              | 3.75% 25 Feb 2023     | 715,000   | 695,741   |
| MORGAN STANLEY SR UNSECURED                              | 6% 28 Apr 2015        | 2,885,000 | 3,072,623 |
| MORGAN STANLEY SUBORDINATED                              | 5% 24 Nov 2025        | 625,000   | 626,869   |
| MORGAN STANLEY SUBORDINATED                              | 4.1% 22 May 2023      | 715,000   | 691,942   |
| MYLAN INC COMPANY GUAR 144A                              | 7.875% 15 Jul 2020    | 1,005,000 | 1,137,200 |
| MYLAN INC SR UNSECURED                                   | 5.4% 29 Nov 2043      | 250,000   | 252,018   |
| MYLAN INC SR UNSECURED                                   | 2.55% 28 Mar 2019     | 750,000   | 742,515   |
| NATIONSTAR MORTGAGE ADVANCE RE NMART 2013<br>T1A A1 144A | 1% 20 Jun 2044        | 4,510,000 | 4,507,138 |
| NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A                | 0.965% 15 Apr 2018    | 1,770,000 | 1,776,480 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR                      | 4.45% 15 Jan 2043     | 1,090,000 | 976,448   |
| NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A            | 0.49103% 15 Feb 2018  | 4,470,000 | 4,461,912 |
| NOBLE ENERGY INC SR UNSECURED                            | 5.25% 15 Nov 2043     | 555,000   | 554,547   |
| OEKB OEST. KONTROLLBANK GOVT GUARANT                     | 1.125% 06 Jul 2015    | 3,880,000 | 3,922,059 |
| OHIO POWER COMPANY SR UNSECURED                          | 6.05% 01 May 2018     | 1,110,000 | 1,268,868 |
| OMNICOM GROUP INC COMPANY GUAR                           | 5.9% 15 Apr 2016      | 267,000   | 295,147   |
| ONCOR ELECTRIC DELIVERY SR SECURED                       | 5.3% 01 Jun 2042      | 685,000   | 712,255   |
| PACIFIC GAS + ELECTRIC SR UNSECURED                      | 5.125% 15 Nov 2043    | 690,000   | 712,533   |
| PACIFICORP 1ST MORTGAGE                                  | 5.75% 01 Apr 2037     | 770,000   | 880,574   |
| PACIFICORP 1ST MORTGAGE                                  | 4.1% 01 Feb 2042      | 970,000   | 876,256   |
| PENSKE TRUCK LEASING/PTL UNSECURED 144A                  | 3.125% 11 May 2015    | 2,045,000 | 2,103,242 |
| PERRIGO CO PLC COMPANY GUAR 144A                         | 5.3% 15 Nov 2043      | 215,000   | 211,032   |
| PETROBRAS INTL FIN CO COMPANY GUAR                       | 3.875% 27 Jan 2016    | 2,425,000 | 2,496,445 |
| PETROHAWK ENERGY CORP COMPANY GUAR                       | 10.5% 01 Aug 2014     | 3,145,000 | 3,175,859 |
| PETROHAWK ENERGY CORP COMPANY GUAR                       | 7.25% 15 Aug 2018     | 760,000   | 819,280   |
| PETROLEOS MEXICANOS COMPANY GUAR                         | 8% 03 May 2019        | 165,000   | 199,650   |
| PETROLEOS MEXICANOS COMPANY GUAR                         | 4.875% 24 Jan 2022    | 660,000   | 678,150   |
| PETROLEOS MEXICANOS COMPANY GUAR                         | 3.5% 30 Jan 2023      | 2,753,000 | 2,522,436 |
| PETROLEOS MEXICANOS COMPANY GUAR                         | 4.875% 18 Jan 2024    | 255,000   | 255,000   |



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| PHILIP MORRIS INTL INC SR UNSECURED                  | 4.5% 20 Mar 2042         | 235,000     | 219,509     |
| PHILIP MORRIS INTL INC SR UNSECURED                  | 3.875% 21 Aug 2042       | 60,000      | 50,790      |
| PHILIP MORRIS INTL INC SR UNSECURED                  | 4.125% 04 Mar 2043       | 1,315,000   | 1,151,176   |
| POUND STERLING                                       |                          | 0           | 0           |
| PUB SVC ELEC + GAS SR SECURED                        | 0.85% 15 Aug 2014        | 2,050,000   | 2,055,865   |
| QVC INC SR SECURED                                   | 5.125% 02 Jul 2022       | 1,815,000   | 1,795,229   |
| QWEST CORP SR UNSECURED                              | 7.5% 01 Oct 2014         | 516,000     | 541,613     |
| RABOBANK NEDERLAND                                   | 5.75% 01 Dec 2043        | 275,000     | 290,284     |
| ROGERS COMMUNICATIONS IN COMPANY GUAR                | 7.5% 15 Mar 2015         | 280,000     | 302,589     |
| RUBY PIPELINE LLC SR UNSECURED 144A                  | 6% 01 Apr 2022           | 885,000     | 929,026     |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2011 4 B        | 2.9% 16 May 2016         | 7,189,000   | 7,245,053   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2011 4 C        | 3.82% 15 Aug 2017        | 2,860,000   | 2,941,830   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2011 S1A B 144A | 1.48% 15 May 2017        | 535,588     | 535,854     |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2012 4 A2       | 1.06% 17 Aug 2015        | 338,879     | 338,916     |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2012 6 B        | 1.33% 15 May 2017        | 2,830,000   | 2,838,049   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 3 A2       | 0.55% 15 Sep 2016        | 2,397,947   | 2,397,357   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 3 A3       | 0.7% 16 Oct 2017         | 2,930,000   | 2,927,236   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 4 A2       | 0.89% 15 Sep 2016        | 1,917,935   | 1,920,646   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 5 C        | 2.25% 17 Jun 2019        | 2,125,000   | 2,113,263   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 A A2 144A  | 0.8% 17 Oct 2016         | 7,375,000   | 7,381,912   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 A A3 144A  | 1.02% 16 Jan 2018        | 4,500,000   | 4,514,561   |
| SBA TOWER TRUST MORTGAGE 144A                        | 4.254% 15 Apr 2015       | 2,760,000   | 2,794,472   |
| SCHLUMBERGER INVT SA                                 | 3.65% 01 Dec 2023        | 450,000     | 446,082     |
| SCHOLAR FUNDING TRUST SCHOL 2011 A A 144A            | 1.209% 28 Apr 2036       | 2,057,188   | 2,059,416   |
| SEMPRA ENERGY SR UNSECURED                           | 6% 15 Oct 2039           | 665,000     | 730,477     |
| SLM STUDENT LOAN TRUST SLMA 2004 B A2                | 0.50156% 15 Jun 2021     | 2,270,219   | 2,243,408   |
| SMALL BUSINESS ADMINISTRATION SBIC 2004 P10A 1       | 4.504% 10 Feb 2014       | 101,351     | 101,617     |
| SOUTHERN CAL EDISON 1ST REF MORT                     | 5.95% 01 Feb 2038        | 445,000     | 517,927     |
| SPRINT CORP COMPANY GUAR 144A                        | 7.875% 15 Sep 2023       | 1,360,000   | 1,462,000   |
| SSGA G STIFF ERISA QUALIFIED                         | STIF-TYPE INSTRUMENT     | 47,895,577  | 47,895,577  |
| * STATE STREET CORP SR UNSECURED                     | 3.7% 20 Nov 2023         | 730,000     | 724,261     |
| STATOIL ASA COMPANY GUAR                             | 2.65% 15 Jan 2024        | 1,130,000   | 1,019,262   |
| SWAP DEUTSCHE BOC SWAP CASH COLLATERAL USD           | SWAP CASH COLLATERAL USD | (1,410,000) | (1,410,000) |
| SWAP GOLDMAN COC SWAP CASH COLLATERAL USD            | SWAP CASH COLLATERAL USD | 330,000     | 330,000     |
| SWAP HSBC BOC SWAP CASH COLLATERAL USD               | SWAP CASH COLLATERAL USD | (200,000)   | (200,000)   |
| T MOBILE USA INC COMPANY GUAR                        | 6.5% 15 Jan 2024         | 980,000     | 992,250     |
| TAKEDA PHARMACEUTICAL SR UNSECURED 144A              | 1.625% 17 Mar 2017       | 1,585,000   | 1,581,484   |
| TBA FHLMC GOLD CONV                                  | 3% 01 Dec 2099           | 2,505,000   | 2,372,705   |
| TRANSOCEAN INC COMPANY GUAR                          | 6.5% 15 Nov 2020         | 1,465,000   | 1,672,942   |
| UNION PACIFIC CORP SR UNSECURED                      | 4.25% 15 Apr 2043        | 520,000     | 462,902     |
| UNITED TECHNOLOGIES CORP SR UNSECURED                | 4.5% 01 Jun 2042         | 1,210,000   | 1,175,015   |
| UNITEDHEALTH GROUP INC SR UNSECURED                  | 3.375% 15 Nov 2021       | 495,000     | 488,892     |
| US 10YR NOTE (CBT) MAR14                             | XCBT 20140320            | 11,700,000  | (157,304)   |
| US 2YR NOTE (CBT) MAR14                              | XCBT 20140331            | 45,800,000  | (63,229)    |
| US 5YR NOTE (CBT) MAR14                              | XCBT 20140331            | 40,600,000  | (463,468)   |
| US DOLLAR  |                          | 310,884     | 310,884     |
| US LONG BOND(CBT) MAR14 XCBT 20140320                | XCBT 20140320            | 16,300,000  | (277,485)   |
| US TREASURY N/B                                      | 8.5% 15 Feb 2020         | 740,000     | 1,014,552   |
| US TREASURY N/B                                      | 8.875% 15 Aug 2017       | 2,150,000   | 2,743,267   |
| US TREASURY N/B                                      | 8.75% 15 Aug 2020        | 10,240,000  | 14,371,205  |
| US TREASURY N/B                                      | 6.125% 15 Aug 2029       | 2,235,000   | 2,935,534   |
| US TREASURY N/B                                      | 4.5% 15 Feb 2036         | 10,240,000  | 11,393,597  |
| US TREASURY N/B                                      | 4.75% 15 Feb 2037        | 2,870,000   | 3,301,846   |
| US TREASURY N/B                                      | 3.125% 15 Feb 2042       | 1,780,000   | 1,534,695   |



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| US TREASURY N/B                             | 2.875% 15 May 2043 | 1,045,000   | 846,940               |
| US TREASURY N/B                             | 3.75% 15 Nov 2043  | 12,410,000  | 11,995,034            |
| US TREASURY N/B                             | 0.625% 15 Dec 2016 | 18,050,000  | 17,976,681            |
| US TREASURY N/B                             | 0.25% 31 Dec 2015  | 40,910,000  | 40,801,343            |
| US TREASURY N/B                             | 2.375% 31 Dec 2020 | 1,035,000   | 1,030,957             |
| US TREASURY N/B                             | 2.75% 15 Nov 2023  | 14,180,000  | 13,872,025            |
| US ULTRA BOND(CBT MAR14                     | XCBT 20140320      | (6,300,000) | 147,656               |
| VERIZON COMMUNICATIONS SR UNSECURED         | 2.45% 01 Nov 2022  | 970,000     | 858,688               |
| VERIZON COMMUNICATIONS SR UNSECURED         | 2.5% 15 Sep 2016   | 7,955,000   | 8,225,756             |
| VERIZON COMMUNICATIONS SR UNSECURED         | 5.15% 15 Sep 2023  | 1,005,000   | 1,079,060             |
| VERIZON COMMUNICATIONS SR UNSECURED         | 6.55% 15 Sep 2043  | 1,460,000   | 1,708,140             |
| VERIZON COMMUNICATIONS SR UNSECURED         | 7.75% 15 Jun 2032  | 240,000     | 307,176               |
| VERIZON MARYLAND LLC COMPANY GUAR           | 5.125% 15 Jun 2033 | 200,000     | 189,620               |
| VIRGIN MEDIA SECURED FIN SR SECURED         | 6.5% 15 Jan 2018   | 980,000     | 1,015,525             |
| VIRGINIA ELEC + POWER CO SR UNSECURED       | 6% 15 May 2037     | 435,000     | 508,168               |
| VIRGINIA ELEC + POWER CO SR UNSECURED       | 6.35% 30 Nov 2037  | 150,000     | 180,790               |
| VIRGINIA ELEC + POWER CO SR UNSECURED       | 4% 15 Jan 2043     | 830,000     | 739,074               |
| VODAFONE GROUP PLC SR UNSECURED             | 4.15% 10 Jun 2014  | 1,510,000   | 1,534,089             |
| WAL MART STORES INC SR UNSECURED            | 4% 11 Apr 2043     | 300,000     | 266,995               |
| WELLPOINT INC SR UNSECURED                  | 3.3% 15 Jan 2023   | 1,145,000   | 1,068,530             |
| WELLPOINT INC SR UNSECURED                  | 4.65% 15 Jan 2043  | 560,000     | 518,449               |
| WELLS FARGO + COMPANY SR UNSECURED          | 1% 23 Apr 2018     | 1,775,000   | 1,784,802             |
| WELLS FARGO + COMPANY SR UNSECURED          | 1.25% 20 Jul 2016  | 1,975,000   | 1,989,651             |
| WELLS FARGO + COMPANY SUBORDINATED          | 5.375% 02 Nov 2043 | 390,000     | 399,362               |
| WI TREASURY N/B                             | 0% 30 Nov 2018     | 11,550,000  | 11,302,761            |
| WI TREASURY N/B                             | 1.5% 31 Dec 2018   | 9,465,000   | 9,358,519             |
| WILLIAMS COMPANIES INC SR UNSECURED         | 7.5% 15 Jan 2031   | 1,531,000   | 1,618,213             |
| WM WRIGLEY JR CO 1                          | 2.4% 21 Oct 2018   | 1,230,000   | 1,222,456             |
| WORLD FINANCIAL NETWORK CREDIT WFNMT 2013 B |                    |             |                       |
| A   | 0.91% 16 Mar 2020  | 2,980,000   | 2,960,211             |
| <b>Sub-Total: Fund 5710 1 of 16</b>         |                    |             | <b>\$ 811,121,924</b> |

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value |
|-----|---|---|----------------|----------------|
|     |   | Shares/<br>Par Value  |                |                |
|     | 10YR US TREASURY NOTE FTR OPTN MAR14 123 PUT              | EXP 02/21/2014  | (220,000)      | \$ (202,813)   |
|     | 10YR US TREASURY NOTE FTR OPTN MAR14 127.5 CALL           | EXP 02/21/2014  | (220,000)      | (6,875)        |
|     | 317U219F6 IRO USD 2Y1Y P 2.000                            | MAR14 2 PUT   | (215,900,000)  | (390,701)      |
|     | 317U337F3 IRO USD 5Y P 2.0000                             |   | (25,400,000)   | (110,211)      |
|     | 317U383F6 IRO USD 10Y C 2.4000                            | MAY14 2.4 CALL  | 44,300,000     | 17,853         |
|     | 317U384F5 IRO USD 10Y P 3.9000                            | MAY14 3.9 PUT   | (44,300,000)   | (182,073)      |
|     | 317U484D9 IRO USD 5Y P 2.5000                             | SEP15 2.5 PUT   | (23,100,000)   | (924,901)      |
|     | 317U488D5 IRO USD 30Y P 3.4500                            | SEP15 3.45 PUT  | 5,500,000      | 912,049        |
|     | 90DAY EUR FUTR DEC15                                      | XCME 20151214   | 20,000,000     | (22,137)       |
|     | 90DAY EUR FUTR JUN15                                      | XCME 20150615   | 43,000,000     | (49,375)       |
|     | 90DAY EUR FUTR JUN16                                      | XCME 20160613   | 25,000,000     | (101,210)      |
|     | 90DAY EUR FUTR MAR15                                      | XCME 20150316   | 45,000,000     | (43,028)       |
|     | 90DAY EUR FUTR MAR16                                      | XCME 20160314   | 80,250,000     | (134,207)      |
|     | 90DAY EUR FUTR SEP15                                      | XCME 20150914   | 67,000,000     | (38,431)       |

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| ABBEY NATL TREASURY SERV BANK GUARANT                       | 1% 25 Apr 2014              | 7,000,000    | 7,030,765    |
| ALLY FINANCIAL INC COMPANY GUAR                             | 3.679617% 20 Jun 2014       | 5,300,000    | 5,365,561    |
| ALLY FINANCIAL INC COMPANY GUAR                             | 3.5% 18 Jul 2016            | 200,000      | 206,369      |
| ALLY FINANCIAL INC COMPANY GUAR                             | 2.75% 30 Jan 2017           | 1,600,000    | 1,606,000    |
| AUSTRALIAN DOLLAR   | BUYAUD/SELLUSD              | 338,144      | 302,521      |
| AUSTRALIAN DOLLAR   | BUYUSD/SELLAUD              |              | 51,546       |
| AUSTRALIAN DOLLAR   | BUYUSD/SELLAUD              |              | 110,959      |
| AUSTRALIAN DOLLAR   | 5.75% 15 May 2021           |              | (51,580)     |
| AUSTRALIAN GOVERNMENT SR UNSECURED                          | 6.14463% 20 Jan 2047        | 4,600,000    | 4,604,132    |
| BANC OF AMERICA FUNDING CORPOR BAFC 2006 J 4A1              | 5.75% 01 Dec 2017           | 103,787      | 82,970       |
| BANK OF AMERICA CORP SR UNSECURED                           | 5.65% 01 May 2018           | 2,600,000    | 2,959,094    |
| BANK OF AMERICA CORP SR UNSECURED                           | 2% 11 Jan 2018              | 3,900,000    | 4,439,249    |
| BANK OF AMERICA CORP SR UNSECURED                           | 6.4% 28 Aug 2017            | 1,300,000    | 1,297,694    |
| BANK OF AMERICA CORP SR UNSECURED                           | 6.875% 25 Apr 2018          | 4,100,000    | 4,726,915    |
| BANK OF AMERICA CORP SR UNSECURED                           | 1.34313% 13 Jan 2014        | 1,500,000    | 1,773,552    |
| BARCLAYS BANK PLC SR UNSECURED                              | CCBCYCUS6                   | 6,400,000    | 6,401,754    |
| BARCLAYS CASH COLLATERAL CCBCYCUS6                          | 2.6% 25 Mar 2035            | 510,000      | 510,000      |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A1              | 2.32% 25 Aug 2035           | 653,519      | 657,878      |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 5 A2              | 5.495728% 25 Nov 2036       | 164,128      | 164,259      |
| BEAR STEARNS ALT A TRUST BALTA 2006 6 32A1                  | 5.7% 15 Nov 2014            | 1,340,097    | 919,627      |
| BEAR STEARNS COS LLC SR UNSECURED                           | 6.4% 02 Oct 2017            | 1,100,000    | 1,148,973    |
| BEAR STEARNS COS LLC SR UNSECURED                           | 5.651764% 26 Jan 2036       | 600,000      | 696,337      |
| BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 1A1             | 5.726115% 26 Dec 2046       | 459,602      | 349,278      |
| BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 2A1             |                             | 303,404      | 177,538      |
| BRAZILIAN REAL  | 5.875% 01 Jun 2047          | 472,659      | 200,343      |
| BUCKEYE OH TOBACCO SETTLEMENT BUCGEN                        | 1% 20 Dec 2018              | 1,100,000    | 815,122      |
| BWPC969Z9 CDS USD P F 1.00000 1 CCPCDX ICE                  | 1% 20 Dec 2018              | (34,100,000) | (34,710,424) |
| BWPC969Z9 CDS USD R V 03MEVENT 2 CCPCDX ICE                 | 5% 20 Jun 2015              | 34,100,000   | 34,100,000   |
| BWPCTESK2 CDS USD P F 5.00000 BRC CDS USD P F 5.00000 CME   | 1% 20 Jun 2015              | (12,672,000) | (12,672,000) |
| BWPCTESK2 CDS USD R V 00MEVENT BRC CDS USD R V 00MEVENT CME | 5% 20 Dec 2015              | 12,672,000   | 11,926,380   |
| BWPCTESL0 CDS USD P F 5.00000 BRC CDS P F 5.00000 CME CCP   | 1% 20 Dec 2015              | (10,752,000) | (10,752,000) |
| BWPCTESL0 CDS USD R V 00MEVENT BRC CDS R V 00MEVENT CME CCP | 7.5% 01 Apr 2034            | 10,752,000   | 9,927,730    |
| CALIFORNIA ST CAS   | CCFOBZUS0 CASH COLL CCP COC |              |              |
| CCFOBZUS0 CREDIT SUISSE CCP US                              | US                          | 800,000      | 1,020,696    |
| CCFOBZUS0 CREDIT SUISSE CCP US                              | 5.886% 15 Nov 2044          | 253,000      | 253,000      |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD5 A4                 | 6.899% 01 Dec 2040          | 879,329      | 986,695      |
| CHICAGO IL TRANSIT AUTH SALES CHITRN                        | FUTURES CASH COLLATERAL     | 6,900,000    | 7,682,184    |
| CITIGROUP FUTURES CASH COLLATERAL                           | 6% 15 Aug 2017              | 1,332,000    | 1,332,000    |
| CITIGROUP INC SR UNSECURED                                  | 1.2259% 25 Jul 2016         | 100,000      | 113,976      |
| CITIGROUP INC SR UNSECURED                                  | 0.91585% 15 Nov 2016        | 1,400,000    | 1,414,549    |
| CITIGROUP INC SR UNSECURED                                  | 1% 25 Sep 2035              | 5,800,000    | 5,808,132    |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2               | 1% 21 Jul 2014              | 334,932      | 327,955      |
| CREDIT AG HOME LOAN SFH COVERED 144A                        | CSFB CASH COLL CCFOBCUS1    | 9,000,000    | 9,027,153    |
| CSFB CASH COLL CCP  | BUYBRL/SELLUSD              | 417,000      | 417,000      |
| CURRENCY CONTRACT   | BUYUSD/SELLBRL              |              | (35,612)     |
| CURRENCY CONTRACT   | BUYUSD/SELLBRL              |              | 1,290        |
| CURRENCY CONTRACT   | BUYEUR/SELLUSD              |              | 36,983       |
| CURRENCY CONTRACT   | BUYUSD/SELLEUR              |              | 10,839       |
| CURRENCY CONTRACT   | BUYUSD/SELLEUR              |              | (89,815)     |
| CURRENCY CONTRACT   | BUYNOK/SELLUSD              |              | (10,876)     |
| CURRENCY CONTRACT   | 1% 01 Aug 2016              |              | 13,854       |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A                    | CCDEUCUS4 DEUTCHE CCD       | 6,600,000    | 6,613,570    |
| DEUTCHE BANK CCD CCDEUCUS4 DEUTCHE CCD                      | 2.75% 29 Apr 2014           | 73,000       | 73,000       |
| DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A                   | 0.00001% 29 Apr 2014        | 1,400,000    | 1,410,542    |
| DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A                   | 1% 24 Jan 2013              | 8,800,000    | 8,805,130    |



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| ESC LEHMAN BRTH HLDG                                      |                     | 7,400,000    | 1,572,500    |
| EURO CURRENCY   |                     | 175,382      | 241,667      |
| EURODOLLAR MID CRV 3Y FTR OPTN MAR14 97.375 PUT           | EXP 03/14/2014      | (787,500)    | (157,500)    |
| EURO-OAT FUTURE MAR14                                     | XEUR 20140306       | (2,700,000)  | 67,309       |
| EXPORT IMPORT BK KOREA SR UNSECURED                       | 8.125% 21 Jan 2014  | 10,400,000   | 10,438,709   |
| FANNIE MAE FNR 1997 66 Z                                  | 7.5% 20 Sep 2027    | 706,873      | 804,339      |
| FANNIE MAE FNR G92 61 Z                                   | 7% 25 Oct 2022      | 154,022      | 179,148      |
| FANNIE MAE FNR G93 5 Z                                    | 6.5% 25 Feb 2023    | 157,817      | 179,821      |
| FANNIEMAE WHOLE LOAN FNW 1998 W2 A8                       | 6.5% 25 Jun 2028    | 70,232       | 79,090       |
| FED HM LN PC POOL 1J1214                                  | 5.351% 01 Sep 2035  | 192,407      | 202,690      |
| FED HM LN PC POOL 1J1219                                  | 4.893% 01 Oct 2035  | 1,168,141    | 1,246,969    |
| FED HM LN PC POOL 785867                                  | 4.423% 01 Dec 2026  | 36,151       | 37,733       |
| FED HM LN PC POOL 789758                                  | 1% 01 Sep 2032      | 51,101       | 54,426       |
| FED HM LN PC POOL 789777                                  | 5.149% 01 Sep 2032  | 28,704       | 30,453       |
| FED HM LN PC POOL G06239                                  | 4% 01 Feb 2041      | 11,516,429   | 11,836,161   |
| FED HM LN PC POOL Q00232                                  | 4.5% 01 Apr 2041    | 402,962      | 427,051      |
| FHA 221 D4 PROJ GMAC 12 P10/0012/04/95                    | 7.43% 01 Dec 2020   | 113,143      | 110,605      |
| FHA 221/D4 GMAC 56 P8/01                                  | 7.43% 25 Oct 2022   | 30,896       | 30,203       |
| FHA 253 P11 02 PJ HUNT PG 87 NCP ASCT FHA AMD AIR 7300000 | 7.43% 01 Jan 2021   | 272,559      | 266,444      |
| FHA INSD 23RD MTG SER USGI                                | 7.43% 01 Mar 2022   | 10,569       | 10,332       |
| FHA INSD MTG P/T 091 ML LYNCH                             | 7.43% 01 Jul 2024   | 18,745       | 18,510       |
| FHA INSD MTG POOL 56 GMAC                                 | 7.43% 25 Oct 2022   | 4,414        | 4,315        |
| FHA PROJ LN CTF SER POOL 5                                | 7.43% 01 Feb 2022   | 5,415        | 5,293        |
| FHLMC GOLD TBA 30 YR                                      | 4% 01 Dec 2009      | (11,000,000) | (11,296,484) |
| FIRST HORIZON MORTGAGE PASS TH FHASI 2005 AR3 2A1         | 5.3659% 25 Aug 2035 | 88,906       | 83,909       |
| FNMA TBA JAN 15 SINGLE FAM                                | 0% 01 Dec 2009      | (3,000,000)  | (3,192,070)  |
| FNMA TBA JAN 30 SINGLE FAM                                | 5% 01 Dec 2009      | (2,000,000)  | (2,172,031)  |
| FNMA POOL 066414  | 4.859% 01 Sep 2028  | 84,701       | 88,200       |
| FNMA POOL 190639  | 5.5% 01 Jan 2024    | 4,031        | 4,494        |
| FNMA POOL 255075  | 5.5% 01 Feb 2024    | 481,944      | 529,315      |
| FNMA POOL 256158  | 5.25% 01 Feb 2036   | 25,010       | 26,692       |
| FNMA POOL 257238  | 5% 01 Jun 2028      | 357,398      | 391,274      |
| FNMA POOL 450838  | 5.5% 01 Dec 2028    | 4,065        | 4,503        |
| FNMA POOL 544502  | 5.109% 01 Jul 2030  | 50,696       | 51,762       |
| FNMA POOL 725027  | 5% 01 Nov 2033      | 109,795      | 119,610      |
| FNMA POOL 735764  | 2.396% 01 Jul 2035  | 911,704      | 958,523      |
| FNMA POOL 735965  | 2.685% 01 Oct 2035  | 681,738      | 727,789      |
| FNMA POOL 745393  | 4.5% 01 Sep 2020    | 320,755      | 341,518      |
| FNMA POOL 783610  | 2.335% 01 Jun 2035  | 1,315,120    | 1,400,449    |
| FNMA POOL 822101  | 4.997% 01 May 2035  | 1,073,552    | 1,145,558    |
| FNMA POOL 825157  | 1% 01 Aug 2035      | 404,095      | 425,144      |
| FNMA POOL 826129  | 2.107% 01 Jul 2035  | 955,239      | 1,006,507    |
| FNMA POOL 897717  | 1% 01 Aug 2036      | 214,979      | 229,133      |
| FNMA POOL 898700  | 5% 01 Jul 2033      | 69,292       | 75,522       |
| FNMA POOL 899007  | 4.5% 01 Jan 2022    | 17,016       | 18,096       |
| FNMA POOL 929672  | 4.5% 01 Jun 2023    | 583,168      | 621,334      |
| FNMA POOL 940730  | 6% 01 Oct 2037      | 258,376      | 286,062      |
| FNMA POOL 962845  | 4.5% 01 Apr 2023    | 10,588       | 11,284       |
| FNMA POOL 975330  | 4.5% 01 May 2023    | 37,452       | 39,907       |
| FNMA POOL AA4274  | 4.5% 01 May 2024    | 208,640      | 222,360      |
| FNMA POOL AA7916  | 4% 01 Mar 2039      | 78,214       | 80,599       |
| FNMA POOL AB0554  | 4.5% 01 Apr 2024    | 7,951        | 8,474        |
| FNMA POOL AB3959  | 2.5% 01 Nov 2021    | 577,656      | 589,666      |
| FNMA POOL AB4114  | 4% 01 Dec 2041      | 147,382      | 151,811      |

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| FNMA POOL AC3290                           | 4.5% 01 Dec 2024      | 1,391,789  | 1,482,331  |
| FNMA POOL AC3879                           | 4.5% 01 Jan 2025      | 125,512    | 133,624    |
| FNMA POOL AC8594                           | 4.5% 01 Apr 2025      | 78,907     | 84,035     |
| FNMA POOL AD4308                           | 3.5% 01 Nov 2025      | 5,529      | 5,885      |
| FNMA POOL AE7758                           | 3.5% 01 Dec 2025      | 504,132    | 527,520    |
| FNMA POOL AE8058                           | 4.5% 01 Aug 2024      | 243,913    | 255,250    |
| FNMA POOL AE8158                           | 3.5% 01 Dec 2025      | 303,416    | 323,249    |
| FNMA POOL AE9826                           | 3.5% 01 Jan 2026      | 407,761    | 426,685    |
| FNMA POOL AH2894                           | 3.5% 01 Apr 2026      | 654,735    | 685,145    |
| FNMA POOL AH4598                           | 4.5% 01 Jun 2041      | 521,290    | 545,538    |
| FNMA POOL AI5737                           | 4.5% 01 Jun 2026      | 436,095    | 462,156    |
| FNMA POOL AL030                            | 4% 01 Aug 2042        | 353,013    | 375,682    |
| FNMA POOL AL2459                           | 3% 01 Jul 2043        | 446,191    | 459,520    |
| FNMA POOL AO4688                           | 2.5% 01 Sep 2027      | 2,000,000  | 1,902,812  |
| FNMA POOL AP5199                           | 2.5% 01 Jan 2043      | 588,368    | 582,978    |
| FNMA POOL AQ9316                           | 3% 01 Aug 2043        | 8,933,488  | 8,095,259  |
| FNMA POOL AS0301                           | 3% 01 Jun 2043        | 4,999,998  | 4,757,029  |
| FNMA POOL AT0861                           | 3% 01 May 2043        | 0          | 0          |
| FNMA POOL AT1572                           | 3% 01 Jul 2043        | 4,999,999  | 4,757,030  |
| FNMA POOL AT1599                           | 3% 01 Jun 2043        | 0          | 0          |
| FNMA POOL AT4253                           | 3% 01 Jun 2043        | 5,000,000  | 4,757,031  |
| FNMA POOL AT8001                           | 3% 01 Aug 2043        | 2,000,000  | 1,902,812  |
| FNMA POOL AT8489                           | 3% 01 Sep 2043        | 3,999,998  | 3,805,623  |
| FNMA POOL AT8535                           | 3% 01 Jul 2043        | 4,999,997  | 4,757,028  |
| FNMA POOL AT9127                           | 3% 01 Jul 2043        | 999,999    | 951,406    |
| FNMA POOL AT9193                           | 3% 01 Aug 2043        | 5,000,000  | 4,757,031  |
| FNMA POOL AU0604                           | 3% 01 Aug 2043        | 3,999,997  | 3,805,622  |
| FNMA POOL AU3226                           | 3% 01 Aug 2043        | 4,999,996  | 4,757,028  |
| FNMA POOL AU3736                           | 3% 01 Oct 2043        | 1,000,000  | 950,489    |
| FNMA POOL AU5016                           | 3% 01 Jul 2043        | 5,000,000  | 4,757,031  |
| FNMA POOL AU5385                           | 3% 01 Aug 2043        | 4,999,998  | 4,757,029  |
| FNMA POOL AU6069                           | 5% 01 Sep 2029        | 0          | 0          |
| FNMA POOL MA0184                           | 3% 01 Aug 2043        | 2,390,062  | 2,605,820  |
| FNMA POOL MA1524                           | 4% 01 Dec 2099        | 3,999,999  | 3,805,624  |
| FNMA TBA FEB 30YR SINGLE FAM               | 0.84% 02 Jun 2014     | 1,000,000  | 1,026,250  |
| FORD MOTOR CREDIT CO                       | 0.9% 01 Jul 2014      | 300,000    | 299,320    |
| FORD MOTOR CREDIT CO                       | 1% 28 Aug 2014        | 300,000    | 299,148    |
| FORD MOTOR CREDIT CO LLC SR UNSECURED      | 7% 15 May 2022        | 8,100,000  | 8,137,649  |
| FREDDIE MAC FHR 1278 K                     | 8.146% 11 Apr 2018    | 143,890    | 159,441    |
| GAZPROM (GAZ CAPITAL SA) SR UNSECURED 144A | 8.5% 20 Apr 2030      | 2,800,000  | 3,297,000  |
| GNMA II POOL 002910                        | 8.5% 20 Jul 2030      | 1,953      | 2,306      |
| GNMA II POOL 002947                        | 8.5% 20 Jan 2031      | 804        | 948        |
| GNMA II POOL 003029                        | 8.5% 20 Jul 2028      | 3,844      | 4,524      |
| GNMA II POOL 780840                        | 3% 15 Dec 2042        | 12,920     | 14,204     |
| GNMA POOL AA5897                           | 3% 15 Nov 2042        | 1,706,274  | 1,651,063  |
| GNMA POOL AB9206                           | 3% 15 Feb 2043        | 7,905,178  | 7,649,381  |
| GNMA POOL AD1716                           | 3% 15 Apr 2043        | 99,682     | 96,457     |
| GNMA POOL AD7464                           | 3% 15 Jun 2043        | 1,002,281  | 969,849    |
| GNMA POOL AE7511                           | 3% 01 Dec 2099        | 580,442    | 561,660    |
| GNMA TBA 30YR                              | 3% 01 Dec 2099        | 34,000,000 | 32,833,905 |
| GNMA TBA JULY SINGLE FAMILY                | 6.15% 01 Apr 2018     | 0          | 0          |
| GOLDMAN SACHS GROUP INC SR UNSECURED       | 0.6371% 22 Jul 2015   | 3,300,000  | 3,784,034  |
| GOLDMAN SACHS GROUP INC SR UNSECURED       | 4.539823% 25 Sep 2035 | 600,000    | 598,621    |
| GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1   | 2.375% 17 Jul 2017    | 1,334,025  | 1,325,014  |

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| INDUSTRIAL BANK OF KOREA SR UNSECURED 144A           | 5.04428% 25 Dec 2034     | 9,500,000  | 9,538,162  |
| INDYMAC INDX MORTGAGE LOAN TRU INDX 2004 AR11 2A     | 7.125% 01 Sep 2018       | 55,693     | 50,944     |
| INTL LEASE FINANCE CORP SR SECURED 144A              |                          | 4,400,000  | 5,093,000  |
| JAPANESE YEN   | 0.6395% 13 Jun 2016      | 240        | 2          |
| * JP MORGAN CHASE BANK NA SUBORDINATED               | 5.020432% 25 Feb 2035    | 900,000    | 895,271    |
| JP MORGAN MORTGAGE TRUST JPMMT 2005 A1 6T1           | 2.86433% 25 Feb 2036     | 91,442     | 91,794     |
| JP MORGAN MORTGAGE TRUST JPMMT 2006 A1 2A2           | 6.3% 23 Apr 2019         | 595,778    | 532,276    |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 5.373% 01 Nov 2025       | 500,000    | 590,127    |
| KENTUCKY ST PROPERTY BLDGS C KYSFAC                  | 5.866% 15 Sep 2045       | 3,300,000  | 3,438,600  |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3      | 7.875% 01 Nov 2020       | 379,141    | 420,489    |
| LBG CAPITAL NO.1 PLC BANK GUARANT 144A               | 6.75% 28 Dec 2017        | 310,000    | 333,626    |
| LEHMAN BROTHERS HOLDINGS SUBORDINATED                | TBA CASH COLLATERAL      | 3,100,000  | 310        |
| LEHMAN BROTHERS INC TBA CASH COLLATERAL              | 12% 31 Dec 2049          | (637,501)  | (637,501)  |
| LLOYDS BANK PLC JR SUBORDINA 144A                    | 5.53% 25 Feb 2036        | 10,900,000 | 14,673,656 |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A10 A       |                          | 277,702    | 252,605    |
| MEXICAN PESO (NEW)                                   | 4.25875% 25 Oct 2035     | 9,855      | 752        |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 2 3A           | 5.57% 25 Nov 2035        | 72,010     | 70,608     |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 3 4A           | SWAP CASH COLLATERAL USD | 41,765     | 38,267     |
| MORGAN STANLEY CAP SVCS BOC                          | 5.88091% 11 Jun 2049     | (108,000)  | (108,000)  |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ15 A4      | 1% 09 Jan 2014           | 400,000    | 446,230    |
| MORGAN STANLEY SR UNSECURED                          | 5.55% 27 Apr 2017        | 1,200,000  | 1,200,018  |
| MORGAN STANLEY SR UNSECURED                          | 7.3% 13 May 2019         | 3,500,000  | 3,904,324  |
| MORGAN STANLEY SR UNSECURED                          | 0.61% 13 Apr 2016        | 1,100,000  | 1,335,849  |
| MORGAN STANLEY SR UNSECURED                          | TBA CASH COLLATERAL      | 3,500,000  | 4,777,547  |
| MORGAN STANLEY TBA CASH COLLATERAL                   | 4.725% 01 Nov 2023       | (160,000)  | (160,000)  |
| NEW YORK CITY NY TRANSITIONAL NYCGEN                 | 4.905% 01 Nov 2024       | 2,500,000  | 2,643,475  |
| NEW YORK CITY NY TRANSITIONAL NYCGEN                 | 5.075% 01 Nov 2025       | 1,900,000  | 2,016,983  |
| NEW YORK CITY NY TRANSITIONAL NYCGEN                 |                          | 1,900,000  | 2,033,380  |
| NEW ZEALAND DOLLAR                                   | 10% 01 Jan 2021          | 116        | 95         |
| NOTA DO TESOURO NACIONAL NOTES                       | 0                        | 147,000    | 54,159     |
| NOTA DO TESOURO NACIONAL NOTES                       | 10% 01 Jan 2023          | 1,008,000  | 427,254    |
| NOTA DO TESOURO NACIONAL NOTES 01/23 10.             | 10% 01 Jan 2017          | 147,000    | 52,625     |
| NOTA DO TESOURO NACIONAL SENIOR NOTES                | 4.75% 01 May 2032        | 8,057,000  | 3,228,329  |
| PALOMAR CA CMNTY CLG DIST PMRHGR                     | ASSET BKD SECS PORTFOLIO | 100,000    | 104,659    |
| PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO |                          | 2,467,224  | 29,557,343 |
| POUND STERLING                                       | 4.5% 11 Jan 2021         | 35,379     | 58,597     |
| RABOBANK NEDERLAND BANK GUARANT                      | 0                        | 5,600,000  | 5,943,874  |
| REPO BANK AMERICA REPO                               | 6% 25 Jun 2036           | 9,100,000  | 9,100,000  |
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QS7 A1      | 1% 20 Apr 2035           | 1,726,378  | 1,350,235  |
| SEQUOIA MORTGAGE TRUST SEMT 2005 4 2A1               |                          | 962,155    | 950,615    |
| SINGAPORE DOLLAR                                     | 6.25% 25 Jan 2016        | 0          | 0          |
| SLM CORP SR UNSECURED                                | 1.7659% 25 Apr 2023      | 300,000    | 324,000    |
| SLM STUDENT LOAN TRUST SLMA 2008 9 A                 | 5.6% 01 Sep 2028         | 9,689,130  | 9,983,021  |
| SMALL BUSINESS ADMINISTRATION SBAP 2008 20I 1        | STIF-TYPE INSTRUMENT     | 5,400,054  | 6,014,311  |
| SSGA G STIFF ERISA QUALIFIED                         | 0.00001% 14 Apr 2014     | 1,620,666  | 1,620,666  |
| SSIF NEVADA LP BANK GUARANT 144A                     | 5.537% 25 Aug 2035       | 4,500,000  | 4,507,740  |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2005 17 3A1      | 5.57% 19 Jul 2035        | 64,208     | 58,723     |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A1      | 5.57% 19 Jul 2035        | 51,034     | 47,110     |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A2      | 0.469% 19 Jul 2035       | 92,943     | 88,955     |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A3      | 0.44875% 25 May 2036     | 202,930    | 198,632    |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 12A1    | SWAP CASH COLLATERAL USD | 2,455,592  | 1,788,491  |
| SWAP MORGAN STANLEY BOC                              | 2.48% 25 Jul 2045        | (165,000)  | (165,000)  |
| SWPC01RN6 CDS USD P V 01MEVENT 2 ABX                 | 0.54% 25 Jul 2045        | (226,544)  | (226,544)  |
| SWPC01RN6 CDS USD R F .54000 1 ABX                   | 1% 20 Dec 2016           | 226,544    | 35,952     |



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| SWPC460Q3 CDS USD P F                                      | 1% 20 Dec 2016     | (2,600,000)  | (2,600,000)  |
| SWPC460Q3 CDS USD R V 03MEVENT                             | 1% 20 Dec 2015     | 2,600,000    | 2,539,308    |
| SWPC87756 CDS USD P V 00MEVENT MYC CDS USD P V 0M EVENT    | 1% 20 Dec 2015     | (10,700,000) | (10,700,000) |
| SWPC87756 CDS USD R F .46250 MYC CDS USD R F .46250        | 1% 20 Dec 2017     | 10,700,000   | 10,741,184   |
| SWPC949F8 CDS USD P F                                      | 1% 20 Dec 2017     | (5,000,000)  | (5,000,000)  |
| SWPC949F8 CDS USD R V 03MEVENT                             | 1% 20 Jun 2017     | 5,000,000    | 5,025,955    |
| SWPC974P4 CDS USD P V 03MEVENT                             | 1.28% 20 Jun 2017  | (1,500,000)  | (1,500,000)  |
| SWPC974P4 CDS USD R F                                      | 1% 02 Jan 2017     | 1,500,000    | 1,550,264    |
| SWU003PF1 IRS BRL P V 00MBRCDI DUBSWU003PF1 IRS BRL P V    | 9.21% 02 Jan 2017  | (100,000)    | (42,386)     |
| SWU003PF1 IRS BRL R F 9.21000 DUBSWU003PF1 IRS BRL R F     | 1% 02 Jan 2017     | 100,000      | 39,919       |
| SWU003PU8 IRS BRL P V 00MBRCDI MYCBZDIOVRA                 | 9.14% 02 Jan 2017  | (4,900,000)  | (2,076,931)  |
| SWU003PU8 IRS BRL R F 9.14000 MYCSWU003PU8 IRS BRL R F     | 1% 02 Jan 2017     | 4,900,000    | 1,951,713    |
| SWU003XI6 IRS BRL P V 01MCETIP UAGSWU003XI6 IRS BRL P V    | 8.59% 02 Jan 2017  | (2,800,000)  | (1,186,818)  |
| SWU003XI6 IRS BRL R F 8.59000 UAGSWU003XI6 IRS BRL R F     | 1% 31 Jul 2023     | 2,800,000    | 1,096,107    |
| SWU005A13 IRS USD P V 03MLIBOR MYCSWUV05A13 CCPVANILLA CME | 2.65% 31 Jul 2023  | (27,300,000) | (27,300,000) |
| SWU005A13 IRS USD R F 2.65000 MYCSWU005A13 CCPVANILLA CME  | 1% 02 Jan 2017     | 27,300,000   | 26,413,219   |
| SWU023JK5 IRS BRL P V 00MBRCDI DUBSWU023JK5 IRS BRL ZCS R  | 8.6% 02 Jan 2017   | (5,200,000)  | (2,204,090)  |
| SWU023JK5 IRS BRL R F 8.60000 DUBSWU023JK5 IRS BRL ZCS R   | 1% 02 Jan 2015     | 5,200,000    | 2,042,339    |
| SWU023PD4 IRS BRL P V 00MBRCDI DUB                         | 7.62% 02 Jan 2015  | (400,000)    | (169,545)    |
| SWU023PD4 IRS BRL R F 7.62000 DUB                          | 1% 02 Jan 2015     | 400,000      | 164,687      |
| SWU023PT9 IRS BRL P V 00MCETIP SWU023PT9                   | 7.89% 02 Jan 2015  | (700,000)    | (296,704)    |
| SWU023PT9 IRS BRL R F 7.89000 SWU023PT9                    | 1% 02 Jan 2017     | 700,000      | 289,810      |
| SWU023WA2 IRS BRL P V 00MCETIP NDFPREDISWAP                | 8.495% 02 Jan 2017 | (5,000,000)  | (2,119,318)  |
| SWU023WA2 IRS BRL R F 8.49500 NDFPREDISWAP                 | 1% 02 Jan 2017     | 5,000,000    | 1,957,989    |
| SWU023WF1 IRS BRL P V 00MCETIP UAGNDFPREDISWAP             | 8.9% 02 Jan 2017   | (7,200,000)  | (3,051,817)  |
| SWU023WF1 IRS BRL R F 8.90000 UAGNDFPREDISWAP              | 1% 02 Jan 2017     | 7,200,000    | 2,853,525    |
| SWU023YB8 IRS BRL P V 00MBRCDI BPS IRS BRL P V 00MBRCDI    | 8.485% 02 Jan 2017 | (600,000)    | (254,318)    |
| SWU023YB8 IRS BRL R F 8.48500 BPS IRS BRL R F              | 1% 02 Jan 2015     | 600,000      | 235,553      |
| SWU02FFG1 IRS BRL P V 01MBBD GLM BZDIOVRA                  | 7.55% 02 Jan 2015  | (4,200,000)  | (1,780,227)  |
| SWU02FFG1 IRS BRL R F 7.55000 GLM IRS BRL R F              | 1% 02 Jan 2015     | 4,200,000    | 1,727,101    |
| SWU036C24 IRS BRL P V 00MBZDIO BZDIOVRA                    | 9.98% 02 Jan 2015  | (3,800,000)  | (1,610,681)  |
| SWU036C24 IRS BRL R F 9.98000 NDFPREDISWAP                 | 1% 02 Jan 2015     | 3,800,000    | 1,650,459    |
| SWU036GW4 IRS BRL P V 00MBRCDI UAG IRS BRL P V 00MBRCDI    | 9.93% 02 Jan 2015  | (1,700,000)  | (720,568)    |
| SWU036GW4 IRS BRL R F 9.93000 UAG IRS BRL R F              | 1% 02 Jan 2015     | 1,700,000    | 737,469      |
| SWU036QQ6 IRS BRL P V 00MCETIP DUB IRS BRL P V 00MCETIP    | 8.43% 02 Jan 2015  | (2,600,000)  | (1,102,045)  |
| SWU036QQ6 IRS BRL R F 8.43000 DUB IRS BRL R F              | 1% 02 Jan 2015     | 2,600,000    | 1,090,643    |
| SWU036VH0 IRS BRL P V 00MCETIP HUS IRS BRL P V 00MCETIP    | 8.075% 02 Jan 2015 | (9,100,000)  | (3,857,158)  |
| SWU036VH0 IRS BRL R F 8.07500 HUS IRS BRL R F              | 1% 02 Jan 2017     | 9,100,000    | 3,784,717    |
| SWU09G516 IRS BRL P V 00MBRCDI                             | 8.86% 02 Jan 2017  | (4,000,000)  | (1,695,454)  |
| SWU09G516 IRS BRL R F                                      | 1% 02 Jan 2015     | 4,000,000    | 1,593,908    |
| SWU09H555 IRS BRL P V 00MBRCDI MYC SWU09H555 IRS BRL P V   | 7.795% 02 Jan 2015 | (10,000,000) | (4,238,635)  |
| SWU09H555 IRS BRL R F 7.79500 MYC WU09H555 IRS BRL R F     | 1% 02 Jan 2017     | 10,000,000   | 4,133,466    |
| SWU09H753 IRS BRL P V 00MBRCDI                             | 8.935% 02 Jan 2017 | (7,400,000)  | (3,136,590)  |
| SWU09H753 IRS BRL R F                                      | 1% 02 Jan 2015     | 7,400,000    | 2,935,786    |
| SWU09J098 IRS BRL P V 00MBRCDI UAG SWU09J098 IRS BRL P V   | 8.56% 02 Jan 2015  | (7,500,000)  | (3,178,976)  |
|  | 1% 02 Jan 2015     | 7,500,000    | 3,130,675    |



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SWU09J098 IRS BRL R F 8.56000 UAG SWU09J098 IRS BRL  
R F

|   |                    |              |             |
|---|--------------------|--------------|-------------|
| SWU0ANAR6 IRS BRL P V 00MBRCDI MYC IRS BRL P V<br>00MBRCDI  | 9.93% 02 Jan 2015  | (8,600,000)  | (3,645,226) |
| SWU0ANAR6 IRS BRL R F 9.93000 MYC IRS BRL R F               | 1% 02 Jan 2015     | 8,600,000    | 3,730,776   |
| SWU0AT466 IRS BRL P V 00MCETIP MYC SWU0AT466 IRS<br>BRL P V | 8.27% 02 Jan 2015  | (10,500,000) | (4,450,567) |
| SWU0AT466 IRS BRL R F 8.27000 MYC SWU0AT466 IRS<br>BRL R F  | 7.467% 01 Jun 2047 | 10,500,000   | 4,364,542   |
| TOBACCO SETTLEMENT FIN AUTH WV TOBGEN                       | 5% 01 Jun 2041     | 1,865,000    | 1,446,214   |
| TOBACCO SETTLEMENT FING CORP N TOBGEN                       | 8.91% 15 Oct 2017  | 2,300,000    | 1,618,901   |
| TOLL BROS FINANCE CORP COMPANY GUAR                         | 0.01% 29 May 2014  | 4,100,000    | 4,950,750   |
| TREASURY BILL   | 0.01% 13 Nov 2014  | 390,000      | 389,915     |

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| TREASURY BILL                                    | 1.25% 15 Jul 2020     | 1,840,000  | 1,838,451             |
| TSY INFL IX N/B                                  | 1.125% 15 Jan 2021    | 1,070,980  | 1,145,782             |
| TSY INFL IX N/B                                  | 1.125% 15 Jan 2021    | 0          | 0                     |
| TSY INFL IX N/B                                  | 1% 15 Jan 2022        | 320,316    | 336,657               |
| TSY INFL IX N/B                                  | 0.125% 15 Jul 2022    | 27,037,090 | 25,985,185            |
| TSY INFL IX N/B                                  | 0.125% 15 Jan 2023    | 812,536    | 778,321               |
| TSY INFL IX N/B                                  | 0.125% 15 Apr 2018    | 3,642,804  | 3,440,457             |
| TSY INFL IX N/B                                  | 9.56% 19 Oct 2018     | 25,260,250 | 25,763,485            |
| UAL 1995 PASS TRUST PASS THRU CE                 | 4.875% 04 Aug 2020    | 840,624    | 277,406               |
| UBS AG STAMFORD CT SR UNSECURED                  | XCBT 20140331         | 250,000    | 278,202               |
| US 5YR NOTE (CBT) MAR14                          |                       | 18,300,000 | (276,842)             |
| US DOLLAR  | 0.625% 15 Jul 2014    | 2,648,550  | 2,648,550             |
| US TREASURY N/B                                  | 0.625% 15 Dec 2016    | 8,497,000  | 8,520,562             |
| US TREASURY N/B                                  | 2.25% 31 May 2014     | 35,100,000 | 34,957,424            |
| US TREASURY N/B                                  | 2.125% 29 Feb 2016    | 3,600,000  | 3,631,500             |
| US TREASURY N/B                                  | 1% 15 May 2014        | 9,000,000  | 9,328,356             |
| US TREASURY N/B                                  | 1.5% 30 Jun 2016      | 2,500,000  | 2,508,300             |
| US TREASURY N/B                                  | 0.5% 15 Aug 2014      | 5,200,000  | 5,319,844             |
| US TREASURY N/B                                  | 0.25% 15 Sep 2014     | 200,000    | 200,469               |
| US TREASURY N/B                                  | 0.375% 15 Nov 2014    | 24,400,000 | 24,420,960            |
| US TREASURY N/B                                  | 0.25% 15 Jan 2015     | 1,000,000  | 1,001,914             |
| US TREASURY N/B                                  | 0.25% 31 May 2014     | 7,200,000  | 7,205,904             |
| US TREASURY N/B                                  | 0.25% 30 Jun 2014     | 1,400,000  | 1,400,820             |
| US TREASURY N/B                                  | 0.125% 31 Jul 2014    | 18,000,000 | 18,014,058            |
| US TREASURY N/B                                  | 0.5% 31 Jul 2017      | 8,400,000  | 8,400,983             |
| US TREASURY N/B                                  | 0.25% 31 Aug 2014     | 600,000    | 587,390               |
| US TREASURY N/B                                  | 0.125% 31 Dec 2014    | 20,449,000 | 20,466,566            |
| US TREASURY N/B                                  | 1.125% 31 Dec 2019    | 5,000,000  | 4,998,440             |
| US TREASURY N/B                                  | 0.25% 31 Jan 2015     | 7,700,000  | 7,272,288             |
| US TREASURY N/B                                  | 1.25% 29 Feb 2020     | 15,700,000 | 15,712,874            |
| US TREASURY N/B                                  | 0.75% 28 Feb 2018     | 10,600,000 | 10,034,395            |
| US TREASURY N/B                                  | 0.375% 15 Mar 2016    | 4,500,000  | 4,381,524             |
| US TREASURY N/B                                  | 1.75% 15 May 2023     | 7,500,000  | 7,488,285             |
| US TREASURY N/B                                  | 1.375% 30 Jun 2018    | 1,300,000  | 1,171,726             |
| US TREASURY N/B                                  | 1.75% 31 Oct 2020     | 29,600,000 | 29,375,691            |
| US TREASURY N/B                                  | 1.782371% 15 Sep 2016 | 7,400,000  | 7,099,375             |
| VERIZON COMMUNICATIONS SR UNSECURED              | 1.9841% 14 Sep 2018   | 2,700,000  | 2,781,618             |
| VERIZON COMMUNICATIONS SR UNSECURED              | 0.98433% 01 Apr 2014  | 900,000    | 946,348               |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A         | 0.9959% 21 Mar 2014   | 2,400,000  | 2,402,304             |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A         | 2.47% 25 Aug 2046     | 1,200,000  | 1,201,572             |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 2A  | PREFERRED STOCK 7.5   | 2,070,006  | 1,854,806             |
| WELLS FARGO + COMPANY                            | 2.61607% 25 Nov 2034  | 12,400     | 13,764,000            |
| WELLS FARGO MORTGAGE BACKED SE WFMB 2004 X 1A1   | 2.910922% 25 Apr 2036 | 632,045    | 629,247               |
| WELLS FARGO MORTGAGE BACKED SE WFMB 2006 AR8 2A4 | 0.375% 15 Feb 2016    | 530,371    | 496,673               |
| WI TREASURY N/B                                  |                       | 14,700,000 | 14,686,211            |
| <b>Sub-Total: Fund 5711 2 of 16</b>              |                       |            | <b>\$ 713,233,533</b> |

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| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a)       | (e) Fair value        |
|-----|---|---|----------------------|-----------------------|
|     |   |   | Shares/<br>Par Value |                       |
|     | SSGA G STIFF ERISA QUALIFIED                              | STIF-TYPE INSTRUMENT  | 166,372,866          | \$ 166,372,866        |
|     | <b>Sub-Total: Fund 5725 3 of 16</b>                       |   |                      | <b>\$ 166,372,866</b> |

| (a) | (b) Identity of issue, borrower, lessor, or similar party    | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a)       | (e) Fair value |
|-----|--|---|----------------------|----------------|
|     |  |   | Shares/<br>Par Value |                |
|     | 0WP059058 CDS USD P F  | 0% 20 Sep 2017  | (300,000)            | \$ (300,000)   |
|     | 0WP059058 CDS USD R F  | 3.77% 20 Sep 2017   | 300,000              | 331,921        |
|     | 0WP059777 CDS USD P V 00MEVENT                               | 1% 20 Sep 2017  | (300,000)            | (300,000)      |
|     | 0WP059777 CDS USD R F  | 3.95% 20 Sep 2017   | 300,000              | 333,882        |
|     | 0WP060353 CDS USD P V 00MEVENT FORD MOTOR CREDIT COMPANY LLC | 1% 20 Sep 2017  | (440,000)            | (440,000)      |
|     | 0WP060353 CDS USD R F 4.28000 FORD MOTOR CREDIT COMPANY LLC  | 4.28% 20 Sep 2017   | 440,000              | 494,968        |
|     | 10YR US TREASURY NOTE FTR OPTN                               | EXP 01/24/2014  | (127,000)            | (47,625)       |
|     | 10YR US TREASURY NOTE FTR OPTN                               | FEB14 125 PUT   | 64,000               | 129,000        |
|     | 21ST CENTURY FOX AMERICA COMPANY GUAR                        | 6.75% 09 Jan 2038   | 1,060,000            | 1,203,879      |
|     | 21ST CENTURY FOX AMERICA COMPANY GUAR                        | 6.2% 15 Dec 2034  | 60,000               | 66,418         |
|     | 21ST CENTURY FOX AMERICA COMPANY GUAR                        | 6.65% 15 Nov 2037   | 100,000              | 116,726        |
|     | 30YR US TREASURY NOTE FTR OPTN                               | JAN14 128 PUT   | (72,000)             | (1,125)        |
|     | 30YR US TREASURY NOTE FTR OPTN                               | JAN14 136 CALL  | 172,000              | 2,688          |
|     | 30YR US TREASURY NOTE FTR OPTN                               | JAN14 132 CALL  | 49,000               | 766            |
|     | 30YR US TREASURY NOTE FTR OPTN                               | EXP 01/24/2014  | (108,000)            | (57,375)       |
|     | 30YR US TREASURY NOTE FTR OPTN                               | EXP 01/24/2014  | 54,000               | 156,094        |
|     | 90DAY EUR FUTR DEC15   | XCME 20151214   | (48,000,000)         | 52,350         |
|     | 90DAY EUR FUTR MAR15   | XCME 20150316   | 48,000,000           | (21,300)       |
|     | ABB FINANCE USA INC COMPANY GUAR                             | 4.375% 08 May 2042  | 60,000               | 54,984         |
|     | ABBVIE INC SR UNSECURED                                      | 1.75% 06 Nov 2017   | 1,850,000            | 1,846,831      |
|     | ABBVIE INC SR UNSECURED                                      | 2.9% 06 Nov 2022  | 1,130,000            | 1,056,161      |
|     | ACCESS MIDSTREAM PARTNER COMPANY GUAR                        | 5.875% 15 Apr 2021  | 1,400,000            | 1,491,000      |
|     | ACTIVISION BLIZZARD COMPANY GUAR 144A                        | 5.625% 15 Sep 2021  | 530,000              | 548,550        |
|     | AES CORPORATION SR UNSECURED                                 | 8% 01 Jun 2020  | 1,850,000            | 2,164,500      |
|     | ALLY FINANCIAL INC COMPANY GUAR                              | 8% 15 Mar 2020  | 1,850,000            | 2,217,688      |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 9.95% 10 Nov 2038   | 540,000              | 823,717        |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 9.25% 06 Aug 2019   | 1,950,000            | 2,568,753      |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 2.85% 09 Aug 2022   | 1,270,000            | 1,169,316      |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 5.375% 31 Jan 2044  | 710,000              | 712,940        |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 4% 31 Jan 2024  | 140,000              | 136,838        |
|     | AMER EXPRESS CREDIT CO SR UNSECURED                          | 5.125% 25 Aug 2014  | 3,260,000            | 3,359,264      |
|     | AMERICA MOVIL SAB DE CV COMPANY GUAR                         | 5.625% 15 Nov 2017  | 780,000              | 878,604        |
|     | AMERICA MOVIL SAB DE CV COMPANY GUAR                         | 5% 30 Mar 2020  | 770,000              | 833,959        |
|     | AMERICAN EXPRESS CO SUBORDINATED                             | 6.8% 01 Sep 2066  | 600,000              | 639,300        |
|     | AMERICAN HOME MORTGAGE ASSETS AHMA 2006 2 2A1                | 2.66188% 25 Sep 2046  | 4,800,086            | 3,376,164      |
|     | AMERICAN HOME MORTGAGE INVESTM AHM 2005 4 1A1                | 0.483% 25 Nov 2045  | 2,202,596            | 1,897,543      |
|     | AMERICAN HOME MORTGAGE INVESTM AHM 2005 SD1 1A1 144A         | 0.67875% 25 Sep 2035  | 1,148,588            | 731,238        |
|     | AMERICAN HONDA FINANCE UNSECURED 144A                        | 1% 11 Aug 2015  | 1,540,000            | 1,546,037      |
|     | AMERICAN INTL GROUP SR UNSECURED                             | 5.85% 16 Jan 2018   | 1,400,000            | 1,605,870      |
|     | AMORTIZING RESIDENTIAL COLLATE ARC 2002 BC1M A               | 1.66% 01 Jan 2032   | 76,906               | 53,550         |



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| AMORTIZING RESIDENTIAL COLLATE ARC 2002 BC5 M1      | 3.4275% 25 Jul 2032   | 241,166   | 215,309   |
| AMRESCO RESIDENTIAL SECURITIES AMRES 1997 3 M1A     | 3.69% 25 Sep 2027     | 56,973    | 53,763    |
| ANADARKO FINANCE CO COMPANY GUAR                    | 7.5% 01 May 2031      | 200,000   | 243,162   |
| ANADARKO PETROLEUM CORP SR UNSECURED                | 6.45% 15 Sep 2036     | 120,000   | 134,752   |
| ANADARKO PETROLEUM CORP SR UNSECURED                | 6.375% 15 Sep 2017    | 1,060,000 | 1,216,953 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR               | 5.375% 15 Jan 2020    | 1,650,000 | 1,893,634 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR               | 5% 15 Apr 2020        | 940,000   | 1,063,807 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR               | 2.5% 15 Jul 2022      | 1,210,000 | 1,119,211 |
| ANZ NEW ZEALAND INTL/LDN BANK GUARANT 144A          | 1.85% 15 Oct 2015     | 680,000   | 690,383   |
| APACHE CORP SR UNSECURED                            | 5.1% 01 Sep 2040      | 940,000   | 954,408   |
| APACHE CORP SR UNSECURED                            | 4.75% 15 Apr 2043     | 80,000    | 77,596    |
| ARCELORMITTAL SR UNSECURED                          | 5% 25 Feb 2017        | 490,000   | 525,525   |
| ARCH COAL INC COMPANY GUAR                          | 7% 15 Jun 2019        | 1,680,000 | 1,335,600 |
| ARCH COAL INC COMPANY GUAR                          | 7.25% 15 Jun 2021     | 1,250,000 | 956,250   |
| ARDAGH PKG FIN/MP HD USA SR SECURED 144A            | 4.875% 15 Nov 2022    | 480,000   | 475,200   |
| ARIZONA BRD OF RGTS ST UNIV SY AZSHGR               | 5% 01 Jul 2043        | 150,000   | 154,175   |
| AT+T INC SR UNSECURED                               | 5.5% 01 Feb 2018      | 1,440,000 | 1,620,979 |
| AT+T INC SR UNSECURED                               | 2.5% 15 Aug 2015      | 700,000   | 718,687   |
| AT+T INC SR UNSECURED                               | 4.45% 15 May 2021     | 300,000   | 315,849   |
| AT+T INC SR UNSECURED                               | 3.875% 15 Aug 2021    | 150,000   | 151,965   |
| AT+T INC SR UNSECURED                               | 4.35% 15 Jun 2045     | 63,000    | 53,335    |
| ATWOOD OCEANICS INC SR UNSECURED                    | 6.5% 01 Feb 2020      | 360,000   | 384,300   |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 5A A 144A | 3.15% 20 Mar 2016     | 690,000   | 717,221   |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 2A A 144A | 2.795% 20 May 2018    | 875,000   | 902,388   |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 3A A 144A | 2.1% 20 Mar 2019      | 700,000   | 698,967   |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A | 1.92% 20 Sep 2019     | 580,000   | 568,243   |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A | 2.97% 20 Feb 2020     | 820,000   | 834,807   |
| BAKER HUGHES INC SR UNSECURED                       | 7.5% 15 Nov 2018      | 1,450,000 | 1,786,488 |
| BALL CORP COMPANY GUAR                              | 5.75% 15 May 2021     | 890,000   | 936,725   |
| BALL CORP COMPANY GUAR                              | 5% 15 Mar 2022        | 170,000   | 168,300   |
| BALL CORP COMPANY GUAR                              | 4% 15 Nov 2023        | 470,000   | 420,650   |
| BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1      | 3.065693% 20 Sep 2035 | 329,375   | 245,433   |
| BANC OF AMERICA MORTGAGE SECUR BOAMS 2005 L 1A1     | 2.829773% 25 Jan 2036 | 880,352   | 673,492   |
| BANK OF AMERICA CORP SR UNSECURED                   | 6.5% 01 Aug 2016      | 1,400,000 | 1,580,723 |
| BANK OF AMERICA CORP SR UNSECURED                   | 5.75% 01 Dec 2017     | 430,000   | 489,389   |
| BANK OF AMERICA CORP SR UNSECURED                   | 7.625% 01 Jun 2019    | 290,000   | 359,695   |
| BANK OF AMERICA CORP SR UNSECURED                   | 4.5% 01 Apr 2015      | 2,580,000 | 2,699,134 |
| BANK OF AMERICA CORP SR UNSECURED                   | 5.625% 01 Jul 2020    | 970,000   | 1,108,432 |
| BANK OF AMERICA CORP SR UNSECURED                   | 5% 13 May 2021        | 2,630,000 | 2,873,993 |
| BANK OF AMERICA CORP SR UNSECURED                   | 3.875% 22 Mar 2017    | 400,000   | 426,927   |
| BANK OF AMERICA CORP SR UNSECURED                   | 2.6% 15 Jan 2019      | 1,710,000 | 1,717,548 |
| BANK OF AMERICA CORP SUBORDINATED                   | 5.42% 15 Mar 2017     | 1,100,000 | 1,209,327 |
| BANK OF AMERICA CORP SUBORDINATED                   | 5.7% 02 May 2017      | 650,000   | 722,518   |
| BARCLAYS BANK PLC SUBORDINATED 144A                 | 10.179% 12 Jun 2021   | 120,000   | 158,614   |
| BARCLAYS BANK PLC SUBORDINATED 144A                 | 6.05% 04 Dec 2017     | 550,000   | 614,891   |
| BARRICK GOLD CORP SR UNSECURED                      | 6.95% 01 Apr 2019     | 500,000   | 577,140   |
| BARRICK GOLD CORP SR UNSECURED                      | 4.1% 01 May 2023      | 1,580,000 | 1,428,148 |
| BARRICK NA FINANCE LLC COMPANY GUAR                 | 4.4% 30 May 2021      | 2,150,000 | 2,070,119 |
| BAYVIEW FINANCIAL ACQUISITION BAYV 2004 C A1        | 0.89063% 28 May 2044  | 395,855   | 395,475   |
| BBVA US SENIOR SA UNIPER BANK GUARANT               | 3.25% 16 May 2014     | 1,620,000 | 1,633,012 |
| BBVA US SENIOR SA UNIPER BANK GUARANT               | 4.664% 09 Oct 2015    | 2,030,000 | 2,134,094 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 15A1   | 1% 25 Jan 2035        | 282,854   | 285,297   |
| BEAR STEARNS ALT A TRUST BALTA 2004 12 1A3          | 0.893% 25 Jan 2035    | 2,129,110 | 2,005,309 |
| BEAR STEARNS ALT A TRUST BALTA 2004 5 4A1           | 3.5% 25 Jun 2034      | 738,694   | 723,176   |



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| BEAR STEARNS COS LLC SR UNSECURED                  | 6.4% 02 Oct 2017          | 580,000   | 673,125    |
| BEAR STEARNS MORTGAGE FUNDING BSMF 2006 AR5<br>1A1 | 1% 25 Dec 2046            | 5,215,890 | 3,921,462  |
| BERKSHIRE HATHAWAY INC SR UNSECURED                | 3.2% 11 Feb 2015          | 740,000   | 762,717    |
| BHP BILLITON FIN USA LTD COMPANY GUAR              | 6.5% 01 Apr 2019          | 1,740,000 | 2,086,072  |
| BHP BILLITON FIN USA LTD COMPANY GUAR              | 3.25% 21 Nov 2021         | 1,180,000 | 1,173,007  |
| BHP BILLITON FIN USA LTD COMPANY GUAR              | 5% 30 Sep 2043            | 830,000   | 843,895    |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A          | 3.85% 22 Jan 2015         | 840,000   | 866,519    |
| BNP PARIBAS SR UNSECURED                           | 2.375% 14 Sep 2017        | 810,000   | 826,982    |
| BOEING CAPITAL CORP SR UNSECURED                   | 4.7% 27 Oct 2019          | 740,000   | 830,320    |
| BOEING CO SR UNSECURED                             | 6% 15 Mar 2019            | 590,000   | 694,930    |
| BOEING CO SR UNSECURED                             | 4.875% 15 Feb 2020        | 420,000   | 468,273    |
| BP CAPITAL MARKETS PLC COMPANY GUAR                | 3.875% 10 Mar 2015        | 790,000   | 821,835    |
| BP CAPITAL MARKETS PLC COMPANY GUAR                | 3.561% 01 Nov 2021        | 110,000   | 110,860    |
| BP CAPITAL MARKETS PLC COMPANY GUAR                | 3.245% 06 May 2022        | 770,000   | 746,332    |
| BUILDING MATERIALS CORP SENIOR NOTES 144A          | 6.75% 01 May 2021         | 1,000,000 | 1,082,500  |
| BUONI POLIENNALI DEL TES BONDS                     | 3.5% 01 Dec 2018          | 9,690,000 | 13,846,367 |
| CALIFORNIA ST CAS                                  | 5% 01 Apr 2042            | 430,000   | 434,601    |
| CALIFORNIA ST CAS                                  | 5% 01 Sep 2023            | 610,000   | 700,060    |
| CALIFORNIA ST CAS                                  | 5% 01 Sep 2025            | 440,000   | 488,730    |
| CALIFORNIA ST CAS                                  | 5% 01 Nov 2043            | 395,000   | 399,562    |
| CALPINE CORP SR SECURED 144A                       | 7.785% 15 Jan 2023        | 1,015,000 | 1,108,888  |
| CALPINE CORP SR SECURED 144A                       | 5.875% 15 Jan 2024        | 210,000   | 205,275    |
| CATHOLIC HEALTH INITIATI SECURED                   | 4.35% 01 Nov 2042         | 150,000   | 130,125    |
| CBS CORP COMPANY GUAR                              | 7.875% 30 Jul 2030        | 490,000   | 609,648    |
| CCO HLDGS LLC/CAP CORP COMPANY GUAR                | 8.125% 30 Apr 2020        | 1,360,000 | 1,475,600  |
| CCO HLDGS LLC/CAP CORP COMPANY GUAR                | 7% 15 Jan 2019            | 360,000   | 379,350    |
| CCO HLDGS LLC/CAP CORP COMPANY GUAR                | 6.625% 31 Jan 2022        | 70,000    | 72,100     |
| CDC MORTGAGE CAPITAL TRUST CDCMC 2002 HE1 A        | 1% 25 Jan 2033            | 243,088   | 234,475    |
| CELLCO PART/VERI WIRELSS SR UNSECURED              | 8.5% 15 Nov 2018          | 1,720,000 | 2,177,749  |
| CELULOSA ARAUCO CONSTITU SR UNSECURED              | 4.75% 11 Jan 2022         | 940,000   | 915,787    |
| CGG COMPANY GUAR                                   | 6.5% 01 Jun 2021          | 230,000   | 235,750    |
| CGG COMPANY GUAR                                   | 7.75% 15 May 2017         | 1,380,000 | 1,421,400  |
| CHASE FUNDING MORTGAGE LOAN AS CFAB 2002 4 2A1     | 1.1775% 25 Oct 2032       | 285,349   | 268,192    |
| CHESAPEAKE ENERGY CORP COMPANY GUAR                | 6.875% 15 Nov 2020        | 650,000   | 734,500    |
| CHESAPEAKE ENERGY CORP COMPANY GUAR                | 6.125% 15 Feb 2021        | 540,000   | 579,150    |
| CIT GROUP INC SR UNSECURED                         | 5% 01 Aug 2023            | 990,000   | 952,875    |
| CITIGROUP CAPITAL XIII PREFERRED STOCK             | PREFERRED STOCK 10/40 VAR | 10,350    | 280,992    |
| CITIGROUP INC JR SUBORDINA                         | 5.95% 31 Dec 2049         | 630,000   | 582,971    |
| CITIGROUP INC JR SUBORDINA                         | 5.9% 29 Dec 2049          | 360,000   | 336,600    |
| CITIGROUP INC JR SUBORDINA                         | 5.35% 31 Dec 2049         | 620,000   | 545,600    |
| CITIGROUP INC NOTES                                | 5.5% 15 Oct 2014          | 223,000   | 231,284    |
| CITIGROUP INC SR UNSECURED                         | 6% 15 Aug 2017            | 840,000   | 957,398    |
| CITIGROUP INC SR UNSECURED                         | 5.125% 05 May 2014        | 75,000    | 76,096     |
| CITIGROUP INC SR UNSECURED                         | 6.375% 12 Aug 2014        | 92,000    | 95,093     |
| CITIGROUP INC SR UNSECURED                         | 6.01% 15 Jan 2015         | 1,192,000 | 1,255,227  |
| CITIGROUP INC SUB NOTES                            | 3.5% 15 May 2023          | 1,430,000 | 1,332,461  |
| CITIGROUP INC SUBORDINATED                         | 5.5% 15 Feb 2017          | 590,000   | 650,083    |
| CITIGROUP INC SUBORDINATED                         | 4.05% 30 Jul 2022         | 100,000   | 98,886     |
| CITIGROUP INC SUBORDINATED                         | 6.675% 13 Sep 2043        | 550,000   | 632,845    |
| CITIGROUP INC SUBORDINATED                         | 5.5% 13 Sep 2025          | 1,090,000 | 1,148,031  |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2003 HE3 A     | 0.6188% 25 Dec 2033       | 139,658   | 132,148    |
| CLIFFS NATURAL RESOURCES SR UNSECURED              | 4.8% 01 Oct 2020          | 520,000   | 516,836    |
| CLIFFS NATURAL RESOURCES SR UNSECURED              | 4.875% 01 Apr 2021        | 180,000   | 175,056    |
| CLIFFS NATURAL RESOURCES SR UNSECURED              | 3.95% 15 Jan 2018         | 1,470,000 | 1,484,399  |

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| COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 AMFX  | 5.526% 15 Apr 2047   | 180,000   | 198,983   |
| CODELCO INC SR UNSECURED 144A                     | 4.75% 15 Oct 2014    | 590,000   | 606,347   |
| COMCAST CORP COMPANY GUAR                         | 6.5% 15 Jan 2015     | 445,000   | 471,843   |
| COMCAST CORP COMPANY GUAR                         | 5.65% 15 Jun 2035    | 280,000   | 298,235   |
| COMCAST CORP COMPANY GUAR                         | 6.5% 15 Jan 2017     | 260,000   | 297,855   |
| COMCAST CORP COMPANY GUAR                         | 5.7% 15 May 2018     | 1,660,000 | 1,906,102 |
| COMM MORTGAGE TRUST COMM 2012 CR3 A3              | 2.822% 15 Oct 2045   | 60,000    | 56,399    |
| COMM MORTGAGE TRUST COMM 2013 CR12 A4             | 4.046% 10 Oct 2046   | 1,250,000 | 1,263,029 |
| COMM MORTGAGE TRUST COMM 2013 CR12 AM             | 4.3% 10 Oct 2046     | 370,000   | 373,033   |
| COMM MORTGAGE TRUST COMM 2013 WWP A2 144A         | 3.424% 10 Mar 2031   | 440,000   | 418,363   |
| COMMONWEALTH BANK AUST SR UNSECURED 144A          | 3.75% 15 Oct 2014    | 1,130,000 | 1,158,808 |
| COMMONWEALTH BANK AUST SR UNSECURED 144A          | 5% 15 Oct 2019       | 480,000   | 535,022   |
| COMMONWEALTH BK AUSTR NY SR UNSECURED             | 1.25% 18 Sep 2015    | 1,690,000 | 1,708,549 |
| CONCHO RESOURCES INC COMPANY GUAR                 | 6.5% 15 Jan 2022     | 684,000   | 740,430   |
| CONCHO RESOURCES INC COMPANY GUAR                 | 5.5% 01 Oct 2022     | 260,000   | 268,450   |
| CONCHO RESOURCES INC COMPANY GUAR                 | 5.5% 01 Apr 2023     | 40,000    | 41,200    |
| CONNECTICUT ST CTS                                | 5% 15 Jul 2024       | 200,000   | 227,966   |
| CONOCOPHILLIPS COMPANY GUAR                       | 6% 15 Jan 2020       | 1,740,000 | 2,041,222 |
| CONSOL ENERGY INC COMPANY GUAR                    | 6.375% 01 Mar 2021   | 730,000   | 753,725   |
| CONTINENTAL RESOURCES COMPANY GUAR                | 5% 15 Sep 2022       | 140,000   | 145,425   |
| CONTINENTAL RESOURCES COMPANY GUAR                | 4.5% 15 Apr 2023     | 350,000   | 354,813   |
| CONTL AIRLINES 1998 1 PASS THRU CE                | 6.648% 15 Mar 2019   | 419,104   | 440,563   |
| CONTL AIRLINES 2001 1 PASS THRU CE                | 6.703% 15 Dec 2022   | 596,890   | 644,641   |
| CONTL AIRLINES 2007 1 PASS THRU CE                | 5.983% 19 Apr 2022   | 1,565,137 | 1,709,912 |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 33 1A1  | 1% 25 Dec 2034       | 227,262   | 223,393   |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 33 2A1  | 1% 25 Dec 2034       | 243,195   | 238,420   |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 24 4A1  | 0.4375% 20 Jul 2035  | 0         | 0         |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OAI 2A1 | 0.68% 20 Mar 2046    | 438,963   | 314,405   |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 AL1 A1  | 5.57% 25 Jun 2037    | 1,586,684 | 954,023   |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2004 5 1A      | 1% 25 Oct 2034       | 8,937,105 | 8,176,924 |
| COUNTRYWIDE FINL CORP SUBORDINATED                | 6.25% 15 May 2016    | 970,000   | 1,070,393 |
| COUNTRYWIDE HOME LOANS CWHL 2005 R3 AF 144A       | 0.65722% 25 Sep 2035 | 3,876,152 | 3,378,578 |
| COX COMMUNICATIONS INC SR UNSECURED               | 5.45% 15 Dec 2014    | 188,000   | 196,470   |
| COX COMMUNICATIONS INC SR UNSECURED 144A          | 6.95% 01 Jun 2038    | 30,000    | 31,469    |
| COX COMMUNICATIONS INC SR UNSECURED 144A          | 4.7% 15 Dec 2042     | 10,000    | 8,398     |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A          | 2.625% 21 Jan 2014   | 500,000   | 500,474   |
| CREDIT AGRICOLE SA JR SUBORDINA 144A              | 8.375% 29 Oct 2049   | 2,000,000 | 2,270,000 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C1 A3      | 5.383% 15 Feb 2040   | 5,846,017 | 6,310,073 |
| CSC HOLDINGS LLC SR UNSECURED                     | 6.75% 15 Nov 2021    | 415,000   | 447,163   |
| CURRENCY CONTRACT                                 | BUYAUD/SELLUSD       |           | (67,158)  |
| CURRENCY CONTRACT                                 | BUYAUD/SELLUSD       |           | (47,444)  |
| CURRENCY CONTRACT                                 | BUYUSD/SELLAUD       |           | 288,811   |
| CURRENCY CONTRACT                                 | BUYUSD/SELLEUR       |           | (128,679) |
| CURRENCY CONTRACT                                 | BUYEUR/SELLUSD       |           | 50,941    |
| CURRENCY CONTRACT                                 | BUYUSD/SELLEUR       |           | (393,297) |
| CURRENCY CONTRACT                                 | BUYUSD/SELLEUR       |           | (83,799)  |
| CURRENCY CONTRACT                                 | BUYJPY/SELLUSD       |           | (51,515)  |
| CURRENCY CONTRACT                                 | BUYUSD/SELLJPY       |           | 293,372   |
| CVS CAREMARK CORP SR UNSECURED                    | 2.75% 01 Dec 2022    | 2,620,000 | 2,418,189 |
| CVS PASS THROUGH TRUST PASS THRU CE               | 6.036% 10 Dec 2028   | 897,576   | 987,436   |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A          | 2.625% 15 Sep 2016   | 2,050,000 | 2,119,907 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A          | 1.3% 31 Jul 2015     | 440,000   | 442,581   |
| DELTA AIR LINES 2007 1 A PASS THRU CE             | 6.821% 10 Aug 2022   | 558,382   | 629,576   |
| DENBURY RESOURCES INC COMPANY GUAR                | 4.625% 15 Jul 2023   | 430,000   | 388,075   |





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| DEUTSCHE MORTGAGE SECURITIES, DMSI 2004 4 7AR2        | 3.04875% 25 Jun 2034  | 638,236    | 573,761   |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR                 | 5.75% 23 Mar 2016     | 840,000    | 922,289   |
| DEVON ENERGY CORPORATION SR UNSECURED                 | 5.6% 15 Jul 2041      | 1,460,000  | 1,521,466 |
| DEVON ENERGY CORPORATION SR UNSECURED                 | 3.25% 15 May 2022     | 200,000    | 190,710   |
| DEVON FINANCING CO LLC COMPANY GUAR                   | 7.875% 30 Sep 2031    | 390,000    | 501,619   |
| DIAGEO CAPITAL PLC COMPANY GUAR                       | 4.828% 15 Jul 2020    | 2,760,000  | 3,056,294 |
| DISH DBS CORP COMPANY GUAR                            | 5% 15 Mar 2023        | 675,000    | 629,438   |
| DISH DBS CORP COMPANY GUAR                            | 7.875% 01 Sep 2019    | 545,000    | 624,025   |
| DOMINION RESOURCES INC SR UNSECURED                   | 8.875% 15 Jan 2019    | 1,330,000  | 1,689,923 |
| DUKE ENERGY CAROLINAS 1ST MORTGAGE                    | 5.3% 15 Feb 2040      | 1,220,000  | 1,324,575 |
| EAGLE SPINCO INC COMPANY GUAR 144A                    | 4.625% 15 Feb 2021    | 670,000    | 656,600   |
| EATON CORP COMPANY GUAR                               | 1.5% 02 Nov 2017      | 650,000    | 641,901   |
| EATON CORP COMPANY GUAR                               | 2.75% 02 Nov 2022     | 2,320,000  | 2,178,930 |
| EATON CORP COMPANY GUAR                               | 4.15% 02 Nov 2042     | 670,000    | 602,017   |
| ECOLAB INC SR UNSECURED                               | 4.35% 08 Dec 2021     | 460,000    | 476,989   |
| EFS VOLUNTEER NO 2 LLC EFSV2 2012 1 A2 144A           | 1.58875% 25 Mar 2036  | 1,400,000  | 1,411,133 |
| EFS VOLUNTEER NO 3 LLC EFSV3 2012 1 A3 144A           | 1.47143% 25 Apr 2033  | 220,000    | 216,022   |
| EL PASO LLC SR SECURED                                | 6.7% 15 Feb 2027      | 650,000    | 669,500   |
| EL PASO LLC SR SECURED                                | 7.8% 01 Aug 2031      | 1,190,000  | 1,207,573 |
| EL PASO NATURAL GAS SR UNSECURED                      | 8.375% 15 Jun 2032    | 910,000    | 1,167,793 |
| EMERALDS 2006 1 O NOTES 144A                          | 3.27% 04 Aug 2020     | 9          | 8         |
| ENERGY FUTURE/EFIH FINAN SR SECURED                   | 11.25% 01 Dec 2020    | 3,388,000  | 3,599,750 |
| ENERGY TRANSFER EQUITY SR SECURED                     | 7.5% 15 Oct 2020      | 370,000    | 415,325   |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR                 | 9.75% 31 Jan 2014     | 2,470,000  | 2,487,278 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/68<br>VAR    | 7.034% 15 Jan 2068    | 910,000    | 1,005,550 |
| EURO CURRENCY   |                       | 83,391     | 114,908   |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR                  | 3.5% 15 Nov 2016      | 3,630,000  | 3,837,694 |
| EXTENDED STAY AMERICA TRUST ESA 2013 ESH7 A27<br>144A | 2.957% 05 Dec 2031    | 410,000    | 397,622   |
| FANNIE DISCOUNT NOTE DISCOUNT NOT                     | 0.01% 24 Feb 2014     | 1,560,000  | 1,559,931 |
| FANNIE MAE FNR 2004 38 FK                             | 0.678751% 25 May 2034 | 566,687    | 565,743   |
| FANNIE MAE FNR 2007 105 SM                            | 1% 25 Nov 2037        | 824,724    | 114,035   |
| FANNIE MAE FNR 2010 123 PM                            | 4% 25 Jul 2040        | 3,100,000  | 3,215,782 |
| FANNIE MAE FNR 2010 142 SM                            | 6.27278% 25 Dec 2040  | 501,844    | 56,282    |
| FANNIE MAE FNR 2010 150 SN                            | 1% 25 Jan 2041        | 500,943    | 74,365    |
| FANNIE MAE FNR 2011 117 LS                            | 6.3925% 25 Oct 2040   | 3,529,756  | 661,697   |
| FANNIE MAE FNR 2011 63 SW                             | 6.482% 25 Jul 2041    | 1,633,388  | 216,325   |
| FANNIE MAE FNR 2011 87 SG                             | 1% 25 Apr 2040        | 4,392,707  | 876,786   |
| FANNIE MAE FNR 2011 87 SJ                             | 5.706% 25 Sep 2041    | 4,007,690  | 620,411   |
| FANNIE MAE FNR 2012 118 CI                            | 3.5% 25 Dec 2039      | 6,813,030  | 1,339,877 |
| FANNIE MAE FNR 2012 120 ES                            | 6.00672% 25 Nov 2039  | 2,696,639  | 545,945   |
| FANNIE MAE FNR 2012 134 MS                            | 5.942% 25 Dec 2042    | 765,826    | 171,375   |
| FANNIE MAE FNR 2012 28 B                              | 6.5% 25 Jun 2039      | 1,431,727  | 1,596,262 |
| FANNIE MAE FNR 2012 46 BA                             | 6% 25 May 2042        | 2,170,440  | 2,373,258 |
| FANNIE MAE FNR 2012 51 B                              | 7% 25 May 2042        | 2,985,147  | 3,315,123 |
| FANNIE MAE FNR 2012 74 OA                             | 0% 25 Mar 2042        | 161,335    | 144,631   |
| FANNIE MAE FNR 2012 74 SA                             | 6.4045% 25 Mar 2042   | 1,855,349  | 285,779   |
| FANNIE MAE FNR 2012 75 AO                             | 0% 25 Mar 2042        | 80,667     | 72,116    |
| FANNIE MAE FNR 2013 10 JS                             | 5.956718% 25 Feb 2043 | 2,185,652  | 494,405   |
| FANNIE MAE FNR 2013 10 SJ                             | 5.956718% 25 Feb 2043 | 2,547,278  | 603,117   |
| FANNIE MAE FNR 2013 26 HI                             | 3% 25 Apr 2032        | 1,797,087  | 267,014   |
| FANNIE MAE FNR 2013 70 JZ                             | 3% 25 Jul 2043        | 1,725,660  | 1,171,747 |
| FANNIE MAE FNR 2013 9 CB                              | 5.5% 25 Apr 2042      | 8,391,148  | 9,146,175 |
| FANNIE MAE NOTES                                      | 6.625% 15 Nov 2030    | 5,460,000  | 7,102,248 |
| FANNIE MAE SUBORDINATED                               | 0% 09 Oct 2019        | 10,540,000 | 8,962,067 |

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| FANNIEMAE STRIP FNS 390 C3                   | 6% 25 Jul 2038        | 1,198,776  | 210,409   |
| FANNIEMAE STRIP FNS 407 22                   | 5% 25 Jan 2039        | 79,470     | 15,546    |
| FANNIEMAE STRIP FNS 407 23                   | 5% 25 Jan 2039        | 54,456     | 10,225    |
| FANNIEMAE STRIP FNS 407 27                   | 5.5% 25 Jan 2039      | 30,998     | 5,881     |
| FANNIEMAE STRIP FNS 407 34                   | 5% 25 Jan 2038        | 42,669     | 6,937     |
| FANNIEMAE STRIP FNS 407 41                   | 6% 25 Jan 2038        | 576,963    | 109,831   |
| FANNIEMAE STRIP FNS 409 C1                   | 3% 25 Nov 2026        | 4,038,223  | 467,008   |
| FANNIEMAE STRIP FNS 409 C13                  | 3.5% 25 Nov 2041      | 1,670,570  | 358,761   |
| FANNIEMAE STRIP FNS 409 C2                   | 3% 25 Apr 2027        | 2,661,762  | 296,929   |
| FED HM LN PC POOL 1G2403                     | 1% 01 Jan 2038        | 808,948    | 862,562   |
| FED HM LN PC POOL 1G2603                     | 2.747% 01 Oct 2036    | 1,994,606  | 2,113,562 |
| FED HM LN PC POOL 1J1534                     | 5.739998% 01 Mar 2037 | 2,691,333  | 2,850,000 |
| FED HM LN PC POOL 1J2919                     | 5.826% 01 Aug 2037    | 1,099,584  | 1,170,743 |
| FED HM LN PC POOL A39586                     | 5.5% 01 Nov 2035      | 446,237    | 487,691   |
| FED HM LN PC POOL A74793                     | 5% 01 Mar 2038        | 5,797,595  | 6,241,398 |
| FED HM LN PC POOL C00860                     | 7% 01 Sep 2029        | 4,311      | 4,914     |
| FED HM LN PC POOL G01737                     | 5% 01 Dec 2034        | 25,201     | 27,279    |
| FED HM LN PC POOL G06172                     | 5.5% 01 Dec 2038      | 1,172,445  | 1,278,059 |
| FED HM LN PC POOL G06669                     | 6.5% 01 Sep 2039      | 429,411    | 477,884   |
| FED HM LN PC POOL G06875                     | 5.5% 01 Dec 2038      | 1,978,530  | 2,163,252 |
| FED HM LN PC POOL G07117                     | 6% 01 Oct 2036        | 2,709,930  | 3,032,199 |
| FED HM LN PC POOL G07335                     | 7% 01 Mar 2039        | 338,615    | 372,404   |
| FED HM LN PC POOL G14492                     | 4% 01 Oct 2025        | 422,032    | 445,705   |
| FED HM LN PC POOL Q12752                     | 3.5% 01 Nov 2042      | 95,903     | 95,265    |
| FED HM LN PC POOL Q18473                     | 4% 01 May 2043        | 98,672     | 101,969   |
| FED HM LN PC POOL Q19131                     | 4% 01 Jun 2043        | 99,117     | 102,437   |
| FED HM LN PC POOL Q19134                     | 4% 01 Jun 2043        | 198,201    | 204,214   |
| FED HM LN PC POOL Q19135                     | 4% 01 Jun 2043        | 99,074     | 102,300   |
| FED HM LN PC POOL Q19236                     | 4% 01 Jun 2043        | 99,112     | 102,115   |
| FED HM LN PC POOL Q19254                     | 4% 01 Jun 2043        | 98,871     | 102,083   |
| FED HM LN PC POOL Q19611                     | 4% 01 Jul 2043        | 586,318    | 605,945   |
| FED HM LN PC POOL Q19615                     | 4% 01 Jul 2043        | 781,336    | 806,749   |
| FED HM LN PC POOL U62476                     | 3.5% 01 Apr 2043      | 489,490    | 482,548   |
| FED HM LN PC POOL U90316                     | 4% 01 Oct 2042        | 380,707    | 388,053   |
| FED HM LN PC POOL U91254                     | 4% 01 Apr 2043        | 1,082,044  | 1,102,936 |
| FED HM LN PC POOL U95137                     | 4% 01 Jul 2043        | 595,494    | 606,918   |
| FHLMC TBA JAN 15 GOLD SINGLE                 | 3.5% 01 Dec 2099      | 600,000    | 625,500   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1 | 1.06333% 25 Jan 2020  | 5,559,442  | 281,074   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K007 X1  | 1.2449% 25 Apr 2020   | 14,129,971 | 801,452   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1  | 1.84533% 25 Jun 2020  | 9,528,127  | 762,688   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K009 X1  | 1.522% 25 Aug 2020    | 5,054,472  | 368,582   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1  | 1.681% 25 Jul 2021    | 6,254,080  | 613,863   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K017 X1  | 1% 25 Dec 2021        | 2,946,128  | 255,915   |
| FHLMC TBA JAN 30 GOLD SINGLE                 | 3.5% 01 Dec 2099      | 8,100,000  | 8,036,719 |
| FICO STRIP PRIN DEBENTURES                   | 0.01% 11 May 2018     | 1,720,000  | 1,585,422 |
| FICO STRIP PRIN DEBENTURES                   | 0% 26 Sep 2019        | 90,000     | 77,709    |
| FICO STRIP PRIN DEBENTURES                   | 0% 06 Apr 2018        | 1,390,000  | 1,285,308 |
| FICO STRIP PRIN DEBENTURES                   | 0% 03 Aug 2018        | 1,640,000  | 1,500,001 |
| FICO STRIP PRIN DEBENTURES                   | 0% 02 Nov 2018        | 1,620,000  | 1,467,757 |
| FICO STRIP PRN 6 DEBENTURES                  | 0% 03 Aug 2018        | 740,000    | 676,830   |
| FICO STRIP PRN 7 DEBENTURES                  | 0.01% 03 Aug 2018     | 1,330,000  | 1,216,465 |
| FICO STRIP PRN 8 DEBENTURES                  | 0.01% 03 Aug 2018     | 700,000    | 640,245   |
| FICO STRIP PRN11 DEBENTURES                  | 0.01% 08 Feb 2018     | 450,000    | 419,947   |
| FICO STRIP PRN15 DEBENTURES                  | 0% 07 Mar 2019        | 3,230,000  | 2,880,288 |

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| FICO STRIP PRN19 DEBENTURES                          | 0.01% 06 Jun 2019    | 220,000    | 195,491    |
| FIRST DATA CORPORATION SR SECURED 144A               | 7.375% 15 Jun 2019   | 1,250,000  | 1,334,375  |
| FIRST DATA CORPORATION SR SECURED 144A               | 6.75% 01 Nov 2020    | 150,000    | 156,000    |
| FIRST HORIZON ALTERNATIVE MORT FHAMS 2006 FA8<br>1A8 | 0.84125% 25 Feb 2037 | 426,644    | 285,447    |
| FIRSTENERGY CORP SR UNSECURED                        | 7.375% 15 Nov 2031   | 4,010,000  | 4,357,202  |
| FIRSTENERGY CORP SR UNSECURED                        | 2.75% 15 Mar 2018    | 480,000    | 471,634    |
| FIRSTENERGY CORP SR UNSECURED                        | 4.25% 15 Mar 2023    | 1,950,000  | 1,817,698  |
| FMG RESOURCES AUG 2006 COMPANY GUAR 144A             | 6% 01 Apr 2017       | 610,000    | 648,125    |
| FMG RESOURCES AUG 2006 COMPANY GUAR 144A             | 6.875% 01 Apr 2022   | 650,000    | 708,500    |
| FNMA TBA JAN 30 SINGLE FAM                           | 5% 01 Dec 2099       | 11,200,000 | 12,163,375 |
| FNMA POOL 555743                                     | 5% 01 Sep 2033       | 407,531    | 444,032    |
| FNMA POOL 254793                                     | 5% 01 Jul 2033       | 331,831    | 361,408    |
| FNMA POOL 313046                                     | 9% 01 Aug 2026       | 10,253     | 11,988     |
| FNMA POOL 535460                                     | 8% 01 Sep 2015       | 2,634      | 2,719      |
| FNMA POOL 631364                                     | 5.5% 01 Feb 2017     | 2,068      | 2,196      |
| FNMA POOL 725162                                     | 6% 01 Feb 2034       | 37,645     | 42,240     |
| FNMA POOL 745000                                     | 6% 01 Oct 2035       | 82,026     | 91,634     |
| FNMA POOL 880622                                     | 5.5% 01 Apr 2036     | 1,751,539  | 1,926,884  |
| FNMA POOL 888160                                     | 1% 01 Feb 2037       | 1,003,292  | 1,072,396  |
| FNMA POOL 888560                                     | 6% 01 Nov 2035       | 465,688    | 522,740    |
| FNMA POOL 889117                                     | 5% 01 Oct 2035       | 1,181,703  | 1,287,074  |
| FNMA POOL 890248                                     | 6% 01 Aug 2037       | 915,319    | 1,027,331  |
| FNMA POOL 892570                                     | 6.5% 01 Jul 2036     | 219,488    | 243,708    |
| FNMA POOL 892988                                     | 6.5% 01 Sep 2036     | 118,363    | 132,015    |
| FNMA POOL 894044                                     | 6.5% 01 Oct 2036     | 121,024    | 135,254    |
| FNMA POOL 898835                                     | 6.5% 01 Nov 2036     | 190,461    | 211,519    |
| FNMA POOL 903858                                     | 6.5% 01 Oct 2036     | 6,588      | 7,326      |
| FNMA POOL 904000                                     | 6% 01 Jan 2037       | 477,141    | 530,542    |
| FNMA POOL 918357                                     | 6% 01 May 2037       | 1,025,799  | 1,135,914  |
| FNMA POOL 922285                                     | 6.5% 01 Dec 2036     | 186,367    | 207,277    |
| FNMA POOL 924874                                     | 7% 01 Oct 2037       | 6,496      | 6,849      |
| FNMA POOL 928938                                     | 7% 01 Dec 2037       | 8,972      | 9,745      |
| FNMA POOL 934648                                     | 7% 01 Nov 2038       | 25,713     | 27,820     |
| FNMA POOL 939416                                     | 5.705% 01 May 2037   | 2,412,806  | 2,540,226  |
| FNMA POOL 942478                                     | 6% 01 Aug 2037       | 382,445    | 425,288    |
| FNMA POOL 944510                                     | 2.32% 01 Jul 2037    | 700,949    | 753,209    |
| FNMA POOL 946585                                     | 6.5% 01 Sep 2037     | 140,880    | 156,686    |
| FNMA POOL 948696                                     | 6% 01 Aug 2037       | 825,662    | 917,069    |
| FNMA POOL 950189                                     | 6.5% 01 Sep 2037     | 136,627    | 151,703    |
| FNMA POOL 952445                                     | 4.5% 01 Sep 2037     | 273,743    | 289,728    |
| FNMA POOL 974963                                     | 4.5% 01 Apr 2038     | 748,192    | 792,223    |
| FNMA POOL 984867                                     | 5% 01 Jun 2038       | 112,504    | 122,795    |
| FNMA POOL 985626                                     | 6% 01 Apr 2033       | 188,924    | 212,030    |
| FNMA POOL 985867                                     | 7% 01 Aug 2038       | 6,678      | 7,727      |
| FNMA POOL 995072                                     | 5.5% 01 Nov 2038     | 862,990    | 950,795    |
| FNMA POOL AB3517                                     | 4.5% 01 Sep 2041     | 941,624    | 1,000,312  |
| FNMA POOL AB6201                                     | 3% 01 Sep 2042       | 1,390,715  | 1,322,292  |
| FNMA POOL AB7130                                     | 3.5% 01 Dec 2042     | 381,990    | 376,301    |
| FNMA POOL AB9383                                     | 4% 01 May 2043       | 1,554,708  | 1,603,879  |
| FNMA POOL AB9594                                     | 4% 01 Jun 2043       | 95,331     | 98,422     |
| FNMA POOL AB9597                                     | 4% 01 Jun 2043       | 98,939     | 101,977    |
| FNMA POOL AB9683                                     | 4% 01 Jun 2043       | 1,153,259  | 1,188,669  |
| FNMA POOL AD0217                                     | 6% 01 Aug 2037       | 53,442     | 59,975     |
| FNMA POOL AE0758                                     | 7% 01 Feb 2039       | 2,134,869  | 2,396,514  |

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| FNMA POOL AK8441 | 4% 01 Apr 2042   | 277,776   | 286,414   |
| FNMA POOL AL0215 | 4.5% 01 Apr 2041 | 6,046,909 | 6,425,376 |
| FNMA POOL AL0814 | 6.5% 01 Jun 2040 | 1,559,311 | 1,731,973 |
| FNMA POOL AL1176 | 6.5% 01 Oct 2039 | 896,440   | 995,579   |
| FNMA POOL AL2491 | 6% 01 Sep 2039   | 1,013,969 | 1,141,007 |
| FNMA POOL AL3192 | 5% 01 May 2042   | 858,179   | 931,828   |
| FNMA POOL AL3414 | 4.5% 01 Sep 2041 | 1,895,948 | 2,010,964 |
| FNMA POOL AL3429 | 4.5% 01 Jun 2041 | 3,412,256 | 3,619,257 |
| FNMA POOL AL3508 | 4% 01 Apr 2043   | 290,812   | 300,303   |
| FNMA POOL AO2711 | 4% 01 May 2042   | 174,173   | 179,618   |
| FNMA POOL AO4170 | 4% 01 Jun 2042   | 64,861    | 66,810    |
| FNMA POOL AO6086 | 4% 01 Jun 2042   | 97,282    | 100,281   |
| FNMA POOL AO6908 | 4% 01 Jun 2042   | 97,267    | 100,268   |
| FNMA POOL AO7501 | 4% 01 Jun 2042   | 97,240    | 100,238   |
| FNMA POOL AO9859 | 4% 01 Jul 2042   | 86,578    | 89,252    |
| FNMA POOL AP0692 | 4% 01 Jul 2042   | 183,186   | 188,845   |
| FNMA POOL AP2530 | 4% 01 Aug 2042   | 187,843   | 193,664   |
| FNMA POOL AP2958 | 4% 01 Aug 2042   | 183,374   | 189,066   |
| FNMA POOL AP4532 | 4% 01 Sep 2042   | 97,774    | 100,785   |
| FNMA POOL AP4781 | 3% 01 Sep 2042   | 644,600   | 612,843   |
| FNMA POOL AP4903 | 4% 01 Sep 2042   | 195,585   | 201,645   |
| FNMA POOL AP7399 | 4% 01 Sep 2042   | 474,024   | 488,695   |
| FNMA POOL AP9229 | 4% 01 Oct 2042   | 190,496   | 196,412   |
| FNMA POOL AP9766 | 4% 01 Oct 2042   | 1,720,712 | 1,755,556 |
| FNMA POOL AP9862 | 4% 01 Oct 2042   | 84,563    | 87,091    |
| FNMA POOL AQ0100 | 4% 01 Oct 2042   | 97,700    | 100,711   |
| FNMA POOL AQ1641 | 4% 01 Oct 2042   | 97,757    | 100,762   |
| FNMA POOL AQ3599 | 4% 01 Nov 2042   | 188,745   | 194,595   |
| FNMA POOL AQ4078 | 4% 01 Jun 2043   | 385,525   | 398,074   |
| FNMA POOL AQ4080 | 4% 01 Jun 2043   | 487,368   | 502,764   |
| FNMA POOL AQ4555 | 4% 01 Dec 2042   | 1,011,112 | 1,060,460 |
| FNMA POOL AQ4573 | 4% 01 Dec 2042   | 180,658   | 190,314   |
| FNMA POOL AQ5137 | 4% 01 Nov 2042   | 83,327    | 85,902    |
| FNMA POOL AQ5369 | 3.5% 01 Dec 2042 | 475,913   | 468,824   |
| FNMA POOL AQ6744 | 4% 01 Nov 2042   | 98,063    | 101,069   |
| FNMA POOL AQ7003 | 4% 01 Dec 2042   | 446,945   | 460,799   |
| FNMA POOL AQ7048 | 4% 01 Dec 2042   | 93,050    | 98,042    |
| FNMA POOL AQ7082 | 4% 01 Jan 2043   | 489,920   | 505,575   |
| FNMA POOL AQ7083 | 3.5% 01 Dec 2042 | 481,271   | 474,101   |
| FNMA POOL AQ7661 | 4% 01 Dec 2042   | 271,555   | 279,756   |
| FNMA POOL AS0070 | 4% 01 Aug 2043   | 496,415   | 506,427   |
| FNMA POOL AS0467 | 3.5% 01 Sep 2033 | 96,208    | 97,970    |
| FNMA POOL AS1348 | 3.5% 01 Dec 2033 | 598,720   | 609,668   |
| FNMA POOL AT3870 | 4% 01 Jun 2043   | 97,015    | 100,165   |
| FNMA POOL AT3874 | 4% 01 Jun 2043   | 198,247   | 204,492   |
| FNMA POOL AT4281 | 4% 01 Jun 2043   | 99,076    | 102,298   |
| FNMA POOL AT6546 | 4% 01 Jun 2043   | 97,946    | 101,293   |
| FNMA POOL AT6549 | 4% 01 Jun 2043   | 194,898   | 201,249   |
| FNMA POOL AT7208 | 4% 01 Jun 2043   | 99,060    | 102,289   |
| FNMA POOL AT7698 | 4% 01 Jun 2043   | 296,892   | 306,429   |
| FNMA POOL AT8394 | 4% 01 Jun 2043   | 784,694   | 810,195   |
| FNMA POOL AT9627 | 4% 01 Jul 2043   | 96,314    | 99,350    |
| FNMA POOL AT9637 | 4% 01 Jul 2043   | 1,561,014 | 1,610,371 |
| FNMA POOL AT9653 | 4% 01 Jul 2043   | 1,086,448 | 1,121,767 |

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| FNMA POOL AT9657                         | 4% 01 Jul 2043        | 960,467    | 989,948    |
| FNMA POOL AT9839                         | 4% 01 Jun 2043        | 99,142     | 102,363    |
| FNMA POOL MA0706                         | 4.5% 01 Apr 2031      | 692,973    | 744,827    |
| FNMA POOL MA0734                         | 4.5% 01 May 2031      | 2,215,430  | 2,381,582  |
| FNMA POOL MA0776                         | 4.5% 01 Jun 2031      | 757,201    | 813,951    |
| FNMA POOL MA0913                         | 4.5% 01 Nov 2031      | 901,224    | 965,309    |
| FNMA POOL MA0939                         | 4.5% 01 Dec 2031      | 984,670    | 1,054,587  |
| FNMA POOL MA0968                         | 4.5% 01 Dec 2031      | 137,552    | 147,039    |
| FNMA POOL MA1213                         | 3.5% 01 Sep 2042      | 95,732     | 93,948     |
| FNMA POOL MA1372                         | 3.5% 01 Mar 2043      | 1,943,354  | 1,914,395  |
| FNMA POOL MA1403                         | 3.5% 01 Apr 2043      | 4,486,475  | 4,419,634  |
| FNMA POOL MA1436                         | 3.5% 01 Apr 2043      | 391,876    | 385,998    |
| FNMA POOL MA1472                         | 3.5% 01 Jun 2033      | 96,591     | 98,349     |
| FNMA POOL MA1543                         | 3.5% 01 Aug 2033      | 781,944    | 796,232    |
| FNMA POOL MA1547                         | 4% 01 Aug 2043        | 496,182    | 506,028    |
| FNMA POOL MA1584                         | 3.5% 01 Aug 2033      | 98,334     | 100,405    |
| FNMA POOL MA1608                         | 3.5% 01 Oct 2033      | 792,026    | 806,502    |
| FNMA POOL MA1652                         | 3.5% 01 Nov 2033      | 397,066    | 404,335    |
| FNMA POOL MA1688                         | 3.5% 01 Dec 2033      | 299,109    | 304,579    |
| FNMA POOL MA1763                         | 3.5% 01 Jan 2034      | 400,000    | 408,000    |
| FNMA TBA 15 YR                           | 3% 01 Dec 2099        | 14,400,000 | 14,695,312 |
| FNMA TBA 15 YR                           | 3.5% 01 Dec 2099      | 1,700,000  | 1,777,762  |
| FNMA TBA 30YR SINGLE FAMILY JA           | 3.5% 01 Dec 2099      | 5,200,000  | 5,165,469  |
| FNMA TBA 3PCT JAN 30 SINGLE FA           | 3% 01 Dec 2099        | 100,000    | 94,930     |
| FNMA TBA SINGLE FAMILY MORTGAG           | 4% 01 Dec 2099        | 21,100,000 | 21,719,813 |
| FORD MOTOR COMPANY SR UNSECURED          | 4.75% 15 Jan 2043     | 1,490,000  | 1,343,792  |
| FORD MOTOR CREDIT CO LLC SR UNSECURED    | 8.125% 15 Jan 2020    | 160,000    | 200,072    |
| FORD MOTOR CREDIT CO LLC SR UNSECURED    | 12% 15 May 2015       | 1,300,000  | 1,491,958  |
| FORD MOTOR CREDIT CO LLC SR UNSECURED    | 5.75% 01 Feb 2021     | 380,000    | 425,701    |
| FORD MOTOR CREDIT CO LLC SR UNSECURED    | 5.875% 02 Aug 2021    | 200,000    | 226,742    |
| FREDDIE MAC FHR 2808 FT                  | 0.625939% 15 Apr 2033 | 141,798    | 141,830    |
| FREDDIE MAC FHR 3621 SB                  | 5.99125% 15 Jan 2040  | 1,245,230  | 164,471    |
| FREDDIE MAC FHR 3768 MB                  | 4% 15 Dec 2039        | 4,320,919  | 4,470,842  |
| FREDDIE MAC FHR 4060 JS                  | 5.80897% 15 Jun 2042  | 5,092,387  | 1,006,679  |
| FREDDIE MAC FHR 4063 S                   | 5.71% 15 Jun 2042     | 349,437    | 69,073     |
| FREDDIE MAC FHR 4206 CZ                  | 3% 15 May 2043        | 508,816    | 378,992    |
| FREDDIE MAC FHR 4210 Z                   | 3% 15 May 2043        | 1,096,187  | 854,449    |
| FREDDIE MAC FHR 4226 GZ                  | 3% 15 Jul 2043        | 708,794    | 529,350    |
| FREDDIE MAC REFERENCE REMIC FHRR R007 ZA | 6% 15 May 2036        | 2,572,547  | 2,845,970  |
| FREEPORT MCMORAN C + G COMPANY GUAR      | 2.375% 15 Mar 2018    | 280,000    | 279,316    |
| FREEPORT MCMORAN C + G COMPANY GUAR      | 3.1% 15 Mar 2020      | 840,000    | 816,087    |
| FREEPORT MCMORAN C + G SR UNSECURED      | 3.55% 01 Mar 2022     | 1,410,000  | 1,340,064  |
| FRESENIUS MED CARE US COMPANY GUAR       | 6.875% 15 Jul 2017    | 340,000    | 385,900    |
| FRESENIUS MED CARE US COMPANY GUAR 144A  | 5.75% 15 Feb 2021     | 590,000    | 625,400    |
| GENERAL ELEC CAP CORP SR UNSECURED       | 6.875% 10 Jan 2039    | 2,620,000  | 3,368,262  |
| GENERAL ELEC CAP CORP SR UNSECURED       | 6% 07 Aug 2019        | 30,000     | 35,199     |
| GENERAL ELEC CAP CORP SR UNSECURED       | 4.375% 16 Sep 2020    | 1,000,000  | 1,083,789  |
| GENERAL ELEC CAP CORP SR UNSECURED       | 4.625% 07 Jan 2021    | 1,370,000  | 1,493,912  |
| GENERAL ELEC CAP CORP SR UNSECURED       | 1.625% 02 Jul 2015    | 2,450,000  | 2,489,815  |
| GENERAL ELEC CAP CORP SUBORDINATED       | 6.375% 15 Nov 2067    | 2,550,000  | 2,766,750  |
| GENERAL ELECTRIC CO SR UNSECURED         | 0.85% 09 Oct 2015     | 810,000    | 813,783    |
| GENERAL MOTORS FINL CO COMPANY GUAR 144A | 3.25% 15 May 2018     | 230,000    | 230,000    |
| GENERAL MOTORS FINL CO COMPANY GUAR 144A | 2.75% 15 May 2016     | 310,000    | 313,875    |
| GENERAL MOTORS FINL CO COMPANY GUAR 144A | 4.25% 15 May 2023     | 270,000    | 256,838    |

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| GLAXOSMITHKLINE CAP INC COMPANY GUAR                | 5.65% 15 May 2018    | 1,560,000  | 1,795,778  |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR                | 2.85% 08 May 2022    | 1,190,000  | 1,122,344  |
| GLITNIR BANKI HF SR UNSECURED 144A                  | 6.375% 25 Sep 2012   | 1,260,000  | 368,550    |
| GLITNIR BANKI HF SUB NOTES 144A                     | 6.693% 15 Jun 2016   | 2,100,000  | 26,250     |
| GLITNIR BANKI HF SUBORDINATED 144A                  | 7.451% 31 Dec 2049   | 200,000    | 0          |
| GMAC MORTGAGE CORPORATION LOAN GMACM 2005<br>AR2 1A | 3.69504% 25 May 2035 | 257,738    | 244,715    |
| GNMA I TBA JAN 30 SINGLE FAM                        | 3.5% 01 Dec 2099     | 2,200,000  | 2,217,274  |
| GNMA II JUMBOS 3.5 30 YRS                           | 3.5% 01 Dec 2099     | 3,900,000  | 3,934,277  |
| GNMA II POOL 003474                                 | 6% 20 Nov 2033       | 54,225     | 61,522     |
| GNMA II POOL 004006                                 | 6% 20 Jul 2037       | 433,282    | 487,896    |
| GNMA II POOL 004040                                 | 6.5% 20 Oct 2037     | 1,001,924  | 1,136,244  |
| GNMA II POOL 004245                                 | 6% 20 Sep 2038       | 2,555,239  | 2,877,174  |
| GNMA II POOL 004617                                 | 4.5% 20 Jan 2040     | 1,040,115  | 1,115,565  |
| GNMA II POOL 004696                                 | 4.5% 20 May 2040     | 1,454,685  | 1,559,526  |
| GNMA II POOL 004717                                 | 6% 20 Jun 2040       | 411,459    | 463,336    |
| GNMA II POOL 004747                                 | 5% 20 Jul 2040       | 141,327    | 154,784    |
| GNMA II POOL 004801                                 | 4.5% 20 Sep 2040     | 54,220     | 58,336     |
| GNMA II POOL 004802                                 | 5% 20 Sep 2040       | 468,621    | 513,220    |
| GNMA II POOL 004837                                 | 6% 20 Oct 2040       | 195,542    | 217,959    |
| GNMA II POOL 004854                                 | 4.5% 20 Nov 2040     | 296,313    | 318,225    |
| GNMA II POOL 004855                                 | 5% 20 Nov 2040       | 736,673    | 802,759    |
| GNMA II POOL 004883                                 | 4.5% 20 Dec 2040     | 717,272    | 770,027    |
| GNMA II POOL 004923                                 | 4.5% 20 Jan 2041     | 232,209    | 249,285    |
| GNMA II POOL 004978                                 | 4.5% 20 Mar 2041     | 9,803,942  | 10,525,184 |
| GNMA II POOL 004991                                 | 6% 20 Mar 2041       | 1,799,447  | 2,006,007  |
| GNMA II POOL 005085                                 | 6% 20 Jun 2041       | 2,087,060  | 2,350,237  |
| GNMA II POOL 005189                                 | 6% 20 Sep 2041       | 927,621    | 1,045,713  |
| GNMA II POOL 005240                                 | 6% 20 Nov 2041       | 25,723     | 28,975     |
| GNMA II POOL 783050                                 | 5% 20 Jul 2040       | 2,973,836  | 3,247,360  |
| GNMA II POOL 783368                                 | 4.5% 20 Jul 2041     | 1,503,092  | 1,608,742  |
| GNMA II TBA JAN 30 JUMBOS                           | 0% 01 Dec 2099       | 14,600,000 | 15,180,008 |
| GNMA POOL 486470                                    | 6.5% 15 Aug 2028     | 4,245      | 4,785      |
| GNMA POOL 486516                                    | 6.5% 15 Sep 2028     | 8,968      | 10,267     |
| GNMA POOL 617327                                    | 6% 15 Dec 2036       | 660,960    | 736,249    |
| GNMA POOL 617567                                    | 6% 15 Jun 2037       | 14,002     | 15,554     |
| GNMA POOL 661534                                    | 6% 15 Dec 2036       | 112,954    | 125,785    |
| GNMA POOL 662583                                    | 6% 15 Sep 2037       | 566,160    | 629,621    |
| GNMA POOL 780851                                    | 7.5% 15 Dec 2027     | 11,196     | 12,135     |
| GNMA POOL 781001                                    | 7.5% 15 Mar 2029     | 16,193     | 19,102     |
| GOLDMAN SACHS CAPITAL II LIMITD GUARA               | 5.793% 31 Dec 2049   | 100,000    | 70,300     |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 6% 01 May 2014       | 3,450,000  | 3,511,607  |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 5.375% 15 Mar 2020   | 840,000    | 934,188    |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 6% 15 Jun 2020       | 150,000    | 171,987    |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 6.15% 01 Apr 2018    | 30,000     | 34,400     |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 6.25% 01 Feb 2041    | 2,710,000  | 3,123,004  |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 5.25% 27 Jul 2021    | 360,000    | 394,143    |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 5.75% 24 Jan 2022    | 100,000    | 112,569    |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 2.375% 22 Jan 2018   | 480,000    | 481,824    |
| GOLDMAN SACHS GROUP INC SR UNSECURED                | 2.9% 19 Jul 2018     | 100,000    | 101,767    |
| GOLDMAN SACHS GROUP INC SUBORDINATED                | 6.75% 01 Oct 2037    | 570,000    | 634,151    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2001 36 FC       | 1% 20 Aug 2031       | 47,922     | 48,301     |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS       | 6.30425% 20 Mar 2039 | 586,028    | 94,774     |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS       | 0% 20 Apr 2040       | 217,407    | 42,820     |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 47<br>XN    | 6.294% 16 Apr 2034   | 170,484    | 10,717     |

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| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 59 LB           | 4.5% 20 Oct 2039      | 2,200,000  | 2,305,098  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS           | 6.45425% 20 Jan 2040  | 439,789    | 75,614     |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H27<br>FA       | 0.59025% 20 Dec 2060  | 3,256,673  | 3,224,120  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 SA           | 5.971% 16 Feb 2036    | 1,589,302  | 211,146    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H03<br>FA       | 0.6683% 20 Jan 2061   | 6,089,695  | 6,063,808  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09<br>AF       | 0.67575% 20 Mar 2061  | 1,398,636  | 1,392,491  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H11<br>FB       | 1% 20 Apr 2061        | 12,731,147 | 12,673,729 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 100<br>IO       | 0.89094% 16 Aug 2052  | 3,286,525  | 215,073    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 SA           | 5.8925% 16 Aug 2042   | 1,292,050  | 217,508    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 153<br>AB       | 2.9% 16 Jun 2044      | 1,334,124  | 1,368,280  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 154<br>AB       | 2.9% 16 Feb 2044      | 4,014,686  | 4,119,423  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 A           | 2.25% 16 Mar 2035     | 1,436,170  | 1,437,177  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178<br>IO       | 0.94973% 16 Jun 2055  | 3,491,317  | 229,798    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 193<br>AB       | 2% 16 Dec 2049        | 1,690,000  | 1,680,886  |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 GC13 A5          | 4.0395% 10 Jul 2046   | 300,000    | 307,410    |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 A4          | 4.271% 10 Nov 2046    | 2,600,000  | 2,672,505  |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 AS          | 4.649% 10 Nov 2046    | 750,000    | 768,613    |
| GSRPM MORTGAGE LOAN TRUST GSRPM 2007 1 A 144A           | 0.6097% 25 Oct 2046   | 3,428,680  | 2,485,518  |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 2<br>1A       | 2.822058% 25 Feb 2036 | 216,736    | 172,096    |
| HAWK ACQUISITION SUB INC SECURED 144A                   | 4.25% 15 Oct 2020     | 720,000    | 696,600    |
| HCA INC SR UNSECURED                                    | 7.69% 15 Jun 2025     | 170,000    | 177,650    |
| HCA INC SR UNSECURED                                    | 7.5% 15 Nov 2095      | 1,630,000  | 1,409,950  |
| HCA INC SR UNSECURED                                    | 7.5% 06 Nov 2033      | 190,000    | 190,000    |
| HEINEKEN NV SR UNSECURED 144A                           | 1.4% 01 Oct 2017      | 490,000    | 480,726    |
| HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A       | 1.83% 25 Aug 2019     | 1,690,000  | 1,658,955  |
| HESS CORP SR UNSECURED                                  | 7.3% 15 Aug 2031      | 160,000    | 195,403    |
| HESS CORP SR UNSECURED                                  | 7.875% 01 Oct 2029    | 580,000    | 739,146    |
| HESS CORP SR UNSECURED                                  | 8.125% 15 Feb 2019    | 830,000    | 1,030,955  |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T7 A7<br>144A | 1.9807% 15 Nov 2046   | 1,570,000  | 1,567,331  |
| HSBC FINANCE CORP SUBORDINATED                          | 6.676% 15 Jan 2021    | 2,040,000  | 2,344,035  |
| HUMANA INC SR UNSECURED                                 | 3.15% 01 Dec 2022     | 300,000    | 277,713    |
| HUNGARY SR UNSECURED                                    | 5.75% 22 Nov 2023     | 2,508,000  | 2,465,236  |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A               | 2.125% 02 Oct 2017    | 410,000    | 407,197    |
| ILFC E CAPITAL TRUST II LIMITD GUARA 144A               | 1% 21 Dec 2065        | 720,000    | 680,400    |
| IMPAC CMB TRUST IMM 2003 1 1A1                          | 1% 25 Mar 2033        | 192,355    | 188,763    |
| IMPAC SECURED ASSETS CORP. IMSA 2006 2 2A1              | 0.543% 25 Aug 2036    | 70,501     | 68,358     |
| IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A              | 2.05% 11 Feb 2018     | 770,000    | 761,391    |
| ING BANK NV SUBORDINATED 144A                           | 5.8% 25 Sep 2023      | 1,650,000  | 1,725,230  |
| ING US INC COMPANY GUAR                                 | 2.9% 15 Feb 2018      | 230,000    | 235,241    |
| INTESA SANPAOLO SPA BANK GUARANT                        | 3.125% 15 Jan 2016    | 590,000    | 601,247    |
| INTESA SANPAOLO SPA SENIOR NOTES 144A                   | 3.625% 12 Aug 2015    | 820,000    | 843,735    |
| INTL LEASE FINANCE CORP SR SECURED 144A                 | 6.5% 01 Sep 2014      | 740,000    | 764,975    |
| INTL LEASE FINANCE CORP SR SECURED 144A                 | 6.75% 01 Sep 2016     | 3,140,000  | 3,501,100  |
| INTL LEASE FINANCE CORP SR UNSECURED                    | 8.625% 15 Jan 2022    | 880,000    | 1,039,942  |
| JOHN DEERE CAPITAL CORP SENIOR NOTES                    | 1.7% 15 Jan 2020      | 270,000    | 254,254    |
| JOHN DEERE CAPITAL CORP UNSECURED                       | 2.25% 17 Apr 2019     | 550,000    | 548,826    |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>CB20 AM    | 6.078238% 12 Feb 2051 | 30,000     | 33,944     |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>CB20 AMFX  | 5.929999% 12 Feb 2051 | 1,000,000  | 1,125,179  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C5<br>A3      | 4.1712% 15 Aug 2046   | 50,000     | 52,507     |



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| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 INN<br>A 144A | 1.5545% 15 Oct 2030 | 1,290,000 | 1,292,356 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15<br>AS     | 4.419% 15 Nov 2045  | 830,000   | 849,028   |
| * JPMORGAN CHASE + CO SR UNSECURED                      | 1.1% 15 Oct 2015    | 2,480,000 | 2,489,459 |
| * JPMORGAN CHASE + CO SR UNSECURED                      | 4.4% 22 Jul 2020    | 1,050,000 | 1,128,707 |

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| * JPMORGAN CHASE + CO SR UNSECURED                  | 4.25% 15 Oct 2020     | 80,000      | 84,803     |
| * JPMORGAN CHASE + CO SR UNSECURED                  | 4.35% 15 Aug 2021     | 1,810,000   | 1,907,595  |
| * JPMORGAN CHASE + CO SR UNSECURED                  | 4.5% 24 Jan 2022      | 530,000     | 560,597    |
| * JPMORGAN CHASE + CO SUBORDINATED                  | 3.375% 01 May 2023    | 1,790,000   | 1,668,280  |
| KAUPTHING BANK HF SUBORDINATED 144A                 | 7.125% 19 May 2016    | 700,000     | 0          |
| KERR MCGEE CORP COMPANY GUAR                        | 6.95% 01 Jul 2024     | 440,000     | 511,131    |
| KERR MCGEE CORP COMPANY GUAR                        | 7.875% 15 Sep 2031    | 1,920,000   | 2,402,577  |
| KEY ENERGY SERVICES INC COMPANY GUAR                | 6.75% 01 Mar 2021     | 1,210,000   | 1,240,250  |
| KRAFT FOODS GROUP INC SR UNSECURED                  | 5.375% 10 Feb 2020    | 935,000     | 1,054,869  |
| KRAFT FOODS GROUP INC SR UNSECURED                  | 3.5% 06 Jun 2022      | 1,100,000   | 1,072,053  |
| LA HIPOTECARIA SA LHIPO 2007 1GA A 144A             | 5.0225% 08 Oct 2036   | 5,201,239   | 5,149,226  |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2001 C3 X 144A | 1% 15 Jun 2036        | 1,040,011   | 2,509      |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1 AM     | 5.217% 15 Feb 2031    | 390,000     | 419,078    |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 AM     | 6.188777% 15 Sep 2045 | 940,000     | 1,074,415  |
| LEHMAN BROS CAP TR VII LIMITD GUARA                 | 1% 29 Nov 2049        | 1,400,000   | 140        |
| LEHMAN BROTHERS HOLDINGS SUBORDINATED               | 6.75% 28 Dec 2017     | 3,500,000   | 350        |
| LEHMAN XS TRUST LXS 2005 5N 1A1                     | 0.5017% 25 Nov 2035   | 1,263,953   | 1,103,710  |
| LEHMAN XS TRUST LXS 2006 4N A2A                     | 1% 25 Apr 2046        | 2,190,021   | 1,615,211  |
| LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003 4 AV1     | 0.810029% 25 Aug 2033 | 2,298,686   | 2,070,268  |
| LORILLARD TOBACCO CO COMPANY GUAR                   | 8.125% 23 Jun 2019    | 400,000     | 487,258    |
| LYONDELLBASELL IND NV SR UNSECURED                  | 5% 15 Apr 2019        | 365,000     | 405,377    |
| M+T BANK CORPORATION JR SUBORDINA 144A              | 6.875% 31 Dec 2049    | 2,800,000   | 2,689,422  |
| MALAYSIAN RINGGIT                                   |                       | 742,867     | 226,795    |
| MALLINCKRODT INTL FIN COMPANY GUAR 144A             | 4.75% 15 Apr 2023     | 530,000     | 489,157    |
| MALLINCKRODT INTL FIN COMPANY GUAR 144A             | 3.5% 15 Apr 2018      | 170,000     | 166,768    |
| MARKWEST ENERGY PART/FIN COMPANY GUAR               | 6.25% 15 Jun 2022     | 670,000     | 708,525    |
| MARKWEST ENERGY PART/FIN COMPANY GUAR               | 4.5% 15 Jul 2023      | 180,000     | 168,750    |
| MASTR ADJUSTABLE RATE MORTGAGE MARM 2004 4 1A1      | 1% 25 Apr 2034        | 78,450      | 76,183     |
| MASTR SPECIALIZED LOAN TRUST MASD 2006 3 A 144A     | 0.418% 25 Jun 2046    | 3,457,150   | 2,774,425  |
| MCDONALD S CORP SR UNSECURED                        | 5.35% 01 Mar 2018     | 970,000     | 1,102,166  |
| MEDTRONIC INC SR UNSECURED                          | 4.45% 15 Mar 2020     | 760,000     | 832,898    |
| MEDTRONIC INC SR UNSECURED                          | 3.125% 15 Mar 2022    | 160,000     | 155,463    |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A3 A1      | 0.4797% 25 Apr 2035   | 69,230      | 66,780     |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1 A4        | 1% 12 Jun 2050        | 430,000     | 476,425    |
| * METLIFE CAPITAL TRUST IV JR SUBORDINA 144A 1      | 7.875% 15 Dec 2067    | 300,000     | 344,250    |
| * METLIFE INC SR UNSECURED                          | 4.75% 08 Feb 2021     | 750,000     | 810,608    |
| MEX BONOS DESARR FIX RT BONDS                       | 6.5% 09 Jun 2022      | 190,606,000 | 14,712,091 |
| MEXICAN PESO (NEW)                                  |                       | 6,305,933   | 481,474    |
| MIDAMERICAN ENERGY HLDGS SR UNSECURED               | 6.5% 15 Sep 2037      | 220,000     | 255,539    |
| MLCC MORTGAGE INVESTORS INC MLCC 2003 G XA2         | 0.98162% 25 Jan 2029  | 6,038,548   | 215,842    |
| MLCC MORTGAGE INVESTORS INC MLCC 2003 H A3A         | 4.82889% 25 Jan 2029  | 180,637     | 178,688    |
| MOLSON COORS BREWING CO COMPANY GUAR                | 3.5% 01 May 2022      | 160,000     | 157,091    |
| MONDELEZ INTERNATIONAL SR UNSECURED                 | 6.5% 09 Feb 2040      | 60,000      | 71,700     |
| MONDELEZ INTERNATIONAL SR UNSECURED                 | 5.375% 10 Feb 2020    | 1,255,000   | 1,417,384  |
| MORGAN STANLEY BAML TRUST MSBAM 2012 C6 AS          | 3.522% 15 Nov 2045    | 580,000     | 556,645    |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A4          | 2.918% 15 Feb 2046    | 480,000     | 449,676    |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS          | 3.461% 15 Feb 2046    | 515,000     | 479,975    |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2005 3AR 3A      | 1% 25 Jul 2035        | 2,491,621   | 2,019,930  |
| MORGAN STANLEY NOTES                                | 6.625% 01 Apr 2018    | 2,260,000   | 2,644,412  |
| MORGAN STANLEY SR UNSECURED                         | 4.9525% 18 Oct 2016   | 560,000     | 555,388    |
| MORGAN STANLEY SR UNSECURED                         | 4.75% 22 Mar 2017     | 250,000     | 272,830    |
| N E OH REGL SWR DIST NEOUTL                         | 5% 15 Nov 2043        | 320,000     | 330,858    |
| NATIONAL AUSTRALIA BK LT SR UNSECURED               | 1.6% 07 Aug 2015      | 580,000     | 589,246    |
| NATIONAL SEMICONDUCTOR SR UNSECURED                 | 6.6% 15 Jun 2017      | 170,000     | 198,672    |



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| NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A             | 1.974% 15 Apr 2019   | 1,510,000  | 1,477,050 |
| NELNET STUDENT LOAN TRUST NSLT 2004 4 A5              | 0.43375% 25 Jan 2037 | 256,483    | 249,324   |
| NEW JERSEY ST ECON DEV AUTH LE NJSDEV                 | 5% 15 Jun 2046       | 200,000    | 205,602   |
| NEW JERSEY ST TRANSPRTN TRUSTF NJSTRN                 | 5% 15 Jun 2038       | 540,000    | 547,042   |
| NEW JERSEY ST TRANSPRTN TRUSTF NJSTRN                 | 5% 15 Jun 2042       | 350,000    | 352,433   |
| NEW JERSEY ST TURNPIKE AUTH NJSTRN                    | 5% 01 Jan 2043       | 230,000    | 233,494   |
| NEW YORK CITY NY MUNI WTR FINA NYCUTL                 | 5% 15 Jun 2047       | 160,000    | 163,002   |
| NEW YORK CITY NY MUNI WTR FINA NYCUTL                 | 5% 15 Jun 2047       | 160,000    | 163,134   |
| NEW YORK CITY NY TRANSITIONALF NYCGEN                 | 5% 01 Nov 2042       | 330,000    | 341,906   |
| NEW YORK NY NYC                                       | 5% 01 Aug 2025       | 190,000    | 212,361   |
| NEW YORK ST DORM AUTH ST PERSO NYSHGR                 | 5% 15 Dec 2026       | 140,000    | 155,320   |
| NEW YORK ST DORM AUTH ST PERSO NYSHGR                 | 5% 15 Dec 2027       | 370,000    | 406,623   |
| NEW YORK ST LIBERTY DEV CORP L NYCDEV                 | 5% 15 Dec 2041       | 280,000    | 284,026   |
| NEW YORK ST URBAN DEV CORP REV NYSDEV                 | 5% 15 Mar 2027       | 700,000    | 770,896   |
| NOBLE ENERGY INC SR UNSECURED                         | 8.25% 01 Mar 2019    | 1,200,000  | 1,491,535 |
| NOBLE ENERGY INC SR UNSECURED                         | 4.15% 15 Dec 2021    | 1,170,000  | 1,203,051 |
| NORDEA BANK AB SR UNSECURED 144A                      | 3.7% 13 Nov 2014     | 670,000    | 688,621   |
| NORDEA BANK AB SUBORDINATED 144A                      | 4.875% 13 May 2021   | 2,160,000  | 2,232,624 |
| NOTA DO TESOURO NACIONAL NOTES                        | 10% 01 Jan 2021      | 12,600,000 | 4,642,215 |
| NOTA DO TESOURO NACIONAL SENIOR NOTES                 | 10% 01 Jan 2017      | 6,268,000  | 2,511,501 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED                 | 3.125% 15 Feb 2022   | 1,760,000  | 1,714,189 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED                 | 2.7% 15 Feb 2023     | 170,000    | 155,630   |
| OHIO ST TURNPIKE COMMISSION OHSTRN                    | 5% 15 Feb 2048       | 280,000    | 283,049   |
| OHIO ST TURNPIKE COMMISSION OHSTRN                    | 5% 15 Feb 2048       | 670,000    | 659,186   |
| ORACLE CORP SR UNSECURED                              | 1.2% 15 Oct 2017     | 1,650,000  | 1,623,696 |
| ORIGEN MANUFACTURED HOUSING ORGN 2005 B M2            | 6.48% 15 Jan 2037    | 64,815     | 69,305    |
| PACIFIC GAS + ELECTRIC SR UNSECURED                   | 6.05% 01 Mar 2034    | 970,000    | 1,111,130 |
| PACIFIC GAS + ELECTRIC SR UNSECURED                   | 8.25% 15 Oct 2018    | 810,000    | 1,013,048 |
| PEABODY ENERGY CORP COMPANY GUAR                      | 6.5% 15 Sep 2020     | 1,909,000  | 2,009,223 |
| PEGASUS AVIATION LEASE SECURIT PALS 2000 1 A2<br>144A | 8.37% 25 Mar 2030    | 1,290,000  | 441,825   |
| PEMEX PROJ FDG MASTER TR COMPANY GUAR                 | 6.625% 15 Jun 2035   | 1,121,000  | 1,179,853 |
| PENNSYLVANIA ST TURNPIKE COMMI PASTRN                 | 5% 01 Dec 2043       | 250,000    | 248,070   |
| PEPSICO INC SR UNSECURED                              | 7.9% 01 Nov 2018     | 311,000    | 388,744   |
| PEPSICO INC SR UNSECURED                              | 4% 05 Mar 2042       | 90,000     | 78,375    |
| PEPSICO INC SR UNSECURED                              | 0.7% 13 Aug 2015     | 1,660,000  | 1,661,756 |
| PERNOD RICARD SA SR UNSECURED 144A                    | 4.45% 15 Jan 2022    | 2,270,000  | 2,296,228 |
| PERRIGO CO PLC COMPANY GUAR 144A                      | 4% 15 Nov 2023       | 670,000    | 657,334   |
| PETROBRAS INTL FIN CO COMPANY GUAR                    | 6.125% 06 Oct 2016   | 740,000    | 801,466   |
| PETROBRAS INTL FIN CO COMPANY GUAR                    | 5.75% 20 Jan 2020    | 726,000    | 747,010   |
| PETROBRAS INTL FIN CO COMPANY GUAR                    | 5.375% 27 Jan 2021   | 4,510,000  | 4,475,670 |
| PETROBRAS INTL FIN CO COMPANY GUAR                    | 3.875% 27 Jan 2016   | 1,150,000  | 1,183,881 |
| PFIZER INC SR UNSECURED                               | 7.2% 15 Mar 2039     | 320,000    | 430,114   |
| PFIZER INC SR UNSECURED                               | 6.2% 15 Mar 2019     | 760,000    | 900,927   |
| PHILIP MORRIS INTL INC SR UNSECURED                   | 2.5% 22 Aug 2022     | 1,530,000  | 1,394,684 |
| PHILIP MORRIS INTL INC SR UNSECURED                   | 2.9% 15 Nov 2021     | 1,670,000  | 1,594,274 |
| PLAINS EXPLORATION + PRO COMPANY GUAR                 | 6.875% 15 Feb 2023   | 70,000     | 78,050    |
| PLAINS EXPLORATION + PRO COMPANY GUAR                 | 6.5% 15 Nov 2020     | 280,000    | 309,226   |
| POTASH CORP SASKATCHEWAN SR UNSECURED                 | 4.875% 30 Mar 2020   | 90,000     | 97,374    |
| POUND STERLING  |                      | 482        | 798       |
| PPG INDUSTRIES INC SR UNSECURED                       | 6.65% 15 Mar 2018    | 215,000    | 248,624   |
| PRIME MORTGAGE TRUST PRIME 2005 5 1A2                 | 7.5% 25 Jul 2034     | 940,620    | 932,245   |
| PRIV CLGS UNIVS AUTH GA PRIHGR                        | 5% 01 Oct 2043       | 330,000    | 344,457   |
| PROVIDENT FUNDING MORTGAGE LOA PFMLT 2005 1<br>1A1    | 2.66451% 25 May 2035 | 811,779    | 797,604   |
| PROVINCE OF QUEBEC NOTES                              | 1% 22 Jul 2036       | 280,000    | 394,346   |

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| QEP RESOURCES INC SR UNSECURED                   | 6.875% 01 Mar 2021   | 240,000     | 257,400   |
| QEP RESOURCES INC SR UNSECURED                   | 5.25% 01 May 2023    | 270,000     | 253,125   |
| QVC INC SR SECURED                               | 5.95% 15 Mar 2043    | 40,000      | 36,290    |
| RABOBANK NEDERLAND                               | 4.625% 01 Dec 2023   | 1,500,000   | 1,510,184 |
| RABOBANK NEDERLAND                               | 5.75% 01 Dec 2043    | 510,000     | 540,644   |
| RABOBANK NEDERLAND JR SUBORDINA 144A             | 11% 29 Dec 2049      | 1,680,000   | 2,223,900 |
| RANGE RESOURCES CORP COMPANY GUAR                | 6.75% 01 Aug 2020    | 1,450,000   | 1,569,625 |
| RAYTHEON COMPANY SR UNSECURED                    | 3.125% 15 Oct 2020   | 550,000     | 550,626   |
| RBSCF TRUST RBSCF 2013 GSP A 144A                | 3.833% 13 Jan 2032   | 2,980,000   | 2,969,989 |
| REGENCY ENERGY PARTNERS COMPANY GUAR             | 6.5% 15 Jul 2021     | 896,000     | 949,760   |
| REGENCY ENERGY PARTNERS COMPANY GUAR             | 4.5% 01 Nov 2023     | 80,000      | 72,800    |
| REPUBLIC OF INDONESIA SR UNSECURED 144A          | 3.75% 25 Apr 2022    | 300,000     | 270,375   |
| REPUBLIC OF INDONESIA SR UNSECURED REGS          | 5.875% 13 Mar 2020   | 230,000     | 243,110   |
| REPUBLIC OF INDONESIA SR UNSECURED REGS          | 4.875% 05 May 2021   | 250,000     | 247,500   |
| REPUBLIC OF INDONESIA SR UNSECURED REGS          | 3.75% 25 Apr 2022    | 850,000     | 766,063   |
| REPUBLIC OF SOUTH AFRICA                         | 5.875% 16 Sep 2025   | 2,460,000   | 2,558,400 |
| REPUBLIC OF TURKEY SR UNSECURED                  | 7% 11 Mar 2019       | 680,000     | 744,600   |
| REPUBLIC OF TURKEY SR UNSECURED                  | 7.5% 07 Nov 2019     | 240,000     | 268,440   |
| REPUBLIC OF TURKEY SR UNSECURED                  | 5.625% 30 Mar 2021   | 463,000     | 464,852   |
| REPUBLIC OF TURKEY SR UNSECURED                  | 6.25% 26 Sep 2022    | 681,000     | 707,219   |
| RESIDENTIAL ASSET MORTGAGE PRO RAMP 2002 RS4 AII | 0.8402% 25 Aug 2032  |             |           |
|  |                      | 42,393      | 35,192    |
| RESIDENTIAL ASSET MORTGAGE PRO RAMP 2002 RS5 AII | 0.69875% 25 Sep 2032 |             |           |
|  |                      | 127,988     | 114,726   |
| RESIDENTIAL ASSET MORTGAGE PRO RAMP 2004 SL2 A4  | 8.5% 25 Oct 2031     | 397,278     | 439,177   |
| RESIDENTIAL ASSET SECURITIES C RASC 2001 KS2 AII | 0.65328% 25 Jun 2031 | 207,532     | 175,398   |
| REYNOLDS AMERICAN INC COMPANY GUAR               | 6.75% 15 Jun 2017    | 590,000     | 675,350   |
| REYNOLDS AMERICAN INC COMPANY GUAR .             | 3.25% 01 Nov 2022    | 520,000     | 479,292   |
| REYNOLDS GRP ISS/REYNOLD SR SECURED              | 7.125% 15 Apr 2019   | 290,000     | 308,850   |
| REYNOLDS GRP ISS/REYNOLD SR SECURED              | 6.875% 15 Feb 2021   | 1,080,000   | 1,163,700 |
| RICHMOND VA RIC                                  | 5% 01 Mar 2027       | 160,000     | 180,134   |
| RICHMOND VA RIC                                  | 5% 01 Mar 2028       | 170,000     | 189,689   |
| RICHMOND VA RIC                                  | 5% 01 Mar 2029       | 170,000     | 188,146   |
| RIO TINTO FIN USA LTD COMPANY GUAR               | 9% 01 May 2019       | 2,130,000   | 2,780,975 |
| RIO TINTO FIN USA LTD COMPANY GUAR               | 6.5% 15 Jul 2018     | 340,000     | 401,362   |
| RIO TINTO FIN USA LTD COMPANY GUAR               | 3.75% 20 Sep 2021    | 220,000     | 222,111   |
| RIO TINTO FIN USA PLC                            | 2.25% 14 Dec 2018    | 390,000     | 388,076   |
| ROCHE HLDGS INC COMPANY GUAR 144A                | 6% 01 Mar 2019       | 911,000     | 1,066,084 |
| ROCK TENN CO COMPANY GUAR                        | 4% 01 Mar 2023       | 410,000     | 391,587   |
| ROCK TENN CO COMPANY GUAR                        | 3.5% 01 Mar 2020     | 330,000     | 324,582   |
| ROGERS COMMUNICATIONS IN COMPANY GUAR            | 6.75% 15 Mar 2015    | 150,000     | 160,684   |
| ROGERS COMMUNICATIONS IN COMPANY GUAR            | 6.375% 01 Mar 2014   | 130,000     | 131,240   |
| ROYAL BK OF SCOT GRP PLC SUBORDINATED            | 4.7% 03 Jul 2018     | 200,000     | 203,192   |
| ROYAL BK SCOTLND GRP PLC JR SUBORDINA            | 7.648% 31 Dec 2049   | 190,000     | 198,550   |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED            | 6.4% 21 Oct 2019     | 690,000     | 795,104   |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED            | 2.55% 18 Sep 2015    | 350,000     | 357,965   |
| ROYAL BK SCOTLND GRP PLC SUBORDINATED            | 5% 01 Oct 2014       | 810,000     | 827,781   |
| ROYAL BK SCOTLND GRP PLC SUBORDINATED            | 6.1% 10 Jun 2023     | 1,300,000   | 1,310,525 |
| ROYAL BK SCOTLND GRP PLC SUBORDINATED            | 6% 19 Dec 2023       | 960,000     | 966,835   |
| RUSSIA FOREIGN BOND SR UNSECURED REGS            | 7.5% 31 Mar 2030     | 2,197,910   | 2,561,005 |
| RUSSIA GOVT BOND OFZ BONDS                       | 7% 25 Jan 2023       | 179,700,000 | 5,274,518 |
| SACO I TRUST SACO 2006 7 A1                      | 0.418% 25 Jul 2036   | 760,886     | 1,117,592 |
| SAN ANTONIO TX ELEC GAS REVE SANUTL              | 5% 01 Feb 2043       | 550,000     | 559,614   |
| SANTANDER US DEBT SA UNI BANK GUARANT 144A       | 3.724% 20 Jan 2015   | 900,000     | 917,934   |
| SANTANDER US DEBT SA UNI BANK GUARANT 144A       | 3.781% 07 Oct 2015   | 600,000     | 618,268   |
| SECURITIZED ASSET BACKED RECEI SABR 2006 FR3 A2  | 0.31885% 25 May 2036 | 991,906     | 545,463   |

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| SERVICE CORP INTL SR UNSECURED                                | 7.625% 01 Oct 2018     | 20,000     | 23,000     |
| SERVICE CORP INTL SR UNSECURED                                | 7.5% 01 Apr 2027       | 370,000    | 390,350    |
| SESI LLC COMPANY GUAR   | 7.125% 15 Dec 2021     | 360,000    | 401,400    |
| SHELL INTERNATIONAL FIN COMPANY GUAR                          | 6.375% 15 Dec 2038     | 550,000    | 683,094    |
| SHELL INTERNATIONAL FIN COMPANY GUAR                          | 4.375% 25 Mar 2020     | 490,000    | 537,161    |
| SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A                    | 2.75% 17 May 2017      | 880,000    | 899,784    |
| SLM CORP SR UNSECURED   | 5% 15 Apr 2015         | 70,000     | 73,238     |
| SLM CORP SR UNSECURED   | 3.875% 10 Sep 2015     | 1,620,000  | 1,674,675  |
| SLM STUDENT LOAN TRUST SLMA 2003 4 A5A 144A                   | 1.0595% 15 Mar 2033    | 87,100     | 86,788     |
| SLM STUDENT LOAN TRUST SLMA 2005 4 A3                         | 0.53833% 25 Jan 2027   | 900,000    | 877,956    |
| SLM STUDENT LOAN TRUST SLMA 2006 5 A5                         | 0.3486% 25 Jan 2027    | 1,990,000  | 1,949,868  |
| SLM STUDENT LOAN TRUST SLMA 2012 6 A3                         | 0.908% 26 May 2026     | 600,000    | 600,416    |
| SOFTBANK CORP COMPANY GUAR 144A                               | 4.5% 15 Apr 2020       | 1,210,000  | 1,179,750  |
| SOUTHERN COPPER CORP SR UNSECURED                             | 5.25% 08 Nov 2042      | 2,700,000  | 2,189,638  |
| SOUTHERN NATURAL GAS SR UNSECURED                             | 8% 01 Mar 2032         | 500,000    | 639,336    |
| SOUTHERN NATURAL GAS SR UNSECURED 144A                        | 5.9% 01 Apr 2017       | 100,000    | 112,068    |
| SPECIALTY UNDERWRITING + RESID SURF 2003 BC4 M1               | 1.058% 25 Nov 2034     | 1,731,545  | 1,589,866  |
| SPRINT CAPITAL CORP COMPANY GUAR                              | 8.75% 15 Mar 2032      | 1,630,000  | 1,748,175  |
| SPRINT CORP COMPANY GUAR 144A                                 | 7.875% 15 Sep 2023     | 880,000    | 946,000    |
| SSGA G STIFF ERISA QUALIFIED                                  | STIF-TYPE INSTRUMENT   | 70,111,362 | 70,111,362 |
| * STATE STREET CORP JR SUB DEBS                               | 4.956% 15 Mar 2018     | 1,970,000  | 2,137,253  |
| STEEL DYNAMICS INC COMPANY GUAR                               | 7.625% 15 Mar 2020     | 100,000    | 108,500    |
| STRIP PRINC 05/30 0.00000                                     | 0% 15 May 2030         | 11,190,000 | 5,983,573  |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2005 16XS<br>A1           | 1% 25 Aug 2035         | 642,753    | 604,638    |
| STRUCTURED ASSET SECURITIES CO SASC 2004 SC1 A<br>144A        | 12.265875% 25 Dec 2029 | 1,044,812  | 1,004,937  |
| SUMITOMO MITSUI BANKING SR UNSECURED 144A                     | 3.1% 14 Jan 2016       | 750,000    | 778,277    |
| SUNTRUST PREFERRED CAP I LIMITD GUARA                         | 1% 29 Jun 2049         | 81,000     | 60,446     |
| TAYLOR MORRISON COMM/MON COMPANY GUAR 144A                    | 7.75% 15 Apr 2020      | 290,000    | 319,000    |
| TAYLOR MORRISON COMM/MON COMPANY GUAR 144A                    | 5.25% 15 Apr 2021      | 660,000    | 641,850    |
| TBA FHLMC GOLD CONV INTER AGGR                                | 2.5% 01 Dec 2099       | 9,000,000  | 8,916,680  |
| TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESC<br>R(LEH ESCROW REC) | 0.01% 15 Sep 2099      | 956,648    | 210,463    |
| TCI COMMUNICATIONS INC SR UNSECURED                           | 7.125% 15 Feb 2028     | 110,000    | 135,284    |
| TEACHERS INSUR + ANNUITY SUBORDINATED 144A                    | 6.85% 16 Dec 2039      | 1,400,000  | 1,728,145  |
| TELECOM ITALIA CAPITAL COMPANY GUAR                           | 7.175% 18 Jun 2019     | 60,000     | 67,350     |
| TELEFONICA EMISIONES SAU COMPANY GUAR                         | 6.221% 03 Jul 2017     | 90,000     | 101,459    |
| TELEFONICA EMISIONES SAU COMPANY GUAR                         | 5.877% 15 Jul 2019     | 250,000    | 278,775    |
| TELEFONICA EMISIONES SAU COMPANY GUAR                         | 5.134% 27 Apr 2020     | 840,000    | 892,382    |
| TELEFONICA EMISIONES SAU COMPANY GUAR                         | 5.462% 16 Feb 2021     | 90,000     | 94,963     |
| TEMASEK FINANCIAL I LTD COMPANY GUAR 144A                     | 2.375% 23 Jan 2023     | 1,280,000  | 1,151,802  |
| TENET HEALTHCARE CORP SR SECURED 144A                         | 6% 01 Oct 2020         | 870,000    | 908,063    |
| TENET HEALTHCARE CORP SR UNSECURED                            | 9.25% 01 Feb 2015      | 321,000    | 345,878    |
| TENN VALLEY AUTHORITY SR UNSECURED                            | 5.25% 15 Sep 2039      | 3,040,000  | 3,244,635  |
| TEVA PHARM FIN IV BV COMPANY GUAR                             | 3.65% 10 Nov 2021      | 200,000    | 196,164    |
| TEVA PHARMACEUT FIN BV COMPANY GUAR                           | 3.65% 10 Nov 2021      | 70,000     | 68,657     |
| THERMO FISHER SCIENTIFIC SR UNSECURED                         | 3.6% 15 Aug 2021       | 530,000    | 525,253    |
| THERMO FISHER SCIENTIFIC SR UNSECURED                         | 5.3% 01 Feb 2044       | 130,000    | 131,453    |
| TIME WARNER CABLE INC COMPANY GUAR                            | 8.25% 01 Apr 2019      | 1,310,000  | 1,534,672  |
| TIME WARNER CABLE INC COMPANY GUAR                            | 6.75% 15 Jun 2039      | 440,000    | 414,349    |
| TIME WARNER CABLE INC COMPANY GUAR                            | 5% 01 Feb 2020         | 160,000    | 162,457    |
| TIME WARNER CABLE INC COMPANY GUAR                            | 4.125% 15 Feb 2021     | 180,000    | 170,598    |
| TIME WARNER CABLE INC COMPANY GUAR                            | 5.875% 15 Nov 2040     | 170,000    | 147,058    |
| TIME WARNER CABLE INC COMPANY GUAR                            | 5.5% 01 Sep 2041       | 60,000     | 49,717     |
| TIME WARNER ENT COMPANY GUAR                                  | 8.375% 15 Jul 2033     | 50,000     | 54,474     |
| TIME WARNER INC COMPANY GUAR                                  | 7.7% 01 May 2032       | 170,000    | 218,275    |

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| TIME WARNER INC COMPANY GUAR                         | 4.7% 15 Jan 2021     | 190,000      | 201,721    |
| TIME WARNER INC COMPANY GUAR                         | 6.1% 15 Jul 2040     | 570,000      | 622,079    |
| TIME WARNER INC COMPANY GUAR                         | 4.75% 29 Mar 2021    | 310,000      | 330,575    |
| TIME WARNER INC COMPANY GUAR                         | 6.25% 29 Mar 2041    | 150,000      | 166,572    |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED                | 1.25% 05 Oct 2017    | 1,760,000    | 1,727,750  |
| TRANSOCEAN INC COMPANY GUAR                          | 5.05% 15 Dec 2016    | 470,000      | 519,195    |
| TRANSOCEAN INC COMPANY GUAR                          | 6.375% 15 Dec 2021   | 430,000      | 483,197    |
| TSY INFL IX N/B                                      | 2.125% 15 Feb 2040   | 9,844,448    | 11,061,163 |
| TSY INFL IX N/B                                      | 0.75% 15 Feb 2042    | 1,137,026    | 914,062    |
| TSY INFL IX N/B                                      | 0.375% 15 Jul 2023   | 10,859,385   | 10,473,366 |
| TW TELECOM HOLDINGS INC COMPANY GUAR                 | 5.375% 01 Oct 2022   | 370,000      | 363,525    |
| UBM PLC NOTES 144A                                   | 5.75% 03 Nov 2020    | 810,000      | 842,088    |
| UBS AG STAMFORD CT SR UNSECURED                      | 3.875% 15 Jan 2015   | 558,000      | 576,891    |
| UBS AG STAMFORD CT SR UNSECURED                      | 2.25% 28 Jan 2014    | 471,000      | 471,606    |
| UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2012 C4 AS 144A | 3.316% 10 Dec 2022   | 660,000      | 619,334    |
| UNITED MEXICAN STATES SR UNSECURED                   | 6.05% 11 Jan 2040    | 462,000      | 502,425    |
| UNITED MEXICAN STATES SR UNSECURED                   | 4.75% 08 Mar 2044    | 2,300,000    | 2,072,875  |
| UNITED TECHNOLOGIES CORP SR UNSECURED                | 4.5% 01 Jun 2042     | 760,000      | 738,026    |
| UNITEDHEALTH GROUP INC SR UNSECURED                  | 6% 15 Feb 2018       | 960,000      | 1,109,101  |
| UNITEDHEALTH GROUP INC SR UNSECURED                  | 3.375% 15 Nov 2021   | 390,000      | 385,188    |
| UNITEDHEALTH GROUP INC SR UNSECURED                  | 1.625% 15 Mar 2019   | 220,000      | 211,854    |
| US 10YR NOTE (CBT)MAR14                              | XCBT 20140320        | 33,900,000   | (607,547)  |
| US 2YR NOTE (CBT) MAR14                              | XCBT 20140331        | 30,200,000   | (63,406)   |
| US 5YR NOTE (CBT) MAR14                              | XCBT 20140331        | (57,500,000) | 867,891    |
| US DOLLAR  |                      | (371,686)    | (371,686)  |
| US LONG BOND(CBT) MAR14                              | XCBT 20140320        | (17,300,000) | 227,906    |
| US TREASURY N/B                                      | 2.75% 15 Aug 2042    | 37,741,000   | 29,903,855 |
| US TREASURY N/B                                      | 2.875% 15 May 2043   | 18,377,000   | 14,893,989 |
| US TREASURY N/B                                      | 3.75% 15 Nov 2043    | 8,890,000    | 8,592,736  |
| US TREASURY N/B                                      | 2% 30 Nov 2020       | 33,010,000   | 32,133,188 |
| US TREASURY N/B                                      | 2% 15 Aug 2019       | 2,950,000    | 3,214,347  |
| US TREASURY N/B                                      | 1.375% 30 Sep 2018   | 960,000      | 948,300    |
| US TREASURY N/B                                      | 0.75% 31 Oct 2017    | 31,000,000   | 30,438,125 |
| US TREASURY N/B                                      | 1.375% 30 Jun 2018   | 6,840,000    | 6,788,166  |
| US TREASURY N/B                                      | 0.25% 31 Oct 2015    | 3,530,000    | 3,525,037  |
| US TREASURY N/B                                      | 2.75% 15 Nov 2023    | 19,540,000   | 19,115,611 |
| US ULTRA BOND(CBT) MAR14                             | XCBT 20140320        | (9,400,000)  | 161,344    |
| UTAH ST TRANSIT AUTH SALES TAX UTSTRN                | 5% 15 Jun 2042       | 590,000      | 590,384    |
| VALE OVERSEAS LIMITED COMPANY GUAR                   | 8.25% 17 Jan 2034    | 260,000      | 299,505    |
| VALE OVERSEAS LIMITED COMPANY GUAR                   | 6.875% 21 Nov 2036   | 1,451,000    | 1,498,525  |
| VALE OVERSEAS LIMITED COMPANY GUAR                   | 4.375% 11 Jan 2022   | 4,497,000    | 4,369,254  |
| VERIZON COMMUNICATIONS SR UNSECURED                  | 6.35% 01 Apr 2019    | 410,000      | 481,910    |
| VERIZON COMMUNICATIONS SR UNSECURED                  | 2.45% 01 Nov 2022    | 310,000      | 274,426    |
| VERIZON COMMUNICATIONS SR UNSECURED                  | 4.5% 15 Sep 2020     | 1,920,000    | 2,055,487  |
| VERIZON COMMUNICATIONS SR UNSECURED                  | 5.15% 15 Sep 2023    | 5,770,000    | 6,195,203  |
| VERIZON COMMUNICATIONS SR UNSECURED                  | 6.4% 15 Sep 2033     | 3,160,000    | 3,634,382  |
| VERIZON COMMUNICATIONS SR UNSECURED                  | 6.55% 15 Sep 2043    | 1,630,000    | 1,907,033  |
| VESEY STREET INV TRUST I COMPANY GUAR                | 4.404% 01 Sep 2016   | 570,000      | 612,015    |
| VIACOM INC SR UNSECURED                              | 4.25% 01 Sep 2023    | 1,250,000    | 1,247,400  |
| VIRGIN MEDIA SECURED FIN SR SECURED 144A             | 5.375% 15 Apr 2021   | 950,000      | 950,000    |
| VNO MORTGAGE TRUST VVND0 2012 6AVE A 144A            | 2.995% 15 Nov 2030   | 220,000      | 205,141    |
| WACHOVIA BANK NA SUBORDINATED                        | 6% 15 Nov 2017       | 720,000      | 830,808    |
| WACHOVIA CAP TRUST III LIMITD GUARA                  | 5.56975% 29 Mar 2049 | 3,940,000    | 3,605,100  |
| WACHOVIA CORP SR UNSECURED                           | 5.75% 01 Feb 2018    | 560,000      | 645,724    |

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| WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR8 A1    | 0.6075% 25 Jun 2044  | 698,200   | 636,229   |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR11 A1A  | 0.5825% 25 Aug 2045  | 1,413,167 | 1,362,794 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1 | 0.5462% 25 Oct 2045  | 1,749,817 | 1,620,073 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 1A4  | 5.60225% 25 Nov 2036 | 889       | 748       |
| WASTE MANAGEMENT INC COMPANY GUAR                  | 4.6% 01 Mar 2021     | 190,000   | 202,438   |
| WASTE MANAGEMENT INC COMPANY GUAR                  | 7.375% 15 May 2029   | 290,000   | 352,866   |
| WELLPOINT INC SR UNSECURED                         | 5.875% 15 Jun 2017   | 110,000   | 124,071   |
| WELLPOINT INC SR UNSECURED                         | 7% 15 Feb 2019       | 660,000   | 783,088   |
| WELLPOINT INC SR UNSECURED                         | 3.7% 15 Aug 2021     | 1,260,000 | 1,255,344 |
| WELLPOINT INC SR UNSECURED                         | 1.25% 10 Sep 2015    | 360,000   | 362,502   |
| WELLS FARGO + COMPANY SR UNSECURED                 | 3.676% 15 Jun 2016   | 910,000   | 968,917   |
| WELLS FARGO + COMPANY SR UNSECURED                 | 4.6% 01 Apr 2021     | 260,000   | 285,019   |
| WELLS FARGO + COMPANY SR UNSECURED                 | 1.5% 16 Jan 2018     | 780,000   | 774,961   |
| WELLS FARGO + COMPANY SUBORDINATED                 | 3.45% 13 Feb 2023    | 970,000   | 917,072   |
| WELLS FARGO + COMPANY SUBORDINATED                 | 5.375% 02 Nov 2043   | 910,000   | 931,845   |
| WELLS FARGO + COMPANY SUBORDINATED 144A            | 4.48% 16 Jan 2024    | 392,000   | 390,213   |
| WELLS FARGO + COMPANY SUBORDINATED 144A            | 5.606% 15 Jan 2044   | 800,000   | 830,950   |
| WELLS FARGO CAPITAL X LIMITD GUARA                 | 5.95% 01 Dec 2086    | 360,000   | 353,340   |
| WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 A4   | 4.218% 15 Jul 2046   | 220,000   | 226,468   |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR8 B1   | 1% 25 Jun 2035       | 3,690,142 | 1,901,737 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 AS   | 3.311% 15 Mar 2045   | 600,000   | 568,516   |
| WI TREASURY N/B                                    | 0% 30 Nov 2018       | 150,000   | 146,789   |
| WI TREASURY SEC                                    | 2% 30 Sep 2020       | 2,290,000 | 2,238,475 |
| WILLIAMS COMPANIES INC SR UNSECURED                | 7.5% 15 Jan 2031     | 19,000    | 20,082    |
| WILLIAMS COS INC SR UNSECURED                      | 8.75% 15 Mar 2032    | 807,000   | 942,184   |
| WILLIAMS COS INC SR UNSECURED                      | 7.75% 15 Jun 2031    | 535,000   | 573,638   |
| WILLIAMS COS INC SR UNSECURED                      | 7.875% 01 Sep 2021   | 60,000    | 69,187    |
| WM WRIGLEY JR CO                                   | 2.4% 21 Oct 2018     | 240,000   | 238,528   |
| WM WRIGLEY JR CO SR UNSECURED 144A                 | 3.375% 21 Oct 2020   | 280,000   | 276,785   |
| WM WRIGLEY JR CO SR UNSECURED 144A                 | 2.9% 21 Oct 2019     | 820,000   | 813,221   |
| WPP FINANCE (UK) COMPANY GUAR                      | 8% 15 Sep 2014       | 330,000   | 346,421   |
| WPP FINANCE 2010                                   | 5.625% 15 Nov 2043   | 170,000   | 168,289   |
| WYETH LLC COMPANY GUAR                             | 5.95% 01 Apr 2037    | 460,000   | 533,230   |
| XSTRATA FINANCE CANADA COMPANY GUAR 144A           | 5.8% 15 Nov 2016     | 270,000   | 297,477   |
| XSTRATA FINANCE CANADA COMPANY GUAR 144A           | 1.8% 23 Oct 2015     | 1,440,000 | 1,458,327 |
| XSTRATA FINANCE CANADA COMPANY GUAR 144A           | 2.45% 25 Oct 2017    | 1,250,000 | 1,264,189 |
| ZOETIS INC SR UNSECURED                            | 3.25% 01 Feb 2023    | 240,000   | 224,561   |

**Sub-Total: Fund 5728 4 of 16** **\$ 1,131,663,712**

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value     |
|-----|---|---|----------------|--------------------|
|     |   | Shares/<br>Par Value  |                |                    |
|     | PRIVEST PRUDENTIAL AST MGMT                               | 7,686   | \$             | 216,634,491        |
|     | <b>Sub-Total: Fund 5735 5 of 16</b>                       |   | <b>\$</b>      | <b>216,634,491</b> |



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| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a)       | (e) Fair value |
|-----|---|---|----------------------|----------------|
|     |   |   | Shares/<br>Par Value |                |
|     | 317502E40 OTC EPUT USD VS JPY                             | FEB14 98.0 PUT  | (9,620,000)          | \$ (54,353)    |
|     | 317U219F6 IRO USD 2Y1Y P 2.000                            | MAR14 2 PUT   | (325,400,000)        | (588,857)      |
|     | 317U266F8 IRO GBP 5Y P 2.2000                             | JAN14 2.2 PUT   | (12,600,000)         | (79,322)       |
|     | 317U285F5 IRO USD 10Y C 2.5000                            | JAN14 2.5 CALL  | (10,900,000)         | (11)           |
|     | 317U287F3 IRO GBP 5Y C 1.6000                             | JAN14 1.6 CALL  | (12,600,000)         | (42)           |
|     | 317U298E3 IRO EUR 1Y P0.4 BOA                             | MAR14 0.4 PUT   | (4,200,000)          | (1,395)        |
|     | 317U299E2 IRO EUR 1Y P0.4 GLM                             | MAR14 0.4 PUT   | (1,200,000)          | (399)          |
|     | 317U300E9 IRO EUR 1Y C0.4 GLM                             | MAR14 0.4 CALL  | (1,200,000)          | (1,779)        |
|     | 317U301E8 IRO EUR 1Y C0.4 BOA                             | MAR14 0.4 CALL  | (4,200,000)          | (6,227)        |
|     | 317U303E6 IRO EUR 1Y P0.4 RYL                             | MAR14 0.4 PUT   | (3,200,000)          | (1,063)        |
|     | 317U304E5 IRO EUR 1Y C0.4 RYL                             | MAR14 0.4 CALL  | (3,200,000)          | (4,745)        |
|     | 317U305E4 IRO EUR 1Y P0.4 DUB                             | MAR14 0.4 PUT   | (2,400,000)          | (797)          |
|     | 317U306E3 IRO EUR 1Y C0.4 DUB                             | MAR14 0.4 CALL  | (2,400,000)          | (3,558)        |
|     | 317U311F3 IRO USD 10Y C 2.5000                            | MAR14 2.5 CALL  | (7,900,000)          | (545)          |
|     | 317U478F2 IRO USD 5Y P 2.0000                             | MAR14 2 PUT   | (42,400,000)         | (183,974)      |
|     | 317U934E3 IRO USD 10Y C RYL                               | JAN14 2.5 CALL  | (13,600,000)         | (14)           |
|     | 3M EURIBOR CALL 99.5 DEC14                                | DEC14 FSO   | (6,250,000)          | (18,947)       |
|     | 3M EURIBOR PUT 99.5 DEC14                                 | DEC14 FSO   | (6,250,000)          | (7,751)        |
|     | 90DAY EUR FUTR SEP15                                      | XCME 20150914   | 18,000,000           | 3,504          |
|     | 90DAY STERLING FU SEP15                                   | XLIF 20150916   | 38,375,000           | (186,347)      |
|     | ABBEY NATL TREASURY SERV BANK GUARANT                     | 1% 25 Apr 2014  | 3,800,000            | 3,816,701      |
|     | ABVIE INC SR UNSECURED                                    | 1.2% 06 Nov 2015  | 3,000,000            | 3,030,492      |
|     | ABVIE INC SR UNSECURED                                    | 1% 06 Nov 2015  | 1,400,000            | 1,414,398      |
|     | ABVIE INC SR UNSECURED                                    | 1.75% 06 Nov 2017   | 2,800,000            | 2,795,204      |
|     | ADJUSTABLE RATE MORTGAGE TRUST ARMT<br>2005 10 3A11       | 5.371% 25 Jan 2036  | 229,356              | 209,279        |
|     | AES CORPORATION SR UNSECURED                              | 7.75% 01 Mar 2014   | 805,000              | 813,050        |
|     | ALLY FINANCIAL INC COMPANY GUAR                           | 6.25% 01 Dec 2017   | 1,900,000            | 2,118,500      |
|     | ALLY FINANCIAL INC COMPANY GUAR                           | 3.512% 11 Feb 2014  | 8,200,000            | 8,219,680      |
|     | AMERICA MOVIL SAB DE CV COMPANY GUAR                      | 3.625% 30 Mar 2015  | 2,800,000            | 2,891,014      |
|     | AMERICAN EXPR CENTURION SR UNSECURED                      | 0.875% 13 Nov 2015  | 2,100,000            | 2,104,691      |
|     | AMERICAN HOME MORTGAGE ASSETS AHMA<br>2006 5 A1           | 1.0975% 25 Nov 2046   | 805,882              | 409,013        |
|     | AMERICAN INTL GROUP SR UNSECURED                          | 8.25% 15 Aug 2018   | 8,300,000            | 10,382,304     |
|     | AMERICAN INTL GROUP SR UNSECURED                          | 5.6% 18 Oct 2016  | 1,000,000            | 1,114,149      |
|     | AUSTRALIAN DOLLAR   |   | 759                  | 679            |
|     | AUSTRALIAN DOLLAR   | BUYUSD/SELLAUD  |                      | 4,572          |
|     | AUTOZONE INC SR UNSECURED                                 | 7.125% 01 Aug 2018  | 3,200,000            | 3,792,768      |
|     | AVIATION CAPITAL GROUP SR UNSECURED 144A                  | 3.875% 27 Sep 2016  | 3,100,000            | 3,201,953      |
|     | BANC OF AMERICA COMMERCIAL MOR BACM<br>2006 5 A4          | 5.414% 10 Sep 2047  | 2,700,000            | 2,929,597      |
|     | BANC OF AMERICA COMMERCIAL MOR BACM<br>2007 1 A4          | 5.451% 15 Jan 2049  | 2,600,000            | 2,814,053      |
|     | BANC OF AMERICA COMMERCIAL MOR BACM<br>2007 4 A4          | 5.74224% 10 Feb 2051  | 1,000,000            | 1,104,411      |
|     | BANC OF AMERICA FUNDING CORPOR BAFC 2004<br>A 1A3         | 5.00874% 20 Sep 2034  | 187,599              | 188,968        |
|     | BANC OF AMERICA FUNDING CORPOR BAFC 2005<br>D A1          | 4.109964% 25 May 2035   | 618,356              | 626,084        |
|     | BANC OF AMERICA LARGE LOAN BALL 2010 UB5<br>A4A 144A      | 5.67203% 17 Feb 2051  | 8,300,000            | 8,887,267      |
|     | BANC OF AMERICA MORTGAGE SECUR BOAMS<br>2004 A 3A1        | 3.82827% 25 Feb 2034  | 936,273              | 925,250        |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 7.375% 15 May 2014  | 4,500,000            | 4,611,996      |
|     | BARCLAYS CAPITAL INC                                      | 12/30 VAR   | 45,000               | 45,000         |
|     | BARCLAYS CASH COLLATERAL CCBCYCUS6                        | CCBCYCUS6   | 511,000              | 511,000        |
|     |   | 2.5071% 25 May 2033   | 410,403              | 409,189        |

BEAR STEARNS ADJUSTABLE RATE M BSARM  
2003 3 3A2

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| BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 5 2A1             | 2.7726% 25 Aug 2033     | 179,567         | 181,228      |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 7 1A1             | 2.939905% 25 Oct 2034   | 406,619         | 346,173      |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 9 A1              | 2.47% 25 Oct 2035       | 262,740         | 258,062      |
| BEAR STEARNS ALT A TRUST BALTA 2005 7 22A1                  | 5.7124% 25 Sep 2035     | 218,663         | 190,521      |
| BEAR STEARNS ALT A TRUST BALTA 2006 6 31A1                  | 2.794181% 25 Nov 2036   | 500,462         | 366,111      |
| BEAR STEARNS ALT A TRUST BALTA 2006 6 32A1                  | 5.495728% 25 Nov 2036   | 432,289         | 296,654      |
| BEAR STEARNS COS LLC SR UNSECURED                           | 5.7% 15 Nov 2014        | 10,000,000      | 10,445,210   |
| BP CAPITAL MARKETS PLC COMPANY GUAR                         | 3.125% 01 Oct 2015      | 100,000         | 104,475      |
| BUONI POLIENNALI DEL TES BONDS                              | 2.75% 15 Nov 2016       | 13,700,000      | 19,395,163   |
| BWPC133S6 CDS USD P F 5.00000 CME                           | 5% 20 Jun 2017          | (9,355,500)     | (9,355,500)  |
| BWPC133S6 CDS USD R V 00MEVENT CME                          | 1% 20 Jun 2017          | 9,355,500       | 8,448,746    |
| BWPC535X9 CDS EUR P F 1.00000 1 CCPITRAXX ICE               | 1% 20 Jun 2017          | (38,100,000)    | (53,501,994) |
| BWPC535X9 CDS EUR R V 03MEVENT 2 CCPITRAXX ICE              | 1% 20 Jun 2017          | 38,100,000      | 52,499,876   |
| BWPC828U1 CDS USD P F 5.00000 CDX.NA.HY.19 CCP CME          | 5% 20 Dec 2017          | (1,250,000)     | (1,250,000)  |
| BWPC828U1 CDS USD R V 00MEVENT 2I65BRJT8 CCP CME            | 1% 20 Dec 2017          | 1,250,000       | 1,124,571    |
| BWU002SB9 IRS USD P F 2.00000 MYC CME SWU002SB9 CCPVANILLA  | 2% 19 Jun 2023          | (82,400,000)    | (75,268,222) |
| BWU002SB9 IRS USD R V 03MLIBOR MYC CME SWUV02SB1 CCPVANILLA | 1% 19 Jun 2023          | 82,400,000      | 82,400,000   |
| BWU003AQ3 IRS JPY P F 1.00000 SWU003AQ3 CCPVANILLA CME      | 1% 18 Sep 2023          | (1,060,000,000) | (10,175,143) |
| BWU003AQ3 IRS JPY R V 06MLIBOR SWUV03AQ5 CCPVANILLA CME     | 1% 18 Sep 2023          | 1,060,000,000   | 10,085,153   |
| BWU003KG4 IRS USD P F 1.40000 MYC CME BWU003KG4 CCPVANILLA  | 1.4% 20 Mar 2018        | (78,000,000)    | (77,856,517) |
| BWU003KG4 IRS USD R V 03MLIBOR MYC CME SWUV03KG6 CCPVANILLA | 1% 20 Mar 2018          | 78,000,000      | 78,000,000   |
| BWU006E82 IRS USD P F 3.75000 SWU006E82 CCPVANILLA          | 3.75% 18 Jun 2044       | (10,400,000)    | (9,870,592)  |
| BWU006E82 IRS USD R V 03MLIBOR SWUV06E84 CCPVANILLA         | 1% 18 Jun 2044          | 10,400,000      | 10,400,000   |
| CALIFORNIA ST CAS   | 5.25% 01 Apr 2014       | 900,000         | 910,512      |
| CALIFORNIA ST CAS   | 5.45% 01 Apr 2015       | 4,950,000       | 5,248,287    |
| CANADIAN DOLLAR   |                         | 232,707         | 219,018      |
| CANADIAN IMPERIAL BANK COVERED 144A                         | 2.6% 02 Jul 2015        | 2,300,000       | 2,372,450    |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4                 | 5.322% 11 Dec 2049      | 2,000,000       | 2,190,216    |
| CIT GROUP INC SR UNSECURED                                  | 4.25% 15 Aug 2017       | 3,400,000       | 3,540,250    |
| CIT GROUP INC SR UNSECURED 144A                             | 5.25% 01 Apr 2014       | 4,400,000       | 4,444,000    |
| CITIBANK CASH COLL CCP CCSALCUS6 CCP CASH COLL              | CCSALCUS6 CCP CASH COLL | 579,000         | 579,000      |
| CITIGROUP INC SR UNSECURED                                  | 1.7271% 13 Jan 2014     | 3,000,000       | 3,001,101    |
| CITIGROUP INC SUBORDINATED                                  | 5% 15 Sep 2014          | 3,605,000       | 3,707,688    |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1               | 2.27% 25 Sep 2035       | 141,630         | 139,603      |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 AR1 1A1            | 2.66% 25 Oct 2035       | 618,775         | 597,317      |
| COMM MORTGAGE TRUST COMM 2012 9W57 A 144A                   | 2.3646% 10 Feb 2029     | 4,700,000       | 4,808,824    |
| COMM MORTGAGE TRUST COMM 2013 LC6 A2                        | 1.906% 10 Jan 2046      | 5,700,000       | 5,663,230    |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2003 J3 2A1            | 6.25% 25 Dec 2033       | 196,587         | 205,309      |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 56 5A2            | 1.0162% 25 Nov 2035     | 502,436         | 424,049      |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 30T1 1A3          | 6.25% 25 Nov 2036       | 221,934         | 189,365      |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 41CB 1A9          | 6% 25 Jan 2037          | 630,525         | 518,302      |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 J8 A2             | 6% 25 Feb 2037          | 223,403         | 161,614      |
| COUNTRYWIDE HOME LOANS CWHL 2001 HYB1 2A1                   | 3.55861% 19 Jun 2031    | 24,326          | 24,146       |
| COUNTRYWIDE HOME LOANS CWHL 2003 R4 2A 144A                 | 1% 25 Jan 2034          | 455,446         | 471,227      |
| COUNTRYWIDE HOME LOANS CWHL 2004 11 2A1                     | 3.904783% 25 Jul 2034   | 604,695         | 590,078      |
| COUNTRYWIDE HOME LOANS CWHL 2005 R1 2A1 144A                | 6% 25 Mar 2035          | 781,829         | 799,840      |
| COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A               | 4.87% 25 Jun 2035       | 483,074         | 418,333      |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C5 A3                | 1% 15 Sep 2040          | 4,000,000       | 4,046,472    |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2009 RR3 A5A 144A         | 5.342% 15 Dec 2043      | 2,200,000       | 2,384,835    |

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|   |                    |           |           |
|---|--------------------|-----------|-----------|
| CROWN CASTLE TOWERS LLC SR SECURED 144A | 3.214% 15 Aug 2035 | 4,200,000 | 4,282,135 |
| CURRENCY CONTRACT                       | BUYCAD/SELLUSD     |           | (8,399)   |
| CURRENCY CONTRACT                       | BUYDKK/SELLUSD     |           | 20,843    |
| CURRENCY CONTRACT                       | BUYUSD/SELLEUR     |           | 44,046    |
| CURRENCY CONTRACT                       | BUYEUR/SELLUSD     |           | 70,204    |

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| CURRENCY CONTRACT                                 | BUYEUR/SELLUSD         |              | (244)      |
| CURRENCY CONTRACT                                 | BUYUSD/SELLEUR         |              | (70,442)   |
| CURRENCY CONTRACT                                 | BUYUSD/SELLGBP         |              | (93,309)   |
| CURRENCY CONTRACT                                 | BUYUSD/SELLJPY         |              | 11,746     |
| CURRENCY CONTRACT                                 | BUYUSD/SELLJPY         |              | 96,324     |
| CURRENCY CONTRACT                                 | BUYMXN/SELLUSD         |              | (43,206)   |
| CURRENCY CONTRACT                                 | BUYMXN/SELLUSD         |              | 2,467      |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC3A A2           | 3.642% 10 Sep 2016     | 4,600,000    | 4,832,433  |
| DEUTSCHE BANK CCD CCDEUCUS4 DEUTSCHE CCD          | CCDEUCUS4 DEUTSCHE CCD | 1,290,000    | 1,290,000  |
| DEUTSCHE ALT A SECURITIES INC DBALT 2005 6 2A3    | 5.5% 25 Dec 2035       | 501,989      | 436,227    |
| DEUTSCHE ALT A SECURITIES INC DBALT 2006 AB3 A5B  | 6.3% 25 Jul 2036       | 416,520      | 280,864    |
| DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A         | 0.00001% 29 Apr 2014   | 5,000,000    | 5,002,915  |
| DNB BANK ASA SR UNSECURED 144A                    | 3.2% 03 Apr 2017       | 3,900,000    | 4,077,255  |
| EKSPORTFINANS ASA SR UNSECURED                    | 2% 15 Sep 2015         | 6,700,000    | 6,599,500  |
| ENCANA HLDINGS FIN CORP COMPANY GUAR              | 5.8% 01 May 2014       | 2,000,000    | 2,034,540  |
| EURO CURRENCY                                     |                        | 1,326,961    | 1,828,486  |
| EURODOLLAR MID CRV 3Y FTR OPTN                    | EXP 03/14/2014         | (335,000)    | (67,000)   |
| EURO-OAT FUTURE MAR14                             | XEUR 20140306          | (23,600,000) | 566,502    |
| EXPORT IMPORT BK KOREA SR UNSECURED               | 8.125% 21 Jan 2014     | 9,700,000    | 9,736,103  |
| FANNIE MAE  | 1.625% 27 Nov 2018     | 5,600,000    | 5,553,285  |
| FANNIE MAE FNR 2001 79 BA                         | 7% 25 Mar 2045         | 2,204,391    | 2,503,555  |
| FANNIE MAE FNR 2003 116 FA                        | 1% 25 Nov 2033         | 2,319,032    | 2,320,683  |
| FANNIE MAE FNR 2007 114 A6                        | 3.57625% 27 Oct 2037   | 4,100,000    | 4,068,524  |
| FANNIE MAE FNR 2007 15 AI                         | 6.214% 25 Mar 2037     | 3,361,298    | 462,151    |
| FANNIE MAE FNR 2007 22 SW                         | 5.806% 25 Mar 2037     | 1,935,200    | 247,111    |
| FANNIE MAE FNR 2007 32 SC                         | 1% 25 Apr 2037         | 9,270,705    | 1,439,183  |
| FANNIE MAE FNR 2007 4 SL                          | 6.956% 25 Feb 2037     | 1,177,877    | 191,073    |
| FANNIE MAE FNR 2008 12 FA                         | 0.9463% 25 Mar 2038    | 4,107,569    | 4,125,556  |
| FANNIE MAE FNR 2009 87 HS                         | 0% 25 Nov 2039         | 1,590,197    | 240,244    |
| FANNIE MAE FNR 2010 117 FE                        | 1% 25 Oct 2040         | 850,684      | 852,077    |
| FANNIE MAE FNR 2010 135 LF                        | 0.6542% 25 Dec 2040    | 1,421,646    | 1,422,219  |
| FANNIE MAE FNR 2011 3 FA                          | 0.94% 25 Feb 2041      | 6,251,833    | 6,259,629  |
| FANNIE MAE FNR 2011 40 SX                         | 9.57313% 25 Nov 2040   | 10,663       | 8,610      |
| FANNIE MAE FNR 2011 86 KF                         | 0.7542% 25 Sep 2041    | 3,049,993    | 3,053,830  |
| FANNIE MAE FNR 2011 86 NF                         | 0.7542% 25 Sep 2041    | 1,519,702    | 1,517,691  |
| FANNIE MAE FNR 2012 11 GF                         | 0.7042% 25 May 2040    | 3,649,150    | 3,665,739  |
| FANNIE MAE FNR 2012 141 FA                        | 1% 25 Dec 2042         | 4,411,677    | 4,398,451  |
| FANNIE MAE FNR 2013 39 FA                         | 1% 25 May 2043         | 5,239,122    | 5,180,533  |
| FANNIE MAE NOTES 03/14 1.25                       | 1.25% 14 Mar 2014      | 10,850,000   | 10,874,282 |
| FANNIEMAE ACES FNA 2013 M3 A2                     | 2.50853% 25 Nov 2022   | 7,700,000    | 7,203,519  |
| FANNIEMAE WHOLE LOAN FNW 2006 W1 1A1              | 6.5% 25 Dec 2045       | 2,567,597    | 2,896,306  |
| FHLMC STRUCTURED PASS THROUGH FSPC T 61 1A1       | 6.382987% 25 Jul 2044  | 2,700,336    | 2,747,225  |
| FIRST HORIZON ALTERNATIVE MORT FHAMS 2007 FA4 1A8 | 0                      | 268,555      | 221,939    |
| FNMA TBA FEB 30 SINGLE FAM                        | 3.5% 01 Dec 2099       | 8,000,000    | 7,923,125  |
| FNMA TBA FEB 30 SINGLE FAM                        | 5% 01 Dec 2099         | 1,000,000    | 1,082,891  |
| FNMA POOL 257367                                  | 5.5% 01 Sep 2028       | 9,546        | 10,532     |
| FNMA POOL 725422                                  | 5% 01 Apr 2034         | 21,976       | 23,945     |
| FNMA POOL 725598                                  | 5.5% 01 Jul 2034       | 108,271      | 119,139    |
| FNMA POOL 725946                                  | 5.5% 01 Nov 2034       | 80,670       | 88,776     |
| FNMA POOL 735697                                  | 1% 01 Jun 2035         | 7,522,124    | 7,810,074  |
| FNMA POOL 784184                                  | 5.5% 01 Jun 2034       | 5,117        | 5,642      |
| FNMA POOL 795297                                  | 5.864% 01 Jul 2044     | 299,163      | 304,151    |
| FNMA POOL 905141                                  | 5.5% 01 Feb 2037       | 13,484       | 14,928     |
| FNMA POOL 905648                                  | 5.5% 01 Dec 2036       | 16,314       | 18,054     |

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| FNMA POOL 930796                                   | 5% 01 Feb 2035            | 115,881    | 126,238    |
| FNMA POOL AB9349                                   | 3% 01 May 2043            | 991,689    | 942,712    |
| FNMA POOL AB9557                                   | 3% 01 Jun 2043            | 989,695    | 940,656    |
| FNMA POOL AC8111                                   | 5.5% 01 Dec 2032          | 217,912    | 239,861    |
| FNMA POOL AC8765                                   | 5.5% 01 Jan 2040          | 117,636    | 132,526    |
| FNMA POOL AE2847                                   | 4% 01 Oct 2040            | 169,078    | 174,116    |
| FNMA POOL AE6120                                   | 4% 01 Oct 2040            | 2,733,995  | 2,815,924  |
| FNMA POOL AH0510                                   | 3.5% 01 Dec 2040          | 997,562    | 992,099    |
| FNMA POOL AI9526                                   | 5% 01 Sep 2041            | 90,524     | 98,264     |
| FNMA POOL AJ8342                                   | 3.5% 01 Dec 2041          | 998,089    | 992,505    |
| FNMA POOL AP3334                                   | 3.5% 01 Aug 2042          | 998,350    | 992,764    |
| FNMA POOL AQ0396                                   | 3.5% 01 Oct 2042          | 988,268    | 982,736    |
| FNMA POOL AR7924                                   | 3.5% 01 Mar 2043          | 998,356    | 992,780    |
| FNMA POOL AT1834                                   | 3.5% 01 May 2043          | 998,392    | 992,813    |
| FNMA POOL AT2545                                   | 3.5% 01 May 2043          | 137,563    | 136,799    |
| FNMA POOL AT2725                                   | 3% 01 May 2043            | 5,999,995  | 5,702,287  |
| FNMA POOL AT3062                                   | 3.5% 01 Apr 2043          | 990,678    | 985,140    |
| FNMA POOL AT3179                                   | 3% 01 May 2043            | 991,318    | 942,110    |
| FNMA POOL AT7620                                   | 3% 01 Jun 2043            | 992,465    | 943,387    |
| FNMA POOL AT9193                                   | 3% 01 Jul 2043            | 0          | 0          |
| FNMA POOL AU2933                                   | 3.5% 01 Sep 2043          | 132,751    | 132,215    |
| FNMA POOL AU3226                                   | 3% 01 Aug 2043            | 0          | 0          |
| FNMA TBA 15 YR                                     | 3.5% 01 Dec 2099          | 10,000,000 | 10,457,422 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED              | 1% 28 Aug 2014            | 8,300,000  | 8,338,578  |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT               | 0.12% 11 Jul 2014         | 16,300,000 | 16,292,258 |
| FREDDIE MAC FHR 3122 SE                            | 6.51594% 15 Mar 2036      | 6,000,135  | 913,552    |
| FREDDIE MAC FHR 3218 SA                            | 6.4155% 15 Sep 2036       | 1,699,026  | 231,341    |
| FREDDIE MAC FHR 3828 SY                            | 12.6039% 15 Feb 2041      | 46,326     | 44,643     |
| FREDDIE MAC FHR 3904 SJ                            | 13.68825% 15 Aug 2041     | 408,736    | 423,837    |
| FREDDIE MAC FHR 3918 CS                            | 11.477924% 15 Sep 2041    | 373,580    | 378,834    |
| FREDDIE MAC FHR 3984 DF                            | 0.79175% 15 Jan 2042      | 7,627,149  | 7,691,896  |
| FREDDIE MAC NOTES                                  | 1.25% 01 Aug 2019         | 8,000,000  | 7,615,216  |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 A4   | 5.444% 10 Mar 2039        | 4,900,000  | 5,382,376  |
| GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1 A4    | 5.543% 10 Dec 2049        | 4,300,000  | 4,657,653  |
| GMAC CAPITAL TRUST I PREFERRED STOCK               | PREFERRED STOCK 02/40 VAR | 79,000     | 2,093,500  |
| GNMA I TBA JAN 30 SINGLE FAM                       | 3.5% 01 Dec 2099          | 1,000,000  | 1,007,852  |
| GNMA POOL 778875                                   | 3.5% 15 Feb 2042          | 7,748,523  | 7,822,914  |
| GNMA POOL AB9211                                   | 3.5% 15 Nov 2042          | 3,745,965  | 3,781,929  |
| GOLDMAN FUTURES CASH COLLATERAL FEDL01             | COLLATERAL FEDL01         | 344,000    | 344,000    |
| GOLDMAN SACHS GROUP INC SR UNSECURED               | 5.15% 15 Jan 2014         | 12,000,000 | 12,018,204 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2002 81 Z       | 6.112% 16 Sep 2042        | 3,651,519  | 3,983,084  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 47 PD      | 6% 16 Jun 2034            | 2,448,000  | 2,750,717  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 149 GF     | 0.51% 20 Dec 2042         | 9,012,629  | 8,950,821  |
| GRANITE MASTER ISSUER PLC GRANM 2005 1 A5 REGS     | 0.288% 20 Feb 2015        | 2,655,609  | 3,624,898  |
| GRANITE MASTER ISSUER PLC GRANM 2005 4 A5 REGS     | 0.815% 22 Dec 2014        | 103,064    | 140,738    |
| GRANITE MASTER ISSUER PLC GRANM 2006 1X A6 REGS    | 0.913% 20 Dec 2054        | 103,063    | 140,738    |
| GRANITE MASTER ISSUER PLC GRANM 2006 2 A5 REGS     | 0.913% 20 Dec 2054        | 948,184    | 1,294,791  |
| GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 A4     | 5.805084% 10 Aug 2045     | 2,600,000  | 2,854,977  |
| GS MORTGAGE SECURITIES TRUST GSMS 2011 GC3 A3 144A | 1% 10 Mar 2044            | 3,500,000  | 3,815,399  |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1A   | 0.39153% 19 Sep 2046      | 309,616    | 236,488    |
| HCA INC TERM LOAN A 2                              | 100% 02 May 2016          | 862,500    | 861,422    |
| HSI ASSET SECURITIZATION CORPO HASC 2006 HE1 2A1   | 0.2432% 25 Oct 2036       | 34,799     | 17,401     |
| IASIS HEALTHCARE LLC TERM LOAN B 2                 | 4.5% 03 May 2018          | 2,918,025  | 2,939,910  |
| ING BANK NV UNSECURED 144A                         | 2% 25 Sep 2015            | 3,000,000  | 3,049,701  |



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|---|--------------------------|------------|------------|
| INTESA SANPAOLO SPA BANK GUARANT                                    | 3.125% 15 Jan 2016       | 2,100,000  | 2,140,030  |
| INTESA SANPAOLO SPA SR UNSECURED 144A                               | 1% 24 Feb 2014           | 6,600,000  | 6,619,292  |
| JAPANESE YEN  |                          | 30,564,145 | 290,796    |
| * JP MORGAN CHASE BANK NA SUBORDINATED                              | 0.6395% 13 Jun 2016      | 1,700,000  | 1,691,067  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006<br>CB15 A4                | 5.814% 12 Jun 2043       | 2,167,551  | 2,338,493  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>LDPX A3                | 5.42% 15 Jan 2049        | 9,500,000  | 10,421,139 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4<br>A2 144A             | 3.341% 15 Jul 2046       | 7,600,000  | 7,928,244  |
| JP MORGAN MORTGAGE TRUST JPMMT 2007 A1 5A6                          | 3.03184% 25 Jul 2035     | 1,245,626  | 1,147,314  |
| * JPMORGAN CHASE + CO SR UNSECURED                                  | 1% 24 Jan 2014           | 200,000    | 200,105    |
| * JPMORGAN CHASE + CO SR UNSECURED                                  | 0.85435% 26 Feb 2016     | 900,000    | 902,503    |
| KINDER MORGAN ENER PART SR UNSECURED                                | 3.5% 01 Mar 2016         | 2,800,000  | 2,928,708  |
| KOMMUNALBANKEN AS SR UNSECURED 144A                                 | 1% 27 Mar 2017           | 7,000,000  | 7,053,144  |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1<br>A4                  | 5.156% 15 Feb 2031       | 550,000    | 587,420    |
| LBG CAPITAL NO.1 PLC BANK GUARANT REGS                              | 7.588% 12 May 2020       | 2,500,000  | 4,380,778  |
| LBG CAPITAL NO.1 PLC BANK GUARANT REGS                              | 7.869% 25 Aug 2020       | 200,000    | 351,622    |
| LBG CAPITAL NO.2 PLC BANK GUARANT                                   | 15% 21 Dec 2019          | 1,300,000  | 3,107,474  |
| LBG CAPITAL NO.2 PLC BANK GUARANT REGS                              | 7.625% 09 Dec 2019       | 50,000     | 87,036     |
| LEHMAN BROTHERS HOLDINGS SR UNSECURED                               | 1% 23 Jan 2009           | 5,300,000  | 1,099,750  |
| LEHMAN XS TRUST LXS 2006 4N A1B1                                    | 0.9% 25 Apr 2046         | 2          | 2          |
| LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4<br>1A1                  | 5.61% 25 Oct 2034        | 3,092      | 2,937      |
| LSI OPEN POSITION NET ASSET LSIOPNTA5                               | 0% 31 Dec 2060           | 102,460    | 20,492     |
| MASSACHUSETTS EDUCATIONAL FINA MEFA 2008 1 A1                       | 1.26525% 25 Apr 2038     | 1,189,716  | 1,197,045  |
| MASTR ALTERNATIVE LOANS TRUST MALT 2006 2 2A1<br>MEXICAN PESO (NEW) | 2.99875% 25 Mar 2036     | 390,415    | 86,785     |
| MGM MIRAGE TERM LOAN B  | 1% 20 Dec 2019           | 5,049,000  | 5,058,492  |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4<br>A3                   | 5.172% 12 Dec 2049       | 7,626,000  | 8,267,781  |
| MORGAN STANLEY CAP SVCS BOC SWAP CASH<br>COLLATERAL USD             | SWAP CASH COLLATERAL USD | (108,000)  | (108,000)  |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ11<br>A31                 | 5.439% 12 Feb 2044       | 685,701    | 692,849    |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ16 A4                     | 5.809% 12 Dec 2049       | 1,800,000  | 2,012,287  |
| MORGAN STANLEY CAPITAL INC MSAC 2007 HE7 A2A                        | 4.00688% 25 Jul 2037     | 683,443    | 632,127    |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2007 10XS<br>A1                  | 6% 25 Jul 2047           | 233,380    | 184,289    |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2007 8XS<br>A1                   | 5.75% 25 Apr 2037        | 131,868    | 103,946    |
| MORGAN STANLEY REREMIC TRUST MSRR 2009 GG10<br>A4A 144A             | 5.981749% 12 Aug 2045    | 2,300,000  | 2,512,932  |
| MORGAN STANLEY SR UNSECURED   | 0.61% 13 Apr 2016        | 1,700,000  | 2,320,523  |
| MORGAN STANLEY TBA CASH COLLATERAL                                  | TBA CASH COLLATERAL      | (130,000)  | (130,000)  |
| NATIONAL AUSTRALIA BANK COVERED 144A                                | 1.25% 08 Mar 2018        | 2,400,000  | 2,334,940  |
| NATIONAL AUSTRALIA BK LT SR UNSECURED                               | 1.6% 07 Aug 2015         | 5,700,000  | 5,790,869  |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR                                 | 3.65% 30 Apr 2015        | 7,000,000  | 7,279,993  |
| NCUA GUARANTEED NOTES NGN 2010 R2 1A                                | 0.5275% 06 Nov 2017      | 4,701,507  | 4,707,384  |
| NOVELIS INC TERM LOAN   | 1% 10 Mar 2017           | 5,820,118  | 5,837,113  |
| OGX AUSTRIA GMBH COMPANY GUAR 144A                                  | 8.5% 01 Jun 2018         | 3,000,000  | 240,000    |
| ORANGE + ROCKLAND UTILIT SR UNSECURED 144A                          | 2.5% 15 Aug 2015         | 400,000    | 407,433    |
| PENNSYLVANIA ST ECON DEV FING PASDEV                                | 4% 01 Jan 2017           | 1,300,000  | 1,426,555  |
| PENNSYLVANIA ST ECON DEV FING PASDEV                                | 5% 01 Jan 2016           | 1,400,000  | 1,528,142  |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A                          | 2.5% 15 Mar 2016         | 3,300,000  | 3,380,906  |
| PFIZER INC SR UNSECURED   | 5.35% 15 Mar 2015        | 8,300,000  | 8,770,220  |
| POUND STERLING  |                          | 136,070    | 225,367    |
| RABOBANK NEDERLAND BANK GUARANT                                     | 1.85% 10 Jan 2014        | 3,000,000  | 3,000,897  |
| RBSCF TRUST RBSCF 2010 RR3 JPMA 144A                                | 5.42% 16 Jan 2049        | 2,000,000  | 2,165,266  |
| REED ELSEVIER CAPITAL COMPANY GUAR                                  | 3.125% 15 Oct 2022       | 335,000    | 309,793    |
| REPO BANK AMERICA REPO  |                          | 11,900,000 | 11,900,000 |
| REPUBLIC OF SLOVENIA SR UNSECURED 144A                              | 4.7% 01 Nov 2016         | 1,900,000  | 2,713,167  |



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|   |                    |           |         |
|---|--------------------|-----------|---------|
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO6 A1 | 3.315% 25 Jun 2046 | 704,898   | 325,054 |
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QS7 A1 | 6% 25 Jun 2036     | 1,101,944 | 861,852 |

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| RESIDENTIAL ASSET SECURITIZATI RAST 2006 R1 A2            | 2.99875% 25 Jan 2046     | 804,737       | 422,937      |
| SBERBANK (SB CAP SA) SR UNSECURED 144A                    | 6.125% 07 Feb 2022       | 3,800,000     | 4,009,000    |
| SL GREEN REALTY CORP SR UNSECURED                         | 5% 15 Aug 2018           | 3,100,000     | 3,305,077    |
| SLC STUDENT LOAN TRUST SLCLT 2008 2 A4                    | 1.199% 15 Jun 2021       | 5,600,000     | 5,615,282    |
| SLH OPEN POSITION NET ASSET SLHOPNTA4                     | 0.01% 31 Dec 2060        | 745,897       | 324,465      |
| SLM CORP SR UNSECURED                                     | 8.45% 15 Jun 2018        | 1,500,000     | 1,747,500    |
| SLM STUDENT LOAN TRUST SLMA 2007 7 A4                     | 3.865% 25 Jan 2022       | 3,000,000     | 2,912,694    |
| SLM STUDENT LOAN TRUST SLMA 2008 7 A2                     | 0.81578% 25 Oct 2017     | 2,109,585     | 2,111,444    |
| SLM STUDENT LOAN TRUST SLMA 2008 9 A                      | 1.7659% 25 Apr 2023      | 5,015,550     | 5,167,681    |
| SMALL BUSINESS ADMINISTRATION SBIC 2008 10B 1             | 5.725% 10 Sep 2018       | 212,959       | 228,814      |
| SSGA G STIFF ERISA QUALIFIED                              | STIF-TYPE INSTRUMENT     | 665,741       | 665,741      |
| STANDARD CHARTERED PLC SR UNSECURED 144A                  | 5.5% 18 Nov 2014         | 9,200,000     | 9,571,533    |
| STANDARD CHARTERED PLC SR UNSECURED 144A                  | 3.2% 12 May 2016         | 1,400,000     | 1,462,460    |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3<br>11A1      | 0.495% 25 Apr 2036       | 725,466       | 518,030      |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR5<br>1A1       | 0.40003% 25 May 2046     | 1,611,602     | 1,264,384    |
| SUNGARD DATA SYS INC TERM LOAN B                          | 3.98875% 28 Feb 2014     | 100,668       | 100,762      |
| SWAP BANK OF AMERICA COC SWAP CASH<br>COLLATERAL USD      | SWAP CASH COLLATERAL USD | 222,000       | 222,000      |
| SWAP BARCLAYS BOC SWAP CASH COLLATERAL USD                | SWAP CASH COLLATERAL USD | (1,150,000)   | (1,150,000)  |
| SWAP CITIBANK BOC SWAP CASH COLLATERAL USD                | SWAP CASH COLLATERAL USD | (2,020,000)   | (2,020,000)  |
| SWAP CSFB BOC SWAP CASH COLLATERAL USD                    | SWAP CASH COLLATERAL USD | (440,000)     | (440,000)    |
| SWAP RBOS COC SWAP CASH COLLATERAL USD                    | SWAP CASH COLLATERAL USD | 20,000        | 20,000       |
| SWPC024K5 CDS USD P V 03MEVENT                            | 1% 20 Dec 2015           | (8,950,000)   | (8,950,000)  |
| SWPC024K5 CDS USD R F                                     | 1% 20 Dec 2015           | 8,950,000     | 9,084,545    |
| SWPC034S6 CDS EUR P F 1.00000 ITRAXX                      | 1% 20 Jun 2017           | (5,500,000)   | (7,578,722)  |
| SWPC034S6 CDS EUR R V 03MEVENT ITRAXX                     | 1% 20 Jun 2017           | 5,500,000     | 7,501,237    |
| SWPC036S4 CDS EUR P F 1.00000 ITRAXX                      | 1% 20 Jun 2017           | (9,100,000)   | (12,539,340) |
| SWPC036S4 CDS EUR R V 03MEVENT DJ ITRAXX17SEN2<br>BP BRC  | 1% 20 Jun 2017           | 9,100,000     | 12,411,138   |
| SWPC26AR2 CDS USD P V 03MEVENT                            | 1% 20 Mar 2021           | (3,600,000)   | (3,600,000)  |
| SWPC26AR2 CDS USD R F                                     | 0.98% 20 Mar 2021        | 3,600,000     | 3,723,340    |
| SWPC404H2 CDS USD P V 03MEVENT                            | 1% 20 Jun 2015           | (300,000)     | (300,000)    |
| SWPC404H2 CDS USD R F                                     | 5% 20 Jun 2015           | 300,000       | 321,825      |
| SWPC410H4 CDS USD P V 03MEVENT                            | 1% 20 Jun 2015           | (700,000)     | (700,000)    |
| SWPC410H4 CDS USD R F                                     | 5% 20 Jun 2015           | 700,000       | 750,925      |
| SWPC423H9 CDS USD P V 03MEVENT                            | 1% 20 Jun 2015           | (4,700,000)   | (4,700,000)  |
| SWPC423H9 CDS USD R F                                     | 5% 20 Jun 2015           | 4,700,000     | 5,041,925    |
| SWPC528K6 CDS USD P V 03MEVENT                            | 1% 20 Mar 2016           | (500,000)     | (500,000)    |
| SWPC528K6 CDS USD R F                                     | 1% 20 Mar 2016           | 500,000       | 507,835      |
| SWPC530K2 CDS USD P V 03MEVENT                            | 1% 20 Mar 2016           | (5,000,000)   | (5,000,000)  |
| SWPC530K2 CDS USD R F                                     | 1% 20 Mar 2016           | 5,000,000     | 5,078,350    |
| SWPC606R6 CDS USD P F .09000 2 ABX                        | 0.09% 25 Aug 2037        | (2,884,473)   | (2,884,473)  |
| SWPC606R6 CDS USD R V 01MEVENT 1 ABX                      | 1% 25 Aug 2037           | 2,884,473     | 4,076,048    |
| SWPC691B7 CDS USD P F                                     | 1.2% 20 Sep 2018         | (3,200,000)   | (3,200,000)  |
| SWPC691B7 CDS USD R V 00MEVENT                            | 1% 20 Sep 2018           | 3,200,000     | 3,080,566    |
| SWPC979K0 CDS USD P F .09000 2 ABX                        | 0.09% 25 Aug 2037        | (4,370,413)   | (4,370,413)  |
| SWPC979K0 CDS USD R V 01MEVENT 1 ABX                      | 1.25% 25 Aug 2037        | 4,370,413     | 6,175,831    |
| SWU0006O9 IRS CAD P V 03MCDOR SWUV006O1<br>CCPVANILLA     | 1% 15 Dec 2016           | (25,000,000)  | (23,529,412) |
| SWU0006O9 IRS CAD R F 2.25000 SWU0006O9<br>CCPVANILLA     | 2.25% 15 Dec 2016        | 25,000,000    | 23,707,435   |
| SWU003SX9 IRS BRL P V 00MBRCDI BZDIOVRA                   | 1% 02 Jan 2017           | (4,700,000)   | (1,992,159)  |
| SWU003SX9 IRS BRL R F 8.87500 IRS BRL ZCS CDI             | 8.875% 02 Jan 2017       | 4,700,000     | 1,856,652    |
| SWU006F73 IRS MXN P V 01MTIII VANILLA                     | 1% 26 Oct 2023           | (254,100,000) | (19,401,167) |
| SWU006F73 IRS MXN R F 6.74000 VANILLA                     | 6.74% 26 Oct 2023        | 254,100,000   | 19,326,745   |
| SWU0083W7 IRS CAD P V 03MCDOR SWUV083W9 CME<br>CCP        | 1% 16 Jun 2016           | (45,000,000)  | (42,352,941) |
| SWU0083W7 IRS CAD R F 2.00000 SWU0083W7 CME CCP           | 2% 16 Jun 2016           | 45,000,000    | 42,710,654   |
| SWU023FY9 IRS BRL P V 00MBRCDI SWU023FY9 IRS BRL<br>ZCS R | 1% 02 Jan 2015           | (64,000,000)  | (27,127,265) |



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| SWU023FY9 IRS BRL R F 8.16000 SWU023FY9 IRS BRL ZCS R | 8.16% 02 Jan 2015     | 64,000,000  | 26,569,827              |
| SWU0283Z8 IRS BRL P V 00MBRCDI                        | 1% 02 Jan 2017        | (4,000,000) | (1,695,454)             |
| SWU0283Z8 IRS BRL R F                                 | 8.94% 02 Jan 2017     | 4,000,000   | 1,585,361               |
| TEXAS ST TRANSPRTN COMMISSION TXSTRN                  | 5.028% 01 Apr 2026    | 7,000,000   | 7,522,480               |
| TOKYO ELECTRIC POWER CO GENL REF MOR                  | 4.5% 24 Mar 2014      | 100,000     | 138,466                 |
| TOTAL CAPITAL SA COMPANY GUAR                         | 3% 24 Jun 2015        | 5,000,000   | 5,179,060               |
| TRANSNEFT(TRANS CAP INV) SR UNSECURED REGS            | 5.67% 05 Mar 2014     | 500,000     | 503,650                 |
| TRANSOCEAN INC COMPANY GUAR                           | 4.95% 15 Nov 2015     | 5,300,000   | 5,677,572               |
| TREASURY BILL   | 0.01% 09 Jan 2014     | 905,000     | 904,998                 |
| TREASURY BILL   | 0.1% 06 Feb 2014      | 383,000     | 382,994                 |
| TSY INFL IX N/B                                       | 0.375% 15 Jul 2023    | 12,645,864  | 12,196,341              |
| US DOLLAR   |                       | (5,158,630) | (5,158,630)             |
| US TREASURY N/B                                       | 2% 30 Nov 2020        | 17,300,000  | 16,840,477              |
| US TREASURY N/B                                       | 0.625% 15 Dec 2016    | 74,100,000  | 73,799,006              |
| US TREASURY N/B                                       | 1.5% 31 Aug 2018      | 68,200,000  | 67,853,680              |
| US TREASURY N/B                                       | 0.25% 15 Jan 2015     | 6,400,000   | 6,405,248               |
| US TREASURY N/B                                       | 1.625% 15 Aug 2022    | 17,600,000  | 15,989,882              |
| US TREASURY N/B                                       | 1% 31 Aug 2019        | 27,490,000  | 25,997,375              |
| US TREASURY N/B                                       | 1% 30 Nov 2019        | 50,900,000  | 47,826,098              |
| US TREASURY N/B                                       | 0.75% 28 Feb 2018     | 2,200,000   | 2,142,078               |
| US TREASURY N/B                                       | 1.375% 31 Jul 2018    | 5,100,000   | 5,054,182               |
| US TREASURY N/B                                       | 0.625% 15 Nov 2016    | 59,000,000  | 58,820,227              |
| USD IRS 10YR PRIM MAR14                               | XCBT 20140317         | (7,800,000) | 71,186                  |
| VERIZON COMMUNICATIONS SR UNSECURED                   | 1.782371% 15 Sep 2016 | 3,100,000   | 3,193,710               |
| VERIZON COMMUNICATIONS SR UNSECURED                   | 1.9841% 14 Sep 2018   | 900,000     | 946,348                 |
| VERIZON COMMUNICATIONS SR UNSECURED                   | 2.5% 15 Sep 2016      | 2,900,000   | 2,998,704               |
| VERIZON COMMUNICATIONS SR UNSECURED                   | 3.65% 14 Sep 2018     | 4,300,000   | 4,551,825               |
| WACHOVIA CORP SUBORDINATED                            | 5.25% 01 Aug 2014     | 1,300,000   | 1,335,343               |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR9 2A       | 2.7799% 25 Sep 2033   | 394,970     | 395,947                 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR7 A2       | 2.48392% 25 Aug 2035  | 1,008,053   | 1,010,955               |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 1A       | 2.51417% 25 Aug 2046  | 1,331,559   | 1,140,351               |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 2A       | 2.47% 25 Aug 2046     | 974,121     | 872,850                 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2007 OA6 1A       | 1.08833% 25 Jul 2047  | 496,301     | 428,044                 |
| WELLPOINT INC SR UNSECURED                            | 1.25% 10 Sep 2015     | 1,600,000   | 1,611,122               |
| WELLPOINT INC SR UNSECURED                            | 1.875% 15 Jan 2018    | 1,800,000   | 1,779,860               |
| WELLS FARGO + COMPANY SR UNSECURED                    | 1.5% 01 Jul 2015      | 4,500,000   | 4,563,279               |
| WELLS FARGO BANK NA SR UNSECURED                      | 0.523% 20 Jul 2015    | 3,600,000   | 3,605,519               |
| WELLS FARGO BANK NA SUBORDINATED                      | 2.35875% 16 May 2016  | 5,400,000   | 5,349,542               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2003 M A1        | 4.70627% 25 Dec 2033  | 251,254     | 254,068                 |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2003 N 1A1       | 2.69496% 25 Dec 2033  | 494,147     | 499,777                 |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR16 2A1    | 2.9967% 25 Feb 2034   | 1,388,221   | 1,399,316               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2006 AR2 2A1     | 2.631692% 25 Mar 2036 | 591,547     | 590,384                 |
| WI TREASURY SEC                                       | 2% 30 Sep 2020        | 10,500,000  | 10,263,750              |
| <b>Sub-Total: Fund 5736 6 of 16</b>                   |                       |             | <b>\$ 1,000,883,776</b> |

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| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value |
|-----|---|---|----------------|----------------|
|     |   |   |                |                |
|     |   | Shares/<br>Par Value  |                |                |
|     | ABBVIE INC SR UNSECURED                                   | 1.2% 06 Nov 2015  | 5,495,000      | \$ 5,550,851   |
|     | ALLTEL CORPORATION SR UNSECURED                           | 7% 15 Mar 2016  | 1,955,000      | 2,193,381      |
|     | AMAZON.COM INC SR UNSECURED                               | 0.65% 27 Nov 2015   | 3,825,000      | 3,823,279      |
|     | AMERICA MOVIL SAB DE CV COMPANY GUAR                      | 5.5% 01 Mar 2014  | 1,590,000      | 1,601,925      |
|     | AMERICAN EXPRESS CREDIT SR UNSECURED                      | 1.75% 12 Jun 2015   | 4,590,000      | 4,664,069      |
|     | AMERICAN INTL GROUP SR UNSECURED                          | 3% 20 Mar 2015  | 2,185,000      | 2,244,179      |
|     | AT+T INC SR UNSECURED                                     | 2.5% 15 Aug 2015  | 3,730,000      | 3,829,576      |
|     | BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A                | 5.2% 15 Aug 2015  | 1,855,000      | 1,969,606      |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 5.625% 14 Oct 2016  | 645,000        | 718,777        |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 4.5% 01 Apr 2015  | 6,193,000      | 6,478,968      |
|     | BANK OF AMERICA NA SR UNSECURED                           | 1.125% 14 Nov 2016  | 1,955,000      | 1,957,221      |
|     | BANK OF NOVA SCOTIA SR UNSECURED                          | 1.85% 12 Jan 2015   | 955,000        | 969,466        |
|     | BANK OF NOVA SCOTIA SR UNSECURED                          | 0.75% 09 Oct 2015   | 715,000        | 717,336        |
|     | BANK OF NOVA SCOTIA SR UNSECURED                          | 1.1% 13 Dec 2016  | 2,625,000      | 2,637,587      |
| *   | BLACKROCK INC SR UNSECURED                                | 1.375% 01 Jun 2015  | 2,245,000      | 2,273,098      |
|     | BOTTLING GROUP LLC COMPANY GUAR                           | 6.95% 15 Mar 2014   | 4,020,000      | 4,072,272      |
|     | BP CAPITAL MARKETS PLC COMPANY GUAR                       | 3.875% 10 Mar 2015  | 2,387,000      | 2,483,189      |
|     | BP CAPITAL MARKETS PLC COMPANY GUAR                       | 2.248% 01 Nov 2016  | 2,530,000      | 2,618,198      |
|     | BRITISH TELECOM PLC SR UNSECURED                          | 1.625% 28 Jun 2016  | 990,000        | 998,724        |
|     | CAPITAL ONE BANK USA NA SR UNSECURED                      | 1.15% 21 Nov 2016   | 4,540,000      | 4,526,806      |
|     | CAPITAL ONE FINANCIAL CO SR UNSECURED                     | 1% 06 Nov 2015  | 2,635,000      | 2,633,851      |
|     | CATERPILLAR FINANCIAL SE SR UNSECURED                     | 5.85% 01 Sep 2017   | 955,000        | 1,088,644      |
|     | CITIGROUP INC SR UNSECURED                                | 6.01% 15 Jan 2015   | 1,828,000      | 1,924,963      |
|     | CITIGROUP INC SR UNSECURED                                | 4.587% 15 Dec 2015  | 2,805,000      | 2,997,462      |
|     | CITIGROUP INC SR UNSECURED                                | 1.3% 15 Nov 2016  | 5,890,000      | 5,869,450      |
|     | CNA FINANCIAL CORP SR UNSECURED                           | 5.85% 15 Dec 2014   | 2,270,000      | 2,377,566      |
|     | CNOOC FINANCE 2013 LTD COMPANY GUAR                       | 1.125% 09 May 2016  | 2,820,000      | 2,809,611      |
|     | CNPC GENERAL CAPITAL COMPANY GUAR 144A                    | 1.45% 16 Apr 2016   | 1,995,000      | 1,976,193      |
|     | COCA COLA AMATIL LTD COMPANY GUAR 144A                    | 3.25% 02 Nov 2014   | 2,380,000      | 2,427,079      |
|     | CONAGRA FOODS INC SR UNSECURED                            | 1.35% 10 Sep 2015   | 1,125,000      | 1,132,811      |
|     | CONAGRA FOODS INC SR UNSECURED                            | 1.3% 25 Jan 2016  | 1,590,000      | 1,592,755      |
|     | COSTCO WHOLESALE CORP SR UNSECURED                        | 5.5% 15 Mar 2017  | 1,555,000      | 1,746,716      |
|     | COVIDIEN INTL FINANCE SA COMPANY GUAR                     | 1.35% 29 May 2015   | 2,200,000      | 2,216,139      |
|     | CVS CAREMARK CORP SR UNSECURED                            | 1.2% 05 Dec 2016  | 1,065,000      | 1,066,081      |
|     | DAIMLER FINANCE NA LLC COMPANY GUAR 144A                  | 1.25% 11 Jan 2016   | 2,945,000      | 2,947,079      |
|     | DAYTON POWER + LIGHT CO 1ST MORTGAGE 144A                 | 1.875% 15 Sep 2016  | 2,385,000      | 2,404,485      |
|     | DIAGEO CAPITAL PLC COMPANY GUAR                           | 1.5% 11 May 2017  | 1,995,000      | 1,990,693      |
|     | DIGITAL REALTY TRUST LP COMPANY GUAR                      | 4.5% 15 Jul 2015  | 1,590,000      | 1,653,867      |
|     | DOMINION GAS HLDGS LLC SR UNSECURED 144A                  | 1.05% 01 Nov 2016   | 1,905,000      | 1,898,942      |
|     | DR PEPPER SNAPPLE GROUP COMPANY GUAR                      | 2.9% 15 Jan 2016  | 1,590,000      | 1,650,180      |
|     | EATON CORP COMPANY GUAR                                   | 0.95% 02 Nov 2015   | 1,920,000      | 1,927,224      |
|     | EBAY INC SR UNSECURED                                     | 0.7% 15 Jul 2015  | 955,000        | 957,566        |
|     | ECOLAB INC SR UNSECURED                                   | 2.375% 08 Dec 2014  | 3,115,000      | 3,163,775      |
|     | EXPRESS SCRIPTS HOLDING COMPANY GUAR                      | 2.1% 12 Feb 2015  | 1,795,000      | 1,821,015      |
|     | FIFTH THIRD BANK SR UNSECURED                             | 1.15% 18 Nov 2016   | 1,000,000      | 999,307        |
|     | FORD MOTOR CREDIT CO LLC SR UNSECURED                     | 1.5% 17 Jan 2017  | 3,220,000      | 3,218,557      |
|     | GATX CORP SR UNSECURED                                    | 8.75% 15 May 2014   | 1,270,000      | 1,307,915      |
|     | GENERAL ELEC CAP CORP SR UNSECURED                        | 2.9% 09 Jan 2017  | 965,000        | 1,007,431      |
|     | GENERAL ELEC CAP CORP SR UNSECURED                        | 1.625% 02 Jul 2015  | 3,685,000      | 3,744,885      |
|     | GENERAL ELECTRIC CO SR UNSECURED                          | 0.85% 09 Oct 2015   | 3,840,000      | 3,857,933      |
|     | GLENCORE FUNDING LLC COMPANY GUAR 144A                    | 1.7% 27 May 2016  | 1,520,000      | 1,521,280      |
|     | GOLDMAN SACHS GROUP INC SR UNSECURED                      | 3.7% 01 Aug 2015  | 6,860,000      | 7,143,256      |
|     | HALLIBURTON COMPANY SR UNSECURED                          | 1% 01 Aug 2016  | 1,325,000      | 1,327,203      |
|     | HEINEKEN NV SR UNSECURED 144A                             | 0.8% 01 Oct 2015  | 1,705,000      | 1,705,474      |



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| HEWLETT PACKARD CO SR UNSECURED            | 6.125% 01 Mar 2014    | 1,850,000  | 1,865,668  |
| HOSPITALITY PROP TRUST SR UNSECURED        | 7.875% 15 Aug 2014    | 1,385,000  | 1,396,242  |
| HSBC USA INC SR UNSECURED                  | 2.375% 13 Feb 2015    | 650,000    | 663,239    |
| HUNTINGTON NATIONAL BANK SR UNSECURED      | 1.35% 02 Aug 2016     | 1,800,000  | 1,807,288  |
| HUTCHISON WHAM INT 09/16 COMPANY GUAR 144A | 4.625% 11 Sep 2015    | 1,400,000  | 1,481,511  |
| JOHN DEERE CAPITAL CORP SR UNSECURED       | 0.7% 04 Sep 2015      | 2,380,000  | 2,389,334  |
| * JPMORGAN CHASE + CO SR UNSECURED         | 1.1% 15 Oct 2015      | 5,745,000  | 5,766,911  |
| * JPMORGAN CHASE + CO SR UNSECURED         | 3.45% 01 Mar 2016     | 5,230,000  | 5,485,459  |
| KOREA DEVELOPMENT BANK SR UNSECURED        | 1% 22 Jan 2016        | 935,000    | 927,197    |
| KRAFT FOODS GROUP INC SR UNSECURED         | 1.625% 04 Jun 2015    | 2,930,000  | 2,967,214  |
| MORGAN STANLEY SR UNSECURED                | 6% 28 Apr 2015        | 1,175,000  | 1,251,415  |
| MYLAN INC COMPANY GUAR 144A                | 7.875% 15 Jul 2020    | 3,255,000  | 3,683,169  |
| MYLAN INC SR UNSECURED                     | 1.35% 29 Nov 2016     | 1,245,000  | 1,242,718  |
| NCUA GUARANTEED NOTES US GOVT GUAR         | 1.4% 12 Jun 2015      | 2,435,000  | 2,472,572  |
| ONTARIO (PROVINCE OF) SR UNSECURED         | 1% 22 Jul 2016        | 6,870,000  | 6,893,392  |
| PERRIGO CO PLC COMPANY GUAR 144A           | 1.3% 08 Nov 2016      | 1,780,000  | 1,773,831  |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR      | 2% 20 May 2016        | 7,940,000  | 7,933,719  |
| PETROHAWK ENERGY CORP COMPANY GUAR         | 6.25% 01 Jun 2019     | 1,310,000  | 1,443,620  |
| PNC BANK NA SR UNSECURED                   | 1.3% 03 Oct 2016      | 4,275,000  | 4,299,493  |
| PRECISION CASTPARTS CORP SR UNSECURED      | 0.7% 20 Dec 2015      | 1,985,000  | 1,985,238  |
| PUB SVC ELEC + GAS SR SECURED              | 0.85% 15 Aug 2014     | 3,970,000  | 3,981,358  |
| REYNOLDS AMERICAN INC COMPANY GUAR         | 1.05% 30 Oct 2015     | 1,205,000  | 1,208,832  |
| RIO TINTO FIN USA PLC                      | 1.375% 17 Jun 2016    | 2,320,000  | 2,356,132  |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A   | 1.85% 15 Jan 2015     | 3,170,000  | 3,207,999  |
| SEMPRA ENERGY SR UNSECURED                 | 2% 15 Mar 2014        | 1,590,000  | 1,594,913  |
| SINOPEC CAPITAL 2013 COMPANY GUAR 144A     | 1.25% 24 Apr 2016     | 3,390,000  | 3,376,647  |
| SSGA G STIFF ERISA QUALIFIED               | STIFF-TYPE INSTRUMENT | 19,004,865 | 19,004,865 |
| TESCO PLC SR UNSECURED 144A                | 2% 05 Dec 2014        | 795,000    | 805,013    |
| THERMO FISHER SCIENTIFIC SR UNSECURED      | 1.3% 01 Feb 2017      | 1,840,000  | 1,832,005  |
| THOMSON REUTERS CORP SR UNSECURED          | 0.875% 23 May 2016    | 2,035,000  | 2,020,680  |
| TIME WARNER CABLE INC COMPANY GUAR         | 7.5% 01 Apr 2014      | 1,210,000  | 1,230,088  |
| TRANS CANADA PIPELINES SR UNSECURED        | 0.875% 02 Mar 2015    | 3,110,000  | 3,119,041  |
| TYCO ELECTRONICS GROUP S COMPANY GUAR      | 1.6% 03 Feb 2015      | 1,590,000  | 1,605,646  |
| UNION BANK NA SR UNSECURED                 | 1.5% 26 Sep 2016      | 4,265,000  | 4,296,250  |
| UNITEDHEALTH GROUP INC SR UNSECURED        | 0.85% 15 Oct 2015     | 2,005,000  | 2,013,026  |
| US TREASURY N/B                            | 4% 15 Feb 2015        | 36,865,000 | 38,428,887 |
| US TREASURY N/B                            | 1.5% 30 Jun 2016      | 25,505,000 | 26,092,814 |
| US TREASURY N/B                            | 11.25% 15 Feb 2015    | 6,905,000  | 7,755,178  |
| US TREASURY N/B                            | 0.25% 30 Nov 2015     | 1,435,000  | 1,432,141  |
| US TREASURY N/B                            | 4.25% 15 Nov 2014     | 7,310,000  | 7,567,846  |
| US TREASURY N/B                            | 4.125% 15 May 2015    | 38,045,000 | 40,069,108 |
| US TREASURY N/B                            | 4.25% 15 Aug 2015     | 15,140,000 | 16,106,946 |
| US TREASURY N/B                            | 2.375% 28 Feb 2015    | 32,630,000 | 33,447,023 |
| US TREASURY N/B                            | 1.75% 31 Jul 2015     | 1,790,000  | 1,831,743  |
| US TREASURY N/B                            | 1.25% 31 Oct 2015     | 2,370,000  | 2,409,252  |
| US TREASURY N/B                            | 2% 31 Jan 2016        | 49,635,000 | 51,263,624 |
| US TREASURY N/B                            | 2% 30 Apr 2016        | 26,315,000 | 27,223,683 |
| US TREASURY N/B                            | 1.5% 31 Jul 2016      | 33,955,000 | 34,729,581 |
| US TREASURY N/B                            | 0.875% 30 Nov 2016    | 20,960,000 | 21,027,135 |
| US TREASURY N/B                            | 0.875% 31 Dec 2016    | 23,155,000 | 23,205,663 |
| US TREASURY N/B                            | 0.25% 15 Sep 2015     | 15,795,000 | 15,782,048 |
| US TREASURY N/B                            | 0.25% 15 Dec 2015     | 13,415,000 | 13,385,125 |
| US TREASURY N/B                            | 0.25% 28 Feb 2015     | 4,110,000  | 4,112,569  |
| US TREASURY N/B                            | 0.375% 30 Jun 2015    | 800,000    | 801,656    |

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| US TREASURY N/B                             | 0.625% 15 Jul 2016 | 6,545,000  | 6,553,181             |
| US TREASURY N/B                             | 0.25% 31 Jul 2015  | 3,300,000  | 3,299,871             |
| US TREASURY N/B                             | 0.625% 15 Aug 2016 | 23,703,000 | 23,708,547            |
| US TREASURY N/B                             | 0.375% 31 Aug 2015 | 3,865,000  | 3,870,886             |
| US TREASURY N/B                             | 0.25% 31 Oct 2015  | 4,580,000  | 4,573,561             |
| US TREASURY N/B                             | 0.625% 15 Nov 2016 | 430,000    | 428,690               |
| VENTAS REALTY LP COMPANY GUAR               | 1.55% 26 Sep 2016  | 3,055,000  | 3,065,896             |
| VERIZON COMMUNICATIONS SR UNSECURED         | 2% 01 Nov 2016     | 5,935,000  | 6,055,843             |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR<br>144A | 1.15% 20 Nov 2015  | 2,915,000  | 2,938,658             |
| WELLS FARGO + COMPANY SR UNSECURED          | 1.5% 01 Jul 2015   | 2,405,000  | 2,438,819             |
| WI TREASURY N/B                             | 0.375% 15 Feb 2016 | 38,385,000 | 38,348,995            |
| XSTRATA FINANCE CANADA COMPANY GUAR<br>144A | 1.8% 23 Oct 2015   | 1,560,000  | 1,579,854             |
| ZOETIS INC SR UNSECURED                     | 1.15% 01 Feb 2016  | 2,550,000  | 2,552,894             |
| <b>Sub-Total: Fund 5737 7 of 16</b>         |                    |            | <b>\$ 709,905,338</b> |

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a)<br>Shares/<br>Par Value | (e) Fair value |
|-----|---|---|--|----------------|
|     | 317514ZX8 OTC EPUT FN 3.5 1 4                             | JAN14 98.0664062 PUT  | (17,000,000)                           | \$ (1,556)     |
|     | 317523LC0 OTC ECAL FN 3.5 1 4                             | JAN14 102.0625 CALL   | (16,000,000)                           | 0              |
|     | 317523N04 OTC EPUT FN 3.5 1 4                             | JAN14 98.890625 PUT   | (31,000,000)                           | (157,422)      |
|     | 317523VB1 OTC ECAL FN 3.5 1 4                             | JAN14 101.4375 CALL   | (24,000,000)                           | (41,250)       |
|     | 317535MY5 OTC ECAL FN 3.5 1 4                             | JAN14 102.109375 CALL   | (18,000,000)                           | 0              |
|     | BANC OF AMERICA COMMERCIAL MOR BACM<br>2006 6 A4          | 5.356% 10 Oct 2045  | 3,877,000                              | 4,173,916      |
|     | BANC OF AMERICA COMMERCIAL MOR BACM<br>2007 3 A2          | 1% 10 Jun 2049  | 208,436                                | 208,231        |
|     | BANC OF AMERICA COMMERCIAL MOR BACM<br>2007 3 A2FL 144A   | 0.43125% 10 Jun 2049  | 277,915                                | 277,774        |
|     | BEAR STEARNS ADJUSTABLE RATE M BSARM<br>2003 4 1A1        | 2.331982% 25 Jul 2033   | 1,506,402                              | 1,446,921      |
|     | BEAR STEARNS ADJUSTABLE RATE M BSARM<br>2004 12 1A1       | 4.290862% 25 Feb 2035   | 984,382                                | 851,654        |
|     | BEAR STEARNS COMMERCIAL MORTGA BSCMS<br>2007 PW15 A4      | 5.331% 11 Feb 2044  | 3,525,000                              | 3,828,742      |
|     | CD COMMERCIAL MORTGAGE TRUST CD 2007<br>CD4 A2B           | 5.205% 11 Dec 2049  | 79,507                                 | 79,521         |
|     | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006<br>AR7 2A2A      | 5.580749% 25 Nov 2036   | 2,382,047                              | 1,778,262      |
|     | COUNTRYWIDE ALTERNATIVE LOAN T CWALT<br>2005 46CB A2      | 5.5% 25 Oct 2035  | 5,431,235                              | 4,854,394      |
|     | COUNTRYWIDE HOME LOANS CWHL 2007 4 1A1                    | 6% 25 May 2037  | 4,741,495                              | 3,935,029      |
|     | CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C3<br>A4           | 5.7135% 15 Jun 2039   | 5,593,811                              | 6,139,571      |
|     | CREDIT SUISSE MORTGAGE TRUST CSMC 2010<br>RR6 A 144A      | 5.600496% 12 Apr 2049   | 4,084,409                              | 4,090,968      |
|     | CS FIRST BOSTON COMMERCIAL MOR CSFB 2003<br>8 3A4         | 5.5% 25 Apr 2033  | 1,612,651                              | 1,637,677      |
|     | CS FIRST BOSTON COMMERCIAL MOR CSFB 2003<br>8 4PPA        | 5.75% 22 Apr 2033   | 344,164                                | 360,931        |
|     | FANNIE DISCOUNT NOTE DISCOUNT NOT                         | 0% 05 Feb 2014  | 1,900,000                              | 1,899,947      |
|     | FANNIE MAE FNR 1999 32 ZA                                 | 6.5% 25 Jul 2029  | 1,493,564                              | 1,689,728      |
|     | FANNIE MAE FNR 1999 45 ZG                                 | 6.5% 25 Sep 2029  | 1,847,282                              | 2,076,133      |
|     | FANNIE MAE FNR 2001 41 Z                                  | 6% 25 Sep 2031  | 3,970,264                              | 4,404,126      |
|     | FANNIE MAE FNR 2003 80 YS                                 | 8.41594% 25 Aug 2023  | 1,717,840                              | 1,929,227      |
|     | FANNIE MAE FNR 2004 81 HS                                 | 1% 25 Nov 2024  | 2,534,311                              | 347,253        |
|     | FANNIE MAE FNR 2004 88 HJ                                 | 1% 25 Oct 2034  | 9,007,805                              | 1,455,676      |



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|                           |                      |            |           |
|---------------------------|----------------------|------------|-----------|
| FANNIE MAE FNR 2005 70 GB | 5.5% 25 Aug 2035     | 2,361,800  | 2,589,853 |
| FANNIE MAE FNR 2005 84 SG | 6.534% 25 Oct 2035   | 15,155,970 | 2,692,065 |
| FANNIE MAE FNR 2006 15 IS | 1% 25 Mar 2036       | 3,991,926  | 731,994   |
| FANNIE MAE FNR 2006 30 KF | 0.78281% 25 May 2036 | 1,751,786  | 1,755,586 |

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| FANNIE MAE FNR 2007 116 IA                   | 1% 25 May 2037        | 3,952,569   | 386,574     |
| FANNIE MAE FNR 2007 22 SW                    | 5.806% 25 Mar 2037    | 7,955,823   | 1,015,901   |
| FANNIE MAE FNR 2007 55 DS                    | 1% 25 Jun 2037        | 511,117     | 577,959     |
| FANNIE MAE FNR 2009 103 PZ                   | 6% 25 Dec 2039        | 486,477     | 557,734     |
| FANNIE MAE FNR 2009 47 MT                    | 7% 25 Jul 2039        | 2,326,557   | 2,536,324   |
| FANNIE MAE FNR 2010 2 GO                     | 0.01% 25 Jan 2040     | 301,235     | 224,868     |
| FANNIE MAE FNR 2011 38 AH                    | 2.75% 25 May 2020     | 83,483      | 86,172      |
| FANNIE MAE FNR 2012 111 HS                   | 3.49983% 25 Oct 2042  | 483,261     | 351,558     |
| FANNIE MAE FNR 2012 127 AI                   | 4% 25 Nov 2042        | 2,440,187   | 569,224     |
| FANNIE MAE FNR 2012 151 SB                   | 5.7027% 25 Jan 2043   | 2,595,091   | 1,968,501   |
| FANNIE MAE FNR 2012 80 HI                    | 3% 25 Jan 2042        | 2,688,887   | 472,111     |
| FANNIE MAE FNR 2013 116 XI                   | 3.5% 25 Oct 2043      | 3,093,623   | 692,305     |
| FANNIE MAE FNR 2013 14 MI                    | 3.5% 25 Jul 2042      | 2,568,723   | 453,797     |
| FANNIE MAE FNR 2013 28 YS                    | 5.947% 25 Jul 2042    | 3,175,896   | 657,586     |
| FANNIE MAE FNR 2013 44 ZG                    | 3.5% 25 Mar 2042      | 2,311,809   | 1,786,435   |
| FANNIE MAE FNR 2013 58 SP                    | 1% 25 Feb 2043        | 3,405,392   | 643,248     |
| FANNIE MAE FNR 2013 81 NS                    | 1% 25 Oct 2042        | 4,311,884   | 811,941     |
| FANNIE MAE FNR 2013 96 FW                    | 0.58593% 25 Sep 2043  | 4,174,328   | 4,173,218   |
| FANNIE MAE FNR 2013 96 FY                    | 0.53593% 25 Jul 2042  | 1,660,983   | 1,659,134   |
| FANNIEMAE ACES FNA 2001 M2 Z2                | 6.3% 25 Jun 2031      | 17,025,449  | 18,643,344  |
| FANNIEMAE ACES FNA 2013 M14 SA               | 1% 25 Aug 2018        | 19,976,439  | 4,305,102   |
| FANNIEMAE ACES FNA 2013 M5 X2                | 2.4041% 25 Jan 2022   | 3,658,457   | 468,817     |
| FANNIEMAE WHOLE LOAN FNW 2007 W9 AC          | 7.11557% 25 Aug 2037  | 2,149,949   | 2,433,299   |
| FED HM LN PC POOL A43389                     | 5.5% 01 Feb 2036      | 138,562     | 151,027     |
| FED HM LN PC POOL B14914                     | 5% 01 Jun 2019        | 14,778      | 15,654      |
| FED HM LN PC POOL B15130                     | 5% 01 Jun 2019        | 308,867     | 330,009     |
| FED HM LN PC POOL B15170                     | 5% 01 Jul 2019        | 84,765      | 89,787      |
| FED HM LN PC POOL C91030                     | 5.5% 01 May 2027      | 289,074     | 316,442     |
| FED HM LN PC POOL C91441                     | 3% 01 Apr 2032        | 68,865      | 68,026      |
| FED HM LN PC POOL E01479                     | 3.5% 01 Sep 2018      | 1,620,476   | 1,700,665   |
| FED HM LN PC POOL G01827                     | 4.5% 01 Jun 2035      | 458,044     | 485,750     |
| FED HM LN PC POOL G01838                     | 5% 01 Jul 2035        | 1,364,601   | 1,476,766   |
| FED HM LN PC POOL G02123                     | 5.5% 01 Mar 2036      | 56,913      | 62,170      |
| FED HM LN PC POOL G02254                     | 5.5% 01 Mar 2036      | 34,222      | 37,384      |
| FED HM LN PC POOL G04092                     | 5.5% 01 Mar 2038      | 147,551     | 160,811     |
| FED HM LN PC POOL G05267                     | 5.5% 01 Dec 2038      | 730,365     | 796,159     |
| FED HM LN PC POOL G06193                     | 5.5% 01 May 2040      | 575,352     | 627,106     |
| FED HM LN PC POOL G06872                     | 5.5% 01 Sep 2039      | 1,062,191   | 1,172,959   |
| FED HM LN PC POOL G08105                     | 5.5% 01 Jan 2036      | 20,205      | 22,062      |
| FED HM LN PC POOL G08524                     | 3% 01 Mar 2043        | 4,980,669   | 4,724,466   |
| FED HM LN PC POOL G30607                     | 3.5% 01 Sep 2032      | 1,028,811   | 1,048,552   |
| FED HOME LN DISCOUNT NT DISCOUNT NOT         | 0.02% 08 Jan 2010     | 7,200,000   | 7,199,978   |
| FED HOME LN DISCOUNT NT DISCOUNT NOT         | 0% 15 Jan 2014        | 400,000     | 399,998     |
| FED HOME LN DISCOUNT NT DISCOUNT NOT         | 0.035% 17 Jan 2014    | 7,200,000   | 7,199,942   |
| FED HOME LN DISCOUNT NT DISCOUNT NOT         | 0.01% 24 Jan 2014     | 900,000     | 899,989     |
| FEDERAL NATL MTG ASSN                        | 3.5% 01 Dec 2099      | 9,000,000   | 8,948,646   |
| FEDERAL NATL MTG ASSN                        | 3.5% 01 Dec 2099      | (9,000,000) | (8,948,646) |
| FHLMC TBA JAN 30 GOLD SINGLE                 | 4.5% 01 Dec 2099      | 1,000,000   | 1,058,086   |
| FHLMC TBA JAN 30 GOLD SINGLE                 | 0% 01 Dec 2099        | 2,000,000   | 2,156,875   |
| FHLMC GOLD TBA 30 YR                         | 4% 01 Dec 2099        | 2,000,000   | 2,053,906   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K003 A6  | 5.105% 25 May 2019    | 5,475,000   | 6,186,115   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1 | 1.06333% 25 Jan 2020  | 22,103,807  | 1,117,524   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K014 X1  | 1.268481% 25 Apr 2021 | 12,657,260  | 924,993     |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K026 X1  | 1.1775% 25 Nov 2022   | 4,289,900   | 306,526     |

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| FHLMC MULTIFAMILY STRUCTURED P FHMS K027 X1 | 0.9625% 25 Jan 2023 | 11,280,277  | 650,105     |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K501 A2 | 1.655% 25 Nov 2016  | 700,000     | 709,772     |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K712 X1 | 1.309% 25 Nov 2019  | 7,467,878   | 480,324     |
| FHLMC MULTIFAMILY STRUCTURED P FHMS KAIV X1 | 1% 25 Jun 2021      | 5,940,568   | 438,978     |
| FNMA TBA FEB 30 SINGLE FAM                  | 3.5% 01 Dec 2099    | 2,000,000   | 1,980,781   |
| FNMA TBA FEB 30 SINGLE FAM                  | 4.5% 01 Dec 2099    | 6,000,000   | 6,337,734   |
| FNMA 30 YR DEC TBA                          | 4% 01 Dec 2099      | (8,000,000) | (8,229,064) |
| FNMA 30 YR DEC TBA                          | 4% 01 Dec 2099      | 8,000,000   | 8,229,064   |
| FNMA CONV 15YR TBA                          | 2.5% 01 Dec 2099    | 4,000,000   | 3,958,750   |
| FNMA CONV. 30YR                             | 2.5% 01 Dec 2099    | (2,000,000) | (1,809,844) |
| FNMA POOL 251890                            | 6.5% 01 Aug 2018    | 43,126      | 47,901      |
| FNMA POOL 254634                            | 5.5% 01 Feb 2023    | 739,006     | 811,786     |
| FNMA POOL 255059                            | 5.5% 01 Dec 2033    | 3,177,629   | 3,470,812   |
| FNMA POOL 429715                            | 6.5% 01 Apr 2018    | 44,996      | 49,989      |
| FNMA POOL 457274                            | 2.445% 01 Oct 2028  | 18,866      | 20,228      |
| FNMA POOL 468551                            | 3.98% 01 Jul 2021   | 5,062,500   | 5,265,353   |
| FNMA POOL 469616                            | 3.5% 01 Nov 2021    | 3,622,116   | 3,712,957   |
| FNMA POOL 499479                            | 6.5% 01 Jun 2029    | 93,215      | 103,737     |
| FNMA POOL 526993                            | 4.998% 01 Nov 2028  | 364,246     | 385,414     |
| FNMA POOL 555811                            | 4% 01 Oct 2018      | 2,059,570   | 2,182,829   |
| FNMA POOL 559810                            | 1.563% 01 Aug 2040  | 124,446     | 129,540     |
| FNMA POOL 691210                            | 6% 01 Jan 2037      | 66,265      | 73,352      |
| FNMA POOL 745150                            | 4.5% 01 Jun 2020    | 1,455,271   | 1,549,324   |
| FNMA POOL 745390                            | 2.4% 01 Feb 2036    | 4,288,965   | 4,546,677   |
| FNMA POOL 785677                            | 5% 01 Jul 2019      | 41,803      | 44,771      |
| FNMA POOL 785721                            | 5% 01 Jul 2019      | 496,992     | 532,142     |
| FNMA POOL 814000                            | 6% 01 Jun 2035      | 107,212     | 118,803     |
| FNMA POOL 831368                            | 6% 01 Apr 2036      | 553,861     | 616,700     |
| FNMA POOL 842121                            | 6% 01 Aug 2035      | 19,606      | 21,778      |
| FNMA POOL 888268                            | 6% 01 Mar 2037      | 84,539      | 93,885      |
| FNMA POOL 888637                            | 6% 01 Sep 2037      | 748,997     | 830,025     |
| FNMA POOL 889334                            | 6% 01 Feb 2038      | 685,198     | 759,167     |
| FNMA POOL 889506                            | 6% 01 Mar 2037      | 817,601     | 909,310     |
| FNMA POOL 890341                            | 6% 01 Jun 2040      | 639,318     | 707,242     |
| FNMA POOL 890362 08/41 4.5                  | 4.5% 01 Aug 2041    | 2,836,618   | 3,036,986   |
| FNMA POOL 891580                            | 6% 01 Jul 2036      | 2,544       | 2,822       |
| FNMA POOL 898318                            | 6% 01 Nov 2036      | 32,416      | 35,860      |
| FNMA POOL 899601                            | 5.5% 01 Jul 2047    | 4,573,620   | 4,876,823   |
| FNMA POOL 902551                            | 6% 01 Nov 2036      | 17,414      | 19,359      |
| FNMA POOL 928031                            | 6% 01 Jan 2037      | 591,864     | 656,952     |
| FNMA POOL 930177                            | 6% 01 Nov 2038      | 85,061      | 94,098      |
| FNMA POOL 930921                            | 4.5% 01 Apr 2039    | 2,008,973   | 2,134,898   |
| FNMA POOL 930922                            | 4.5% 01 Apr 2039    | 5,237,172   | 5,562,068   |
| FNMA POOL 931790                            | 4.5% 01 Aug 2039    | 223,165     | 237,208     |
| FNMA POOL 938224                            | 6% 01 Jul 2037      | 95,184      | 105,366     |
| FNMA POOL 973243                            | 6% 01 Mar 2038      | 5,191       | 5,743       |
| FNMA POOL AA4483                            | 4.5% 01 Apr 2039    | 1,175,649   | 1,249,390   |
| FNMA POOL AA6435                            | 6% 01 May 2040      | 156,991     | 173,934     |
| FNMA POOL AB1048                            | 4.5% 01 May 2040    | 469,641     | 498,685     |
| FNMA POOL AB1142                            | 4.5% 01 Jun 2040    | 506,128     | 537,756     |
| FNMA POOL AB4049                            | 4% 01 Dec 2041      | 957,037     | 988,152     |
| FNMA POOL AB6244                            | 4% 01 Sep 2042      | 2,915,337   | 3,009,867   |
| FNMA POOL AB6535                            | 4% 01 Oct 2042      | 6,720,725   | 6,940,168   |
| FNMA POOL AB7716                            | 2.5% 01 Jan 2028    | 969,118     | 960,241     |

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| FNMA POOL AB8851 | 3.5% 01 Mar 2043   | 2,906,891  | 2,893,371  |
| FNMA POOL AB9589 | 4% 01 Jun 2043     | 4,901,363  | 5,068,446  |
| FNMA POOL AB9957 | 4% 01 Jul 2043     | 7,814,685  | 8,069,061  |
| FNMA POOL AC1254 | 4% 01 Aug 2039     | 90,579     | 93,631     |
| FNMA POOL AD9871 | 4% 01 Oct 2040     | 437,834    | 451,568    |
| FNMA POOL AE0504 | 4.5% 01 Nov 2040   | 458,747    | 487,420    |
| FNMA POOL AE8287 | 4% 01 Nov 2040     | 5,091,796  | 5,248,297  |
| FNMA POOL AE8349 | 6% 01 Aug 2037     | 42,952     | 48,319     |
| FNMA POOL AI6645 | 4.5% 01 Aug 2041   | 59,625     | 63,332     |
| FNMA POOL AI8448 | 4.5% 01 Aug 2041   | 4,559,435  | 4,844,889  |
| FNMA POOL AK2411 | 4% 01 Feb 2042     | 630,319    | 650,903    |
| FNMA POOL AK6297 | 4% 01 Mar 2042     | 260,802    | 269,700    |
| FNMA POOL AK9808 | 4% 01 Apr 2042     | 20,571     | 21,274     |
| FNMA POOL AL2935 | 3.5% 01 Feb 2043   | 5,776,518  | 5,749,551  |
| FNMA POOL AL3040 | 4% 01 Jan 2043     | 10,209,482 | 10,518,384 |
| FNMA POOL AL3351 | 6% 01 Apr 2041     | 1,825,716  | 2,025,379  |
| FNMA POOL AL3382 | 2.355% 01 Mar 2023 | 1,802,876  | 1,689,945  |
| FNMA POOL AL3876 | 1% 01 Jun 2023     | 1,094,663  | 1,045,809  |
| FNMA POOL AL4287 | 6% 01 Nov 2040     | 2,841,378  | 3,162,071  |
| FNMA POOL AM3528 | 2.69% 01 Oct 2023  | 12,000,000 | 10,962,467 |
| FNMA POOL AM4014 | 3.6% 01 Aug 2023   | 303,000    | 306,393    |
| FNMA POOL AM4660 | 3.765% 01 Dec 2025 | 3,800,000  | 3,781,082  |
| FNMA POOL AO4597 | 4% 01 Jun 2042     | 1,374,548  | 1,416,514  |
| FNMA POOL AP8328 | 3% 01 Nov 2043     | 17,999,982 | 17,125,295 |
| FNMA POOL AS0001 | 2% 01 Jul 2028     | 1,732,956  | 1,671,492  |
| FNMA POOL AS0082 | 3.5% 01 Aug 2043   | 8,299,769  | 8,266,322  |
| FNMA POOL AS0331 | 3% 01 Aug 2043     | 12,000,038 | 11,406,024 |
| FNMA POOL AS0514 | 2.5% 01 Aug 2043   | 4,889,300  | 4,430,499  |
| FNMA POOL AS0516 | 3% 01 Sep 2043     | 0          | 0          |
| FNMA POOL AS0601 | 2% 01 Sep 2028     | 61,530     | 59,348     |
| FNMA POOL AS0752 | 2% 01 Oct 2028     | 7,558,253  | 7,290,183  |
| FNMA POOL AT0162 | 2.5% 01 Mar 2043   | 1,095,187  | 992,430    |
| FNMA POOL AT2062 | 2.5% 01 Apr 2028   | 874,329    | 866,320    |
| FNMA POOL AT2769 | 2% 01 May 2028     | 2,959,477  | 2,854,512  |
| FNMA POOL AT5977 | 3% 01 May 2043     | 991,447    | 928,276    |
| FNMA POOL AT6477 | 2.5% 01 Jun 2028   | 558,355    | 553,240    |
| FNMA POOL AT7229 | 2% 01 Jul 2028     | 488,609    | 471,279    |
| FNMA POOL AT9217 | 3% 01 Jul 2043     | 989,886    | 926,833    |
| FNMA POOL AU0278 | 2.5% 01 Jul 2028   | 5,781,394  | 5,728,437  |
| FNMA POOL AU1629 | 3% 01 Jul 2043     | 500,000    | 475,253    |
| FNMA POOL AU1660 | 2.5% 01 Jul 2028   | 6,785,029  | 6,722,878  |
| FNMA POOL AU3229 | 2% 01 Aug 2028     | 213,888    | 206,302    |
| FNMA POOL AU3455 | 2% 01 Aug 2028     | 494,818    | 477,268    |
| FNMA POOL AU3781 | 2.5% 01 Aug 2028   | 4,874,498  | 4,829,847  |
| FNMA POOL AU4158 | 2% 01 Sep 2028     | 184,512    | 177,968    |
| FNMA POOL AU5143 | 2% 01 Aug 2028     | 490,222    | 472,835    |
| FNMA POOL AU6956 | 2% 01 Oct 2028     | 994,595    | 959,320    |
| FNMA POOL AU9333 | 2% 01 Oct 2028     | 1,212,104  | 1,169,114  |
| FNMA POOL AU9370 | 2.5% 01 Nov 2028   | 555,119    | 550,034    |
| FNMA POOL AV2068 | 3% 01 Nov 2028     | 497,626    | 508,252    |
| FNMA POOL MA1542 | 2% 01 Aug 2028     | 853,033    | 822,778    |
| FNMA POOL MA1597 | 2% 01 Sep 2028     | 599,040    | 577,793    |
| FNMA POOL MA1631 | 2% 01 Sep 2028     | 990,260    | 955,138    |
| FNMA POOL MB0150 | 4% 01 Jun 2042     | 35,009     | 36,186     |

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| FNMA TBA 15 YR                                     | 3% 01 Dec 2099         | 1,000,000    | 1,020,508    |
| FNMA TBA 30YR SINGLE FAMILY JA                     | 3.5% 01 Dec 2099       | 3,000,000    | 2,980,078    |
| FNMA TBA FEB 30YR SINGLE FAM                       | 4% 01 Dec 2099         | (23,500,000) | (24,116,875) |
| FNMA TBA JAN 30 SINGLE FAM                         | 6% 01 Dec 2099         | (3,000,000)  | (3,327,422)  |
| FNMA TBA SINGLE FAMILY JAN 15                      | 4% 01 Dec 2099         | 5,000,000    | 5,298,047    |
| FNMA TBA SINGLE FAMILY MORTGAG                     | 4% 01 Dec 2099         | (18,400,000) | (18,940,500) |
| FNMA TBA SINGLE FAMILY MORTGAG                     | 4% 01 Dec 2099         | 17,400,000   | 17,911,125   |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT               | 0.16% 15 Jan 2014      | 1,700,000    | 1,699,988    |
| FREDDIE MAC FHR 1818 Z                             | 6.5% 15 Feb 2026       | 1,289,717    | 1,420,863    |
| FREDDIE MAC FHR 2078 KE                            | 6% 15 Jul 2023         | 718,123      | 796,853      |
| FREDDIE MAC FHR 2102 Z                             | 6% 15 Dec 2028         | 788,024      | 875,258      |
| FREDDIE MAC FHR 2519 ZD                            | 5.5% 15 Nov 2032       | 4,989,789    | 5,424,989    |
| FREDDIE MAC FHR 2635 DV                            | 4.25% 15 Jan 2018      | 475,994      | 482,435      |
| FREDDIE MAC FHR 3114 PF                            | 0.59103% 15 Feb 2036   | 1,788,471    | 1,785,409    |
| FREDDIE MAC FHR 3122 DS                            | 6.51594% 15 Mar 2036   | 10,516,434   | 1,569,570    |
| FREDDIE MAC FHR 3145 AJ                            | 5.5% 15 Apr 2036       | 4,986,835    | 5,330,657    |
| FREDDIE MAC FHR 3318 F                             | 0.48313% 15 May 2037   | 2,241,817    | 2,235,892    |
| FREDDIE MAC FHR 3351 ZC                            | 5.5% 15 Jul 2037       | 13,282,091   | 14,359,083   |
| FREDDIE MAC FHR 3754 VZ                            | 4% 15 Nov 2040         | 6,673,074    | 5,817,192    |
| FREDDIE MAC FHR 3805 SC                            | 13.937998% 15 Feb 2041 | 3,687,604    | 3,883,991    |
| FREDDIE MAC FHR 3891 BF                            | 0.7045% 15 Jul 2041    | 1,433,834    | 1,439,238    |
| FREDDIE MAC FHR 4104 BI                            | 2.5% 15 Sep 2027       | 6,097,880    | 594,848      |
| FREDDIE MAC FHR 4238 FT                            | 0.55% 15 Aug 2043      | 1,672,024    | 1,670,193    |
| FREDDIE MAC FHR 4240 DI                            | 4% 15 Nov 2042         | 5,810,918    | 1,183,327    |
| FREDDIE MAC FHR 4262 SB                            | 13.071999% 15 May 2041 | 6,426,390    | 6,639,361    |
| GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1<br>A4 | 5.543% 10 Dec 2049     | 3,923,000    | 4,249,296    |
| GNMA I TBA JAN 30 SINGLE FAM                       | 4% 01 Dec 2099         | 2,000,000    | 2,078,203    |
| GNMA I TBA JAN 30 SINGLE FAM                       | 4.5% 01 Dec 2099       | 2,000,000    | 2,133,906    |
| GNMA I TBA JAN 30 SINGLE FAM                       | 5% 15 Dec 2099         | (17,000,000) | (18,425,742) |
| GNMA II JUMBOS 3.5 30 YRS                          | 3.5% 01 Dec 2099       | 6,000,000    | 6,052,735    |
| GNMA II POOL 004113                                | 5% 20 Apr 2038         | 4,388,091    | 4,762,929    |
| GNMA II POOL 004314                                | 5% 20 Dec 2038         | 2,265,051    | 2,458,572    |
| GNMA II POOL 004539                                | 4% 20 Sep 2039         | 239,263      | 249,147      |
| GNMA II POOL 080869                                | 1.625% 20 Apr 2034     | 746,928      | 773,513      |
| GNMA II POOL 080965                                | 3.5% 20 Jul 2034       | 944,396      | 981,137      |
| GNMA II SINGLE FAMILY                              | 2.5% 01 Dec 2099       | 1,000,000    | 917,930      |
| GNMA II TBA JAN 30 JUMBOS                          | 0% 01 Dec 2099         | 4,200,000    | 4,490,391    |
| GNMA II TBA JAN 30 JUMBOS                          | 5% 01 Dec 2099         | 9,000,000    | 9,751,992    |
| GNMA POOL 604548                                   | 4.5% 15 Aug 2033       | 2,411,394    | 2,598,847    |
| GNMA POOL 608288                                   | 4.5% 15 Sep 2033       | 263,911      | 284,426      |
| GNMA POOL 678858                                   | 5% 15 Mar 2038         | 30,361       | 33,010       |
| GNMA POOL 698481                                   | 4.5% 15 Aug 2039       | 58,798       | 62,817       |
| GNMA POOL 710712                                   | 4.5% 15 Jul 2039       | 52,060       | 55,619       |
| GNMA POOL 726316                                   | 5% 15 Sep 2039         | 10,927,364   | 11,862,188   |
| GNMA POOL 733746                                   | 4.5% 15 Jun 2040       | 72,348       | 77,299       |
| GNMA POOL 736500                                   | 5% 15 Apr 2040         | 137,791      | 150,948      |
| GNMA POOL 737086                                   | 4.5% 15 Aug 2040       | 679,462      | 726,535      |
| GNMA POOL 737183                                   | 5% 15 Apr 2040         | 3,105,626    | 3,403,284    |
| GNMA POOL 737269                                   | 4.5% 15 May 2040       | 265,107      | 283,396      |
| GNMA POOL 737543                                   | 4% 15 Oct 2040         | 3,720,076    | 3,870,624    |
| GNMA POOL 738317                                   | 5% 15 May 2041         | 27,905       | 30,274       |
| GNMA POOL 738882                                   | 4% 15 Oct 2041         | 946,668      | 984,937      |
| GNMA POOL 745133                                   | 4.5% 15 Jun 2040       | 18,967       | 20,302       |
| GNMA POOL 747980                                   | 4% 15 Jan 2041         | 30,259       | 31,482       |

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| GNMA POOL 758958  | 4% 15 Oct 2041        | 23,073     | 24,006     |
| GNMA POOL 774484  | 5% 15 Sep 2041        | 51,037     | 55,794     |
| GNMA POOL 782386  | 5% 15 Aug 2038        | 2,776,593  | 3,017,699  |
| GNMA POOL AA8275  | 3.5% 15 Jul 2042      | 965,424    | 974,693    |
| GNMA POOL AC1428  | 2.69% 15 Jun 2033     | 15,904,516 | 14,780,964 |
| GNMA TBA 30YR   | 3% 01 Dec 2099        | 2,000,000  | 1,931,406  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2002 42 KZ                         | 6% 16 Jun 2032        | 5,601,437  | 6,152,618  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 104<br>GA                     | 4.5% 20 Nov 2034      | 1,822,418  | 1,944,032  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 67 IO                         | 0.40367% 16 Jul 2044  | 45,541,884 | 44,768     |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2007 18 CO                         | 0% 20 Mar 2035        | 39,328     | 27,951     |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2007 2 BO                          | 0% 20 Jun 2035        | 443,616    | 389,007    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2009 115<br>IO                     | 1% 16 Nov 2051        | 16,291,543 | 516,670    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 155<br>IO                     | 1.25958% 16 Jun 2039  | 31,485,062 | 2,066,081  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 25<br>OH                      | 0% 16 Feb 2040        | 1,405,399  | 1,308,519  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 36 IO                         | 1% 16 Jan 2052        | 12,040,969 | 310,296    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 46 IO                         | 1.39464% 16 Sep 2053  | 29,139,863 | 2,026,240  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 124<br>SB                     | 5.97% 20 Oct 2041     | 5,476,019  | 881,541    |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 54 PS                         | 6.02% 20 Jul 2042     | 6,537,481  | 1,214,937  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H10<br>FS                     | 1.2027% 20 Apr 2063   | 2,834,817  | 2,896,681  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H19<br>DF                     | 0.84465% 20 May 2063  | 1,980,080  | 1,954,208  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H20<br>FB                     | 1.195% 20 Aug 2063    | 4,004,634  | 4,024,401  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H23<br>TA                     | 0.9023% 20 Sep 2063   | 3,316,033  | 3,336,957  |
| GOVERNMENT NATL MTG ASSN  | 3% 01 Dec 2099        | 3,500,000  | 3,381,602  |
| GSR MORTGAGE LOAN TRUST GSR 2005 6F 3A18                              | 5.5% 25 Jul 2035      | 7,935,108  | 7,624,742  |
| GSR MORTGAGE LOAN TRUST GSR 2005 AR5 4A1                              | 5.13033% 25 Oct 2035  | 3,402,251  | 3,310,254  |
| GSR MORTGAGE LOAN TRUST GSR 2005 AR6 3A1                              | 1% 25 Sep 2035        | 7,017,040  | 6,909,258  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3<br>A3 144A               | 4.3877% 15 Feb 2046   | 6,000,000  | 6,493,272  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3<br>XA 144A               | 1.467919% 15 Feb 2046 | 46,860,038 | 2,203,640  |
| JP MORGAN JPST CASH COLL(CLIEN JP MORGAN JPST<br>STIF-TYPE INSTRUMENT |                       | 26,000     | 26,000     |
| JP MORGAN MORTGAGE TRUST JPMMT 2007 S3 1A64                           | 7.5% 25 Aug 2037      | 4,612,505  | 3,599,894  |
| JP MORGAN MORTGAGE TRUST JPMMT 2007 S3 2A3                            | 6% 25 Aug 2022        | 1,450,218  | 1,458,374  |
| LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3<br>A4                    | 6.080715% 15 Jul 2044 | 2,435,000  | 2,727,066  |
| MASTR ADJUSTABLE RATE MORTGAGE MARM 2006 2<br>3A1                     | 3.1256% 25 Jan 2036   | 3,340,651  | 3,160,152  |
| MASTR ASSET SECURITIZATION TRU MASTR 2003 6 5A1                       | 5.5% 25 Jul 2033      | 666,786    | 698,793    |
| MORGAN STANLEY MSC2 CA H COLL BROKER                                  | 1% 31 Dec 2030        | (520,000)  | (520,000)  |
| MORTGAGE EQUITY CONVERSION ASS MECA 2006 SFG3<br>A 144A               | 0.93% 25 Oct 2041     | 8,172,806  | 6,497,381  |
| RESIDENTIAL ASSET SECURITIZATI RAST 2003 A5 A4                        | 4.75% 25 Jun 2033     | 429,367    | 430,068    |
| SLM STUDENT LOAN TRUST SLMA 2008 9 A                                  | 4.31125% 25 Apr 2023  | 11,968,925 | 12,331,967 |
| SSGA G STIFF ERISA QUALIFIED  | STIF-TYPE INSTRUMENT  | 526,144    | 526,144    |
| STRUCTURED ASSET SECURITIES CO SASC 2003 10 A                         | 6% 25 Apr 2033        | 1,441,487  | 1,475,628  |
| TBA FHLMC GOLD CONV   | 3% 01 Dec 2099        | 2,000,000  | 1,894,375  |
| TBA FNMA CONV 30YR AGGREGATE  | 3% 01 Dec 2099        | (500,000)  | (475,175)  |
| TREASURY BILL   | 0.0775% 16 Oct 2014   | 261,000    | 260,849    |
| UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2013 C6<br>XA 144A               |                       | 16,883,356 | 1,441,805  |
| UBS CITIGROUP COMMERCIAL MORTG UBSC 2011 C1 XA 0<br>144A              |                       | 25,907,228 | 3,032,001  |
| US DOLLAR   |                       | (339,382)  | (339,382)  |
| US TREASURY N/B   | 6.125% 15 Aug 2029    | 16,500,000 | 21,671,727 |

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|---|-----------------------|------------|------------|
| US TREASURY N/B   | 2% 30 Nov 2020        | 46,552,000 | 45,315,486 |
| US TREASURY N/B   | 1.75% 31 Oct 2020     | 2,000,000  | 1,916,406  |
| US TREASURY N/B   | 1.25% 31 Oct 2018     | 45,250,000 | 44,362,693 |
| US TREASURY N/B   | 2.75% 15 Nov 2023     | 15,200,000 | 14,869,871 |
| US TREASURY N/B   | 0.625% 15 Nov 2016    | 5,600,000  | 5,582,937  |
| WAMU COMMERCIAL MORTGAGE SECUR WMCMS 2007<br>SL3 A1A 144A | 5.975576% 23 Mar 2045 | 2,084,749  | 2,131,637  |
| WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005 7<br>3CB        | 6.5% 25 Aug 2035      | 4,719,280  | 3,596,096  |

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| WELLS FARGO COMMERCIAL MORTGAG WFCM<br>2012 LC5 XA 144A | 2.16698% 15 Oct 2045 | 5,901,984 | 693,011               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS<br>2004 I 1A1      | 2.89499% 25 Jul 2034 | 351,038   | 350,690               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS<br>2005 AR8 3A2    | 2.9803% 25 Jun 2035  | 236,813   | 237,419               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS<br>2007 11 A90     | 6% 25 Aug 2037       | 19,788    | 18,666                |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS<br>2011 C4 XA 144A |                      | 8,554,499 | 257,670               |
| WI TREASURY N/B   | 1.5% 31 Dec 2018     | 5,000,000 | 4,943,750             |
| <b>Sub-Total: Fund 5738 8 of 16</b>                     |                      |           | <b>\$ 712,496,127</b> |

| (a) | (b) Identity of issue, borrower,<br>lessor, or similar party | (c) Description of investment including maturity date,<br>rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a)<br><br>Shares/<br>Par Value | (e) Fair<br>value |
|-----|--|--|---|-------------------|
|     | 21ST CENTURY FOX AMERICA COMPANY GUAR                        | 6.9% 01 Mar 2019   | 2,605,000                                     | \$ 3,125,049      |
|     | ABB FINANCE USA INC COMPANY GUAR                             | 2.875% 08 May 2022   | 195,000                                       | 184,262           |
|     | ABBEY NATL TREASURY SERV BANK GUARANT                        | 2.875% 25 Apr 2014   | 195,000                                       | 196,334           |
|     | ABBVIE INC SR UNSECURED                                      | 2.9% 06 Nov 2022   | 900,000                                       | 841,190           |
|     | ACE INA HOLDINGS COMPANY GUAR                                | 2.7% 13 Mar 2023   | 1,310,000                                     | 1,200,382         |
|     | ACTAVIS INC SR UNSECURED                                     | 6.125% 15 Aug 2019   | 780,000                                       | 899,173           |
|     | ACTAVIS INC SR UNSECURED                                     | 3.25% 01 Oct 2022  | 920,000                                       | 858,101           |
|     | AETNA INC SR UNSECURED                                       | 6.5% 15 Sep 2018   | 1,070,000                                     | 1,260,393         |
|     | AETNA INC SR UNSECURED                                       | 3.95% 01 Sep 2020  | 885,000                                       | 925,256           |
|     | AGRIUM INC SR UNSECURED                                      | 3.5% 01 Jun 2023   | 785,000                                       | 731,258           |
|     | ALLIED WORLD ASSURANCE COMPANY GUAR                          | 7.5% 01 Aug 2016   | 1,950,000                                     | 2,238,596         |
|     | ALLSTATE CORP SR UNSECURED                                   | 3.15% 15 Jun 2023  | 700,000                                       | 663,841           |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 9.7% 10 Nov 2018   | 995,000                                       | 1,307,820         |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 4% 31 Jan 2024   | 1,450,000                                     | 1,417,250         |
|     | AMAZON.COM INC SR UNSECURED                                  | 1.2% 29 Nov 2017   | 980,000                                       | 959,511           |
|     | AMERICA MOVIL SAB DE CV COMPANY GUAR                         | 5% 30 Mar 2020   | 2,840,000                                     | 3,075,899         |
|     | AMERICAN ELECTRIC POWER SR UNSECURED                         | 1.65% 15 Dec 2017  | 750,000                                       | 734,860           |
|     | AMERICAN EXPRESS CO SR UNSECURED                             | 2.65% 02 Dec 2022  | 1,930,000                                     | 1,790,411         |
|     | AMERICAN INTL GROUP SR UNSECURED                             | 6.4% 15 Dec 2020   | 510,000                                       | 602,749           |
|     | AMERICAN INTL GROUP SR UNSECURED                             | 3.8% 22 Mar 2017   | 1,810,000                                     | 1,932,897         |
|     | AMGEN INC SR UNSECURED                                       | 5.85% 01 Jun 2017  | 270,000                                       | 306,341           |
|     | AMGEN INC SR UNSECURED                                       | 3.45% 01 Oct 2020  | 745,000                                       | 755,932           |
|     | AMGEN INC SR UNSECURED                                       | 2.3% 15 Jun 2016   | 535,000                                       | 551,599           |
|     | AMGEN INC SR UNSECURED                                       | 3.875% 15 Nov 2021   | 770,000                                       | 790,936           |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                         | 6.375% 15 Sep 2017   | 335,000                                       | 384,603           |
|     | ANHEUSER BUSCH INBEV WOR COMPANY GUAR                        | 5.375% 15 Jan 2020   | 3,315,000                                     | 3,804,483         |
|     | ANHEUSER BUSCH INBEV WOR COMPANY GUAR                        | 5% 15 Apr 2020   | 820,000                                       | 928,002           |
|     | APPLE INC SR UNSECURED                                       | 2.4% 03 May 2023   | 2,100,000                                     | 1,888,343         |
|     | AT+T INC SR UNSECURED  | 5.5% 01 Feb 2018   | 1,960,000                                     | 2,206,333         |
|     | AXIS SPECIALTY FINANCE COMPANY GUAR                          | 5.875% 01 Jun 2020   | 785,000                                       | 861,151           |
|     | BALTIMORE GAS + ELECTRIC SR UNSECURED                        | 3.35% 01 Jul 2023  | 420,000                                       | 403,244           |
|     | BANK OF AMERICA CORP SR UNSECURED                            | 3.3% 11 Jan 2023   | 3,060,000                                     | 2,895,577         |
|     | BANK OF AMERICA CORP SR UNSECURED                            | 6% 01 Sep 2017   | 4,485,000                                     | 5,120,937         |
|     | BANK OF AMERICA CREDIT CARD TR BACCT 2007<br>A1 A1           | 5.17% 15 Jun 2019  | 500,000                                       | 559,426           |
|     | BANK OF NOVA SCOTIA SR UNSECURED                             | 2.9% 29 Mar 2016   | 1,875,000                                     | 1,951,774         |
|     | BARCLAYS BANK PLC SR UNSECURED                               | 5% 22 Sep 2016   | 2,580,000                                     | 2,840,436         |
|     | BARRICK PD AU FIN PTY LT COMPANY GUAR                        | 4.95% 15 Jan 2020  | 500,000                                       | 506,341           |



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| BAXTER INTERNATIONAL INC SR UNSECURED             | 3.2% 15 Jun 2023      | 685,000   | 654,414   |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 T20 A4B | 5.137956% 12 Oct 2042 | 1,700,000 | 1,803,061 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW11 A4 | 5.43891% 11 Mar 2039  | 1,500,000 | 1,615,779 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T22 AM  | 5.576852% 12 Apr 2038 | 320,000   | 346,723   |
| BERKSHIRE HATHAWAY FIN COMPANY GUAR               | 5.4% 15 May 2018      | 3,050,000 | 3,508,198 |
| BHP BILLITON FIN USA LTD COMPANY GUAR             | 6.5% 01 Apr 2019      | 535,000   | 641,407   |
| BHP BILLITON FIN USA LTD COMPANY GUAR             | 1.625% 24 Feb 2017    | 795,000   | 797,154   |
| BOEING CO SR UNSECURED                            | 6% 15 Mar 2019        | 200,000   | 235,570   |
| BOEING CO SR UNSECURED                            | 3.5% 15 Feb 2015      | 2,390,000 | 2,468,813 |
| BOTTLING GROUP LLC COMPANY GUAR                   | 5.5% 01 Apr 2016      | 595,000   | 655,467   |
| BP CAPITAL MARKETS PLC COMPANY GUAR               | 4.75% 10 Mar 2019     | 665,000   | 741,234   |
| BP CAPITAL MARKETS PLC COMPANY GUAR               | 3.125% 01 Oct 2015    | 915,000   | 955,945   |
| BP CAPITAL MARKETS PLC COMPANY GUAR               | 3.561% 01 Nov 2021    | 515,000   | 519,024   |
| BP CAPITAL MARKETS PLC COMPANY GUAR               | 3.245% 06 May 2022    | 1,690,000 | 1,638,053 |
| BRITISH TELECOM PLC SR UNSECURED                  | 5.95% 15 Jan 2018     | 1,510,000 | 1,726,637 |
| BUCKEYE PARTNERS LP                               | 2.65% 15 Nov 2018     | 305,000   | 300,518   |
| BURLINGTN NORTH SANTA FE SR UNSECURED             | 5.65% 01 May 2017     | 2,360,000 | 2,646,766 |
| CALIFORNIA ST CAS 03/19 FIXED                     | 6.2% 01 Mar 2019      | 985,000   | 1,142,836 |
| CALIFORNIA ST CAS 10/19 FIXED                     | 6.2% 01 Oct 2019      | 1,630,000 | 1,899,765 |
| CALIFORNIA ST CAS 11/15 FIXED                     | 3.95% 01 Nov 2015     | 25,000    | 26,426    |
| CANADIAN NATL RAILWAY SR UNSECURED                | 5.55% 01 Mar 2019     | 550,000   | 631,131   |
| CANADIAN NATL RAILWAY SR UNSECURED                | 6.8% 15 Jul 2018      | 425,000   | 505,347   |
| CAPITAL ONE BANK USA NA SR UNSECURED              | 2.15% 21 Nov 2018     | 715,000   | 710,902   |
| CARDINAL HEALTH INC SR UNSECURED                  | 4.625% 15 Dec 2020    | 635,000   | 685,400   |
| CATERPILLAR INC SR UNSECURED                      | 3.9% 27 May 2021      | 2,125,000 | 2,207,240 |
| CATHOLIC HEALTH INITIATI SECURED                  | 1.6% 01 Nov 2017      | 175,000   | 169,618   |
| CATHOLIC HEALTH INITIATI UNSECURED                | 4.2% 01 Aug 2023      | 545,000   | 534,395   |
| CBS CORP COMPANY GUAR                             | 4.3% 15 Feb 2021      | 250,000   | 254,507   |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5       | 5.617% 15 Oct 2048    | 300,000   | 326,909   |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4       | 5.322% 11 Dec 2049    | 2,350,000 | 2,573,504 |
| CENOVUS ENERGY INC SR UNSECURED                   | 5.7% 15 Oct 2019      | 360,000   | 410,087   |
| CF INDUSTRIES INC COMPANY GUAR                    | 6.875% 01 May 2018    | 335,000   | 388,538   |
| CF INDUSTRIES INC COMPANY GUAR                    | 3.45% 01 Jun 2023     | 625,000   | 570,767   |
| CHASE ISSUANCE TRUST CHAIT 2012 A4 A4             | 1.58% 16 Aug 2021     | 1,000,000 | 955,190   |
| CHEVRON CORP SR UNSECURED                         | 2.355% 05 Dec 2022    | 1,630,000 | 1,482,628 |
| CIGNA CORP SR UNSECURED                           | 5.375% 15 Mar 2017    | 1,400,000 | 1,551,407 |
| CIGNA CORP SR UNSECURED                           | 4.375% 15 Dec 2020    | 960,000   | 1,021,396 |
| CISCO SYSTEMS INC SR UNSECURED                    | 4.95% 15 Feb 2019     | 995,000   | 1,119,208 |
| CISCO SYSTEMS INC SR UNSECURED                    | 4.45% 15 Jan 2020     | 2,085,000 | 2,274,043 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8    | 5.65% 20 Sep 2019     | 2,350,000 | 2,691,561 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4    | 5.699445% 10 Dec 2049 | 1,450,000 | 1,621,657 |
| CITIGROUP INC SR UNSECURED                        | 6.125% 21 Nov 2017    | 3,600,000 | 4,149,752 |
| CITIGROUP INC SR UNSECURED                        | 4.587% 15 Dec 2015    | 465,000   | 496,906   |
| CITIGROUP INC SR UNSECURED                        | 3.375% 01 Mar 2023    | 1,315,000 | 1,249,927 |
| CITIGROUP INC SUBORDINATED                        | 5% 15 Sep 2014        | 2,895,000 | 2,977,464 |
| CNOOC FINANCE 2013 LTD COMPANY GUAR               | 1.75% 09 May 2018     | 235,000   | 229,713   |
| COCA COLA CO/THE SR UNSECURED                     | 3.15% 15 Nov 2020     | 650,000   | 659,398   |
| COMCAST CORP COMPANY GUAR                         | 6.5% 15 Jan 2015      | 1,915,000 | 2,030,515 |
| COMCAST CORP COMPANY GUAR                         | 5.875% 15 Feb 2018    | 2,625,000 | 3,010,859 |
| COMCAST CORP COMPANY GUAR                         | 5.7% 01 Jul 2019      | 659,000   | 761,650   |
| COMM MORTGAGE TRUST COMM 2012 CR3 A3              | 2.822% 15 Oct 2045    | 680,000   | 639,185   |
| COMM MORTGAGE TRUST COMM 2013 CR12 A4             | 4.046% 10 Oct 2046    | 1,400,000 | 1,414,593 |
| COMM MORTGAGE TRUST COMM 2013 CR8 A4              | 3.334% 10 Jun 2046    | 1,000,000 | 961,012   |
| CONOCOPHILLIPS COMPANY COMPANY GUAR               | 2.4% 15 Dec 2022      | 1,265,000 | 1,151,925 |

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| CONTINENTAL RESOURCES COMPANY GUAR              | 4.5% 15 Apr 2023      | 800,000   | 811,000   |
| CONTL AIRLINES 2012 1 A PASS THRU CE            | 4.15% 11 Oct 2025     | 638,881   | 646,468   |
| CONTL AIRLINES 2012 2 A PASS THRU CE            | 4% 29 Apr 2026        | 620,000   | 616,900   |
| COVENTRY HEALTH CARE INC SR UNSECURED           | 5.95% 15 Mar 2017     | 720,000   | 814,021   |
| COVENTRY HEALTH CARE INC SR UNSECURED           | 5.45% 15 Jun 2021     | 640,000   | 712,080   |
| COVIDIEN INTL FINANCE SA COMPANY GUAR           | 2.95% 15 Jun 2023     | 245,000   | 226,641   |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 A4    | 5.464805% 15 Feb 2039 | 2,085,000 | 2,246,381 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 AM    | 1% 15 Feb 2039        | 620,000   | 662,496   |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A3    | 5.857658% 15 Mar 2039 | 4,995,000 | 5,374,650 |
| CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375 | 4.375% 05 Aug 2020    | 925,000   | 988,757   |
| CREDIT SUISSE NEW YORK SUBORDINATED             | 6% 15 Feb 2018        | 1,405,000 | 1,626,830 |
| CRH AMERICA INC COMPANY GUAR                    | 6% 30 Sep 2016        | 1,400,000 | 1,563,971 |
| CS FIRST BOSTON COMMERCIAL MOR CSFB 2005 C2 A4  | 4.832% 15 Apr 2037    | 1,560,000 | 1,618,644 |
| CSX CORP SR UNSECURED                           | 5.6% 01 May 2017      | 280,000   | 314,345   |
| CSX CORP SR UNSECURED                           | 7.375% 01 Feb 2019    | 2,030,000 | 2,462,818 |
| CUMMINS INC SR UNSECURED                        | 3.65% 01 Oct 2023     | 580,000   | 572,208   |
| CVS CAREMARK CORP SR UNSECURED                  | 5.75% 01 Jun 2017     | 1,388,000 | 1,574,146 |
| CVS CAREMARK CORP SR UNSECURED                  | 4% 05 Dec 2023        | 1,565,000 | 1,561,688 |
| DEERE + COMPANY SR UNSECURED                    | 2.6% 08 Jun 2022      | 1,045,000 | 977,144   |
| DELHAIZE GROUP COMPANY GUAR                     | 6.5% 15 Jun 2017      | 1,115,000 | 1,252,248 |
| DEVON ENERGY CORPORATION SR UNSECURED           | 2.25% 15 Dec 2018     | 760,000   | 752,037   |
| DIRECTV HOLDINGS/FING COMPANY GUAR              | 4.75% 01 Oct 2014     | 895,000   | 921,627   |
| DIRECTV HOLDINGS/FING COMPANY GUAR              | 5.2% 15 Mar 2020      | 430,000   | 468,258   |
| DIRECTV HOLDINGS/FING COMPANY GUAR              | 5.875% 01 Oct 2019    | 115,000   | 130,270   |
| DIRECTV HOLDINGS/FING COMPANY GUAR              | 3.5% 01 Mar 2016      | 1,700,000 | 1,784,471 |
| DIRECTV HOLDINGS/FING COMPANY GUAR              | 3.8% 15 Mar 2022      | 175,000   | 168,111   |
| DISCOVER BANK SUBORDINATED                      | 8.7% 18 Nov 2019      | 467,000   | 584,037   |
| DISCOVER FINANCIAL SVS SR UNSECURED             | 3.85% 21 Nov 2022     | 1,503,000 | 1,425,100 |
| DISCOVERY COMMUNICATIONS COMPANY GUAR           | 5.625% 15 Aug 2019    | 340,000   | 381,767   |
| DOMINION GAS HLDGS LLC SR UNSECURED 144A        | 3.55% 01 Nov 2023     | 315,000   | 303,415   |
| DOMINION RESOURCES INC SR UNSECURED             | 5.2% 15 Aug 2019      | 1,010,000 | 1,131,457 |
| DOW CHEMICAL CO/THE SR UNSECURED                | 4.25% 15 Nov 2020     | 690,000   | 734,947   |
| DOW CHEMICAL CO/THE SR UNSECURED                | 8.55% 15 May 2019     | 680,000   | 878,012   |
| DOW CHEMICAL CO/THE SR UNSECURED                | 3% 15 Nov 2022        | 975,000   | 909,324   |
| DUKE ENERGY INDIANA INC 1ST MORTGAGE            | 3.75% 15 Jul 2020     | 335,000   | 347,268   |
| E.I. DU PONT DE NEMOURS SR UNSECURED            | 4.625% 15 Jan 2020    | 935,000   | 1,020,659 |
| E.I. DU PONT DE NEMOURS SR UNSECURED            | 2.8% 15 Feb 2023      | 660,000   | 604,456   |
| EBAY INC SR UNSECURED                           | 1.35% 15 Jul 2017     | 320,000   | 318,177   |
| ECOLAB INC SR UNSECURED                         | 4.35% 08 Dec 2021     | 935,000   | 969,531   |
| EL PASO PIPELINE PART OP COMPANY GUAR           | 6.5% 01 Apr 2020      | 395,000   | 453,626   |
| EMC CORP SR UNSECURED                           | 1.875% 01 Jun 2018    | 1,210,000 | 1,196,254 |
| ENTERGY CORP SR UNSECURED                       | 5.125% 15 Sep 2020    | 975,000   | 1,029,711 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR           | 6.5% 31 Jan 2019      | 505,000   | 592,391   |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR           | 3.7% 01 Jun 2015      | 600,000   | 624,676   |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR           | 1.25% 13 Aug 2015     | 400,000   | 402,658   |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR           | 3.35% 15 Mar 2023     | 2,040,000 | 1,937,820 |
| EOG RESOURCES INC SR UNSECURED                  | 4.1% 01 Feb 2021      | 595,000   | 621,534   |
| EXPORT IMPORT BK KOREA SR UNSECURED             | 5.125% 29 Jun 2020    | 1,135,000 | 1,247,052 |
| FANNIE MAE                                      | 1.625% 27 Nov 2018    | 2,520,000 | 2,498,978 |
| FANNIE MAE NOTES                                | 1.875% 18 Sep 2018    | 3,295,000 | 3,316,691 |
| FANNIE MAE NOTES                                | 4.375% 15 Oct 2015    | 845,000   | 904,573   |
| FANNIE MAE NOTES                                | 2.375% 11 Apr 2016    | 6,290,000 | 6,552,054 |
| FANNIE MAE NOTES                                | 0.875% 26 Oct 2017    | 2,495,000 | 2,452,560 |
| FANNIE MAE NOTES                                | 0.875% 21 May 2018    | 1,045,000 | 1,010,841 |

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| FANNIE MAE NOTES         | 0.625% 26 Aug 2016 | 4,265,000 | 4,257,937 |
| FANNIE MAE NOTES         | 5.375% 12 Jun 2017 | 715,000   | 817,612   |
| FED HM LN PC POOL A47038 | 5% 01 Sep 2035     | 169,032   | 182,576   |
| FED HM LN PC POOL A56599 | 6% 01 Jan 2037     | 324,373   | 357,888   |
| FED HM LN PC POOL A63809 | 6% 01 Aug 2037     | 231,906   | 255,615   |
| FED HM LN PC POOL A69654 | 6% 01 Dec 2037     | 96,770    | 106,663   |
| FED HM LN PC POOL A79537 | 6% 01 Jul 2038     | 172,421   | 191,208   |
| FED HM LN PC POOL A85726 | 5% 01 Apr 2039     | 423,269   | 459,291   |
| FED HM LN PC POOL A92478 | 4.5% 01 Jun 2040   | 1,500,699 | 1,589,108 |
| FED HM LN PC POOL A93318 | 5% 01 Aug 2040     | 1,371,070 | 1,485,147 |
| FED HM LN PC POOL A93713 | 5% 01 Sep 2040     | 902,688   | 978,499   |
| FED HM LN PC POOL A94069 | 5% 01 Sep 2040     | 535,359   | 580,112   |
| FED HM LN PC POOL A94113 | 5% 01 Oct 2040     | 504,534   | 546,704   |
| FED HM LN PC POOL A94898 | 4.5% 01 Nov 2040   | 451,172   | 478,518   |
| FED HM LN PC POOL A95519 | 4.5% 01 Dec 2040   | 345,383   | 366,207   |
| FED HM LN PC POOL A97040 | 4% 01 Feb 2041     | 1,171,515 | 1,204,040 |
| FED HM LN PC POOL C03469 | 4.5% 01 May 2040   | 1,693,792 | 1,793,908 |
| FED HM LN PC POOL C03517 | 4.5% 01 Sep 2040   | 137,120   | 145,294   |
| FED HM LN PC POOL C03545 | 5% 01 Aug 2040     | 864,835   | 936,929   |
| FED HM LN PC POOL C03792 | 3.5% 01 Apr 2042   | 3,872,208 | 3,846,444 |
| FED HM LN PC POOL C04272 | 3% 01 Oct 2042     | 1,960,123 | 1,859,295 |
| FED HM LN PC POOL C04422 | 3% 01 Dec 2042     | 1,617,067 | 1,533,886 |
| FED HM LN PC POOL C09022 | 3% 01 Jan 2043     | 8,605,767 | 8,163,089 |
| FED HM LN PC POOL C91176 | 5.5% 01 May 2028   | 228,210   | 249,297   |
| FED HM LN PC POOL C91370 | 4.5% 01 May 2031   | 1,891,475 | 2,036,908 |
| FED HM LN PC POOL E01098 | 6% 01 Feb 2017     | 25,349    | 26,572    |
| FED HM LN PC POOL E04113 | 2.5% 01 Nov 2027   | 3,152,955 | 3,128,029 |
| FED HM LN PC POOL E97335 | 5% 01 Jul 2018     | 242,175   | 256,452   |
| FED HM LN PC POOL G01843 | 6% 01 Jun 2035     | 505,446   | 565,657   |
| FED HM LN PC POOL G02031 | 5.5% 01 Feb 2036   | 1,195,679 | 1,306,579 |
| FED HM LN PC POOL G02408 | 5.5% 01 Dec 2036   | 495,466   | 540,108   |
| FED HM LN PC POOL G02427 | 5.5% 01 Dec 2036   | 889,388   | 969,770   |
| FED HM LN PC POOL G02794 | 6% 01 May 2037     | 804,819   | 891,079   |
| FED HM LN PC POOL G03695 | 5.5% 01 Nov 2037   | 329,850   | 359,495   |
| FED HM LN PC POOL G03737 | 6.5% 01 Nov 2037   | 493,096   | 547,939   |
| FED HM LN PC POOL G03781 | 6% 01 Jan 2038     | 25,366    | 27,959    |
| FED HM LN PC POOL G03812 | 5.5% 01 Feb 2038   | 1,499,270 | 1,634,015 |
| FED HM LN PC POOL G03819 | 6% 01 Jan 2038     | 69,901    | 77,047    |
| FED HM LN PC POOL G03926 | 6% 01 Feb 2038     | 250,994   | 276,920   |
| FED HM LN PC POOL G04585 | 5.5% 01 Feb 2038   | 311,475   | 339,469   |
| FED HM LN PC POOL G04588 | 5.5% 01 Aug 2038   | 121,341   | 132,265   |
| FED HM LN PC POOL G04688 | 5.5% 01 Sep 2038   | 211,909   | 230,954   |
| FED HM LN PC POOL G05179 | 5.5% 01 Jan 2039   | 230,369   | 251,087   |
| FED HM LN PC POOL G05472 | 4.5% 01 Jun 2039   | 328,412   | 347,579   |
| FED HM LN PC POOL G05676 | 4% 01 Nov 2039     | 1,390,248 | 1,428,745 |
| FED HM LN PC POOL G05726 | 5% 01 Aug 2039     | 704,964   | 763,278   |
| FED HM LN PC POOL G05741 | 4.5% 01 Dec 2039   | 223,361   | 236,571   |
| FED HM LN PC POOL G05927 | 4.5% 01 Jul 2040   | 1,731,653 | 1,842,669 |
| FED HM LN PC POOL G06087 | 5% 01 Sep 2040     | 196,830   | 211,948   |
| FED HM LN PC POOL G06499 | 4% 01 Mar 2041     | 1,037,958 | 1,069,761 |
| FED HM LN PC POOL G06506 | 4% 01 Dec 2040     | 2,783,944 | 2,861,223 |
| FED HM LN PC POOL G06507 | 4% 01 Feb 2041     | 484,643   | 498,114   |
| FED HM LN PC POOL G06601 | 4.5% 01 Dec 2040   | 4,788,937 | 5,089,894 |
| FED HM LN PC POOL G07032 | 3% 01 Jun 2042     | 2,878,877 | 2,730,840 |

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| FED HM LN PC POOL G07129            | 3.5% 01 Sep 2042   | 2,761,171 | 2,743,415 |
| FED HM LN PC POOL G08273            | 5.5% 01 Jun 2038   | 131,367   | 143,173   |
| FED HM LN PC POOL G08368            | 4.5% 01 Oct 2039   | 821,714   | 870,215   |
| FED HM LN PC POOL G08372            | 4.5% 01 Nov 2039   | 597,589   | 632,790   |
| FED HM LN PC POOL G12403            | 5% 01 Oct 2021     | 651,923   | 703,902   |
| FED HM LN PC POOL G13300            | 4.5% 01 May 2023   | 195,422   | 209,489   |
| FED HM LN PC POOL G13492            | 5% 01 Feb 2024     | 230,748   | 249,101   |
| FED HM LN PC POOL G13868            | 4.5% 01 Jul 2025   | 643,742   | 690,732   |
| FED HM LN PC POOL G14239            | 4% 01 Sep 2026     | 209,382   | 221,268   |
| FED HM LN PC POOL G18401            | 3.5% 01 Sep 2026   | 356,985   | 372,337   |
| FED HM LN PC POOL G18475            | 2.5% 01 Aug 2028   | 487,673   | 483,717   |
| FED HM LN PC POOL J09212            | 5% 01 Jan 2024     | 268,956   | 290,552   |
| FED HM LN PC POOL J12398            | 4.5% 01 Jun 2025   | 570,067   | 611,751   |
| FED HM LN PC POOL J12439            | 4.5% 01 Jun 2025   | 594,633   | 638,015   |
| FED HM LN PC POOL J15031            | 4% 01 Apr 2026     | 1,229,383 | 1,299,055 |
| FED HM LN PC POOL J15719            | 4% 01 Jun 2026     | 1,298,179 | 1,382,945 |
| FED HM LN PC POOL J15847            | 4% 01 Jun 2026     | 578,846   | 616,508   |
| FED HM LN PC POOL J16059            | 4% 01 Jul 2026     | 649,270   | 686,371   |
| FED HM LN PC POOL J18912            | 2.5% 01 Apr 2027   | 944,782   | 937,119   |
| FED HM LN PC POOL J23935            | 3% 01 May 2028     | 954,430   | 974,293   |
| FED HM LN PC POOL Q02171            | 5% 01 Jul 2041     | 479,080   | 518,972   |
| FED HM LN PC POOL Q02606            | 5% 01 Aug 2041     | 2,567,261 | 2,781,659 |
| FED HM LN PC POOL Q02808            | 4.5% 01 Aug 2041   | 996,816   | 1,055,230 |
| FED HM LN PC POOL Q02872            | 4.5% 01 Aug 2041   | 1,589,659 | 1,686,199 |
| FED HM LN PC POOL Q03548            | 4.5% 01 Sep 2041   | 1,254,080 | 1,330,505 |
| FED HM LN PC POOL Q10241            | 3.5% 01 Aug 2042   | 934,928   | 929,496   |
| FED HM LN PC POOL Q10448            | 3.5% 01 Aug 2042   | 933,090   | 927,118   |
| FED HM LN PC POOL Q11288            | 3.5% 01 Sep 2042   | 917,817   | 911,932   |
| FED HM LN PC POOL Q11788            | 3% 01 Oct 2042     | 458,214   | 434,643   |
| FED HM LN PC POOL Q12011            | 3% 01 Oct 2042     | 989,784   | 938,870   |
| FED HM LN PC POOL Q12520            | 3% 01 Oct 2042     | 199,308   | 189,056   |
| FED HM LN PC POOL Q13630            | 3% 01 Nov 2042     | 489,064   | 463,907   |
| FED HM LN PC POOL Q14326            | 2.5% 01 Jan 2043   | 1,457,188 | 1,313,957 |
| FED HM LN PC POOL Q15062            | 3% 01 Feb 2043     | 2,340,046 | 2,219,675 |
| FED HM LN PC POOL Q21553            | 3.5% 01 Sep 2043   | 2,472,904 | 2,456,451 |
| FED REPUBLIC OF BRAZIL SR UNSECURED | 6% 17 Jan 2017     | 2,940,000 | 3,257,520 |
| FED REPUBLIC OF BRAZIL SR UNSECURED | 4.25% 07 Jan 2025  | 805,000   | 766,763   |
| FHLMC TBA JAN 15 GOLD SINGLE        | 3.5% 01 Dec 2099   | 3,500,000 | 3,648,750 |
| FHLMC GOLD TBA 30 YR                | 4% 01 Dec 2099     | 8,500,000 | 8,729,101 |
| FHLMC TBA JAN 30 GOLD SINGLE        | 3.5% 01 Dec 2099   | 2,500,000 | 2,480,469 |
| FISERV INC COMPANY GUAR             | 3.125% 15 Jun 2016 | 480,000   | 500,883   |
| FNMA TBA JAN 15 SINGLE FAM          | 0% 01 Dec 2099     | 500,000   | 532,012   |
| FNMA TBA JAN 30 SINGLE FAM          | 4.5% 01 Dec 2099   | 8,000,000 | 8,476,562 |
| FNMA TBA JAN 30 SINGLE FAM          | 5.5% 01 Dec 2099   | 3,500,000 | 3,849,863 |
| FNMA CONV 15YR TBA                  | 2.5% 01 Dec 2099   | 2,500,000 | 2,474,219 |
| FNMA POOL 257281                    | 5% 01 Jul 2028     | 61,163    | 66,886    |
| FNMA POOL 257595                    | 5% 01 Mar 2029     | 7,361     | 8,079     |
| FNMA POOL 555800                    | 5.5% 01 Oct 2033   | 2,223,667 | 2,456,804 |
| FNMA POOL 655687                    | 6.5% 01 Aug 2032   | 575,240   | 639,327   |
| FNMA POOL 660662                    | 6.5% 01 Sep 2032   | 10,288    | 11,735    |
| FNMA POOL 667032                    | 5% 01 Nov 2017     | 43,533    | 46,322    |
| FNMA POOL 725690                    | 6% 01 Aug 2034     | 75,019    | 84,196    |
| FNMA POOL 735061                    | 6% 01 Nov 2034     | 2,289,450 | 2,567,664 |
| FNMA POOL 735271                    | 6% 01 Jan 2035     | 401,225   | 450,042   |

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| FNMA POOL 735288        | 5% 01 Mar 2035     | 485,240   | 526,927   |
| FNMA POOL 735382        | 5% 01 Apr 2035     | 3,371,215 | 3,660,827 |
| FNMA POOL 735484        | 5% 01 May 2035     | 1,301,337 | 1,413,063 |
| FNMA POOL 735500        | 5.5% 01 May 2035   | 1,681,668 | 1,864,132 |
| FNMA POOL 735578        | 5% 01 Jun 2035     | 245,753   | 266,837   |
| FNMA POOL 735580        | 5% 01 Jun 2035     | 1,052,551 | 1,143,288 |
| FNMA POOL 735591 735591 | 5% 01 Jun 2035     | 998,999   | 1,085,224 |
| FNMA POOL 735667        | 5% 01 Jul 2035     | 970,077   | 1,054,571 |
| FNMA POOL 735676        | 5% 01 Jul 2035     | 4,194,359 | 4,555,781 |
| FNMA POOL 735989        | 5.5% 01 Feb 2035   | 1,905,256 | 2,099,954 |
| FNMA POOL 745355        | 5% 01 Mar 2036     | 961,456   | 1,043,575 |
| FNMA POOL 745412        | 5.5% 01 Dec 2035   | 1,123,573 | 1,235,803 |
| FNMA POOL 745418        | 5.5% 01 Apr 2036   | 603,881   | 663,838   |
| FNMA POOL 745515        | 5% 01 May 2036     | 198,497   | 215,425   |
| FNMA POOL 745885        | 6% 01 Oct 2036     | 1,418,765 | 1,575,932 |
| FNMA POOL 745950        | 6% 01 Nov 2036     | 915,138   | 1,018,204 |
| FNMA POOL 826495        | 5.5% 01 Jul 2035   | 19,960    | 21,933    |
| FNMA POOL 831400        | 6% 01 Apr 2036     | 90,156    | 100,197   |
| FNMA POOL 832690        | 5% 01 Sep 2035     | 556,352   | 603,929   |
| FNMA POOL 832799        | 5% 01 Sep 2035     | 843,903   | 915,953   |
| FNMA POOL 872482        | 5.5% 01 Apr 2036   | 2,597,665 | 2,852,432 |
| FNMA POOL 888102        | 5.5% 01 May 2036   | 70,400    | 77,387    |
| FNMA POOL 888129        | 5.5% 01 Feb 2037   | 471,441   | 517,907   |
| FNMA POOL 888131        | 5.5% 01 Feb 2037   | 181,845   | 199,820   |
| FNMA POOL 888286        | 5.5% 01 Apr 2037   | 1,775,818 | 1,950,894 |
| FNMA POOL 888637        | 6% 01 Sep 2037     | 278,457   | 308,582   |
| FNMA POOL 888763        | 5.183% 01 Oct 2037 | 743,774   | 784,401   |
| FNMA POOL 889072        | 6.5% 01 Dec 2037   | 311,667   | 346,058   |
| FNMA POOL 889190        | 6% 01 Mar 2038     | 438,327   | 485,864   |
| FNMA POOL 889579        | 6% 01 May 2038     | 1,099,108 | 1,216,832 |
| FNMA POOL 889691        | 6% 01 Jul 2038     | 354,731   | 392,768   |
| FNMA POOL 889983        | 6% 01 Oct 2038     | 1,883,290 | 2,085,444 |
| FNMA POOL 898832        | 5.5% 01 Nov 2036   | 151,434   | 166,220   |
| FNMA POOL 899172        | 6.5% 01 Feb 2037   | 302,676   | 345,604   |
| FNMA POOL 902669        | 5% 01 Nov 2036     | 156,732   | 169,869   |
| FNMA POOL 916398        | 6.5% 01 May 2037   | 18,182    | 20,263    |
| FNMA POOL 928075        | 6% 01 Feb 2037     | 267,409   | 296,231   |
| FNMA POOL 933478        | 5% 01 Mar 2023     | 126,905   | 137,065   |
| FNMA POOL 938446        | 5.5% 01 Jul 2022   | 50,439    | 55,325    |
| FNMA POOL 943699        | 6.5% 01 Aug 2037   | 12,203    | 13,549    |
| FNMA POOL 944795        | 6.5% 01 Oct 2037   | 67,190    | 74,650    |
| FNMA POOL 946924        | 6.5% 01 Sep 2037   | 191,517   | 214,297   |
| FNMA POOL 948227        | 6.5% 01 Aug 2037   | 224,494   | 249,474   |
| FNMA POOL 954143        | 6.5% 01 Dec 2037   | 8,020     | 8,907     |
| FNMA POOL 954804        | 6.5% 01 Dec 2037   | 1,429     | 1,587     |
| FNMA POOL 956226        | 6.5% 01 Nov 2037   | 3,168     | 3,609     |
| FNMA POOL 959604        | 6.5% 01 Nov 2037   | 39,909    | 44,313    |
| FNMA POOL 968546        | 6.5% 01 Feb 2038   | 118,076   | 131,149   |
| FNMA POOL 969014        | 6.5% 01 Feb 2038   | 462,852   | 528,366   |
| FNMA POOL 995930        | 5% 01 Apr 2039     | 29,360    | 31,822    |
| FNMA POOL AA0472        | 4% 01 Mar 2039     | 364,922   | 375,837   |
| FNMA POOL AB1047        | 4.5% 01 May 2040   | 1,385,920 | 1,472,469 |
| FNMA POOL AB1141        | 4.5% 01 Jun 2040   | 1,286,011 | 1,366,629 |
| FNMA POOL AB2801        | 3.5% 01 Apr 2026   | 1,669,725 | 1,746,818 |

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| FNMA POOL AB3693 | 4% 01 Oct 2041     | 1,648,147  | 1,697,688  |
| FNMA POOL AB4689 | 3.5% 01 Mar 2042   | 1,627,890  | 1,618,797  |
| FNMA POOL AB5236 | 3% 01 May 2027     | 1,678,082  | 1,714,212  |
| FNMA POOL AB5593 | 3.5% 01 Jul 2042   | 1,103,076  | 1,096,906  |
| FNMA POOL AB6136 | 2.5% 01 Sep 2027   | 6,743,668  | 6,697,256  |
| FNMA POOL AB6229 | 3.5% 01 Sep 2042   | 5,274,631  | 5,245,129  |
| FNMA POOL AB6238 | 3.5% 01 Sep 2042   | 928,261    | 923,638    |
| FNMA POOL AB6390 | 3% 01 Oct 2042     | 471,628    | 448,229    |
| FNMA POOL AB6832 | 3.5% 01 Nov 2042   | 2,683,248  | 2,668,214  |
| FNMA POOL AB7272 | 3% 01 Dec 2042     | 2,825,560  | 2,685,389  |
| FNMA POOL AB7410 | 3% 01 Dec 2042     | 3,751,629  | 3,565,360  |
| FNMA POOL AB7426 | 3% 01 Dec 2042     | 2,380,099  | 2,261,926  |
| FNMA POOL AB7568 | 3% 01 Jan 2043     | 3,297,947  | 3,134,344  |
| FNMA POOL AB7570 | 3% 01 Jan 2043     | 5,684,028  | 5,402,074  |
| FNMA POOL AB7716 | 2.5% 01 Jan 2028   | 4,845,587  | 4,801,201  |
| FNMA POOL AB7741 | 3% 01 Jan 2043     | 2,950,179  | 2,803,702  |
| FNMA POOL AB8499 | 3% 01 Feb 2043     | 946,270    | 899,824    |
| FNMA POOL AB9361 | 3.5% 01 May 2043   | 972,104    | 967,566    |
| FNMA POOL AB9491 | 2.5% 01 May 2028   | 2,946,232  | 2,919,245  |
| FNMA POOL AC1889 | 4% 01 Sep 2039     | 592,906    | 610,479    |
| FNMA POOL AC2953 | 4.5% 01 Sep 2039   | 10,222,933 | 10,830,778 |
| FNMA POOL AC3424 | 1% 01 Oct 2039     | 231,842    | 248,229    |
| FNMA POOL AC3876 | 4.595% 01 Dec 2039 | 263,258    | 281,130    |
| FNMA POOL AC8546 | 1% 01 Jan 2040     | 778,195    | 820,993    |
| FNMA POOL AC8568 | 4.5% 01 Jan 2040   | 799,696    | 847,235    |
| FNMA POOL AC9564 | 4.5% 01 Feb 2040   | 790,493    | 840,025    |
| FNMA POOL AD0567 | 6.5% 01 Dec 2039   | 105,694    | 117,357    |
| FNMA POOL AD5479 | 5% 01 Jun 2040     | 166,171    | 180,737    |
| FNMA POOL AD9713 | 5% 01 Aug 2040     | 330,089    | 359,993    |
| FNMA POOL AD9870 | 4% 01 Oct 2040     | 199,700    | 205,631    |
| FNMA POOL AE0113 | 4% 01 Jul 2040     | 958,526    | 986,836    |
| FNMA POOL AE0967 | 3.5% 01 Feb 2041   | 936,692    | 931,593    |
| FNMA POOL AH0210 | 4.5% 01 Dec 2040   | 2,181,558  | 2,319,789  |
| FNMA POOL AH2899 | 4.5% 01 Jan 2041   | 2,438,820  | 2,600,427  |
| FNMA POOL AH3324 | 3.5% 01 Feb 2026   | 183,490    | 192,010    |
| FNMA POOL AH3765 | 4% 01 Jan 2041     | 5,429,148  | 5,592,391  |
| FNMA POOL AH5616 | 3.5% 01 Feb 2026   | 107,409    | 112,380    |
| FNMA POOL AH5929 | 3.5% 01 Feb 2026   | 252,639    | 264,349    |
| FNMA POOL AH5984 | 4.5% 01 Mar 2041   | 1,454,929  | 1,546,352  |
| FNMA POOL AH6210 | 3.5% 01 Feb 2026   | 133,121    | 139,301    |
| FNMA POOL AH6438 | 3.5% 01 Feb 2026   | 258,621    | 270,625    |
| FNMA POOL AH9374 | 4.5% 01 Apr 2041   | 911,334    | 966,071    |
| FNMA POOL AI1051 | 4% 01 Jun 2026     | 1,200,385  | 1,272,720  |
| FNMA POOL AI8382 | 3.5% 01 Sep 2026   | 811,441    | 848,768    |
| FNMA POOL AK0968 | 3% 01 Feb 2027     | 1,200,843  | 1,226,850  |
| FNMA POOL AK1140 | 3% 01 Feb 2027     | 809,151    | 826,677    |
| FNMA POOL AK1608 | 3% 01 Jan 2027     | 825,737    | 843,622    |
| FNMA POOL AK5567 | 3% 01 Apr 2027     | 1,188,253  | 1,213,801  |
| FNMA POOL AK6966 | 3% 01 Mar 2027     | 1,193,171  | 1,219,016  |
| FNMA POOL AK7088 | 3.5% 01 Apr 2042   | 871,652    | 866,787    |
| FNMA POOL AK8660 | 3% 01 Apr 2027     | 1,194,477  | 1,220,330  |
| FNMA POOL AK9178 | 3% 01 May 2027     | 200,000    | 204,313    |
| FNMA POOL AL1895 | 3.5% 01 Jun 2042   | 885,524    | 881,135    |
| FNMA POOL AL1945 | 3.5% 01 Jun 2042   | 2,626,760  | 2,613,766  |

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| FNMA POOL AL2151                      | 3.5% 01 Mar 2042   | 3,656,027    | 3,637,946    |
| FNMA POOL AL2389                      | 3.5% 01 Sep 2042   | 1,365,449    | 1,358,649    |
| FNMA POOL AL3218                      | 3.5% 01 Feb 2043   | 960,336      | 955,554      |
| FNMA POOL AO0454                      | 3.5% 01 Aug 2042   | 912,514      | 907,968      |
| FNMA POOL AO0527                      | 3% 01 May 2027     | 1,672,196    | 1,708,424    |
| FNMA POOL AO1967                      | 3% 01 Jun 2027     | 104,723      | 106,992      |
| FNMA POOL AO3110                      | 3.5% 01 Jun 2042   | 1,859,705    | 1,849,862    |
| FNMA POOL AO7454                      | 3% 01 Sep 2027     | 1,304,237    | 1,333,428    |
| FNMA POOL AP0457                      | 3% 01 Jul 2027     | 300,000      | 306,495      |
| FNMA POOL AP2611                      | 3.5% 01 Sep 2042   | 953,675      | 948,926      |
| FNMA POOL AP3308                      | 3.5% 01 Sep 2042   | 917,587      | 913,020      |
| FNMA POOL AP3902                      | 3% 01 Oct 2042     | 926,255      | 880,266      |
| FNMA POOL AP4539                      | 3.5% 01 Sep 2042   | 1,663,368    | 1,654,045    |
| FNMA POOL AP4931                      | 3% 01 Oct 2027     | 484,895      | 495,425      |
| FNMA POOL AP5143                      | 3% 01 Sep 2042     | 972,601      | 924,312      |
| FNMA POOL AP6027                      | 3% 01 Apr 2043     | 1,969,217    | 1,871,445    |
| FNMA POOL AP6032                      | 3% 01 Apr 2043     | 1,937,061    | 1,841,485    |
| FNMA POOL AP8903                      | 3.5% 01 Oct 2042   | 1,856,918    | 1,847,090    |
| FNMA POOL AR2638                      | 3.5% 01 Feb 2043   | 950,145      | 946,304      |
| FNMA POOL AR9203                      | 3.5% 01 Mar 2043   | 3,884,895    | 3,865,547    |
| FNMA POOL AS0516                      | 3% 01 Sep 2043     | 2,499,999    | 2,376,141    |
| FNMA POOL AU2296                      | 2.5% 01 Aug 2028   | 485,651      | 481,202      |
| FNMA POOL AU3736                      | 3% 01 Aug 2043     | 3,999,998    | 3,801,958    |
| FNMA POOL AU4284                      | 3.5% 01 Sep 2043   | 2,972,881    | 2,956,283    |
| FNMA POOL AU9300                      | 3% 01 Sep 2028     | 1,327,181    | 1,355,781    |
| FNMA POOL AU9553                      | 4% 01 Oct 2043     | 1,870,002    | 1,926,250    |
| FNMA POOL AV0043                      | 3% 01 Nov 2028     | 152,718      | 155,962      |
| FNMA POOL AV0932                      | 3% 01 Jan 2029     | 500,000      | 510,689      |
| FNMA POOL AV2223                      | 4% 01 Dec 2043     | 3,000,000    | 3,094,219    |
| FNMA POOL AV2320                      | 3% 01 Dec 2028     | 279,629      | 285,607      |
| FNMA POOL AV3918                      | 4% 01 Dec 2043     | 1,019,998    | 1,052,032    |
| FNMA POOL AV6081                      | 3% 01 Dec 2028     | 95,000       | 97,031       |
| FNMA POOL MA0243                      | 5% 01 Nov 2029     | 1,119,724    | 1,220,315    |
| FNMA POOL MA0318                      | 4.5% 01 Feb 2030   | 240,544      | 256,307      |
| FNMA POOL MA0648                      | 3.5% 01 Feb 2026   | 172,015      | 180,003      |
| FNMA POOL MA0734                      | 4.5% 01 May 2031   | 1,858,800    | 1,998,205    |
| FNMA POOL MA0776                      | 4.5% 01 Jun 2031   | 1,218,391    | 1,309,706    |
| FNMA POOL MA0918                      | 4% 01 Dec 2041     | 4,640,439    | 4,779,868    |
| FNMA POOL MA1035                      | 3% 01 Apr 2027     | 167,180      | 170,791      |
| FNMA POOL MA1062                      | 3% 01 May 2027     | 84,440       | 86,267       |
| FNMA POOL MA1272                      | 3% 01 Dec 2042     | 1,063,827    | 1,011,041    |
| FNMA TBA 15 YR                        | 3% 01 Dec 2099     | 17,500,000   | 17,858,887   |
| FNMA TBA 15 YR                        | 3.5% 01 Dec 2099   | 14,000,000   | 14,640,391   |
| FNMA TBA 30YR SINGLE FAMILY JA        | 3.5% 01 Dec 2099   | 7,500,000    | 7,450,196    |
| FNMA TBA 30YR SINGLE FAMILY JA        | 3.5% 01 Dec 2099   | (11,000,000) | (10,926,953) |
| FNMA TBA 3PCT JAN 30 SINGLE FA        | 3% 01 Dec 2099     | 10,000,000   | 9,492,969    |
| FNMA TBA 3PCT JAN 30 SINGLE FA        | 3% 01 Dec 2099     | (1,000,000)  | (949,297)    |
| FNMA TBA SINGLE FAMILY MORTGAG        | 4% 01 Dec 2099     | 9,500,000    | 9,779,063    |
| FORD MOTOR CREDIT CO LLC SR UNSECURED | 5% 15 May 2018     | 1,280,000    | 1,425,804    |
| FORD MOTOR CREDIT CO LLC SR UNSECURED | 3.88% 15 Jan 2015  | 1,335,000    | 1,377,525    |
| FREDDIE MAC 05/20                     | 1.375% 01 May 2020 | 1,115,000    | 1,045,328    |
| FREDDIE MAC NOTES                     | 2% 25 Aug 2016     | 5,500,000    | 5,687,616    |
| FREDDIE MAC NOTES                     | 2.375% 13 Jan 2022 | 4,210,000    | 4,024,613    |
| FREDDIE MAC NOTES                     | 1.25% 01 Aug 2019  | 750,000      | 713,927      |

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| FREDDIE MAC NOTES                                   | 1% 29 Sep 2017     | 1,775,000 | 1,754,209 |
| FREDDIE MAC NOTES                                   | 0.75% 12 Jan 2018  | 4,190,000 | 4,077,989 |
| FREDDIE MAC NOTES                                   | 0.875% 07 Mar 2018 | 3,160,000 | 3,069,586 |
| FREDDIE MAC NOTES                                   | 0.875% 14 Oct 2016 | 1,770,000 | 1,776,122 |
| FREDDIE MAC SENIOR NOTES                            | 0.625% 01 Nov 2016 | 2,465,000 | 2,455,157 |
| FREEMPORT MCMORAN C + G COMPANY GUAR                | 3.875% 15 Mar 2023 | 890,000   | 841,624   |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2005<br>GG3 AJ | 4.859% 10 Aug 2042 | 777,000   | 803,193   |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007<br>GG9 A2 | 5.381% 10 Mar 2039 | 1,021,923 | 1,044,971 |
| GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1<br>A3  | 5.481% 10 Dec 2049 | 2,000,000 | 2,048,340 |
| GENERAL DYNAMICS CORP COMPANY GUAR                  | 2.25% 15 Nov 2022  | 1,125,000 | 1,010,105 |
| GENERAL ELEC CAP CORP SR UNSECURED                  | 5.55% 04 May 2020  | 220,000   | 253,160   |
| GENERAL ELEC CAP CORP SR UNSECURED                  | 5.625% 01 May 2018 | 2,735,000 | 3,140,786 |
| GENERAL ELEC CAP CORP SR UNSECURED                  | 4.65% 17 Oct 2021  | 290,000   | 315,940   |
| GENERAL ELEC CAP CORP SR UNSECURED                  | 3.1% 09 Jan 2023   | 2,035,000 | 1,930,723 |
| GENERAL ELEC CAP CORP SR UNSECURED                  | 1.5% 12 Jul 2016   | 1,925,000 | 1,945,349 |
| GENERAL MILLS INC SR UNSECURED                      | 5.7% 15 Feb 2017   | 1,805,000 | 2,024,037 |
| GEORGIA POWER COMPANY SR UNSECURED                  | 5.7% 01 Jun 2017   | 2,840,000 | 3,201,177 |
| GILEAD SCIENCES INC SR UNSECURED                    | 2.4% 01 Dec 2014   | 350,000   | 355,767   |
| GLAXOSMITHKLINE CAP INC COMPANY GUAR                | 2.8% 18 Mar 2023   | 1,035,000 | 958,558   |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR                | 1.5% 08 May 2017   | 1,715,000 | 1,715,765 |
| GMAC COMMERCIAL MORTGAGE SECUR GMACC 2006<br>C1 A4  | 5.238% 10 Nov 2045 | 2,000,000 | 2,101,368 |
| GNMA II POOL 004520                                 | 5% 20 Aug 2039     | 1,104,720 | 1,209,983 |
| GNMA II POOL 004746                                 | 4.5% 20 Jul 2040   | 7,302,760 | 7,830,927 |
| GNMA II POOL 004747                                 | 5% 20 Jul 2040     | 2,355,453 | 2,579,728 |
| GNMA II POOL 004833                                 | 4% 20 Oct 2040     | 8,202,499 | 8,543,638 |
| GNMA II POOL 004922                                 | 4% 20 Jan 2041     | 811,460   | 845,266   |
| GNMA II POOL 004923                                 | 4.5% 20 Jan 2041   | 592,371   | 635,930   |
| GNMA II POOL 004945                                 | 4% 20 Feb 2041     | 1,932,111 | 2,012,634 |
| GNMA II POOL 004978                                 | 4.5% 20 Mar 2041   | 798,003   | 856,709   |
| GNMA II POOL 004979                                 | 5% 20 Mar 2041     | 3,548,662 | 3,876,083 |
| GNMA II POOL 004984                                 | 5.5% 20 Mar 2041   | 702,383   | 774,591   |
| GNMA II POOL 005017                                 | 4.5% 20 Apr 2041   | 2,201,569 | 2,357,370 |
| GNMA II POOL 005055                                 | 4.5% 20 May 2041   | 2,494,169 | 2,674,533 |
| GNMA II POOL 005115                                 | 4.5% 20 Jul 2041   | 1,113,402 | 1,192,214 |
| GNMA II POOL 005140                                 | 4.5% 20 Aug 2041   | 4,771,576 | 5,121,230 |
| GNMA II POOL 005326                                 | 3% 20 Mar 2027     | 1,109,568 | 1,140,663 |
| GNMA II POOL 005332                                 | 4% 20 Mar 2042     | 3,658,201 | 3,808,684 |
| GNMA II POOL MA0023                                 | 4% 20 Apr 2042     | 1,457,762 | 1,517,748 |
| GNMA II POOL MA0317                                 | 3% 20 Aug 2042     | 3,900,746 | 3,776,905 |
| GNMA II POOL MA0318                                 | 3.5% 20 Aug 2042   | 8,830,102 | 8,921,719 |
| GNMA II POOL MA0391                                 | 3% 20 Sep 2042     | 3,874,204 | 3,751,136 |
| GNMA II POOL MA0392                                 | 3.5% 20 Sep 2042   | 4,403,804 | 4,449,548 |
| GNMA II POOL MA0462                                 | 3.5% 20 Oct 2042   | 8,447,738 | 8,535,482 |
| GNMA II POOL MA0624                                 | 3% 20 Dec 2042     | 1,470,281 | 1,423,583 |
| GNMA II POOL MA1012                                 | 3.5% 20 May 2043   | 3,383,569 | 3,418,679 |
| GNMA II TBA JAN 30 JUMBOS                           | 0% 01 Dec 2099     | 7,500,000 | 7,797,950 |
| GNMA II TBA JAN 30 JUMBOS                           | 0% 01 Dec 2099     | 4,000,000 | 4,276,562 |
| GNMA POOL 391705                                    | 5.5% 15 Jan 2038   | 108,827   | 119,779   |
| GNMA POOL 561294                                    | 5.5% 15 Feb 2033   | 128,643   | 141,977   |
| GNMA POOL 600546                                    | 5.5% 15 May 2036   | 8,295     | 9,113     |
| GNMA POOL 603325                                    | 5.5% 15 Dec 2032   | 1,787     | 1,974     |
| GNMA POOL 672676                                    | 5.5% 15 Apr 2038   | 259,550   | 285,473   |
| GNMA POOL 676389                                    | 5.5% 15 Jan 2038   | 3,275     | 3,595     |
| GNMA POOL 676515                                    | 5.5% 15 Feb 2038   | 744,616   | 817,816   |



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| GNMA POOL 676754                                     | 5.5% 15 Mar 2038    | 532,932   | 586,086   |
| GNMA POOL 677222                                     | 5.5% 15 Aug 2038    | 844,317   | 927,203   |
| GNMA POOL 677228                                     | 6% 15 Aug 2038      | 3,649     | 4,061     |
| GNMA POOL 683957                                     | 5.5% 15 Feb 2038    | 488,276   | 536,939   |
| GNMA POOL 684721                                     | 5.5% 15 Mar 2038    | 174,003   | 191,340   |
| GNMA POOL 687179                                     | 5.5% 15 Apr 2038    | 442,844   | 487,012   |
| GNMA POOL 697463                                     | 6% 15 Sep 2038      | 250,000   | 278,213   |
| GNMA POOL 700829                                     | 5.5% 15 Oct 2038    | 10,021    | 11,011    |
| GNMA POOL 700978                                     | 6% 15 Nov 2038      | 746,351   | 829,733   |
| GNMA POOL 723344                                     | 4% 15 Sep 2039      | 1,112,798 | 1,157,782 |
| GNMA POOL 723430                                     | 4.5% 15 Nov 2039    | 1,715,953 | 1,841,475 |
| GNMA POOL 737111                                     | 4.5% 15 Apr 2040    | 2,307,435 | 2,467,895 |
| GNMA POOL 738882                                     | 4% 15 Oct 2041      | 739,213   | 769,095   |
| GNMA POOL 745243                                     | 4% 15 Jul 2040      | 1,348,848 | 1,403,429 |
| GNMA POOL 771561                                     | 4% 15 Aug 2041      | 708,218   | 736,839   |
| GNMA POOL 782495                                     | 5.5% 15 Dec 2038    | 166,429   | 183,125   |
| GNMA POOL 782528                                     | 5% 15 Jan 2039      | 1,527,776 | 1,659,324 |
| GNMA POOL 783851                                     | 6% 15 Mar 2041      | 500,000   | 553,839   |
| GNMA POOL AA5821                                     | 3% 15 Nov 2042      | 2,489,708 | 2,409,145 |
| GNMA POOL AB3031                                     | 3% 15 Oct 2042      | 498,253   | 482,130   |
| GNMA POOL AB9110                                     | 3% 15 Oct 2042      | 2,458,525 | 2,378,972 |
| GNMA POOL AD2413                                     | 3.5% 15 May 2043    | 485,261   | 490,277   |
| GNMA POOL AD2414                                     | 3.5% 15 May 2043    | 973,686   | 983,034   |
| GNMA POOL AD8784                                     | 3% 15 Mar 2043      | 991,829   | 959,735   |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 5.375% 15 Mar 2020  | 155,000   | 172,380   |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 6.15% 01 Apr 2018   | 4,015,000 | 4,603,908 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 5.75% 24 Jan 2022   | 300,000   | 337,706   |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 3.625% 22 Jan 2023  | 1,665,000 | 1,612,308 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 3.625% 07 Feb 2016  | 725,000   | 760,873   |
| GS MORTGAGE SECURITIES TRUST GSMS 2006 GG6 A4        | 5.553% 10 Apr 2038  | 810,000   | 872,212   |
| HALLIBURTON COMPANY SR UNSECURED                     | 3.5% 01 Aug 2023    | 1,375,000 | 1,332,888 |
| HARTFORD FINL SVCS GRP SR UNSECURED                  | 5.5% 30 Mar 2020    | 1,760,000 | 1,978,171 |
| HOME DEPOT INC SR UNSECURED                          | 3.75% 15 Feb 2024   | 2,060,000 | 2,050,388 |
| HONEYWELL INTERNATIONAL SR UNSECURED                 | 5% 15 Feb 2019      | 650,000   | 730,363   |
| HSBC BANK USA NA SUBORDINATED                        | 4.875% 24 Aug 2020  | 265,000   | 285,996   |
| HSBC FINANCE CORP SUBORDINATED                       | 6.676% 15 Jan 2021  | 120,000   | 137,884   |
| HSBC HOLDINGS PLC SR UNSECURED                       | 5.1% 05 Apr 2021    | 2,700,000 | 3,000,912 |
| INGERSOLL RAND GL HLD CO COMPANY GUAR                | 6.875% 15 Aug 2018  | 535,000   | 629,638   |
| INGERSOLL RAND GL HLD CO COMPANY GUAR 144A           | 4.25% 15 Jun 2023   | 680,000   | 672,929   |
| INTEL CORP SR UNSECURED                              | 1.35% 15 Dec 2017   | 2,440,000 | 2,411,547 |
| INTL PAPER CO SR UNSECURED                           | 7.95% 15 Jun 2018   | 445,000   | 540,538   |
| JOHN DEERE CAPITAL CORP SR UNSECURED                 | 2.25% 07 Jun 2016   | 235,000   | 242,575   |
| JOHNSON CONTROLS INC SR UNSECURED                    | 1.75% 01 Mar 2014   | 240,000   | 240,527   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2004 CBX<br>AJ  | 4.951% 12 Jan 2037  | 500,000   | 510,142   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005<br>CB12 AM | 1% 12 Sep 2037      | 190,000   | 199,808   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005<br>LDP2 AM | 4.78% 15 Jul 2042   | 615,000   | 642,989   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005<br>LDP4 AM | 4.999% 15 Oct 2042  | 1,110,000 | 1,175,612 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006<br>CB14 A4 | 5.481% 12 Dec 2044  | 1,480,000 | 1,579,324 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006<br>LDP6 A4 | 5.475% 15 Apr 2043  | 1,440,414 | 1,558,142 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10<br>A4  | 2.8754% 15 Dec 2047 | 1,900,000 | 1,776,222 |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 6.3% 23 Apr 2019    | 4,360,000 | 5,145,907 |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 3.2% 25 Jan 2023    | 1,845,000 | 1,749,108 |
| * JPMORGAN CHASE + CO SUBORDINATED                   | 3.375% 01 May 2023  | 350,000   | 326,200   |
| KELLOGG CO SR UNSECURED                              | 1.75% 17 May 2017   | 605,000   | 604,284   |



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| KEYCORP SR UNSECURED                            | 5.1% 24 Mar 2021     | 280,000   | 306,016   |
| KINDER MORGAN ENER PART SR UNSECURED            | 6% 01 Feb 2017       | 535,000   | 599,676   |
| KINDER MORGAN ENER PART SR UNSECURED            | 6.85% 15 Feb 2020    | 1,650,000 | 1,961,329 |
| KOREA DEVELOPMENT BANK SR UNSECURED             | 3.875% 04 May 2017   | 305,000   | 321,479   |
| KORGER CO/THE                                   | 2.3% 15 Jan 2019     | 230,000   | 228,847   |
| KRAFT FOODS GROUP INC SR UNSECURED              | 5.375% 10 Feb 2020   | 827,000   | 933,023   |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2005 C7 AM | 1% 15 Nov 2040       | 470,000   | 503,762   |
| LG+E + KU ENERGY LLC SR UNSECURED               | 3.75% 15 Nov 2020    | 600,000   | 607,026   |
| LLOYDS BANK PLC BANK GUARANT                    | 2.3% 27 Nov 2018     | 450,000   | 448,833   |
| LLOYDS BANK PLC BANK GUARANT                    | 4.875% 21 Jan 2016   | 855,000   | 911,970   |
| LOCKHEED MARTIN CORP SR UNSECURED               | 4.25% 15 Nov 2019    | 772,000   | 830,156   |
| LORILLARD TOBACCO CO COMPANY GUAR               | 3.75% 20 May 2023    | 780,000   | 710,088   |
| LYB INTL FINANCE BV COMPANY GUAR                | 4% 15 Jul 2023       | 370,000   | 365,210   |
| MCDONALD S CORP SR UNSECURED                    | 5.8% 15 Oct 2017     | 1,280,000 | 1,475,739 |
| MCDONALD S CORP SR UNSECURED                    | 1.875% 29 May 2019   | 535,000   | 522,003   |
| MCKESSON CORP SR UNSECURED                      | 5.7% 01 Mar 2017     | 500,000   | 557,422   |
| MERCK + CO INC COMPANY GUAR                     | 6% 15 Sep 2017       | 2,520,000 | 2,913,186 |
| MERCK + CO INC SR UNSECURED 01/21 3.875         | 3.875% 15 Jan 2021   | 1,450,000 | 1,529,357 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2005 LC1 AM   | 5.30502% 12 Jan 2044 | 190,000   | 202,763   |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2006 C1 AM    | 1% 12 May 2039       | 1,120,000 | 1,207,286 |
| * METLIFE INC SR UNSECURED                      | 6.75% 01 Jun 2016    | 2,515,000 | 2,859,633 |
| * METLIFE INC SR UNSECURED                      | 4.368% 15 Sep 2023   | 1,240,000 | 1,265,899 |
| MICROSOFT CORP SR UNSECURED                     | 3% 01 Oct 2020       | 1,170,000 | 1,192,513 |
| MICROSOFT CORP SR UNSECURED                     | 2.5% 08 Feb 2016     | 1,735,000 | 1,800,472 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 1 A4  | 5.46827% 12 Feb 2039 | 3,856,408 | 4,133,491 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 1 AM  | 1% 12 Feb 2039       | 2,150,000 | 2,325,831 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 A4  | 1% 12 Jun 2046       | 2,775,000 | 3,031,088 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 AM  | 5.8819% 12 Jun 2046  | 280,000   | 308,027   |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 5 A3  | 5.364% 12 Aug 2048   | 856,526   | 857,536   |
| MOLSON COORS BREWING CO COMPANY GUAR            | 2% 01 May 2017       | 380,000   | 381,385   |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ8 A4  | 5.5978% 12 Mar 2044  | 2,000,000 | 2,135,350 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 AM  | 5.773% 12 Jul 2044   | 320,000   | 349,180   |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 AM | 5.67167% 15 Oct 2042 | 160,000   | 172,555   |
| MORGAN STANLEY SR UNSECURED                     | 3.75% 25 Feb 2023    | 1,310,000 | 1,274,715 |
| MORGAN STANLEY SR UNSECURED                     | 5.75% 25 Jan 2021    | 100,000   | 113,126   |
| MORGAN STANLEY SR UNSECURED                     | 5.625% 23 Sep 2019   | 2,920,000 | 3,319,123 |
| MORGAN STANLEY SR UNSECURED                     | 3.8% 29 Apr 2016     | 1,375,000 | 1,454,516 |
| MORGAN STANLEY SUBORDINATED                     | 4.1% 22 May 2023     | 235,000   | 227,421   |
| MORGAN STANLEY SUBORDINATED                     | 4.875% 01 Nov 2022   | 170,000   | 174,022   |
| MYLAN INC SR UNSECURED                          | 2.55% 28 Mar 2019    | 250,000   | 247,505   |
| NABORS INDUSTRIES INC COMPANY GUAR              | 6.15% 15 Feb 2018    | 1,210,000 | 1,359,712 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR             | 5.15% 30 Apr 2020    | 900,000   | 1,005,971 |
| NISOURCE FINANCE CORP COMPANY GUAR              | 6.8% 15 Jan 2019     | 480,000   | 558,620   |
| NOBLE ENERGY INC SR UNSECURED                   | 8.25% 01 Mar 2019    | 935,000   | 1,162,155 |
| NOBLE ENERGY INC SR UNSECURED                   | 4.15% 15 Dec 2021    | 485,000   | 498,701   |
| NORFOLK SOUTHERN CORP SR UNSECURED              | 5.75% 01 Apr 2018    | 785,000   | 894,364   |
| NORFOLK SOUTHERN CORP SR UNSECURED              | 5.9% 15 Jun 2019     | 1,140,000 | 1,318,325 |
| NORFOLK SOUTHERN CORP SR UNSECURED              | 3% 01 Apr 2022       | 765,000   | 722,743   |
| NORTHROP GRUMMAN CORP SR UNSECURED              | 5.05% 01 Aug 2019    | 2,290,000 | 2,531,130 |
| NOVARTIS CAPITAL CORP COMPANY GUAR              | 4.4% 24 Apr 2020     | 250,000   | 272,284   |
| NOVARTIS CAPITAL CORP COMPANY GUAR              | 2.4% 21 Sep 2022     | 1,260,000 | 1,155,206 |
| NOVARTIS SECS INVEST LTD COMPANY GUAR           | 5.125% 10 Feb 2019   | 1,195,000 | 1,353,182 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED           | 4.1% 01 Feb 2021     | 1,520,000 | 1,595,599 |
| ONEOK PARTNERS LP COMPANY GUAR                  | 8.625% 01 Mar 2019   | 1,070,000 | 1,341,973 |



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| ONEOK PARTNERS LP COMPANY GUAR        | 3.375% 01 Oct 2022   | 720,000     | 673,064     |
| ORACLE CORP SR UNSECURED              | 5.75% 15 Apr 2018    | 724,000     | 836,631     |
| ORACLE CORP SR UNSECURED              | 5% 08 Jul 2019       | 1,705,000   | 1,930,207   |
| ORACLE CORP SR UNSECURED              | 2.5% 15 Oct 2022     | 590,000     | 540,402     |
| ORANGE SA SR UNSECURED                | 2.125% 16 Sep 2015   | 360,000     | 366,918     |
| PACIFIC GAS + ELECTRIC SR UNSECURED   | 3.85% 15 Nov 2023    | 1,400,000   | 1,392,468   |
| PEPSICO INC SR UNSECURED              | 5% 01 Jun 2018       | 3,265,000   | 3,662,426   |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR | 4.375% 20 May 2023   | 1,620,000   | 1,443,245   |
| PFIZER INC SR UNSECURED               | 6.2% 15 Mar 2019     | 1,795,000   | 2,127,847   |
| PHILIP MORRIS INTL INC SR UNSECURED   | 4.5% 26 Mar 2020     | 900,000     | 973,198     |
| PHILIP MORRIS INTL INC SR UNSECURED   | 2.625% 06 Mar 2023   | 860,000     | 778,831     |
| PNC FUNDING CORP BANK GUARANT         | 6.7% 10 Jun 2019     | 1,635,000   | 1,963,921   |
| PNC FUNDING CORP BANK GUARANT         | 4.375% 11 Aug 2020   | 595,000     | 636,103     |
| PRECISION CASTPARTS CORP SR UNSECURED | 2.5% 15 Jan 2023     | 590,000     | 534,530     |
| PRINCIPAL FINANCIAL GROU COMPANY GUAR | 1.85% 15 Nov 2017    | 410,000     | 406,292     |
| PROCTER + GAMBLE CO/THE SR UNSECURED  | 4.7% 15 Feb 2019     | 1,080,000   | 1,206,292   |
| PROCTER + GAMBLE CO/THE SR UNSECURED  | 2.3% 06 Feb 2022     | 695,000     | 651,384     |
| PROGRESS ENERGY INC SR UNSECURED      | 4.875% 01 Dec 2019   | 1,890,000   | 2,076,719   |
| QUEST DIAGNOSTIC INC COMPANY GUAR     | 5.45% 01 Nov 2015    | 1,095,000   | 1,180,238   |
| RABOBANK NEDERLAND BANK GUARANT       | 2.125% 13 Oct 2015   | 1,645,000   | 1,687,403   |
| RAYTHEON COMPANY SR UNSECURED         | 3.125% 15 Oct 2020   | 550,000     | 550,626     |
| REPUBLIC OF CHILE SR UNSECURED        | 3.25% 14 Sep 2021    | 1,370,000   | 1,339,175   |
| REPUBLIC SERVICES INC COMPANY GUAR    | 5.5% 15 Sep 2019     | 600,000     | 675,142     |
| REYNOLDS AMERICAN INC COMPANY GUAR    | 6.75% 15 Jun 2017    | 1,135,000   | 1,299,190   |
| RIO TINTO FIN USA LTD COMPANY GUAR    | 3.5% 02 Nov 2020     | 435,000     | 444,123     |
| RIO TINTO FIN USA PLC                 | 1.375% 17 Jun 2016   | 1,260,000   | 1,279,623   |
| RIO TINTO FIN USA PLC COMPANY GUAR    | 3.5% 22 Mar 2022     | 590,000     | 578,980     |
| ROGERS COMMUNICATIONS IN COMPANY GUAR | 3% 15 Mar 2023       | 390,000     | 359,765     |
| ROGERS COMMUNICATIONS IN COMPANY GUAR | 6.8% 15 Aug 2018     | 445,000     | 530,367     |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED | 6.4% 21 Oct 2019     | 670,000     | 772,058     |
| SAFEWAY INC SR UNSECURED              | 3.95% 15 Aug 2020    | 855,000     | 854,686     |
| SANOFI SR UNSECURED                   | 2.625% 29 Mar 2016   | 585,000     | 608,315     |
| SCHLUMBERGER INVT SA                  | 3.65% 01 Dec 2023    | 340,000     | 337,040     |
| SHELL INTERNATIONAL FIN COMPANY GUAR  | 4.3% 22 Sep 2019     | 1,150,000   | 1,260,536   |
| SHELL INTERNATIONAL FIN COMPANY GUAR  | 4.375% 25 Mar 2020   | 370,000     | 405,611     |
| SOUTHERN CAL EDISON 1ST REF MORT      | 3.5% 01 Oct 2023     | 1,005,000   | 984,950     |
| SPECTRA ENERGY PARTNERS SR UNSECURED  | 4.75% 15 Mar 2024    | 1,120,000   | 1,141,731   |
| SSGA G STIFF ERISA QUALIFIED          | STIF-TYPE INSTRUMENT | 117,567,593 | 117,567,593 |
| ST JUDE MEDICAL INC SR UNSECURED      | 3.25% 15 Apr 2023    | 1,180,000   | 1,100,920   |
| STATE OF ISRAEL SR UNSECURED          | 4% 30 Jun 2022       | 655,000     | 681,200     |
| STATOIL ASA COMPANY GUAR              | 5.25% 15 Apr 2019    | 1,940,000   | 2,198,724   |
| SUMITOMO MITSUI BANKING BANK GUARANT  | 3.95% 19 Jul 2023    | 510,000     | 507,754     |
| SVENSKA HANDELSBANKEN AB SR UNSECURED | 2.5% 25 Jan 2019     | 1,125,000   | 1,133,750   |
| TELEFONICA EMISIONES SAU COMPANY GUAR | 3.729% 27 Apr 2015   | 975,000     | 1,007,313   |
| TENN VALLEY AUTHORITY SR UNSECURED    | 5.5% 18 Jul 2017     | 440,000     | 503,851     |
| TENN VALLEY AUTHORITY SR UNSECURED    | 3.875% 15 Feb 2021   | 1,450,000   | 1,531,100   |
| TEVA PHARMA FIN II/III COMPANY GUAR   | 3% 15 Jun 2015       | 970,000     | 1,001,074   |
| TEVA PHARMACEUT FIN BV COMPANY GUAR   | 2.95% 18 Dec 2022    | 1,175,000   | 1,063,812   |
| TEXTRON INC SR UNSECURED              | 6.2% 15 Mar 2015     | 550,000     | 583,447     |
| TIME WARNER CABLE INC COMPANY GUAR    | 8.75% 14 Feb 2019    | 620,000     | 739,562     |
| TIME WARNER CABLE INC COMPANY GUAR    | 5.85% 01 May 2017    | 970,000     | 1,057,977   |
| TIME WARNER INC COMPANY GUAR          | 3.15% 15 Jul 2015    | 1,960,000   | 2,030,544   |
| TIME WARNER INC COMPANY GUAR          | 4.75% 29 Mar 2021    | 1,975,000   | 2,106,085   |
| TOTAL CAPITAL INTL SA COMPANY GUAR    | 2.7% 25 Jan 2023     | 805,000     | 742,567     |

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| TOTAL CAPITAL INTL SA COMPANY GUAR    | 2.875% 17 Feb 2022 | 1,165,000   | 1,107,864  |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED | 2.625% 10 Jan 2023 | 1,060,000   | 982,881    |
| TRANSOCEAN INC COMPANY GUAR           | 2.5% 15 Oct 2017   | 455,000     | 459,820    |
| TRAVELERS COS INC SR UNSECURED        | 5.8% 15 May 2018   | 1,640,000   | 1,889,200  |
| TYCO ELECTRONICS GROUP S COMPANY GUAR | 6.55% 01 Oct 2017  | 465,000     | 532,144    |
| TYCO INTERNATIONAL FINAN COMPANY GUAR | 8.5% 15 Jan 2019   | 600,000     | 735,982    |
| UNILEVER CAPITAL CORP COMPANY GUAR    | 4.25% 10 Feb 2021  | 1,330,000   | 1,426,301  |
| UNION PACIFIC CORP SR UNSECURED       | 4% 01 Feb 2021     | 520,000     | 542,605    |
| UNITED MEXICAN STATES SR UNSECURED    | 5.95% 19 Mar 2019  | 3,642,000   | 4,206,510  |
| UNITED MEXICAN STATES SR UNSECURED    | 4% 02 Oct 2023     | 848,000     | 839,520    |
| UNITED PARCEL SERVICE SR UNSECURED    | 5.125% 01 Apr 2019 | 1,960,000   | 2,229,302  |
| UNITED PARCEL SERVICE SR UNSECURED    | 3.125% 15 Jan 2021 | 1,660,000   | 1,661,992  |
| UNITEDHEALTH GROUP INC SR UNSECURED   | 4.7% 15 Feb 2021   | 440,000     | 480,063    |
| UNITEDHEALTH GROUP INC SR UNSECURED   | 6% 15 Feb 2018     | 600,000     | 693,188    |
| UNITEDHEALTH GROUP INC SR UNSECURED   | 1.4% 15 Oct 2017   | 475,000     | 469,003    |
| UNITEDHEALTH GROUP INC SR UNSECURED   | 2.875% 15 Mar 2023 | 710,000     | 660,659    |
| US 5YR NOTE (CBT) MAR14               | XCBT 20140331      | 11,700,000  | (164,660)  |
| US DOLLAR                             |                    | 2,163,917   | 2,163,917  |
| US LONG BOND(CBT) MAR14               | XCBT 20140320      | (2,100,000) | 42,023     |
| US TREASURY N/B                       | 8.5% 15 Feb 2020   | 5,025,000   | 6,889,355  |
| US TREASURY N/B                       | 8% 15 Nov 2021     | 2,905,000   | 4,035,225  |
| US TREASURY N/B                       | 0.625% 15 Dec 2016 | 2,065,000   | 2,056,612  |
| US TREASURY N/B                       | 2.375% 31 Dec 2020 | 8,855,000   | 8,820,412  |
| US TREASURY N/B                       | 3.125% 31 Oct 2016 | 18,465,000  | 19,702,727 |
| US TREASURY N/B                       | 1.875% 30 Jun 2015 | 26,200,000  | 26,834,538 |
| US TREASURY N/B                       | 1.5% 30 Jun 2016   | 3,105,000   | 3,176,561  |
| US TREASURY N/B                       | 2% 15 Feb 2022     | 4,020,000   | 3,814,916  |
| US TREASURY N/B                       | 2% 30 Nov 2020     | 19,600,000  | 19,079,385 |
| US TREASURY N/B                       | 0.25% 31 Dec 2015  | 12,685,000  | 12,651,309 |
| US TREASURY N/B                       | 4.625% 15 Nov 2016 | 7,070,000   | 7,847,700  |
| US TREASURY N/B                       | 4.5% 15 May 2017   | 1,380,000   | 1,539,994  |
| US TREASURY N/B                       | 3.5% 15 Feb 2018   | 4,570,000   | 4,961,306  |
| US TREASURY N/B                       | 2.375% 28 Feb 2015 | 40,360,000  | 41,370,574 |
| US TREASURY N/B                       | 2.125% 31 May 2015 | 12,620,000  | 12,955,717 |
| US TREASURY N/B                       | 1.875% 30 Sep 2017 | 9,525,000   | 9,768,335  |
| US TREASURY N/B                       | 1.375% 30 Nov 2015 | 35,135,000  | 35,814,370 |
| US TREASURY N/B                       | 1.75% 31 May 2016  | 13,070,000  | 13,448,821 |
| US TREASURY N/B                       | 1% 31 Aug 2016     | 2,815,000   | 2,841,391  |
| US TREASURY N/B                       | 0.875% 31 Jan 2017 | 1,720,000   | 1,721,613  |
| US TREASURY N/B                       | 0.375% 15 Mar 2015 | 14,970,000  | 15,000,988 |
| US TREASURY N/B                       | 0.625% 31 May 2017 | 35,970,000  | 35,500,699 |
| US TREASURY N/B                       | 0.875% 31 Jul 2019 | 6,100,000   | 5,744,010  |
| US TREASURY N/B                       | 0.625% 31 Aug 2017 | 10,680,000  | 10,479,750 |
| US TREASURY N/B                       | 0.625% 30 Sep 2017 | 13,225,000  | 12,950,171 |
| US TREASURY N/B                       | 0.625% 30 Nov 2017 | 14,845,000  | 14,473,875 |
| US TREASURY N/B                       | 0.375% 15 Jan 2016 | 2,630,000   | 2,628,972  |
| US TREASURY N/B                       | 0.75% 31 Jan 2018  | 27,150,000  | 26,632,467 |
| US TREASURY N/B                       | 0.25% 28 Feb 2015  | 10,160,000  | 10,166,350 |
| US TREASURY N/B                       | 0.25% 31 Mar 2015  | 21,390,000  | 21,401,700 |
| US TREASURY N/B                       | 1% 31 May 2018     | 7,430,000   | 7,267,469  |
| US TREASURY N/B                       | 1.375% 30 Jun 2018 | 3,115,000   | 3,091,395  |
| US TREASURY N/B                       | 1.375% 31 Jul 2018 | 8,570,000   | 8,493,007  |
| US TREASURY N/B                       | 0.375% 31 Aug 2015 | 16,480,000  | 16,505,099 |
| US TREASURY N/B                       | 2.125% 31 Aug 2020 | 35,930,000  | 35,469,665 |

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|--------------------------------------|---------------------|--------------|-------------------------|
| US TREASURY N/B                      | 2.75% 15 Nov 2023   | 6,365,000    | 6,226,759               |
| US ULTRA BOND(CBT MAR14              | XCBT 20140320       | (17,400,000) | 487,422                 |
| VERIZON COMMUNICATIONS SR UNSECURED  | 4.6% 01 Apr 2021    | 2,215,000    | 2,339,724               |
| VERIZON COMMUNICATIONS SR UNSECURED  | 5.15% 15 Sep 2023   | 3,640,000    | 3,908,239               |
| VIACOM INC SR UNSECURED              | 5.625% 15 Sep 2019  | 710,000      | 807,499                 |
| VIACOM INC SR UNSECURED              | 3.125% 15 Jun 2022  | 490,000      | 452,658                 |
| VIACOM INC SR UNSECURED              | 3.25% 15 Mar 2023   | 820,000      | 759,498                 |
| WACHOVIA BANK COMMERCIAL MORTG       | 1% 15 Mar 2042      |              |                         |
| WBCMT 2005 C17 AJ                    |                     | 380,000      | 396,101                 |
| WACHOVIA BANK COMMERCIAL MORTG       | 4.75% 15 May 2044   |              |                         |
| WBCMT 2005 C19 AM                    |                     | 1,000,000    | 1,043,153               |
| WACHOVIA BANK COMMERCIAL MORTG       | 5.179% 15 Jul 2042  |              |                         |
| WBCMT 2005 C20 AMFX                  |                     | 560,000      | 594,280                 |
| WACHOVIA BANK COMMERCIAL MORTG       | 5.7336% 15 May 2043 |              |                         |
| WBCMT 2006 C25 A5                    |                     | 1,110,000    | 1,213,636               |
| WACHOVIA BANK COMMERCIAL MORTG       | 5.765% 15 Jul 2045  |              |                         |
| WBCMT 2006 C27 A3                    |                     | 1,738,510    | 1,867,132               |
| WACHOVIA BANK COMMERCIAL MORTG       | 5.572% 15 Oct 2048  |              |                         |
| WBCMT 2006 C28 A4                    |                     | 1,180,000    | 1,291,388               |
| WACHOVIA BANK COMMERCIAL MORTG       | 5.308% 15 Nov 2048  |              |                         |
| WBCMT 2006 C29 A4                    |                     | 4,000,000    | 4,371,576               |
| WAL MART STORES INC SR UNSECURED     | 5.375% 05 Apr 2017  | 1,525,000    | 1,714,830               |
| WAL MART STORES INC SR UNSECURED     | 5.8% 15 Feb 2018    | 1,695,000    | 1,958,727               |
| WAL MART STORES INC SR UNSECURED     | 3.625% 08 Jul 2020  | 760,000      | 796,368                 |
| WALT DISNEY COMPANY/THE SR UNSECURED | 2.75% 16 Aug 2021   | 795,000      | 766,479                 |
| WALT DISNEY COMPANY/THE SR UNSECURED | 1.1% 01 Dec 2017    | 440,000      | 433,567                 |
| WASTE MANAGEMENT INC COMPANY GUAR    | 4.6% 01 Mar 2021    | 370,000      | 394,222                 |
| WASTE MANAGEMENT INC COMPANY GUAR    | 4.75% 30 Jun 2020   | 455,000      | 494,772                 |
| WEATHERFORD BERMUDA COMPANY GUAR     | 5.125% 15 Sep 2020  | 440,000      | 472,674                 |
| WEATHERFORD BERMUDA COMPANY GUAR     | 6% 15 Mar 2018      | 250,000      | 280,572                 |
| WEATHERFORD BERMUDA COMPANY GUAR     | 9.625% 01 Mar 2019  | 810,000      | 1,040,740               |
| WELLPOINT INC SR UNSECURED           | 4.35% 15 Aug 2020   | 315,000      | 332,927                 |
| WELLPOINT INC SR UNSECURED           | 3.125% 15 May 2022  | 360,000      | 337,636                 |
| WELLS FARGO + COMPANY SR UNSECURED   | 5.625% 11 Dec 2017  | 3,900,000    | 4,470,161               |
| WESTPAC BANKING CORP SR UNSECURED    | 3% 04 Aug 2015      | 165,000      | 171,418                 |
| WI TREASURY N/B                      | 1.5% 31 Dec 2018    | 34,325,000   | 33,938,844              |
| WYETH LLC COMPANY GUAR               | 5.45% 01 Apr 2017   | 1,790,000    | 2,010,251               |
| XEROX CORPORATION SR UNSECURED       | 2.95% 15 Mar 2017   | 555,000      | 569,757                 |
| XTO ENERGY INC SR UNSECURED          | 5.3% 30 Jun 2015    | 370,000      | 396,569                 |
| XTO ENERGY INC SR UNSECURED          | 5.5% 15 Jun 2018    | 1,180,000    | 1,356,834               |
| ZOETIS INC SR UNSECURED              | 3.25% 01 Feb 2023   | 700,000      | 654,970                 |
| <b>Sub-Total: Fund 5739 9 of 16</b>  |                     |              | <b>\$ 1,570,400,683</b> |

| (a)                                  | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value        |
|--------------------------------------|---|---|----------------|-----------------------|
|                                      |   | Shares/<br>Par Value  |                |                       |
|                                      | PRUDENTIAL INVESTMENT CORP                                | PRU INVEST CORP   | 11,457         | \$ 322,938,468        |
| <b>Sub-Total: Fund 5740 10 of 16</b> |   |   |                | <b>\$ 322,938,468</b> |

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| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a) | (e) Fair<br>value     |
|-----|---|---|-------------------|-----------------------|
|     |   | Shares/<br>Par Value  |                   |                       |
|     | SSGA G STIFF ERISA QUALIFIED                              | STIF-TYPE INSTRUMENT  | 64,396            | \$ 64,396             |
|     | US SAVINGS BONDS SERIES I                                 | SERIES I 10/2011  | 16,000,000        | 424,640,000           |
|     | US SAVINGS BONDS SERIES I                                 | SERIES I 04/2012  | 6,000,000         | 155,640,000           |
|     | <b>Sub-Total: Fund 5741 11 of 16</b>                      |   |                   | <b>\$ 580,344,396</b> |

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 21ST CENTURY FOX AMERICA COMPANY GUAR                     | 8% 17 Oct 2016  | 500,000           | \$ 588,510        |
|     | ABBNEY NATL TREASURY SERV BANK GUARANT                    | 3.05% 23 Aug 2018   | 1,775,000         | 1,823,866         |
|     | AETNA INC SR UNSECURED                                    | 6% 15 Jun 2016  | 350,000           | 391,211           |
|     | AMERICAN EXPRESS BK FSB SR UNSECURED                      | 6% 13 Sep 2017  | 500,000           | 575,182           |
|     | AMERICAN EXPRESS ISSUANCE TRUS AEITT 2013 2 A             | 0.5845% 15 Aug 2019   | 600,000           | 600,620           |
|     | AMERICAN HONDA FINANCE SR UNSECURED                       | 1% 07 Oct 2016  | 500,000           | 502,601           |
|     | AMERICAN HONDA FINANCE SR UNSECURED                       | 2.125% 10 Oct 2018  | 575,000           | 572,633           |
|     | AMERICAN HONDA FINANCE SR UNSECURED 144A                  | 2.6% 20 Sep 2016  | 500,000           | 520,207           |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                      | 6.375% 15 Sep 2017  | 750,000           | 861,052           |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                      | 5.95% 15 Sep 2016   | 1,000,000         | 1,114,065         |
|     | ANHEUSER BUSCH INBEV WOR COMPANY GUAR                     | 5.375% 15 Jan 2020  | 750,000           | 860,743           |
|     | ANHEUSER BUSCH INBEV WOR COMPANY GUAR                     | 1.375% 15 Jul 2017  | 200,000           | 199,580           |
|     | AON CORP COMPANY GUAR                                     | 3.5% 30 Sep 2015  | 350,000           | 365,291           |
|     | APACHE CORP SR UNSECURED                                  | 3.625% 01 Feb 2021  | 750,000           | 772,154           |
|     | ARCELORMITTAL SR UNSECURED                                | 4.25% 05 Aug 2015   | 100,000           | 103,500           |
|     | ARCELORMITTAL SR UNSECURED                                | 4.25% 25 Feb 2015   | 375,000           | 385,313           |
|     | ASSURANT INC SR UNSECURED                                 | 2.5% 15 Mar 2018  | 1,250,000         | 1,221,318         |
|     | AT+T INC SR UNSECURED                                     | 2.35% 27 Nov 2018   | 500,000           | 500,429           |
|     | BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A                | 4.95% 01 Jun 2014   | 725,000           | 737,519           |
|     | BAKER HUGHES INC SR UNSECURED                             | 7.5% 15 Nov 2018  | 100,000           | 123,206           |
|     | BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A4             | 5.451% 15 Jan 2049  | 2,580,000         | 2,792,406         |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 2.6% 15 Jan 2019  | 1,500,000         | 1,506,621         |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 3.875% 22 Mar 2017  | 1,250,000         | 1,334,148         |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 2% 11 Jan 2018  | 1,000,000         | 998,226           |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 4.1% 24 Jul 2023  | 925,000           | 928,925           |
|     | BANK OF NEW YORK MELLON SR UNSECURED                      | 2.95% 18 Jun 2015   | 503,000           | 520,706           |
|     | BANK OF NEW YORK MELLON SR UNSECURED                      | 1% 01 Aug 2018  | 475,000           | 476,290           |
|     | BARRICK GOLD CORP SR UNSECURED                            | 4.1% 01 May 2023  | 2,350,000         | 2,124,144         |
|     | BB+T CORPORATION  | 1% 15 Jun 2018  | 1,425,000         | 1,434,995         |
|     | BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW16 A4         | 5.718912% 11 Jun 2040   | 2,527,000         | 2,833,864         |
|     | BERKSHIRE HATHAWAY INC SR UNSECURED                       | 1.9% 31 Jan 2017  | 200,000           | 204,603           |
|     | BHP BILLITON FIN USA LTD COMPANY GUAR                     | 1.875% 21 Nov 2016  | 1,175,000         | 1,200,284         |
|     | BHP BILLITON FIN USA LTD COMPANY GUAR                     | 1.625% 24 Feb 2017  | 500,000           | 501,355           |
|     | BNP PARIBAS SR UNSECURED                                  | 2.7% 20 Aug 2018  | 1,625,000         | 1,655,470         |
|     | BOCA HOTEL PORTFOLIO TRUST BHP 2013 BOCA A 144A           | 1.3045% 15 Aug 2026   | 1,632,708         | 1,635,497         |
|     | BRANDYWINE OPER PARTNERS COMPANY GUAR                     | 4.95% 15 Apr 2018   | 1,616,000         | 1,737,929         |
|     | BURLINGTN NORTH SANTA FE SR UNSECURED                     | 4.1% 01 Jun 2021  | 108,000           | 110,946           |
|     | CAMERON INTL CORP SR UNSECURED                            | 1.6% 30 Apr 2015  | 125,000           | 125,764           |





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| CANADIAN NATL RAILWAY SR UNSECURED                        | 1.45% 15 Dec 2016    | 350,000   | 352,482   |
| CAPITAL ONE BANK USA NA SR UNSECURED                      | 2.15% 21 Nov 2018    | 1,075,000 | 1,068,839 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED                     | 3.5% 15 Jun 2023     | 700,000   | 657,096   |
| CAPITAL ONE FINANCIAL CO SR UNSECURED                     | 2.15% 23 Mar 2015    | 1,004,000 | 1,020,647 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED                     | 1% 06 Nov 2015       | 1,350,000 | 1,349,411 |
| CARDINAL HEALTH INC SR UNSECURED                          | 1.9% 15 Jun 2017     | 500,000   | 501,061   |
| CARPENTER TECHNOLOGY SR UNSECURED                         | 4.45% 01 Mar 2023    | 750,000   | 719,625   |
| CATERPILLAR INC SR UNSECURED                              | 3.9% 27 May 2021     | 400,000   | 415,480   |
| CBL + ASSOCIATES LP LIMITD GUARA                          | 5.25% 01 Dec 2023    | 2,000,000 | 1,997,342 |
| CGBAM COMMERCIAL MORTGAGE TRUS CGBAM 2013<br>BREH A2 144A | 1.2666% 15 May 2030  | 1,500,000 | 1,498,730 |
| CHASE ISSUANCE TRUST CHAIT 2007 B1 B1                     | 0.4323% 15 Apr 2019  | 1,500,000 | 1,481,918 |
| CHESAPEAKE FUNDING LLC CF 2013 1A A 144A                  | 0.6075% 07 Jan 2025  | 1,000,000 | 1,000,921 |
| CIGNA CORP SR UNSECURED                                   | 5.125% 15 Jun 2020   | 600,000   | 665,488   |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A7 A7            | 0.5995% 10 Sep 2020  | 750,000   | 750,418   |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2006 C5<br>A4         | 5.431% 15 Oct 2049   | 1,300,000 | 1,418,390 |
| CITIGROUP INC SR UNSECURED                                | 5.375% 09 Aug 2020   | 1,450,000 | 1,649,581 |
| CITIGROUP INC SUB NOTES                                   | 3.5% 15 May 2023     | 900,000   | 838,612   |
| CNH EQUIPMENT TRUST CNH 2012 C A3                         | 0.57% 15 Dec 2017    | 1,400,000 | 1,398,421 |
| CNH WHOLESALE MASTER NOTE TRUS CNHMT 2013 2A<br>A 144A    | 1% 15 Aug 2019       | 2,000,000 | 2,003,200 |
| COMM MORTGAGE TRUST COMM 2013 THL A2 144A                 | 1.218% 08 Jun 2030   | 1,600,000 | 1,601,936 |
| COMMONWEALTH BANK AUST SR UNSECURED 144A                  | 1% 20 Sep 2016       | 1,500,000 | 1,503,641 |
| CONOCOPHILLIPS COMPANY GUAR                               | 5.75% 01 Feb 2019    | 700,000   | 808,342   |
| CONS EDISON CO OF NY SR UNSECURED                         | 5.375% 15 Dec 2015   | 300,000   | 326,295   |
| COX COMMUNICATIONS INC SR UNSECURED                       | 5.45% 15 Dec 2014    | 416,000   | 434,741   |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A                  | 1.625% 15 Apr 2016   | 1,275,000 | 1,282,862 |
| CREDIT SUISSE NEW YORK SR UNSECURED                       | 3.5% 23 Mar 2015     | 800,000   | 828,266   |
| CREDIT SUISSE USA INC BANK GUARANT                        | 5.125% 15 Aug 2015   | 750,000   | 803,708   |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A                  | 3.875% 15 Sep 2021   | 750,000   | 756,900   |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A                  | 2.375% 01 Aug 2018   | 1,075,000 | 1,072,622 |
| DAYTON POWER + LIGHT CO 1ST MORTGAGE 144A                 | 1.875% 15 Sep 2016   | 875,000   | 882,149   |
| DDR CORP SR UNSECURED                                     | 4.625% 15 Jul 2022   | 1,250,000 | 1,274,971 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR                     | 4.875% 08 Jul 2014   | 500,000   | 510,624   |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A                | 2.25% 06 Mar 2017    | 150,000   | 152,137   |
| DIAGEO CAPITAL PLC COMPANY GUAR                           | 4.828% 15 Jul 2020   | 330,000   | 365,426   |
| DIRECTV HOLDINGS/FING COMPANY GUAR                        | 3.5% 01 Mar 2016     | 250,000   | 262,422   |
| DISCOVER CARD EXECUTION NOTE T DCENT 2012 A1 A1           | 0.81% 15 Aug 2017    | 343,000   | 344,201   |
| DOW CHEMICAL CO/THE SR UNSECURED                          | 5.7% 15 May 2018     | 87,000    | 99,468    |
| DUKE ENERGY CAROLINAS 1ST REF MORT                        | 5.25% 15 Jan 2018    | 790,000   | 893,066   |
| DUKE ENERGY CORP SR UNSECURED                             | 1.625% 15 Aug 2017   | 725,000   | 720,418   |
| EMERSON ELECTRIC CO SR UNSECURED                          | 4.125% 15 Apr 2015   | 1,000,000 | 1,044,280 |
| ENERGY TRANSFER PARTNERS SR UNSECURED                     | 4.15% 01 Oct 2020    | 1,850,000 | 1,876,975 |
| ENTERGY LOUISIANA LLC 1ST MORTGAGE                        | 3.3% 01 Dec 2022     | 300,000   | 282,104   |
| ENTERGY MISSISSIPPI INC 1ST MORTGAGE                      | 3.1% 01 Jul 2023     | 200,000   | 185,809   |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR                     | 5.6% 15 Oct 2014     | 1,000,000 | 1,039,137 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR                     | 1.25% 13 Aug 2015    | 250,000   | 251,661   |
| EXPORT IMPORT BK KOREA SR UNSECURED                       | 1.75% 27 Feb 2018    | 250,000   | 243,266   |
| EXPORT IMPORT BK KOREA SR UNSECURED                       | 1.09385% 17 Sep 2016 | 800,000   | 803,239   |
| FANNIE MAE NOTES  | 1.25% 27 Feb 2014    | 2,200,000 | 2,203,762 |
| FANNIE MAE NOTES  | 1.25% 30 Jan 2017    | 3,500,000 | 3,542,116 |
| FANNIE MAE NOTES  | 0.5% 22 Oct 2015     | 750,000   | 751,163   |
| FANNIE MAE NOTES  | 0.7% 06 Sep 2016     | 750,000   | 747,950   |
| FANNIE MAE NOTES  | 1% 15 Feb 2018       | 750,000   | 729,260   |
| FED HM LN PC POOL 2B0062                                  | 2.453% 01 Dec 2041   | 409,767   | 416,454   |
| FED HM LN PC POOL A32438                                  | 4.5% 01 Apr 2035     | 2,387,809 | 2,532,035 |

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| FED HM LN PC POOL A71410                | 6% 01 Jan 2038     | 1,472,486 | 1,623,026 |
| FED HM LN PC POOL A75437                | 5.5% 01 Mar 2038   | 300,181   | 327,159   |
| FED HM LN PC POOL C91161                | 5% 01 Feb 2028     | 1,443,589 | 1,557,824 |
| FED HM LN PC POOL D99066                | 3.5% 01 Apr 2032   | 1,347,676 | 1,373,629 |
| FED HM LN PC POOL G04576                | 6% 01 Sep 2038     | 635,564   | 700,541   |
| FED HM LN PC POOL G04913                | 5% 01 Mar 2038     | 1,569,537 | 1,690,417 |
| FED HM LN PC POOL G05671                | 5.5% 01 Aug 2038   | 1,075,048 | 1,171,667 |
| FED HM LN PC POOL G06385                | 5.5% 01 Aug 2040   | 700,263   | 763,198   |
| FED HM LN PC POOL G07224                | 5% 01 Sep 2040     | 484,303   | 521,619   |
| FED HM LN PC POOL G08447                | 4.5% 01 May 2041   | 2,566,569 | 2,719,810 |
| FED HM LN PC POOL G08487                | 4% 01 Apr 2042     | 2,143,893 | 2,203,367 |
| FED HM LN PC POOL G08540                | 3% 01 Aug 2043     | 6,129,826 | 5,814,510 |
| FED HM LN PC POOL G13531                | 5% 01 Dec 2017     | 266,863   | 282,434   |
| FED HM LN PC POOL G30584                | 3.5% 01 Apr 2032   | 1,822,912 | 1,857,999 |
| FED HM LN PC POOL G30662                | 3% 01 Sep 2033     | 891,316   | 880,387   |
| FED HM LN PC POOL J11562                | 4.5% 01 Jan 2025   | 454,787   | 487,977   |
| FED HM LN PC POOL J12679                | 4% 01 Aug 2025     | 632,358   | 667,824   |
| FED HM LN PC POOL J13585                | 3.5% 01 Nov 2025   | 505,202   | 527,019   |
| FED HM LN PC POOL J24302                | 2.5% 01 Jun 2028   | 3,927,539 | 3,895,682 |
| FED REPUBLIC OF BRAZIL SR UNSECURED     | 2.625% 05 Jan 2023 | 400,000   | 344,000   |
| FEDERAL HOME LOAN BANK BONDS            | 1.3% 05 Jun 2018   | 700,000   | 682,347   |
| FHLMC TBA JAN 15 GOLD SINGLE            | 3.5% 01 Dec 2009   | 600,000   | 625,500   |
| FHLMC TBA JAN 30 GOLD SINGLE            | 4.5% 01 Dec 2009   | 500,000   | 529,043   |
| FHLMC TBA JAN 30 GOLD SINGLE            | 0% 01 Dec 2009     | 200,000   | 215,688   |
| FHLMC GOLD TBA 30 YR                    | 4% 01 Dec 2009     | 3,400,000 | 3,491,641 |
| FHLMC TBA JAN 15 GOLD SINGLE            | 3% 01 Dec 2009     | 2,600,000 | 2,648,141 |
| FHLMC TBA JAN 30 GOLD SINGLE            | 3.5% 01 Dec 2009   | 5,500,000 | 5,457,031 |
| FIRSTENERGY CORP SR UNSECURED           | 4.25% 15 Mar 2023  | 1,375,000 | 1,281,710 |
| FISERV INC COMPANY GUAR                 | 4.75% 15 Jun 2021  | 500,000   | 509,229   |
| FIVE CORNERS FUNDING TRS UNSECURED 144A | 4.419% 15 Nov 2023 | 1,800,000 | 1,746,609 |
| FNMA TBA JAN 30 SINGLE FAM              | 4.5% 01 Dec 2009   | 4,000,000 | 4,238,281 |
| FNMA TBA JAN 30 SINGLE FAM              | 5% 01 Dec 2009     | 800,000   | 868,812   |
| FNMA CONV 15YR TBA                      | 2.5% 01 Dec 2009   | 500,000   | 494,844   |
| FNMA POOL 254545                        | 5% 01 Dec 2017     | 917,242   | 976,928   |
| FNMA POOL 310104                        | 5.5% 01 Aug 2037   | 420,938   | 463,015   |
| FNMA POOL 734696                        | 4% 01 Sep 2018     | 470,441   | 498,642   |
| FNMA POOL 735402                        | 5% 01 Apr 2035     | 2,471,648 | 2,684,235 |
| FNMA POOL 735893                        | 5% 01 Oct 2035     | 2,133,576 | 2,316,048 |
| FNMA POOL 889842                        | 5% 01 Dec 2036     | 752,919   | 817,560   |
| FNMA POOL 889897                        | 5% 01 Feb 2038     | 398,199   | 431,577   |
| FNMA POOL 890529                        | 5.5% 01 Sep 2041   | 871,272   | 956,801   |
| FNMA POOL 972509                        | 6% 01 Feb 2038     | 513,671   | 568,246   |
| FNMA POOL 985612                        | 5.5% 01 May 2033   | 1,622,282 | 1,786,269 |
| FNMA POOL 995692                        | 4.5% 01 May 2024   | 72,148    | 76,859    |
| FNMA POOL 995763                        | 4.5% 01 Nov 2035   | 483,545   | 513,255   |
| FNMA POOL 995865                        | 4.5% 01 Jul 2024   | 389,620   | 415,075   |
| FNMA POOL 995937                        | 5.5% 01 Jun 2039   | 1,931,435 | 2,121,084 |
| FNMA POOL AA4333                        | 4.5% 01 Apr 2029   | 312,395   | 332,914   |
| FNMA POOL AB1786                        | 4% 01 Nov 2025     | 677,863   | 718,697   |
| FNMA POOL AB3907                        | 3.5% 01 Nov 2026   | 1,389,021 | 1,453,477 |
| FNMA POOL AB5199                        | 4% 01 May 2042     | 1,816,881 | 1,871,617 |
| FNMA POOL AB8447                        | 2.5% 01 Feb 2028   | 982,953   | 973,949   |
| FNMA POOL AC8512                        | 4.5% 01 Dec 2039   | 1,742,330 | 1,846,092 |
| FNMA POOL AD0119                        | 6% 01 Jul 2038     | 1,167,785 | 1,292,098 |

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| FNMA POOL AD0798                               | 6% 01 Jan 2039      | 0         | 0         |
| FNMA POOL AE0218                               | 4.5% 01 Aug 2040    | 1,073,232 | 1,136,949 |
| FNMA POOL AE0443                               | 6.5% 01 Oct 2039    | 638,266   | 708,697   |
| FNMA POOL AE0982                               | 4.5% 01 Mar 2026    | 822,615   | 875,970   |
| FNMA POOL AH1416                               | 3.5% 01 Jan 2026    | 305,060   | 319,215   |
| FNMA POOL AH3520                               | 4% 01 Feb 2041      | 361,617   | 372,556   |
| FNMA POOL AH6486                               | 4% 01 Mar 2041      | 1,148,598 | 1,183,092 |
| FNMA POOL AH6827                               | 4% 01 Mar 2026      | 1,560,271 | 1,653,916 |
| FNMA POOL AI5085                               | 3.5% 01 Aug 2026    | 286,105   | 299,414   |
| FNMA POOL AJ2452                               | 2.704% 01 Jan 2042  | 1,079,372 | 1,129,212 |
| FNMA POOL AL0058                               | 5% 01 Jan 2018      | 550,799   | 586,706   |
| FNMA POOL AL0160                               | 4.5% 01 May 2041    | 799,752   | 850,192   |
| FNMA POOL AL0851                               | 6% 01 Oct 2040      | 335,917   | 371,932   |
| FNMA POOL AL0913                               | 6% 01 Jul 2041      | 200,703   | 223,091   |
| FNMA POOL AL3652                               | 6% 01 Oct 2040      | 700,000   | 775,190   |
| FNMA POOL AO5096                               | 2.264% 01 Jun 2042  | 185,885   | 191,384   |
| FNMA POOL AO7530                               | 2.528% 01 Jul 2042  | 1,203,120 | 1,248,550 |
| FNMA POOL AO8796                               | 2.273% 01 Jul 2042  | 445,998   | 458,144   |
| FNMA POOL AS0302                               | 3% 01 Aug 2043      | 3,175,299 | 3,018,087 |
| FNMA POOL AT0682                               | 3% 01 Apr 2043      | 1,000,000 | 950,349   |
| FNMA POOL AT2717                               | 2.5% 01 May 2043    | 600,000   | 543,673   |
| FNMA POOL AT4242                               | 2.5% 01 May 2028    | 3,149,644 | 3,120,794 |
| FNMA POOL AU0333                               | 2.5% 01 Jun 2028    | 41,342    | 40,963    |
| FNMA POOL AU1628                               | 3% 01 Jul 2043      | 3,170,867 | 3,013,930 |
| FNMA POOL AU3735                               | 3% 01 Aug 2043      | 5,274,701 | 5,013,557 |
| FNMA POOL AU4279                               | 3% 01 Sep 2043      | 99,079    | 94,172    |
| FNMA POOL AU6739                               | 3.5% 01 Oct 2043    | 5,600,001 | 5,568,707 |
| FNMA POOL AU7885                               | 2.5% 01 Sep 2028    | 39,061    | 38,703    |
| FNMA POOL MA0976                               | 3.5% 01 Feb 2032    | 336,763   | 342,911   |
| FNMA POOL MA0977                               | 4% 01 Feb 2032      | 744,228   | 779,213   |
| FNMA POOL MA1568                               | 2.5% 01 Sep 2028    | 903,931   | 895,651   |
| FNMA POOL MA1731                               | 3.5% 01 Jan 2044    | 7,200,000 | 7,166,250 |
| FNMA TBA 15 YR                                 | 3% 01 Dec 2099      | 3,100,000 | 3,163,574 |
| FNMA TBA 15 YR                                 | 3.5% 01 Dec 2099    | 500,000   | 522,871   |
| FNMA TBA SINGLE FAMILY MORTGAG                 | 4% 01 Dec 2099      | 6,600,000 | 6,793,875 |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2013 4 A  | 0.71% 15 Jun 2020   | 750,000   | 750,007   |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2013 5 A2 | 0.63% 15 Sep 2018   | 1,500,000 | 1,500,015 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED          | 3% 12 Jun 2017      | 700,000   | 727,523   |
| FORD MOTOR CREDIT CO LLC SR UNSECURED          | 4.375% 06 Aug 2023  | 1,625,000 | 1,633,708 |
| FREDDIE MAC NOTES                              | 1.125% 25 May 2018  | 750,000   | 730,461   |
| FREDDIE MAC NOTES                              | 1.25% 02 Oct 2019   | 2,100,000 | 1,989,408 |
| FREDDIE MAC NOTES                              | 1% 27 Sep 2017      | 650,000   | 641,550   |
| FREDDIE MAC NOTES                              | 0.95% 17 Oct 2016   | 1,000,000 | 1,000,282 |
| FREDDIE MAC NOTES                              | 1.75% 10 Sep 2015   | 4,200,000 | 4,297,931 |
| FREDDIE MAC NOTES                              | 1.25% 01 Aug 2019   | 3,000,000 | 2,855,706 |
| FREDDIE MAC NOTES                              | 1% 29 Sep 2017      | 2,000,000 | 1,976,574 |
| FREDDIE MAC NOTES                              | 0.875% 07 Mar 2018  | 2,000,000 | 1,942,776 |
| FREEMPORT MCMORAN C + G COMPANY GUAR           | 3.875% 15 Mar 2023  | 900,000   | 851,081   |
| GDF SUEZ SR UNSECURED 144A                     | 1.625% 10 Oct 2017  | 575,000   | 569,187   |
| GENERAL DYNAMICS CORP COMPANY GUAR             | 3.875% 15 Jul 2021  | 150,000   | 155,195   |
| GENERAL ELEC CAP CORP SR UNSECURED             | 5.5% 08 Jan 2020    | 600,000   | 687,098   |
| GENERAL ELEC CAP CORP SR UNSECURED             | 4.65% 17 Oct 2021   | 1,375,000 | 1,497,991 |
| GENERAL ELEC CAP CORP SR UNSECURED             | 0.5077% 07 Aug 2018 | 2,000,000 | 1,966,234 |
| GENERAL MILLS INC SR UNSECURED                 | 5.2% 17 Mar 2015    | 400,000   | 421,747   |

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| GEORGIA POWER COMPANY SR UNSECURED    | 5.4% 01 Jun 2018   | 250,000   | 281,923   |
| GNMA I TBA JAN 30 SINGLE FAM          | 4% 01 Dec 2099     | 600,000   | 623,461   |
| GNMA I TBA JAN 30 SINGLE FAM          | 5% 15 Dec 2099     | 300,000   | 325,160   |
| GNMA II JUMBOS 3.5 30 YRS             | 3.5% 01 Dec 2099   | 325,000   | 327,856   |
| GNMA II POOL 004715                   | 5% 20 Jun 2040     | 1,389,654 | 1,521,905 |
| GNMA II POOL 004804                   | 6% 20 Sep 2040     | 295,194   | 328,809   |
| GNMA II POOL 005056                   | 5% 20 May 2041     | 1,257,193 | 1,373,340 |
| GNMA II POOL 005057                   | 5.5% 20 May 2041   | 510,393   | 564,645   |
| GNMA II POOL 005175                   | 4.5% 20 Sep 2041   | 1,977,094 | 2,117,144 |
| GNMA II POOL 005280                   | 4% 20 Jan 2042     | 1,789,945 | 1,863,562 |
| GNMA II POOL 005281                   | 4.5% 20 Jan 2042   | 2,007,984 | 2,150,702 |
| GNMA II POOL 005305                   | 4% 20 Feb 2042     | 1,467,331 | 1,527,654 |
| GNMA II POOL AF5097                   | 4% 20 Aug 2043     | 2,765,864 | 2,892,643 |
| GNMA II POOL MA0465                   | 5% 20 Oct 2042     | 704,024   | 764,024   |
| GNMA II POOL MA1156                   | 3% 20 Jul 2043     | 298,809   | 289,212   |
| GNMA II POOL MA1223                   | 3% 20 Aug 2043     | 6,335,095 | 6,131,151 |
| GNMA II POOL MA1224                   | 3.5% 20 Aug 2043   | 4,579,356 | 4,627,071 |
| GNMA II POOL MA1285                   | 3.5% 20 Sep 2043   | 299,250   | 302,377   |
| GNMA II POOL MA1374                   | 3% 20 Oct 2043     | 299,481   | 289,839   |
| GNMA II POOL MA1448                   | 3.5% 20 Nov 2043   | 199,616   | 201,828   |
| GNMA II TBA JAN 30 JUMBOS             | 0% 01 Dec 2099     | 200,000   | 207,945   |
| GNMA POOL 487698                      | 4.5% 15 Mar 2039   | 445,575   | 476,066   |
| GNMA POOL 487824                      | 4.5% 15 Apr 2039   | 447,863   | 478,328   |
| GNMA POOL 615516                      | 4.5% 15 Sep 2033   | 32,184    | 34,686    |
| GNMA POOL 616540                      | 6% 15 Jul 2034     | 916,289   | 1,019,230 |
| GNMA POOL 658499                      | 6% 15 Jul 2037     | 413,254   | 459,632   |
| GNMA POOL 666391                      | 3% 15 Aug 2043     | 596,811   | 577,499   |
| GNMA POOL 666405                      | 3% 15 Sep 2043     | 596,772   | 577,461   |
| GNMA POOL 677101                      | 5.5% 15 Jul 2038   | 226,082   | 248,128   |
| GNMA POOL 697974                      | 5% 15 Jun 2040     | 1,059,411 | 1,152,328 |
| GNMA POOL 702785                      | 5.5% 15 Jan 2039   | 330,892   | 363,926   |
| GNMA POOL 719256                      | 4.5% 15 Jul 2040   | 925,010   | 988,839   |
| GNMA POOL 733736                      | 4.5% 15 Jun 2040   | 278,872   | 300,343   |
| GNMA POOL 737286                      | 4.5% 15 May 2040   | 583,483   | 629,048   |
| GNMA POOL 748483                      | 4.5% 15 Aug 2040   | 862,006   | 921,070   |
| GNMA POOL 758027                      | 4.5% 15 Feb 2041   | 35,603    | 38,090    |
| GNMA POOL 782934                      | 5.5% 15 Feb 2040   | 435,759   | 479,183   |
| GNMA POOL 783748                      | 3.5% 15 Apr 2043   | 4,689,525 | 4,741,649 |
| GNMA POOL AB3053                      | 3% 15 Nov 2042     | 397,786   | 384,915   |
| GOLDMAN SACHS GROUP INC SR UNSECURED  | 2.9% 19 Jul 2018   | 1,250,000 | 1,276,780 |
| GOLDMAN SACHS GROUP INC SR UNSECURED  | 2.375% 22 Jan 2018 | 750,000   | 752,851   |
| GOLDMAN SACHS GROUP INC SR UNSECURED  | 3.625% 07 Feb 2016 | 2,500,000 | 2,623,700 |
| HESS CORP SR UNSECURED                | 7% 15 Feb 2014     | 300,000   | 302,128   |
| HEWLETT PACKARD CO SR UNSECURED       | 3.3% 09 Dec 2016   | 1,000,000 | 1,046,626 |
| HEWLETT PACKARD CO SR UNSECURED       | 2.35% 15 Mar 2015  | 2,500,000 | 2,539,123 |
| HONEYWELL INTERNATIONAL SR UNSECURED  | 5.3% 01 Mar 2018   | 500,000   | 565,207   |
| HOST HOTELS + RESORTS LP SR UNSECURED | 6% 01 Oct 2021     | 500,000   | 544,410   |
| HSBC BANK PLC SR UNSECURED 144A       | 4.125% 12 Aug 2020 | 500,000   | 529,045   |
| HSBC BANK PLC SR UNSECURED 144A       | 3.1% 24 May 2016   | 1,250,000 | 1,309,313 |
| HSBC BANK PLC SR UNSECURED 144A       | 1.5% 15 May 2018   | 1,000,000 | 976,470   |
| HSBC BANK USA NA SUBORDINATED         | 4.875% 24 Aug 2020 | 500,000   | 539,616   |
| HSBC FINANCE CORP SR UNSECURED        | 5% 30 Jun 2015     | 1,000,000 | 1,056,718 |
| HSBC USA INC SR UNSECURED             | 1% 24 Sep 2018     | 600,000   | 600,833   |
| HUNTINGTON AUTO TRUST HUNT 2012 2 A3  | 0.51% 17 Apr 2017  | 1,600,000 | 1,596,669 |

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| HUNTINGTON BANCSHARES SR UNSECURED                    | 2.6% 02 Aug 2018    | 1,850,000 | 1,851,082 |
| HYDRO QUEBEC LOCAL GOVT G                             | 2% 30 Jun 2016      | 1,000,000 | 1,026,800 |
| ING BANK NV SUBORDINATED 144A                         | 5.8% 25 Sep 2023    | 1,350,000 | 1,411,552 |
| ING US INC COMPANY GUAR                               | 2.9% 15 Feb 2018    | 625,000   | 639,241   |
| INGREDION INC SR UNSECURED                            | 4.625% 01 Nov 2020  | 1,000,000 | 1,042,692 |
| INGREDION INC SR UNSECURED                            | 1.8% 25 Sep 2017    | 425,000   | 414,229   |
| ITALY GOV T INT BOND SR UNSECURED                     | 4.75% 25 Jan 2016   | 1,250,000 | 1,330,125 |
| JOHN DEERE CAPITAL CORP SENIOR NOTES                  | 1.7% 15 Jan 2020    | 650,000   | 612,093   |
| JOHN DEERE CAPITAL CORP SR UNSECURED                  | 5.75% 10 Sep 2018   | 200,000   | 232,255   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006<br>CB17 A4  | 5.429% 12 Dec 2043  | 2,220,000 | 2,402,668 |
| * JPMORGAN CHASE + CO SR UNSECURED                    | 4.4% 22 Jul 2020    | 750,000   | 806,219   |
| * JPMORGAN CHASE + CO SR UNSECURED                    | 3.15% 15 Jul 2016   | 1,250,000 | 1,310,478 |
| * JPMORGAN CHASE + CO SR UNSECURED                    | 1.8% 25 Jan 2018    | 750,000   | 743,417   |
| KILROY REALTY LP COMPANY GUAR                         | 3.8% 15 Jan 2023    | 925,000   | 862,613   |
| KOREA DEVELOPMENT BANK SR UNSECURED                   | 3.875% 04 May 2017  | 250,000   | 263,508   |
| KOREA DEVELOPMENT BANK SR UNSECURED                   | 1.5% 22 Jan 2018    | 500,000   | 479,417   |
| KRAFT FOODS GROUP INC SR UNSECURED                    | 6.125% 23 Aug 2018  | 850,000   | 990,780   |
| KROGER CO/THE COMPANY GUAR                            | 7.5% 15 Jan 2014    | 1,000,000 | 1,002,281 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7<br>A3    | 5.347% 15 Nov 2038  | 2,149,000 | 2,359,514 |
| LIBERTY PROPERTY LP SR UNSECURED                      | 4.4% 15 Feb 2024    | 1,200,000 | 1,178,287 |
| LLOYDS BANK PLC BANK GUARANT                          | 2.3% 27 Nov 2018    | 500,000   | 498,703   |
| MARATHON PETROLEUM CORP SR UNSECURED                  | 3.5% 01 Mar 2016    | 450,000   | 469,899   |
| MARKEL CORPORATION SR UNSECURED                       | 3.625% 30 Mar 2023  | 325,000   | 305,890   |
| MET LIFE GLOB FUNDING I SR SECURED 144A               | 2.5% 29 Sep 2015    | 1,050,000 | 1,081,424 |
| * METLIFE INC SR UNSECURED                            | 1.756% 15 Dec 2017  | 600,000   | 593,636   |
| MIDAMERICAN ENERGY CO 1ST MORTGAGE                    | 5.95% 15 Jul 2017   | 102,000   | 117,046   |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 3<br>A4     | 1% 12 Jul 2046      | 1,498,270 | 1,624,104 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4<br>A3     | 5.172% 12 Dec 2049  | 600,000   | 650,494   |
| MOHAWK INDUSTRIES INC SR UNSECURED                    | 3.85% 01 Feb 2023   | 425,000   | 403,750   |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C13 A4           | 1% 15 Nov 2046      | 1,200,000 | 1,209,438 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A2            | 1.863% 15 Feb 2046  | 800,000   | 792,502   |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ12 A4       | 5.332% 15 Dec 2043  | 1,986,645 | 2,168,123 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T25 A3        | 5.514% 12 Nov 2049  | 1,300,000 | 1,436,679 |
| MORGAN STANLEY SR UNSECURED                           | 5.75% 25 Jan 2021   | 800,000   | 905,011   |
| MORGAN STANLEY SUBORDINATED                           | 4.1% 22 May 2023    | 1,250,000 | 1,209,689 |
| MORGAN STANLEY SUBORDINATED                           | 4.875% 01 Nov 2022  | 700,000   | 716,563   |
| MYLAN INC COMPANY GUAR 144A                           | 2.6% 24 Jun 2018    | 675,000   | 681,123   |
| NATIONAL RURAL UTIL COOP COLLATERAL T                 | 2.35% 15 Jun 2020   | 675,000   | 651,915   |
| NATIONWIDE FINANCIAL SER SR UNSECURED 144A            | 5.375% 25 Mar 2021  | 750,000   | 804,118   |
| NATL RETAIL PROPERTIES SR UNSECURED                   | 6.25% 15 Jun 2014   | 855,000   | 874,964   |
| NAVISTAR FINANCIAL DEALER NOTE NAVMT 2013 2 A<br>144A | 0.8555% 25 Sep 2018 | 950,000   | 950,001   |
| NEVADA POWER CO GENL REF MOR                          | 6.5% 01 Aug 2018    | 400,000   | 473,621   |
| NEWMARKET CORP COMPANY GUAR                           | 4.1% 15 Dec 2022    | 2,275,000 | 2,167,233 |
| NEXTERA ENERGY CAPITAL COMPANY GUAR                   | 1.2% 01 Jun 2015    | 500,000   | 502,562   |
| NEXTERA ENERGY CAPITAL COMPANY GUAR                   | 1.339% 01 Sep 2015  | 2,500,000 | 2,516,650 |
| NIAGARA MOHAWK POWER SR UNSECURED 144A                | 2.721% 28 Nov 2022  | 800,000   | 736,114   |
| NISOURCE FINANCE CORP COMPANY GUAR                    | 6.4% 15 Mar 2018    | 450,000   | 517,869   |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A3         | 0.46% 17 Oct 2016   | 2,000,000 | 2,000,586 |
| NORTHROP GRUMMAN CORP SR UNSECURED                    | 5.05% 01 Aug 2019   | 850,000   | 939,502   |
| NOVARTIS CAPITAL CORP COMPANY GUAR                    | 4.125% 10 Feb 2014  | 1,000,000 | 1,003,906 |
| PACIFIC GAS + ELECTRIC SR UNSECURED                   | 3.85% 15 Nov 2023   | 2,000,000 | 1,989,240 |
| PACKAGING CORP OF AMERIC                              | 4.5% 01 Nov 2023    | 1,500,000 | 1,503,920 |
| PEPSICO INC SR UNSECURED                              | 3.1% 15 Jan 2015    | 200,000   | 205,492   |
| PEPSICO INC SR UNSECURED                              | 3.125% 01 Nov 2020  | 200,000   | 200,230   |



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| PETROBRAS INTL FIN CO COMPANY GUAR               | 5.375% 27 Jan 2021   | 1,175,000  | 1,166,056  |
| PETROLEOS MEXICANOS COMPANY GUAR                 | 3.5% 30 Jan 2023     | 750,000    | 687,188    |
| PLAINS EXPLORATION + PRO COMPANY GUAR 02/22 6.75 | 6.75% 01 Feb 2022    | 350,000    | 385,533    |
| PNC FUNDING CORP BANK GUARANT                    | 5.4% 10 Jun 2014     | 750,000    | 766,530    |
| PNC FUNDING CORP BANK GUARANT                    | 3.625% 08 Feb 2015   | 500,000    | 517,213    |
| PPL CAPITAL FUNDING INC COMPANY GUAR             | 3.5% 01 Dec 2022     | 300,000    | 283,323    |
| PROLOGIS LP COMPANY GUAR                         | 4.25% 15 Aug 2023    | 1,075,000  | 1,061,944  |
| PROLOGIS LP COMPANY GUAR                         | 4.5% 15 Aug 2017     | 100,000    | 108,002    |
| PROLOGIS LP COMPANY GUAR                         | 6.875% 15 Mar 2020   | 1,400,000  | 1,648,935  |
| QBE INSURANCE GROUP LTD SR UNSECURED 144A        | 2.4% 01 May 2018     | 875,000    | 840,613    |
| RABOBANK NEDERLAND                               | 4.625% 01 Dec 2023   | 2,000,000  | 2,013,579  |
| RABOBANK NEDERLAND BANK GUARANT                  | 3.375% 19 Jan 2017   | 1,500,000  | 1,579,335  |
| REGENCY CENTERS LP COMPANY GUAR                  | 4.8% 15 Apr 2021     | 500,000    | 523,235    |
| RELIANCE STEEL + ALUM COMPANY GUAR               | 4.5% 15 Apr 2023     | 1,150,000  | 1,128,057  |
| REPUBLIC OF TURKEY SR UNSECURED                  | 6.75% 03 Apr 2018    | 400,000    | 434,400    |
| RIO TINTO FIN USA PLC                            | 1.11325% 17 Jun 2016 | 1,250,000  | 1,258,869  |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED            | 2.55% 18 Sep 2015    | 1,200,000  | 1,227,308  |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A         | 2.45% 15 Jan 2017    | 900,000    | 921,587    |
| SAFeway INC SR UNSECURED                         | 3.4% 01 Dec 2016     | 1,250,000  | 1,300,515  |
| SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A       | 1.75% 10 Apr 2017    | 975,000    | 968,756    |
| SANOFI SR UNSECURED                              | 1.25% 10 Apr 2018    | 650,000    | 632,849    |
| SANOFI SR UNSECURED                              | 2.625% 29 Mar 2016   | 600,000    | 623,912    |
| SANOFI SR UNSECURED                              | 4% 29 Mar 2021       | 250,000    | 261,903    |
| SANTANDER UK PLC                                 | 5% 07 Nov 2023       | 1,800,000  | 1,806,696  |
| SEMPRA ENERGY SR UNSECURED                       | 2.3% 01 Apr 2017     | 125,000    | 126,619    |
| SHELL INTERNATIONAL FIN COMPANY GUAR             | 4% 21 Mar 2014       | 750,000    | 755,954    |
| SIMON PROPERTY GROUP LP SR UNSECURED             | 5.25% 01 Dec 2016    | 422,000    | 467,097    |
| SKANDINAVISKA ENSKILDA SR UNSECURED 144A         | 1.75% 19 Mar 2018    | 1,000,000  | 979,626    |
| SOCIETE GENERALE BANK GUARANT                    | 2.75% 12 Oct 2017    | 850,000    | 876,095    |
| SOCIETE GENERALE BANK GUARANT                    | 1% 01 Oct 2018       | 1,500,000  | 1,509,112  |
| SPECTRA ENERGY PARTNERS SR UNSECURED             | 2.95% 25 Sep 2018    | 1,175,000  | 1,191,009  |
| SSGA G STIFF ERISA QUALIFIED                     | STIF-TYPE INSTRUMENT | 31,665,668 | 31,665,668 |
| STANLEY BLACK + DECKER I COMPANY GUAR            | 3.4% 01 Dec 2021     | 200,000    | 196,509    |
| STATOIL ASA COMPANY GUAR                         | 3.125% 17 Aug 2017   | 250,000    | 262,433    |
| SUMITOMO MITSUI TR BK LT COMPANY GUAR 144A       | 1% 16 Sep 2016       | 1,075,000  | 1,080,174  |
| SUNTRUST BANKS INC SR UNSECURED                  | 2.35% 01 Nov 2018    | 800,000    | 795,762    |
| SWEDISH EXPORT CREDIT SR UNSECURED               | 3.25% 16 Sep 2014    | 200,000    | 204,048    |
| TELEFONICA EMISIONES SAU COMPANY GUAR            | 5.134% 27 Apr 2020   | 1,250,000  | 1,327,949  |
| TEXAS EASTERN TRANSMISSI SR UNSECURED 144A       | 2.8% 15 Oct 2022     | 900,000    | 804,783    |
| THERMO FISHER SCIENTIFIC SR UNSECURED            | 2.4% 01 Feb 2019     | 1,125,000  | 1,114,527  |
| TIME WARNER INC COMPANY GUAR                     | 4.7% 15 Jan 2021     | 500,000    | 530,844    |
| TOTAL CAPITAL SA COMPANY GUAR                    | 3% 24 Jun 2015       | 350,000    | 362,534    |
| TOTAL CAPITAL SA COMPANY GUAR                    | 4.125% 28 Jan 2021   | 750,000    | 793,288    |
| TRAVELERS COS INC SR UNSECURED                   | 3.9% 01 Nov 2020     | 150,000    | 158,030    |
| UNION BANK NA SR UNSECURED                       | 1% 26 Sep 2016       | 500,000    | 504,106    |
| UNITEDHEALTH GROUP INC SR UNSECURED              | 4.7% 15 Feb 2021     | 1,000,000  | 1,091,052  |
| US DOLLAR  |                      | (0)        | (0)        |
| US TREASURY N/B                                  | 0.625% 15 Dec 2016   | 7,200,000  | 7,170,754  |
| US TREASURY N/B                                  | 2.375% 31 Dec 2020   | 3,000,000  | 2,984,532  |
| US TREASURY N/B                                  | 1.875% 30 Sep 2017   | 6,700,000  | 6,871,165  |
| VERIZON COMMUNICATIONS SR UNSECURED              | 5.15% 15 Sep 2023    | 1,250,000  | 1,342,115  |
| VIRGINIA ELEC + POWER CO SR UNSECURED            | 5.4% 30 Apr 2018     | 1,350,000  | 1,532,262  |
| VODAFONE GROUP PLC SR UNSECURED                  | 1.25% 26 Sep 2017    | 450,000    | 439,731    |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A         | 1.15% 20 Nov 2015    | 500,000    | 504,058    |



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| WACHOVIA BANK COMMERCIAL MORTG<br>WBCMT 2006 C29 A4 | 5.308% 15 Nov 2048  |            |            |
|   |                     | 1,200,000  | 1,311,473  |
| WASTE MANAGEMENT INC COMPANY GUAR                   | 6.375% 11 Mar 2015  | 200,000    | 213,006    |
| WEA FINANCE/WT FIN AUST COMPANY GUAR<br>144A        | 5.75% 02 Sep 2015   |            |            |
|   |                     | 250,000    | 269,656    |
| WEINGARTEN REALTY INVEST SR UNSECURED               | 4.857% 15 Jan 2014  | 750,000    | 751,039    |
| WELLS FARGO + COMPANY SR UNSECURED                  | 0.7938% 20 Jul 2016 | 1,250,000  | 1,254,440  |
| WELLS FARGO + COMPANY SUBORDINATED 144A             | 4.48% 16 Jan 2024   | 850,000    | 846,126    |
| WESTPAC BANKING CORP SR UNSECURED                   | 1.125% 25 Sep 2015  | 500,000    | 505,422    |
| WI TREASURY N/B                                     | 0% 30 Nov 2018      | 2,050,000  | 2,006,118  |
| WI TREASURY N/B                                     | 1.5% 31 Dec 2018    | 4,200,000  | 4,152,750  |
| WI TREASURY N/B                                     | 2% 31 Jan 2016      | 4,900,000  | 5,060,779  |
| WI TREASURY N/B                                     | 1.5% 31 Aug 2018    | 3,975,000  | 3,954,815  |
| WI TREASURY N/B                                     | 1.375% 30 Sep 2018  | 21,145,000 | 20,887,285 |
| WI TREASURY N/B                                     | 1% 30 Sep 2019      | 195,100    | 184,187    |
| WI TREASURY N/B                                     | 0.625% 30 Sep 2017  | 3,825,000  | 3,745,513  |
| WI TREASURY N/B                                     | 0.75% 31 Dec 2017   | 1,210,000  | 1,183,153  |
| WI TREASURY N/B                                     | 0.375% 15 Jan 2016  | 2,650,000  | 2,648,964  |
| WI TREASURY N/B                                     | 0.25% 28 Feb 2015   | 2,400,000  | 2,401,500  |
| WI TREASURY N/B                                     | 0.25% 15 Apr 2016   | 3,250,000  | 3,232,736  |
| WI TREASURY N/B                                     | 0.25% 15 May 2016   | 400,000    | 397,531    |
| WI TREASURY N/B                                     | 0.5% 15 Jun 2016    | 10,650,000 | 10,639,180 |
| WI TREASURY N/B                                     | 1.875% 30 Jun 2020  | 550,000    | 536,637    |
| WI TREASURY N/B                                     | 0.25% 31 Jul 2015   | 1,500,000  | 1,499,942  |
| WI TREASURY N/B                                     | 1.375% 31 Jul 2018  | 4,675,000  | 4,633,000  |
| WI TREASURY N/B                                     | 0.625% 15 Aug 2016  | 2,150,000  | 2,150,503  |
| WI TREASURY N/B                                     | 0.875% 15 Sep 2016  | 1,550,000  | 1,559,204  |
| WI TREASURY N/B                                     | 0.625% 15 Oct 2016  | 6,400,000  | 6,388,000  |
| WI TREASURY N/B                                     | 1.75% 31 Oct 2020   | 3,000,000  | 2,937,423  |
| WI TREASURY N/B                                     | 1.25% 31 Oct 2018   | 1,315,000  | 1,289,214  |
| WI TREASURY N/B                                     | 0.625% 15 Nov 2016  | 2,200,000  | 2,193,297  |

**Sub-Total: Fund 5743 12 of 16** **\$ 533,586,077**

| (a) | (b) Identity of issue, borrower,<br>lessor, or similar party | (c) Description of investment including maturity date,<br>rate of interest, collateral, par, or maturity value | (d) Cost<br>(n/a) | (e) Fair<br>value |
|-----|--|--|-------------------|-------------------|
|     |  |  |                   |                   |
|     |  | Shares/<br>Par Value   |                   |                   |
|     | ABBAY NATL TREASURY SERV BANK GUARANT                        | 3.05% 23 Aug 2018  | 4,160,000         | \$ 4,274,525      |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 4% 31 Jan 2024   | 327,000           | 319,614           |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 9.7% 10 Nov 2018   | 222,000           | 291,795           |
|     | ALTRIA GROUP INC COMPANY GUAR                                | 2.85% 09 Aug 2022  | 1,325,000         | 1,219,955         |
|     | AMERICAN INTL GROUP SR UNSECURED                             | 6.4% 15 Dec 2020   | 5,500,000         | 6,500,236         |
|     | AMERICAN INTL GROUP SR UNSECURED                             | 4.25% 15 Sep 2014  | 275,000           | 281,874           |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                         | 6.95% 15 Jun 2019  | 575,000           | 684,383           |
|     | ANADARKO PETROLEUM CORP SR UNSECURED                         | 6.375% 15 Sep 2017   | 580,000           | 665,880           |
|     | ANHEUSER BUSCH INBEV WOR COMPANY GUAR                        | 7.75% 15 Jan 2019  | 4,775,000         | 5,962,347         |
|     | APPLE INC SR UNSECURED                                       | 1% 03 May 2018   | 8,955,000         | 8,659,010         |
|     | AT+T INC SR UNSECURED  | 0.8% 01 Dec 2015   | 4,640,000         | 4,628,261         |
|     | AT+T INC SR UNSECURED  | 2.95% 15 May 2016  | 2,775,000         | 2,893,623         |
|     | AVON PRODUCTS INC SR UNSECURED                               | 4.6% 15 Mar 2020   | 3,250,000         | 3,222,827         |
|     | BAIDU INC SR UNSECURED                                       | 3.25% 06 Aug 2018  | 2,710,000         | 2,739,263         |

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| BANC OF AMERICA COMMERCIAL MOR BACM 2005 6 A4        | 5.184954% 10 Sep 2047 | 1,350,000 | 1,437,124 |
| BANK OF AMERICA CORP SR UNSECURED                    | 5.625% 01 Jul 2020    | 3,500,000 | 3,999,496 |
| BANK OF AMERICA CORP SUBORDINATED                    | 5.75% 15 Aug 2016     | 2,275,000 | 2,508,893 |
| BANK OF AMERICA CORP SUBORDINATED                    | 5.42% 15 Mar 2017     | 1,800,000 | 1,978,898 |
| BANK OF AMERICA CORP SUBORDINATED                    | 6.05% 16 May 2016     | 1,150,000 | 1,265,258 |
| BB+T CORPORATION SR UNSECURED                        | 1.6% 15 Aug 2017      | 5,020,000 | 4,975,191 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 PW10 A4    | 5.405% 11 Dec 2040    | 1,500,000 | 1,591,421 |
| BERKSHIRE HATHAWAY FIN COMPANY GUAR                  | 2.9% 15 Oct 2020      | 2,830,000 | 2,806,477 |
| BP CAPITAL MARKETS PLC COMPANY GUAR                  | 2.248% 01 Nov 2016    | 5,435,000 | 5,624,470 |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5          | 5.617% 15 Oct 2048    | 1,500,000 | 1,634,547 |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD5 A4          | 5.886% 15 Nov 2044    | 1,856,362 | 2,083,024 |
| CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A2 144A | 3.758% 15 Apr 2044    | 1,500,000 | 1,572,747 |
| CHEVRON CORP SR UNSECURED                            | 1.104% 05 Dec 2017    | 3,005,000 | 2,938,869 |
| CISCO SYSTEMS INC SR UNSECURED                       | 5.5% 22 Feb 2016      | 5,500,000 | 6,050,737 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4       | 5.699445% 10 Dec 2049 | 1,900,000 | 2,124,930 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2008 C7 A4       | 6.09524% 10 Dec 2049  | 3,247,000 | 3,676,075 |
| CITIGROUP INC SR UNSECURED                           | 3.375% 01 Mar 2023    | 6,585,000 | 6,259,141 |
| CITIGROUP INC SR UNSECURED                           | 6.01% 15 Jan 2015     | 1,181,000 | 1,243,644 |
| CITIGROUP INC SR UNSECURED                           | 1.25% 15 Jan 2016     | 1,310,000 | 1,314,348 |
| CITIGROUP INC SUBORDINATED                           | 4.05% 30 Jul 2022     | 1,665,000 | 1,646,447 |
| CNOOC FINANCE 2011 LTD COMPANY GUAR 144A             | 4.25% 26 Jan 2021     | 1,305,000 | 1,325,214 |
| COMM MORTGAGE TRUST COMM 2006 C7 A4                  | 1% 10 Jun 2046        | 750,000   | 815,555   |
| CONOCOPHILLIPS COMPANY COMPANY GUAR                  | 1.05% 15 Dec 2017     | 3,045,000 | 2,971,274 |
| COUNTRYWIDE FINL CORP SUBORDINATED                   | 6.25% 15 May 2016     | 2,162,000 | 2,385,763 |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC1A A3 144A         | 5.002% 10 Nov 2046    | 2,800,000 | 3,088,770 |
| DISCOVER BANK SR UNSECURED                           | 2% 21 Feb 2018        | 660,000   | 648,228   |
| DISCOVER FINANCIAL SVS SR UNSECURED                  | 5.2% 27 Apr 2022      | 2,965,000 | 3,085,394 |
| DOW CHEMICAL CO/THE SR UNSECURED                     | 4.25% 15 Nov 2020     | 750,000   | 798,856   |
| DOW CHEMICAL CO/THE SR UNSECURED                     | 4.125% 15 Nov 2021    | 2,035,000 | 2,102,088 |
| EL PASO PIPELINE PART OP COMPANY GUAR                | 5% 01 Oct 2021        | 3,200,000 | 3,351,402 |
| ENERGY TRANSFER PARTNERS SR UNSECURED                | 9% 15 Apr 2019        | 1,500,000 | 1,895,817 |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR                 | 4.75% 15 Nov 2021     | 655,000   | 692,115   |
| FANNIE MAE NOTES                                     | 0.5% 15 Jan 2016      | 5,755,000 | 5,749,084 |
| FANNIE MAE NOTES                                     | 0.55% 26 Feb 2016     | 7,420,000 | 7,417,507 |
| FANNIE MAE SUBORDINATED                              | 0% 09 Oct 2019        | 5,065,000 | 4,306,724 |
| FED HM LN PC POOL A90710                             | 4.5% 01 Jan 2040      | 2,412,556 | 2,567,648 |
| FED HM LN PC POOL A95289                             | 4% 01 Dec 2040        | 4,143,417 | 4,265,452 |
| FED HM LN PC POOL A96411                             | 4% 01 Jan 2041        | 1,066,093 | 1,100,652 |
| FED HM LN PC POOL C03517                             | 4.5% 01 Sep 2040      | 3,819,089 | 4,046,739 |
| FED HM LN PC POOL C91385                             | 4% 01 Aug 2031        | 2,656,975 | 2,779,808 |
| FED HM LN PC POOL C91467                             | 3.5% 01 Jul 2032      | 6,948,658 | 7,082,025 |
| FED HM LN PC POOL D98903                             | 3.5% 01 Jan 2032      | 6,406,632 | 6,521,016 |
| FED HM LN PC POOL D98913                             | 4% 01 Jan 2032        | 5,731,113 | 5,996,067 |
| FED HM LN PC POOL Q04651                             | 4% 01 Nov 2041        | 4,350,811 | 4,492,011 |
| FED HM LN PC POOL Q05081                             | 3.5% 01 Dec 2041      | 3,112,553 | 3,096,078 |
| FED HM LN PC POOL Q05263                             | 4% 01 Dec 2041        | 4,500,287 | 4,650,608 |
| FED HM LN PC POOL Q12878                             | 3.5% 01 Nov 2042      | 1,868,143 | 1,858,182 |
| FED HM LN PC POOL Q14034                             | 3.5% 01 Dec 2042      | 5,665,688 | 5,638,910 |
| FED HM LN PC POOL Q14790                             | 3.5% 01 Jan 2043      | 2,578,048 | 2,565,851 |
| FED HM LN PC POOL U90883                             | 3.5% 01 Feb 2043      | 7,705,355 | 7,570,079 |
| FEDERAL HOME LOAN BANK BONDS                         | 1.8% 26 Jun 2018      | 8,705,000 | 8,610,124 |
| FIFTH THIRD BANCORP SUBORDINATED                     | 5.45% 15 Jan 2017     | 2,050,000 | 2,252,932 |
| FIFTH THIRD BANK SUBORDINATED                        | 4.75% 01 Feb 2015     | 3,980,000 | 4,145,544 |
| FNMA POOL 190346                                     | 5.5% 01 Dec 2033      | 1,448,866 | 1,604,055 |

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| FNMA POOL 555531                             | 5.5% 01 Jun 2033   | 579,193    | 641,734    |
| FNMA POOL 555592 FNMA POOL 555592            | 5.5% 01 Jul 2033   | 1,336,242  | 1,473,103  |
| FNMA POOL 725027                             | 5% 01 Nov 2033     | 1,753,956  | 1,910,757  |
| FNMA POOL 725231                             | 5% 01 Feb 2034     | 974,215    | 1,061,061  |
| FNMA POOL 725425                             | 5.5% 01 Apr 2034   | 1,401,426  | 1,551,773  |
| FNMA POOL 735036                             | 5.5% 01 Dec 2034   | 1,374,708  | 1,511,892  |
| FNMA POOL 735484                             | 5% 01 May 2035     | 1,659,204  | 1,801,655  |
| FNMA POOL 735579                             | 5% 01 Jun 2035     | 484,120    | 525,764    |
| FNMA POOL 735580                             | 5% 01 Jun 2035     | 1,481,960  | 1,609,715  |
| FNMA POOL 735676                             | 5% 01 Jul 2035     | 1,819,075  | 1,975,823  |
| FNMA POOL 745140                             | 5% 01 Nov 2035     | 3,922,809  | 4,258,795  |
| FNMA POOL 745418                             | 5.5% 01 Apr 2036   | 1,905,204  | 2,094,361  |
| FNMA POOL 745515                             | 5% 01 May 2036     | 1,463,995  | 1,588,846  |
| FNMA POOL 931755                             | 4.5% 01 Aug 2039   | 3,958,159  | 4,216,355  |
| FNMA POOL AA7666                             | 4.5% 01 Jun 2039   | 2,438,046  | 2,591,037  |
| FNMA POOL AA9295                             | 4.5% 01 Jun 2039   | 960,747    | 1,023,387  |
| FNMA POOL AB3546                             | 4% 01 Sep 2031     | 2,032,614  | 2,123,302  |
| FNMA POOL AB3853                             | 4% 01 Nov 2041     | 4,032,494  | 4,161,743  |
| FNMA POOL AB4678                             | 3.5% 01 Mar 2042   | 1,121,612  | 1,115,687  |
| FNMA POOL AC1878                             | 4.5% 01 Sep 2039   | 3,105,880  | 3,308,921  |
| FNMA POOL AD0394                             | 4.5% 01 Oct 2039   | 2,857,622  | 3,043,883  |
| FNMA POOL AE0835                             | 4% 01 Jan 2041     | 6,301,937  | 6,506,382  |
| FNMA POOL AE0981                             | 3.5% 01 Mar 2041   | 2,286,239  | 2,273,709  |
| FNMA POOL AE0994                             | 4% 01 Feb 2041     | 1,193,564  | 1,234,234  |
| FNMA POOL AE7723                             | 4% 01 Nov 2040     | 1,599,509  | 1,647,528  |
| FNMA POOL AH6788                             | 4.5% 01 Mar 2041   | 1,304,390  | 1,385,854  |
| FNMA POOL AJ0794                             | 4% 01 Sep 2041     | 3,744,673  | 3,862,723  |
| FNMA POOL AJ5733                             | 3.5% 01 Dec 2041   | 3,236,868  | 3,222,783  |
| FNMA POOL AJ7685                             | 4% 01 Dec 2041     | 4,310,237  | 4,450,919  |
| FNMA POOL AJ9325                             | 3.5% 01 Jan 2042   | 1,855,155  | 1,847,700  |
| FNMA POOL AK0765                             | 4% 01 Mar 2042     | 1,044,214  | 1,068,495  |
| FNMA POOL AK9785                             | 3.5% 01 May 2042   | 4,853,259  | 4,826,205  |
| FNMA POOL AL1711                             | 4.5% 01 Aug 2041   | 11,446,629 | 12,169,606 |
| FNMA POOL AO3535                             | 3.5% 01 Jun 2042   | 7,485,204  | 7,373,742  |
| FNMA POOL AO5527                             | 4% 01 Jul 2042     | 1,281,050  | 1,306,579  |
| FNMA POOL AO8106                             | 4% 01 Aug 2042     | 2,408,435  | 2,456,831  |
| FNMA POOL AO8167                             | 4% 01 Sep 2042     | 1,974,940  | 2,014,838  |
| FNMA POOL AO9180                             | 3.5% 01 Jul 2042   | 7,275,431  | 7,140,051  |
| FNMA POOL AP3142                             | 3.5% 01 Dec 2042   | 5,389,744  | 5,367,943  |
| FNMA POOL AQ4597                             | 3.5% 01 Dec 2042   | 3,042,930  | 3,029,676  |
| FNMA POOL AQ6154                             | 3.5% 01 Nov 2032   | 4,555,928  | 4,639,565  |
| FNMA POOL AR6482                             | 3.5% 01 Feb 2043   | 5,493,560  | 5,471,349  |
| FNMA POOL AR6483                             | 4% 01 Feb 2043     | 3,818,153  | 3,948,131  |
| FNMA POOL AR6485                             | 3.5% 01 Feb 2043   | 11,398,296 | 11,348,675 |
| FNMA POOL AT6545                             | 4% 01 Jun 2043     | 3,859,277  | 3,981,519  |
| FNMA POOL MA3894                             | 4% 01 Sep 2031     | 1,961,707  | 2,049,434  |
| FORD MOTOR CREDIT CO LLC SR UNSECURED        | 5% 15 May 2018     | 5,750,000  | 6,404,977  |
| FOUR TIMES SQUARE TRUST FTST 2006 4TS A 144A | 5.401% 13 Dec 2028 | 2,700,000  | 2,982,612  |
| GENERAL ELEC CAP CORP SR UNSECURED           | 4.375% 16 Sep 2020 | 425,000    | 460,610    |
| GENERAL ELEC CAP CORP SR UNSECURED           | 4.65% 17 Oct 2021  | 3,125,000  | 3,404,525  |
| GENERAL ELEC CAP CORP SR UNSECURED           | 4.875% 04 Mar 2015 | 1,270,000  | 1,334,026  |
| GENWORTH HOLDINGS INC COMPANY GUAR           | 7.625% 24 Sep 2021 | 3,540,000  | 4,212,579  |
| GNMA II POOL 004883                          | 4.5% 20 Dec 2040   | 1,673,635  | 1,796,729  |
| GNMA II POOL 004947                          | 5% 20 Feb 2041     | 3,410,774  | 3,725,269  |

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| GNMA II POOL 005017                                  | 4.5% 20 Apr 2041   | 3,268,165 | 3,499,447 |
| GNMA II POOL AB2921                                  | 4% 20 Sep 2042     | 9,179,306 | 9,596,577 |
| GNMA II POOL AB9233                                  | 4% 20 Nov 2042     | 9,191,080 | 9,610,187 |
| GNMA POOL 470009                                     | 4% 15 Sep 2041     | 4,394,515 | 4,583,809 |
| GNMA POOL 479494                                     | 4% 15 Oct 2041     | 7,918,682 | 8,393,889 |
| GNMA POOL 711675                                     | 3.5% 15 Sep 2042   | 3,582,462 | 3,625,078 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 7.5% 15 Feb 2019   | 4,547,000 | 5,538,105 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 5.95% 18 Jan 2018  | 2,650,000 | 3,012,886 |
| GOLDMAN SACHS GROUP INC SR UNSECURED                 | 5.25% 27 Jul 2021  | 3,155,000 | 3,454,227 |
| GS MORTGAGE SECURITIES TRUST GSMS 2004 GG2 A6        | 5.396% 10 Aug 2038 | 1,162,174 | 1,173,815 |
| GS MORTGAGE SECURITIES TRUST GSMS 2006 GG6 A4        | 5.553% 10 Apr 2038 | 3,000,000 | 3,230,415 |
| HARTFORD FINL SVCS GRP SR UNSECURED                  | 6% 15 Jan 2019     | 2,523,000 | 2,893,669 |
| HARTFORD FINL SVCS GRP SR UNSECURED                  | 5.5% 30 Mar 2020   | 1,450,000 | 1,629,743 |
| HEWLETT PACKARD CO SR UNSECURED                      | 6.125% 01 Mar 2014 | 1,505,000 | 1,517,746 |
| HEWLETT PACKARD CO SR UNSECURED                      | 4.65% 09 Dec 2021  | 905,000   | 931,857   |
| HOME DEPOT INC SR UNSECURED                          | 4.4% 01 Apr 2021   | 1,200,000 | 1,295,969 |
| HOME DEPOT INC SR UNSECURED                          | 2.7% 01 Apr 2023   | 2,675,000 | 2,465,949 |
| HSBC FINANCE CORP SUBORDINATED                       | 6.676% 15 Jan 2021 | 2,660,000 | 3,056,438 |
| HSBC HOLDINGS PLC SR UNSECURED                       | 5.1% 05 Apr 2021   | 2,500,000 | 2,778,623 |
| IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A           | 3.5% 11 Feb 2023   | 2,100,000 | 1,958,525 |
| ING US INC COMPANY GUAR                              | 5.5% 15 Jul 2022   | 3,735,000 | 4,061,783 |
| INTEL CORP SR UNSECURED                              | 1.35% 15 Dec 2017  | 5,505,000 | 5,440,806 |
| INTL LEASE FINANCE CORP SR SECURED 144A              | 6.5% 01 Sep 2014   | 1,430,000 | 1,478,263 |
| * JP MORGAN CHASE BANK NA SUBORDINATED               | 6% 01 Oct 2017     | 4,150,000 | 4,748,094 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>CB18 A4 | 5.44% 12 Jun 2047  | 2,850,000 | 3,132,067 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>CB20 A4 | 5.79% 12 Feb 2051  | 1,900,000 | 2,129,910 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007<br>LDPX A3 | 5.42% 15 Jan 2049  | 3,000,000 | 3,290,886 |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 1.125% 26 Feb 2016 | 3,195,000 | 3,200,438 |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 3.45% 01 Mar 2016  | 375,000   | 393,317   |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 3.15% 15 Jul 2016  | 1,345,000 | 1,410,074 |
| * JPMORGAN CHASE + CO SR UNSECURED                   | 4.35% 15 Aug 2021  | 1,510,000 | 1,591,419 |
| * JPMORGAN CHASE + CO SUBORDINATED                   | 5.125% 15 Sep 2014 | 780,000   | 803,613   |
| KRAFT FOODS GROUP INC SR UNSECURED                   | 1.625% 04 Jun 2015 | 2,480,000 | 2,511,498 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7<br>A3   | 5.347% 15 Nov 2038 | 3,000,000 | 3,293,877 |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A           | 5% 01 Jun 2021     | 3,900,000 | 4,090,273 |
| LINCOLN NATIONAL CORP SR UNSECURED                   | 4.85% 24 Jun 2021  | 5,400,000 | 5,800,156 |
| MARRIOTT INTERNATIONAL SR UNSECURED                  | 3% 01 Mar 2019     | 1,175,000 | 1,183,232 |
| MEDCO HEALTH SOLUTIONS COMPANY GUAR                  | 7.125% 15 Mar 2018 | 2,750,000 | 3,267,737 |
| MERCK + CO INC SR UNSECURED                          | 2.4% 15 Sep 2022   | 5,000,000 | 4,567,165 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2005 CKI1<br>A6    | 1% 12 Nov 2037     | 453,965   | 481,745   |
| MONDELEZ INTERNATIONAL SR UNSECURED                  | 4.125% 09 Feb 2016 | 1,895,000 | 2,008,999 |
| MORGAN STANLEY SR UNSECURED                          | 5.625% 23 Sep 2019 | 5,490,000 | 6,240,406 |
| MORGAN STANLEY SR UNSECURED                          | 5.5% 26 Jan 2020   | 5,000,000 | 5,612,860 |
| NATIONAL OILWELL VARCO I SR UNSECURED                | 2.6% 01 Dec 2022   | 2,830,000 | 2,604,460 |
| NATIONAL OILWELL VARCO I SR UNSECURED                | 1.35% 01 Dec 2017  | 1,205,000 | 1,183,881 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR                  | 2.875% 01 Apr 2016 | 4,355,000 | 4,533,324 |
| NEWFIELD EXPLORATION CO SR UNSECURED                 | 5.75% 30 Jan 2022  | 4,000,000 | 4,120,000 |
| PEPSICO INC SR UNSECURED                             | 0.75% 05 Mar 2015  | 3,450,000 | 3,458,701 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR                | 2% 20 May 2016     | 4,220,000 | 4,216,662 |
| PETROHAWK ENERGY CORP COMPANY GUAR                   | 6.25% 01 Jun 2019  | 4,965,000 | 5,471,430 |
| PPL ENERGY SUPPLY LLC SR UNSECURED                   | 4.6% 15 Dec 2021   | 1,180,000 | 1,133,916 |
| PPL WEM HOLDINGS PLC SR UNSECURED 144A               | 3.9% 01 May 2016   | 1,348,000 | 1,408,672 |
| PRECISION CASTPARTS CORP SR UNSECURED                | 1.25% 15 Jan 2018  | 5,900,000 | 5,743,656 |
| PRIVATE EXPORT FUNDING US GOVT GUAR                  | 2.05% 15 Nov 2022  | 5,730,000 | 5,135,914 |



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| PRIVATE EXPORT FUNDING US GOVT GUAR     | 1.875% 15 Jul 2018   | 6,160,000  | 6,163,394             |
| PROTECTIVE LIFE CORP SR UNSECURED       | 7.375% 15 Oct 2019   | 3,353,000  | 4,089,275             |
| * PRUDENTIAL FINANCIAL INC SR UNSECURED | 7.375% 15 Jun 2019   | 6,085,000  | 7,470,475             |
| REYNOLDS AMERICAN INC COMPANY GUAR      | 3.25% 01 Nov 2022    | 2,100,000  | 1,935,604             |
| RIO TINTO FIN USA LTD COMPANY GUAR      | 9% 01 May 2019       | 2,985,000  | 3,897,282             |
| SHELL INTERNATIONAL FIN COMPANY GUAR    | 3.1% 28 Jun 2015     | 1,340,000  | 1,390,629             |
| SLM CORP SR UNSECURED                   | 6.25% 25 Jan 2016    | 6,150,000  | 6,642,000             |
| SSGA G STIFF ERISA QUALIFIED            | STIF-TYPE INSTRUMENT | 33,893,240 | 33,893,240            |
| TIME WARNER CABLE INC COMPANY GUAR      | 8.25% 14 Feb 2014    | 1,869,000  | 1,885,047             |
| UNITEDHEALTH GROUP INC SR UNSECURED     | 1.4% 15 Oct 2017     | 1,575,000  | 1,555,114             |
| US TREASURY N/B                         | 1.25% 31 Aug 2015    | 2,190,000  | 2,224,817             |
| US TREASURY N/B                         | 1.375% 30 Sep 2018   | 19,940,000 | 19,696,971            |
| US TREASURY N/B                         | 0.375% 15 Nov 2014   | 8,540,000  | 8,556,346             |
| US TREASURY N/B                         | 0.875% 31 Dec 2016   | 7,225,000  | 7,240,808             |
| US TREASURY N/B                         | 0.01% 30 Apr 2014    | 15,975,000 | 15,983,115            |
| US TREASURY N/B                         | 0.125% 31 Jul 2014   | 1,800,000  | 1,800,211             |
| US TREASURY N/B                         | 0.375% 15 Jan 2016   | 26,000,000 | 25,989,834            |
| US TREASURY N/B                         | 0.25% 31 Jan 2015    | 56,000,000 | 56,045,920            |
| US TREASURY N/B                         | 0.625% 15 Oct 2016   | 10,440,000 | 10,420,425            |
| US TREASURY N/B                         | 1.25% 31 Oct 2018    | 8,590,000  | 8,421,559             |
| US TREASURY N/B                         | 2.75% 15 Nov 2023    | 9,205,000  | 9,005,077             |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR   | 2.7% 01 Apr 2020     | 2,952,000  | 2,822,705             |
| VERIZON COMMUNICATIONS SR UNSECURED     | 5.15% 15 Sep 2023    | 1,525,000  | 1,637,380             |
| VERIZON COMMUNICATIONS SR UNSECURED     | 0.7% 02 Nov 2015     | 5,300,000  | 5,285,213             |
| WACHOVIA BANK COMMERCIAL MORTG          | 5.765% 15 Jul 2045   |            |                       |
| WBCMT 2006 C27 A3                       |                      | 1,687,874  | 1,812,750             |
| WACHOVIA BANK COMMERCIAL MORTG          | 5.308% 15 Nov 2048   |            |                       |
| WBCMT 2006 C29 A4                       |                      | 1,500,000  | 1,639,341             |
| WAL MART STORES INC SR UNSECURED        | 3.25% 25 Oct 2020    | 1,295,000  | 1,322,332             |
| WILLIAMS PARTNERS LP/WIL SR UNSECURED   | 7.25% 01 Feb 2017    | 465,000    | 536,211               |
| WYNDHAM WORLDWIDE SR UNSECURED          | 2.95% 01 Mar 2017    | 275,000    | 278,918               |
| WYNDHAM WORLDWIDE SR UNSECURED          | 4.25% 01 Mar 2022    | 1,175,000  | 1,146,767             |
| WYNDHAM WORLDWIDE SR UNSECURED          | 2.5% 01 Mar 2018     | 810,000    | 807,251               |
| <b>Sub-Total: Fund 5744 13 of 16</b>    |                      |            | <b>\$ 828,680,486</b> |

| (a) | (b) Identity of issue, borrower, lessor, or similar party | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value |
|-----|---|---|----------------|----------------|
|     |   | Shares/<br>Par Value  |                |                |
|     | AMERICA MOVIL SAB DE CV SR UNSECURED                      | 3.125% 16 Jul 2022  | 7,300,000      | \$ 6,738,980   |
|     | AMERICAN INTL GROUP SR UNSECURED                          | 8.25% 15 Aug 2018   | 1,700,000      | 2,126,496      |
|     | AVIATION CAPITAL GROUP SR UNSECURED 144A                  | 6.75% 06 Apr 2021   | 3,808,000      | 4,140,945      |
|     | AVIATION CAPITAL GROUP SR UNSECURED 144A                  | 7.125% 15 Oct 2020  | 2,000,000      | 2,240,510      |
|     | BANC OF AMERICA COMMERCIAL MOR BACM 2007 2 A1A            | 5.7419% 10 Apr 2049   | 3,885,702      | 4,226,649      |
|     | BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A2             | 1% 10 Jun 2049  | 69,479         | 69,410         |
|     | BANK OF AMERICA CORP SR UNSECURED                         | 5.65% 01 May 2018   | 8,800,000      | 10,016,767     |
|     | BEAR STEARNS COMMERCIAL MOR BSCMS 2007 PW15 A4            | 5.331% 11 Feb 2044  | 1,175,000      | 1,276,247      |
|     | BEAR STEARNS COMMERCIAL MOR BSCMS 2007 PW16 A1A           | 5.899045% 11 Jun 2040   | 4,722,033      | 5,297,970      |
|     | BP CAPITAL MARKETS PLC COMPANY GUAR                       | 2.5% 06 Nov 2022  | 1,500,000      | 1,365,726      |
|     | CCFOBZUS0 CREDIT SUISSE CCP US CASH COLL COC              | CCFOBZUS0 CASH COLL CCP COC US  | 245,000        | 245,000        |
|     | CCRDRXUS9 RBC COC USD CCRDRXUS9 RBC COC USD               | CCRDRXUS9 RBC COC USD   | 625,000        | 625,000        |



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| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2006 C5 A1A | 5.425% 15 Oct 2049            |  | 5,138,545  | 5,619,734  |
| CITIGROUP INC SR UNSECURED                      | 6.125% 15 May 2018            |  | 700,000    | 810,102    |
| CITIGROUP INC SR UNSECURED                      | 1.25% 15 Jan 2016             |  | 8,500,000  | 8,528,212  |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C4 A1A   | 5.46% 15 Sep 2039             |  | 4,936,638  | 5,359,930  |
| CREDIT SUISSE SEC LLC FUTURES COC               | CREDIT SUISSE SEC FUTURES COC |  | 55,000     | 55,000     |
| CURRENCY CONTRACT                               | BUYUSD/SELLMXN                |  |            | 1,987      |
| CURRENCY CONTRACT                               | BUYUSD/SELLMXN                |  |            | 10,528     |
| CURRENCY CONTRACT                               | BUYUSD/SELLMXN                |  |            | 29,289     |
| CURRENCY CONTRACT                               | BUYUSD/SELLMXN                |  |            | 12,460     |
| EURODOLLAR FTR OPTN DEC14 99.75 CALL            | EXP 12/15/2014                |  | 75,000     | 1,500      |
| FANNIE MAE FNR 2005 70 GB                       | 5.5% 25 Aug 2035              |  | 1,012,200  | 1,109,937  |
| FANNIE MAE NOTES                                | 1.25% 14 Mar 2014             |  | 10,000,000 | 10,022,380 |
| FED HM LN PC POOL A43389                        | 5.5% 01 Feb 2036              |  | 46,187     | 50,342     |
| FED HM LN PC POOL B15591                        | 5% 01 Jul 2019                |  | 58,094     | 61,528     |
| FED HM LN PC POOL G01818                        | 5% 01 May 2035                |  | 384,956    | 416,231    |
| FED HM LN PC POOL G01838                        | 5% 01 Jul 2035                |  | 454,867    | 492,255    |
| FED HM LN PC POOL G02123                        | 5.5% 01 Mar 2036              |  | 18,971     | 20,723     |
| FED HM LN PC POOL G02254                        | 5.5% 01 Mar 2036              |  | 11,407     | 12,461     |
| FED HM LN PC POOL G04092                        | 5.5% 01 Mar 2038              |  | 49,184     | 53,604     |
| FED HM LN PC POOL G05267                        | 5.5% 01 Dec 2038              |  | 243,455    | 265,386    |
| FED HM LN PC POOL G06193                        | 5.5% 01 May 2040              |  | 191,784    | 209,035    |
| FED HM LN PC POOL G06872                        | 5.5% 01 Sep 2039              |  | 354,064    | 390,986    |
| FED HM LN PC POOL G07021                        | 5% 01 Sep 2039                |  | 1,041,278  | 1,121,229  |
| FED HM LN PC POOL G08105                        | 5.5% 01 Jan 2036              |  | 6,735      | 7,354      |
| FED HM LN PC POOL Q17641                        | 3% 01 Apr 2043                |  | 982,579    | 932,036    |
| FED HM LN PC POOL Q20537                        | 3% 01 Jul 2043                |  | 985,794    | 935,086    |
| FED HOME LN DISCOUNT NT DISCOUNT NOT            | 0.01% 02 Jan 2014             |  | 500,000    | 500,000    |
| FHLMC TBA JAN 30 GOLD SINGLE                    | 4.5% 01 Dec 2099              |  | 1,000,000  | 1,058,086  |
| FHLMC GOLD TBA 30 YR                            | 4% 01 Dec 2099                |  | 2,000,000  | 2,053,906  |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K003 A6     | 5.105% 25 May 2019            |  | 1,825,000  | 2,062,038  |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K031 A2     | 3.3% 25 Jul 2046              |  | 6,700,000  | 6,597,510  |
| FNMA TBA FEB 30 SINGLE FAM                      | 3.5% 01 Dec 2099              |  | 12,000,000 | 11,884,688 |
| FNMA TBA FEB 30 SINGLE FAM                      | 4.5% 01 Dec 2099              |  | 2,000,000  | 2,112,578  |
| FNMA TBA FEB 30 SINGLE FAM                      | 5% 01 Dec 2099                |  | 1,000,000  | 1,082,891  |
| FNMA TBA JAN 30 SINGLE FAM                      | 5.5% 01 Dec 2099              |  | 2,000,000  | 2,199,922  |
| FNMA POOL 251890                                | 6.5% 01 Aug 2018              |  | 14,375     | 15,967     |
| FNMA POOL 254634                                | 5.5% 01 Feb 2023              |  | 246,335    | 270,595    |
| FNMA POOL 256101                                | 5.5% 01 Feb 2036              |  | 118,254    | 129,964    |
| FNMA POOL 257371                                | 5% 01 Sep 2028                |  | 412,517    | 449,204    |
| FNMA POOL 429715                                | 6.5% 01 Apr 2018              |  | 14,999     | 16,663     |
| FNMA POOL 468551                                | 3.98% 01 Jul 2021             |  | 1,687,500  | 1,755,118  |
| FNMA POOL 469086                                | 3.15% 01 Sep 2018             |  | 3,825,000  | 4,009,691  |
| FNMA POOL 469616                                | 3.5% 01 Nov 2021              |  | 1,207,372  | 1,237,652  |
| FNMA POOL 499479                                | 6.5% 01 Jun 2029              |  | 31,072     | 34,579     |
| FNMA POOL 691210                                | 6% 01 Jan 2037                |  | 22,088     | 24,451     |
| FNMA POOL 735675                                | 4.987% 01 Jun 2015            |  | 1,265,383  | 1,316,281  |
| FNMA POOL 831368                                | 6% 01 Apr 2036                |  | 184,620    | 205,567    |
| FNMA POOL 888637                                | 6% 01 Sep 2037                |  | 2,651,104  | 2,937,908  |
| FNMA POOL 889334                                | 6% 01 Feb 2038                |  | 228,399    | 253,056    |
| FNMA POOL 891580                                | 6% 01 Jul 2036                |  | 848        | 941        |
| FNMA POOL 898318                                | 6% 01 Nov 2036                |  | 10,805     | 11,953     |
| FNMA POOL 928031                                | 6% 01 Jan 2037                |  | 197,288    | 218,984    |
| FNMA POOL 930921                                | 4.5% 01 Apr 2039              |  | 669,658    | 711,633    |
| FNMA POOL 930922                                | 4.5% 01 Apr 2039              |  | 1,745,724  | 1,854,023  |



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| FNMA POOL 931790 | 4.5% 01 Aug 2039 | 74,388     | 79,069     |
| FNMA POOL 938224 | 6% 01 Jul 2037   | 31,728     | 35,122     |
| FNMA POOL 995094 | 4.5% 01 Nov 2035 | 45,460     | 48,261     |
| FNMA POOL AA4483 | 4.5% 01 Apr 2039 | 391,883    | 416,463    |
| FNMA POOL AA6435 | 6% 01 May 2040   | 52,330     | 57,978     |
| FNMA POOL AA7937 | 4.5% 01 Jan 2037 | 7,693      | 8,146      |
| FNMA POOL AB1048 | 4.5% 01 May 2040 | 156,547    | 166,228    |
| FNMA POOL AB1142 | 4.5% 01 Jun 2040 | 168,710    | 179,252    |
| FNMA POOL AB1634 | 3.5% 01 Oct 2020 | 3,141,797  | 3,302,368  |
| FNMA POOL AB4681 | 3.5% 01 Mar 2042 | 1,846,450  | 1,837,270  |
| FNMA POOL AB5665 | 3.5% 01 Jul 2042 | 5,668,372  | 5,636,670  |
| FNMA POOL AB5666 | 3.5% 01 Jul 2042 | 6,313,689  | 6,278,377  |
| FNMA POOL AB8613 | 3% 01 Mar 2043   | 487,711    | 463,540    |
| FNMA POOL AB9187 | 3% 01 Apr 2043   | 652,103    | 619,785    |
| FNMA POOL AC1254 | 4% 01 Aug 2039   | 30,193     | 31,210     |
| FNMA POOL AD7853 | 4.5% 01 Jun 2030 | 20,456     | 21,804     |
| FNMA POOL AD8333 | 5% 01 Aug 2040   | 392,484    | 427,435    |
| FNMA POOL AD9871 | 4% 01 Oct 2040   | 145,945    | 150,523    |
| FNMA POOL AE0504 | 4.5% 01 Nov 2040 | 152,916    | 162,473    |
| FNMA POOL AE8287 | 4% 01 Nov 2040   | 1,697,265  | 1,749,432  |
| FNMA POOL AE8349 | 6% 01 Aug 2037   | 14,318     | 16,107     |
| FNMA POOL AH1747 | 4% 01 Dec 2040   | 304,753    | 313,781    |
| FNMA POOL AI6645 | 4.5% 01 Aug 2041 | 19,875     | 21,111     |
| FNMA POOL AI8448 | 4.5% 01 Aug 2041 | 1,519,812  | 1,614,963  |
| FNMA POOL AK9393 | 3.5% 01 Apr 2042 | 19,878,396 | 19,767,416 |
| FNMA POOL AL2692 | 3.5% 01 Oct 2042 | 9,907,625  | 9,852,156  |
| FNMA POOL AL3040 | 4% 01 Jan 2043   | 3,403,161  | 3,506,128  |
| FNMA POOL AL3072 | 3% 01 Feb 2043   | 169,336    | 160,952    |
| FNMA POOL AO4597 | 4% 01 Jun 2042   | 458,183    | 472,171    |
| FNMA POOL AQ9316 | 2.5% 01 Jan 2043 | 686,240    | 621,850    |
| FNMA POOL AR2626 | 2.5% 01 Feb 2043 | 734,720    | 665,781    |
| FNMA POOL AR7106 | 3% 01 May 2043   | 97,690     | 92,857     |
| FNMA POOL AR7414 | 3% 01 Jul 2043   | 922,011    | 876,339    |
| FNMA POOL AS0331 | 3% 01 Aug 2043   | 992,190    | 943,075    |
| FNMA POOL AT0681 | 3% 01 Mar 2043   | 5,859,555  | 5,568,945  |
| FNMA POOL AT0682 | 3% 01 Apr 2043   | 169,916    | 161,479    |
| FNMA POOL AT1572 | 3% 01 May 2043   | 985,679    | 936,876    |
| FNMA POOL AT2717 | 2.5% 01 May 2043 | 47,504     | 43,044     |
| FNMA POOL AT3526 | 3% 01 May 2043   | 97,457     | 92,620     |
| FNMA POOL AT4506 | 3% 01 May 2043   | 37,864     | 35,989     |
| FNMA POOL AT4827 | 3% 01 Jul 2043   | 40,989     | 38,960     |
| FNMA POOL AT5700 | 3% 01 Aug 2043   | 68,605     | 65,217     |
| FNMA POOL AT5895 | 3% 01 Jun 2043   | 790,542    | 751,409    |
| FNMA POOL AT5898 | 3% 01 Jun 2043   | 98,689     | 93,804     |
| FNMA POOL AT7415 | 3.5% 01 Jul 2043 | 27,921,514 | 27,765,892 |
| FNMA POOL AT8026 | 3% 01 Jul 2043   | 655,141    | 622,672    |
| FNMA POOL AT8313 | 3% 01 Jun 2043   | 4,999,995  | 4,757,026  |
| FNMA POOL AT8341 | 3% 01 Jul 2043   | 37,900     | 36,021     |
| FNMA POOL AT8489 | 3% 01 Aug 2043   | 24,846     | 23,616     |
| FNMA POOL AT8912 | 3% 01 Jul 2043   | 35,773     | 34,002     |
| FNMA POOL AT9416 | 3% 01 Aug 2043   | 850,771    | 808,658    |
| FNMA POOL AU1149 | 3% 01 Sep 2043   | 890,179    | 846,078    |
| FNMA POOL AU1631 | 3% 01 Jul 2043   | 3,271,622  | 3,109,697  |
| FNMA POOL AU2070 | 3% 01 Aug 2043   | 23,971     | 22,783     |

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| FNMA POOL AU2858                                   | 3% 01 Aug 2043     | 996,533     | 947,252     |
| FNMA POOL AU3328                                   | 3% 01 Jul 2043     | 508,201     | 483,031     |
| FNMA POOL AU5341                                   | 3% 01 Jun 2043     | 41,244      | 39,204      |
| FNMA POOL AV2605                                   | 3.5% 01 Nov 2043   | 17,944,066  | 17,843,904  |
| FNMA TBA 30YR SINGLE FAMILY JA                     | 3.5% 01 Dec 2099   | 18,000,000  | 17,880,469  |
| FNMA TBA FEB 30YR SINGLE FAM                       | 4% 01 Dec 2099     | 6,000,000   | 6,157,500   |
| FORD MOTOR CREDIT CO LLC SR UNSECURED              | 5.625% 15 Sep 2015 | 3,600,000   | 3,874,572   |
| FREDDIE MAC FHR 2662 DH                            | 5% 15 Aug 2023     | 3,335,750   | 3,674,225   |
| FREDDIE MAC NOTES                                  | 1.25% 01 Aug 2019  | 2,000,000   | 1,903,804   |
| FREDDIE MAC NOTES 07/14 5.                         | 5% 15 Jul 2014     | 43,330,000  | 44,455,757  |
| GNMA I TBA JAN 30 SINGLE FAM                       | 5% 15 Dec 2099     | (1,000,000) | (1,083,867) |
| GNMA II JUMBOS 3.5 30 YRS                          | 3.5% 01 Dec 2099   | 2,000,000   | 2,017,578   |
| GNMA II POOL 004113                                | 5% 20 Apr 2038     | 623,899     | 677,193     |
| GNMA II POOL 004314                                | 5% 20 Dec 2038     | 755,017     | 819,524     |
| GNMA II POOL 004539                                | 4% 20 Sep 2039     | 79,755      | 83,049      |
| GNMA II POOL 005116                                | 5% 20 Jul 2041     | 168,919     | 184,511     |
| GNMA II POOL 080594 080594                         | 1% 20 Apr 2032     | 313,359     | 324,508     |
| GNMA II TBA JAN 30 JUMBOS                          | 0% 01 Dec 2099     | 1,000,000   | 1,069,141   |
| GNMA POOL 604548                                   | 4.5% 15 Aug 2033   | 803,798     | 866,282     |
| GNMA POOL 608288                                   | 4.5% 15 Sep 2033   | 87,970      | 94,809      |
| GNMA POOL 678858                                   | 5% 15 Mar 2038     | 10,121      | 11,003      |
| GNMA POOL 698481                                   | 4.5% 15 Aug 2039   | 19,599      | 20,939      |
| GNMA POOL 710712                                   | 4.5% 15 Jul 2039   | 17,353      | 18,540      |
| GNMA POOL 720159                                   | 4.5% 15 Jul 2039   | 35,742      | 38,185      |
| GNMA POOL 726316                                   | 5% 15 Sep 2039     | 3,642,455   | 3,954,063   |
| GNMA POOL 733746                                   | 4.5% 15 Jun 2040   | 24,116      | 25,766      |
| GNMA POOL 736500                                   | 5% 15 Apr 2040     | 45,930      | 50,316      |
| GNMA POOL 737086                                   | 4.5% 15 Aug 2040   | 226,488     | 242,179     |
| GNMA POOL 737183                                   | 5% 15 Apr 2040     | 1,035,209   | 1,134,428   |
| GNMA POOL 737269                                   | 4.5% 15 May 2040   | 88,369      | 94,465      |
| GNMA POOL 738317                                   | 5% 15 May 2041     | 9,302       | 10,091      |
| GNMA POOL 745133                                   | 4.5% 15 Jun 2040   | 6,322       | 6,768       |
| GNMA POOL 774484                                   | 5% 15 Sep 2041     | 17,013      | 18,598      |
| GNMA POOL 782386                                   | 5% 15 Aug 2038     | 925,531     | 1,005,900   |
| GNMA POOL 782428                                   | 5% 15 Oct 2038     | 4,181       | 4,541       |
| GNMA POOL AB9211                                   | 3.5% 15 Nov 2042   | 1,959,107   | 1,977,916   |
| GNMA POOL AC1428                                   | 2.69% 15 Jun 2033  | 5,301,505   | 4,926,988   |
| GOLDMAN SACHS GROUP INC SR UNSECURED               | 5.25% 27 Jul 2021  | 9,000,000   | 9,853,578   |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 104 GA     | 4.5% 20 Nov 2034   | 1,822,418   | 1,944,032   |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KD      | 5% 16 Mar 2033     | 2,092,497   | 2,208,489   |
| GOVERNMENT NATL MTG ASSN                           | 3% 01 Dec 2099     | 2,000,000   | 1,932,344   |
| IMM EUR FUT OPT DEC14P 99 EXP                      | EXP 12/15/2014     | (75,000)    | (3,000)     |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP8 A1A | 5.397% 15 May 2045 | 5,752,361   | 6,279,030   |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A1A | 5.439% 15 Jan 2049 | 6,094,173   | 6,715,748   |
| * JPMORGAN CHASE + CO SR UNSECURED                 | 4.5% 24 Jan 2022   | 9,600,000   | 10,154,218  |
| MEXICAN CETES BILLS                                | 0% 26 Jun 2014     | 100,000,000 | 750,461     |
| MEXICAN CETES BILLS                                | 0% 20 Mar 2014     | 115,125,800 | 872,430     |
| MEXICAN CETES BILLS                                | 0.01% 16 Jan 2014  | 2,626,150   | 200,001     |
| MEXICAN CETES BILLS                                | 0% 13 Feb 2014     | 44,014,200  | 334,766     |
| MEXICAN CETES BILLS                                | 0% 12 Jun 2014     | 368,738,500 | 2,770,983   |
| MEXICAN CETES BILLS                                | 0% 27 Mar 2014     | 72,000,000  | 545,450     |
| MEXICAN PESO (NEW)                                 |                    | 0           | 0           |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ12 A1A   | 5.319% 15 Dec 2043 | 4,812,261   | 5,256,606   |
| MORGAN STANLEY SR UNSECURED                        | 7.3% 13 May 2019   | 600,000     | 728,645     |



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|  |                       |              |                       |
|--|-----------------------|--------------|-----------------------|
| SLM CORP SR UNSECURED                              | 8.45% 15 Jun 2018     | 2,000,000    | 2,330,000             |
| SLM CORP SR UNSECURED                              | 6.25% 25 Jan 2016     | 950,000      | 1,026,000             |
| SLM CORP SR UNSECURED                              | 6% 25 Jan 2017        | 500,000      | 541,250               |
| SLM CORP SR UNSECURED                              | 3.875% 10 Sep 2015    | 2,700,000    | 2,791,125             |
| SOUTHWESTERN ENERGY CO COMPANY GUAR                | 4.1% 15 Mar 2022      | 2,000,000    | 1,982,618             |
| SSGA G STIFF ERISA QUALIFIED                       | STIF-TYPE INSTRUMENT  | 67,870       | 67,870                |
| SWPC376Z6 CDS USD P V 03MEVENT SOVEREIGN           | 1% 20 Sep 2015        | (1,500,000)  | (1,500,000)           |
| SWPC376Z6 CDS USD R F 1.00000 SOVEREIGN            | 1% 20 Sep 2015        | 1,500,000    | 1,502,864             |
| SWPC479Z2 CDS USD P V 03MEVENT SOVEREIGN           | 1% 20 Sep 2014        | (1,500,000)  | (1,500,000)           |
| SWPC479Z2 CDS USD R F 1.00000 SOVEREIGN            | 1% 20 Sep 2014        | 1,500,000    | 1,504,361             |
| SWPC790Z4 CDS USD P V 03MEVENT SOVEREIGN           | 1% 20 Sep 2014        | (2,900,000)  | (2,900,000)           |
| SWPC790Z4 CDS USD R F 1.00000 SOVEREIGN            | 1% 20 Sep 2014        | 2,900,000    | 2,910,968             |
| SWPC792Z2 CDS USD P V 03MEVENT SOVEREIGN           | 1% 20 Sep 2014        | (2,800,000)  | (2,800,000)           |
| SWPC792Z2 CDS USD R F 1.00000 SOVEREIGN            | 1% 20 Sep 2014        | 2,800,000    | 2,810,590             |
| SWPC801Z1 CDS USD P V 03MEVENT SOVEREIGN           | 1% 20 Sep 2014        | (1,500,000)  | (1,500,000)           |
| SWPC801Z1 CDS USD R F 1.00000 SOVEREIGN            | 1% 20 Sep 2014        | 1,500,000    | 1,504,361             |
| SWPC804Z8 CDS USD P V 03MEVENT SOVEREIGN           | 1% 20 Sep 2014        | (3,600,000)  | (3,600,000)           |
| SWPC804Z8 CDS USD R F 1.00000 SOVEREIGN            | 1% 20 Sep 2014        | 3,600,000    | 3,610,465             |
| SWPC969Z9 CDS USD P V 03MEVENT BRC MYC 2<br>CCPCDX | 1% 20 Dec 2018        | (12,800,000) | (12,800,000)          |
| SWPC969Z9 CDS USD R F 1.00000 BRC MYC 1 CCPCDX     | 1% 20 Dec 2018        | 12,800,000   | 13,029,133            |
| SYDNEY AIRPORT FINANCE SR SECURED 144A             | 3.9% 22 Mar 2023      | 2,300,000    | 2,180,708             |
| TREASURY BILL                                      | 0.01% 30 Jan 2014     | 5,200,000    | 5,199,938             |
| TREASURY BILL                                      | 0.01% 11 Dec 2014     | 200,000      | 199,781               |
| TSY INFL IX N/B                                    | 0.625% 15 Feb 2043    | 1,930,210    | 1,484,150             |
| TSY INFL IX N/B                                    | 0.375% 15 Jul 2023    | 35,629,220   | 34,362,708            |
| US DOLLAR  |                       | 4,744,155    | 4,744,155             |
| US LONG BOND(CBT) DEC13 XCBT                       | XCBT 20131219         | (20,400,000) | 563,795               |
| US TREASURY N/B                                    | 1.5% 31 Aug 2018      | 166,500,000  | 165,654,513           |
| US TREASURY N/B                                    | 0.25% 15 Jan 2015     | 9,700,000    | 9,707,954             |
| US TREASURY N/B                                    | 0.25% 31 May 2014     | 16,600,000   | 16,609,728            |
| US TREASURY N/B                                    | 0.25% 30 Jun 2014     | 3,400,000    | 3,402,655             |
| US TREASURY N/B                                    | 0.25% 30 Sep 2014     | 3,000,000    | 3,002,460             |
| US TREASURY N/B                                    | 0.125% 31 Dec 2014    | 23,100,000   | 23,092,793            |
| US TREASURY N/B                                    | 0.375% 30 Jun 2015    | 6,600,000    | 6,613,662             |
| US TREASURY N/B                                    | 1.375% 30 Jun 2018    | 12,900,000   | 12,802,244            |
| US ULTRA BOND(CBT) MAR14 XCBT                      | XCBT 20140320         | (3,000,000)  | 4,901                 |
| VERIZON COMMUNICATIONS SR UNSECURED                | 1.782371% 15 Sep 2016 | 900,000      | 927,206               |
| VERIZON COMMUNICATIONS SR UNSECURED                | 1.9841% 14 Sep 2018   | 300,000      | 315,449               |
| VERIZON COMMUNICATIONS SR UNSECURED                | 2.5% 15 Sep 2016      | 700,000      | 723,825               |
| VERIZON COMMUNICATIONS SR UNSECURED                | 3.65% 14 Sep 2018     | 900,000      | 952,708               |
| VERIZON COMMUNICATIONS SR UNSECURED                | 4.5% 15 Sep 2020      | 700,000      | 749,396               |
| VERIZON COMMUNICATIONS SR UNSECURED                | 5.15% 15 Sep 2023     | 3,900,000    | 4,187,399             |
| VIACOM INC SR UNSECURED                            | 4.25% 01 Sep 2023     | 6,800,000    | 6,785,856             |
| WACHOVIA BANK COMMERCIAL MOR WBCMT 2006<br>C27 A1A | 5.749% 15 Jul 2045    | 6,089,578    | 6,677,101             |
| WELLS FARGO BANK NA SR UNSECURED                   | 0.75% 20 Jul 2015     | 8,500,000    | 8,525,653             |
| WI TREASURY SEC                                    | 2% 30 Sep 2020        | 100,000      | 97,750                |
| <b>Sub-Total: Fund 5745 14 of 16</b>               |                       |              | <b>\$ 721,292,752</b> |

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| (a) | (b) Identity of issue, borrower, lessor, or similar party   | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value           |
|-----|---|---|----------------|--------------------------|
|     |   | Shares/<br>Par Value  |                |                          |
|     | SSGA G STIFF ERISA QUALIFIED  | STIF-TYPE INSTRUMENT  | 2,641          | \$ 2,641                 |
|     | <b>Sub-Total: Fund 5746 15 of 16</b>  |   |                | <b>\$ 2,641</b>          |
| (a) | (b) Identity of issue, borrower, lessor, or similar party   | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value           |
|     |   | Shares/<br>Par Value  |                |                          |
|     | METLIFE CONTRACT 32810  | Separate Account GIC  | 6,177,146      | \$ 623,342,515           |
|     | <b>Sub-Total: Fund 5747 16 of 16</b>  |   |                | <b>\$ 623,342,515</b>    |
|     | <b>Sub-Total: Interest Income Fund-Underling Investments at Fair Value (16 funds)</b>                 |   |                | <b>\$ 10,642,899,786</b> |
| (a) | (b) Identity of issue, borrower, lessor, or similar party   | (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (d) Cost (n/a) | (e) Fair value           |
|     |   | Shares/<br>Par Value  |                |                          |
|     | Bank of America   | Synthetic GIC, 2.93%  |                | 2,431,819                |
|     | JPMorgan Chase  | Synthetic GIC, 2.93%  |                | 5,427,814                |
|     | Royal Bank of Canada  | Synthetic GIC, 2.93%  |                | 2,007,745                |
| *   | State Street Bank and Trust Company   | Synthetic GIC, 2.93%  |                |                          |
| *   | The Prudential Insurance Company of America   | Synthetic GIC, 2.51%  |                |                          |
| *   | New York Life Insurance Company   | Synthetic GIC, 2.64%  |                |                          |
| *   | Metropolitan Life Insurance Company   | Separate Account GIC, 2.47%   |                |                          |
|     | <b>Sub-Total : Investment Contracts at Fair Value</b>   |   |                | <b>\$ 9,867,378</b>      |
|     | <b>TOTAL : Interest Income Fund- at Fair Value</b>  |   |                | <b>\$ 10,652,767,164</b> |
|     | <b>Adjustment from fair value to contract value for fully benefit-responsive investment contracts</b> |   |                | <b>(293,477,087)</b>     |
|     | <b>Interest Income Fund - at Contract Value</b>   |   |                | <b>\$ 10,359,290,077</b> |

n / a - Cost is not applicable

Table of Contents**EXHIBIT K - Mutual Fund Window****(Administered by Fidelity)****IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

|                                   |              |           |               |
|-----------------------------------|--------------|-----------|---------------|
| AMERICAN AMCAP FUND R6            | MUTUAL FUNDS | 1,086,490 | \$ 29,802,407 |
| AMERICAN EUROPACIFIC GROWTH       | MUTUAL FUNDS | 1,088,621 | 53,375,074    |
| AMERICAN FUNDS FUNDAMENTAL I R6   | MUTUAL FUNDS | 989,816   | 51,450,634    |
| AMERICAN FUNDS INVESTMENT CO R6   | MUTUAL FUNDS | 399,035   | 14,640,593    |
| AMERICAN MUTUAL FUND R6           | MUTUAL FUNDS | 887,864   | 30,906,545    |
| AMERICAN SMALLCAP WORLD FUND R6   | MUTUAL FUNDS | 674,118   | 33,227,268    |
| AMERICAN WASHINGTON MUTUAL INV R6 | MUTUAL FUNDS | 667,823   | 26,338,945    |
| DFA EMERGING MARKETS PORTFOLIO    | MUTUAL FUNDS | 1,026,157 | 26,639,044    |
| DFA GLOBAL REAL ESTATE SECURIT    | MUTUAL FUNDS | 1,383,292 | 12,228,300    |
| DFA INTERNATIONAL VALUE PORTFO    | MUTUAL FUNDS | 338,097   | 6,704,455     |
| DFA LARGE CAP INTERNATIONAL PO    | MUTUAL FUNDS | 288,004   | 6,506,011     |
| DFA US SMALL CAP PORTFOLIO        | MUTUAL FUNDS | 1,068,667 | 33,128,691    |
| DODGE + COX BALANCED FUND         | MUTUAL FUNDS | 378,382   | 37,194,930    |
| DODGE + COX INCOME FUND           | MUTUAL FUNDS | 3,294,235 | 44,571,002    |
| DODGE + COX STOCK FUND            | MUTUAL FUNDS | 880,348   | 148,664,363   |
| FIDELITY BALANCED FUND K          | MUTUAL FUNDS | 871,760   | 19,823,827    |
| FIDELITY CANADA FUND              | MUTUAL FUNDS | 689,550   | 40,207,690    |
| FIDELITY CAPITAL APPRECIATION K   | MUTUAL FUNDS | 777,525   | 28,161,961    |
| FIDELITY CONTRAFUND K             | MUTUAL FUNDS | 2,387,266 | 229,344,658   |

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|                                 |              |           |            |
|---------------------------------|--------------|-----------|------------|
| FIDELITY DISCIPLINED EQUITY     | MUTUAL FUNDS | 110,491   | 3,564,453  |
| FIDELITY DIVIDEND GROWTH FUND K | MUTUAL FUNDS | 1,531,341 | 54,148,212 |
| FIDELITY EQUITY INCOME FUND     | MUTUAL FUNDS | 328,583   | 19,281,222 |
| FIDELITY EXPORT AND MULTINATIO  | MUTUAL FUNDS | 592,878   | 14,412,870 |
| FIDELITY FLOATING RATE HIGH IN  | MUTUAL FUNDS | 3,892,689 | 38,771,185 |
| FIDELITY FREEDOM K 2005 FUND    | MUTUAL FUNDS | 92,289    | 1,240,364  |
| FIDELITY FREEDOM K 2015 FUND    | MUTUAL FUNDS | 1,010,054 | 14,383,170 |
| FIDELITY FREEDOM K 2025         | MUTUAL FUNDS | 923,261   | 14,319,770 |
| FIDELITY FREEDOM K 2035         | MUTUAL FUNDS | 530,587   | 8,691,019  |
| FIDELITY FREEDOM K 2045 FUND    | MUTUAL FUNDS | 105,283   | 1,768,759  |
| FIDELITY FREEDOM K INCOME FUND  | MUTUAL FUNDS | 284,206   | 3,399,108  |
| FIDELITY GLOBAL BALANCED FUND   | MUTUAL FUNDS | 407,203   | 10,074,191 |

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|   |              |           |             |
|---|--------------|-----------|-------------|
| FIDELITY GOVERNMENT INCOME FUN                          | MUTUAL FUNDS | 1,758,474 | 17,866,091  |
| FIDELITY GROWTH DISCOVERY FUND K                        | MUTUAL FUNDS | 1,061,631 | 22,549,038  |
| FIDELITY INDEPENDENCE FUND                              | MUTUAL FUNDS | 1,182,484 | 42,853,215  |
| FIDELITY INTERMEDIATE BOND FUN                          | MUTUAL FUNDS | 692,072   | 7,495,142   |
| FIDELITY INTERNATIONAL REAL ES                          | MUTUAL FUNDS | 1,529,507 | 15,555,086  |
| FIDELITY JAPAN FUND/UNITED STA                          | MUTUAL FUNDS | 1,151,186 | 13,860,281  |
| FIDELITY LATIN AMERICA FUND/UN                          | MUTUAL FUNDS | 1,336,690 | 41,771,561  |
| FIDELITY LIMITED TERM GOVERNME                          | MUTUAL FUNDS | 1,836,902 | 18,350,656  |
| FIDELITY MID CAP STOCK FUND                             | MUTUAL FUNDS | 1,231,862 | 48,658,551  |
| FIDELITY OTC PORTFOLIO K                                | MUTUAL FUNDS | 1,059,852 | 82,710,816  |
| FIDELITY PACIFIC BASIN FUND                             | MUTUAL FUNDS | 788,247   | 21,802,921  |
| FIDELITY REAL ESTATE INVESTMEN                          | MUTUAL FUNDS | 1,006,629 | 32,141,673  |
| FIDELITY SMALL CAP DISCOVERY F                          | MUTUAL FUNDS | 7,030,531 | 219,774,415 |
| FIDELITY STOCK SELECTOR SMALL                           | MUTUAL FUNDS | 372,409   | 9,749,673   |
| FIDELITY TOTAL BOND FUND FIDELITY TOTAL BOND<br>FUND TB | MUTUAL FUNDS | 914,851   | 9,551,049   |
| FIDELITY VALUE FUND                                     | MUTUAL FUNDS | 313,536   | 32,494,851  |
| INTERNATIONAL GROWTH AND INCOM INTL FD R6               | MUTUAL FUNDS | 156,355   | 5,475,570   |
| PIMCO ALL ASSET FUND                                    | MUTUAL FUNDS | 1,593,377 | 19,247,999  |
| PIMCO DIVERSIFIED INCOME FUND                           | MUTUAL FUNDS | 1,526,090 | 17,534,775  |
| PIMCO EMERGING MARKETS BOND FU                          | MUTUAL FUNDS | 1,955,660 | 20,925,564  |
| PIMCO FOREIGN BOND FUND UNHEDG                          | MUTUAL FUNDS | 1,350,465 | 13,558,666  |
| PIMCO GLOBAL BOND FUND UNHEDGE                          | MUTUAL FUNDS | 1,117,655 | 10,383,012  |
| PIMCO HIGH YIELD FUND                                   | MUTUAL FUNDS | 3,124,990 | 30,031,150  |
| PIMCO LONG TERM US GOVERNMENT                           | MUTUAL FUNDS | 2,662,282 | 24,492,996  |
| PIMCO LOW DURATION FUND/UNITED                          | MUTUAL FUNDS | 3,649,367 | 37,697,966  |
| PIMCO MORTGAGE BACKED SECURITI                          | MUTUAL FUNDS | 302,893   | 3,083,450   |
| PIMCO REAL RETURN FUND                                  | MUTUAL FUNDS | 1,753,784 | 19,239,012  |
| PIMCO STOCKSPPLUS FUND/UNITED S                         | MUTUAL FUNDS | 2,720,465 | 26,633,350  |
| PIMCO TOTAL RETURN FUND III                             | MUTUAL FUNDS | 1,844,535 | 17,301,740  |
| U.S. VECTOR EQUITY PORTFOLIO                            | MUTUAL FUNDS | 393,773   | 6,449,998   |
| VANGUARD DIVIDEND GROWTH FUND                           | MUTUAL FUNDS | 8,282,281 | 176,909,517 |



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|                                |              |           |            |
|--------------------------------|--------------|-----------|------------|
| VANGUARD EXPLORER FUND         | MUTUAL FUNDS | 365,634   | 35,155,723 |
| VANGUARD GLOBAL EQUITY FUND    | MUTUAL FUNDS | 541,601   | 12,711,376 |
| VANGUARD GROWTH AND INCOME FUN | MUTUAL FUNDS | 266,356   | 17,193,298 |
| VANGUARD INFLATION PROTECTED S | MUTUAL FUNDS | 2,706,217 | 28,063,471 |
| VANGUARD INTERMEDIATE TERM INV | MUTUAL FUNDS | 1,759,365 | 17,013,059 |
| VANGUARD INTERNATIONAL EXPLORE | MUTUAL FUNDS | 1,081,775 | 19,926,290 |
| VANGUARD INTERNATIONAL VALUE F | MUTUAL FUNDS | 307,657   | 11,500,235 |
| VANGUARD LONG TERM INVESTMENT  | MUTUAL FUNDS | 787,361   | 7,598,031  |

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|   |              |           |                         |
|---|--------------|-----------|-------------------------|
| VANGUARD LONG TERM TREASURY FU                | MUTUAL FUNDS | 2,649,113 | 28,875,335              |
| VANGUARD MID CAP INDEX FUND                   | MUTUAL FUNDS | 1,803,590 | 54,252,002              |
| VANGUARD PRIMECAP CORE FUND                   | MUTUAL FUNDS | 3,128,798 | 60,823,825              |
| VANGUARD SHORT TERM BOND INDEX V              | MUTUAL FUNDS | 1,653,332 | 17,343,448              |
| VANGUARD SHORT TERM INVESTMENT                | MUTUAL FUNDS | 2,925,844 | 31,306,528              |
| VANGUARD SMALL CAP INDEX FUNDINST             | MUTUAL FUNDS | 757,529   | 39,929,369              |
| VANGUARD STRATEGIC EQUITY FUND                | MUTUAL FUNDS | 766,475   | 22,994,237              |
| VANGUARD TARGET RETIREMENT 2015               | MUTUAL FUNDS | 1,617,670 | 23,892,990              |
| VANGUARD TARGET RETIREMENT 2025               | MUTUAL FUNDS | 1,403,386 | 22,103,334              |
| VANGUARD TARGET RETIREMENT 2035               | MUTUAL FUNDS | 912,823   | 15,499,728              |
| VANGUARD TARGET RETIREMENT 2045               | MUTUAL FUNDS | 273,682   | 4,860,601               |
| VANGUARD TARGET RETIREMENT INC                | MUTUAL FUNDS | 604,001   | 7,550,011               |
| VANGUARD WELLINGTON FUND                      | MUTUAL FUNDS | 1,393,670 | 91,327,227              |
| VANGUARD WINDSOR II FUND                      | MUTUAL FUNDS | 268,665   | 17,527,706              |
| <b>Total : EXHIBIT K - Mutual Fund Window</b> |              |           | <b>\$ 5,238,579,883</b> |

Table of Contents**EXHIBIT L - Emerging Markets Fund****(Managed by Lazard)****IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

|                                   |                    |            |                |    |           |
|-----------------------------------|--------------------|------------|----------------|----|-----------|
| STATE OIL CO OF THE AZER SR       | 4.75% 13 Mar 2023  | AZERBAIJAN | 875,000        | \$ | 824,688   |
| REPUBLIC OF BELARUS               | 8.95% 26 Jan 2018  | BELARUS    | 300,000        |    | 300,750   |
| LETRA TESOURO NACIONAL<br>BILLS   | 0% 01 Jan 2015     | BRAZIL     | 9,329,000      |    | 3,570,003 |
| LETRA TESOURO NACIONAL<br>BILLS   | 0% 01 Jan 2017     | BRAZIL     | 17,630,000     |    | 5,262,405 |
| NOTA DO TESOURO NACIONAL<br>NOTES | 10% 01 Jan 2023    | BRAZIL     | 4,730,000      |    | 1,693,309 |
| REPUBLIC OF COLOMBIA              | 12% 22 Oct 2015    | COLUMBIA   | 250,000,000    |    | 145,833   |
| CROATIA SR UNSECURED REGS         | 6.75% 05 Nov 2019  | CROATIA    | 1,380,000      |    | 1,493,850 |
| HUNGARY GOVERNMENT BOND           | 6.75% 24 Nov 2017  | HUNGARY    | 270,000,000    |    | 563,754   |
| HUNGARY GOVERNMENT BOND           | 8% 12 Feb 2015     | HUNGARY    | 115,510,000    |    | 1,356,512 |
| HUNGARY GOVERNMENT BOND           | 7.5% 12 Nov 2020   | HUNGARY    | 235,500,000    |    | 433,778   |
| INDONESIA GOVERNMENT              | 12.8% 15 Jun 2021  | INDONESIA  | 3,000,000,000  |    | 204,910   |
| INDONESIA GOVERNMENT              | 9% 15 Mar 2029     | INDONESIA  | 2,200,000,000  |    | 287,354   |
| INDONESIA GOVERNMENT              | 5.25% 15 May 2018  | INDONESIA  | 10,500,000,000 |    | 871,118   |
| INDONESIA GOVERNMENT              | 6.125% 15 May 2028 | INDONESIA  | 13,600,000,000 |    | 709,532   |
| INDONESIA GOVERNMENT              | 8.25% 15 Jul 2021  | INDONESIA  | 7,800,000,000  |    | 633,088   |
| INDONESIA GOVERNMENT              | 8.375% 15 Sep 2026 | INDONESIA  | 11,400,000,000 |    | 894,015   |

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|                                  |                     |            |            |           |
|----------------------------------|---------------------|------------|------------|-----------|
| REPUBLIC OF IRAQ                 | 5.8% 15 Jan 2028    | IRAQ       | 3,150,000  | 2,677,500 |
| UKRAINE GOVERNMENT               | 6.75% 14 Nov 2017   | IRELAND    | 1,400,000  | 1,288,000 |
| DEVELOPMENT BANK OF KAZA         | 4.125% 10 Dec 2022  | KAZAKHSTAN | 2,650,000  | 2,368,305 |
| REPUBLIC OF LATVIA               | 5.25% 16 Jun 2021   | LATVIA     | 1,575,000  | 1,701,000 |
| MILICOM INTL CELLULAR            | 4.75% 22 May 2020   | LUXEMBOURG | 325,000    | 312,000   |
| BK NEGARA MONETARY NOTE          | 0.01% 11 Feb 2014   | MALAYSIA   | 1,600,000  | 487,070   |
| MALAYSIAN GOVERNMENT             | 3.418% 15 Aug 2022  | MALAYSIA   | 925,000    | 1,832,386 |
| MALAYSIAN GOVERNMENT             | 3.26% 01 Mar 2018   | MALAYSIA   | 6,100,000  | 1,066,240 |
| MALAYSIAN GOVERNMENT             | 4.16% 15 Jul 2021   | MALAYSIA   | 3,475,000  | 1,276,367 |
| MALAYSIAN RINGGIT                | FOREIGN<br>CURRENCY | MALAYSIA   | 42,826     | 13,075    |
| MEX BONOS DESARR FIX RT<br>BONDS | 6% 18 Jun 2015      | MEXICO     | 8,700,000  | 1,850,392 |
| MEX BONOS DESARR FIX RT<br>BONDS | 8.5% 18 Nov 2038    | MEXICO     | 8,100,000  | 740,829   |
| MEX BONOS DESARR FIX RT<br>BONDS | 8.5% 31 May 2029    | MEXICO     | 11,300,000 | 683,117   |
| MEX BONOS DESARR FIX RT<br>BONDS | 8.5% 13 Dec 2018    | MEXICO     | 4,530,000  | 391,023   |
| REPUBLIC OF NAMIBIA              | 5.5% 03 Nov 2021    | NAMIBIA    | 1,000,000  | 1,020,000 |

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|                                |                    |                    |             |           |
|--------------------------------|--------------------|--------------------|-------------|-----------|
| LUKOIL INTL FINANCE BV COMPANY | 6.125% 09 Nov 2020 | NETHERLANDS        | 400,000     | 433,400   |
| NIGERIA GOVERNMENT BOND BONDS  | 7% 23 Oct 2019     | NIGERIA            | 115,000,000 | 545,155   |
| NIGERIA T BILL                 | 0.01% 04 Sep 2014  | NIGERIA            | 24,000,000  | 131,426   |
| NIGERIAN NAIRA                 | FOREIGN CURRENCY   | NIGERIA            | 20,505,656  | 128,200   |
| REPUBLIC OF NIGERIA BONDS      | 6.75% 28 Jan 2021  | NIGERIA            | 275,000     | 297,000   |
| POLAND GOVERNMENT BOND         | 5.25% 25 Oct 2017  | POLAND             | 4,000,000   | 1,409,137 |
| POLISH ZLOTY                   | FOREIGN CURRENCY   | POLAND             | (623,192)   | (206,530) |
| ROMANIA GOVERNMENT BOND        | 5.9% 26 Jul 2017   | ROMANIA            | 3,310,000   | 1,070,795 |
| NEW RUSSIAN RUBLE              | FOREIGN CURRENCY   | RUSSIAN FEDERATION | 7,592,632   | 231,060   |
| RUSSIA GOVT BOND               | 7.5% 27 Feb 2019   | RUSSIAN FEDERATION | 72,825,000  | 283,173   |
| RUSSIA GOVT BOND               | 8.15% 03 Feb 2027  | RUSSIAN FEDERATION | 8,200,000   | 257,654   |
| RUSSIA GOVT BOND               | 7.05% 19 Jan 2028  | RUSSIAN FEDERATION | 10,000,000  | 977,240   |
| RUSSIA GOVT BOND               | 7.6% 20 Jul 2022   | RUSSIAN FEDERATION | 25,000,000  | 287,349   |
| REPUBLIC OF SOUTH AFRICA       | 6.75% 31 Mar 2021  | SOUTH AFRICA       | 3,000,000   | 1,417,014 |
| REPUBLIC OF SOUTH AFRICA BONDS | 6.5% 28 Feb 2041   | SOUTH AFRICA       | 4,400,000   | 318,434   |
| REPUBLIC OF SOUTH AFRICA BONDS | 7.75% 28 Feb 2023  | SOUTH AFRICA       | 17,000,000  | 547,560   |
| REPUBLIC OF SOUTH AFRICA BONDS | 8% 21 Dec 2018     | SOUTH AFRICA       | 27,680,000  | 272,409   |
| TRANSNET SOC LTD SR            | 9.5% 13 May 2021   | SOUTH AFRICA       | 7,700,000   | 726,277   |
| THAILAND GOVERNMENT BOND       | 3.875% 13 Jun 2019 | THAILAND           | 78,500,000  | 2,444,059 |
| THAILAND GOVERNMENT BOND       | 3.65% 17 Dec 2021  | THAILAND           | 84,250,000  | 2,545,309 |
| TURKEY GOVERNMENT BOND         | 6.5% 07 Jan 2015   | TURKEY             | 1,400,000   | 631,319   |
| TURKEY GOVERNMENT BOND         | 9% 08 Mar 2017     | TURKEY             | 940,000     | 677,845   |
| TURKEY GOVERNMENT BOND         | 0% 11 Jun 2014     | TURKEY             | 4,000,000   | 425,220   |
| TURKEY GOVERNMENT BOND         | 6.3% 14 Feb 2018   | TURKEY             | 3,900,000   | 781,326   |
| TURKISH LIRA                   | FOREIGN CURRENCY   | TURKEY             | 78,520      | 36,546    |
| DOMINICAN REPUBLIC             | 5.875% 18 Apr 2024 | UNITED STATES      | 575,000     | 549,125   |
| FED REPUBLIC OF BRAZIL         | 8.5% 05 Jan 2024   | UNITED STATES      | 350,000     | 129,808   |
| GAZPROM NEFT (GPN CAPITA )     | 6% 27 Nov 2023     | UNITED STATES      | 200,000     | 203,000   |
| HUNGARY                        | 6.25% 29 Jan 2020  | UNITED STATES      | 1,300,000   | 589,769   |
| HUNGARY                        | 5.75% 22 Nov 2023  | UNITED STATES      | 600,000     | 109,375   |

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|                           |                    |               |           |           |
|---------------------------|--------------------|---------------|-----------|-----------|
| PETRO CO TRIN/TOBAGO LTD  | 9.75% 14 Aug 2019  | UNITED STATES | 1,075,000 | 1,346,438 |
| REPUBLIC OF ARMENIA       | 6% 30 Sep 2020     | UNITED STATES | 200,000   | 198,500   |
| REPUBLIC OF COLOMBIA      | 8.125% 21 May 2024 | UNITED STATES | 575,000   | 738,875   |
| REPUBLIC OF ECUADOR NOTES | 9.375% 15 Dec 2015 | UNITED STATES | 700,000   | 738,500   |
| REPUBLIC OF GUATEMALA     | 5.75% 06 Jun 2022  | UNITED STATES | 500,000   | 516,250   |
| REPUBLIC OF INDONESIA     | 6.625% 17 Feb 2037 | UNITED STATES | 375,000   | 377,813   |
| REPUBLIC OF INDONESIA     | 3.375% 15 Apr 2023 | UNITED STATES | 550,000   | 468,875   |
| REPUBLIC OF NIGERIA       | 6.375% 12 Jul 2023 | UNITED STATES | 825,000   | 851,813   |

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|-------------------------|--------------------|---------------|------------|----------|
| REPUBLIC OF PANAMA      | 7.125% 29 Jan 2026 | UNITED STATES | 150,000    | 180,000  |
| REPUBLIC OF PARAGUAY    | 4.625% 25 Jan 2023 | UNITED STATES | 700,000    | 654,500  |
| REPUBLIC OF PERU        | 7.84% 12 Aug 2020  | UNITED STATES | 2,090,000  | 850,812  |
| REPUBLIC OF PHILIPPINES | 6.25% 14 Jan 2036  | UNITED STATES | 10,000,000 | 238,833  |
| REPUBLIC OF TURKEY      | 7.375% 05 Feb 2025 | UNITED STATES | 625,000    | 674,688  |
| REPUBLIC OF VENEZUELA   | 9.375% 13 Jan 2034 | UNITED STATES | 40,000     | 29,660   |
| REPUBLIC OF VENEZUELA   | 8.25% 13 Oct 2024  | UNITED STATES | 825,000    | 580,800  |
| RUSSIAN FEDERATION      | 4.875% 16 Sep 2023 | UNITED STATES | 800,000    | 816,000  |
| UKRAINE GOVERNMENT      | 7.5% 17 Apr 2023   | UNITED STATES | 375,000    | 335,813  |
| US DOLLAR               |                    | UNITED STATES | 200,916    | 200,916  |
| CURRENCY CONTRACT       | BUYBRL/SELLUSD     |               |            | (36)     |
| CURRENCY CONTRACT       | BUYUSD/SELLBRL     |               |            | 1,970    |
| CURRENCY CONTRACT       | BUYUSD/SELLCLP     |               |            | (1,662)  |
| CURRENCY CONTRACT       | BUYUSD/SELLCZK     |               |            | (6,415)  |
| CURRENCY CONTRACT       | BUYUSD/SELLHUF     |               |            | (27,577) |
| CURRENCY CONTRACT       | BUYUSD/SELLIDR     |               |            | 76       |
| CURRENCY CONTRACT       | BUYUSD/SELLIDR     |               |            | (344)    |
| CURRENCY CONTRACT       | BUYMXN/SELLUSD     |               |            | (12,399) |
| CURRENCY CONTRACT       | BUYMXN/SELLUSD     |               |            | (2,965)  |
| CURRENCY CONTRACT       | BUYMYR/SELLUSD     |               |            | (44,031) |
| CURRENCY CONTRACT       | BUYUSD/SELLPEN     |               |            | 2,297    |
| CURRENCY CONTRACT       | BUYPHP/SELLUSD     |               |            | (6,045)  |
| CURRENCY CONTRACT       | BUYPLN/SELLUSD     |               |            | 3,506    |
| CURRENCY CONTRACT       | BUYPLN/SELLUSD     |               |            | 3,449    |
| CURRENCY CONTRACT       | BUYPLN/SELLUSD     |               |            | 4,861    |
| CURRENCY CONTRACT       | BUYPLN/SELLUSD     |               |            | 4,635    |
| CURRENCY CONTRACT       | BUYRUB/SELLUSD     |               |            | 436      |
| CURRENCY CONTRACT       | BUYRUB/SELLUSD     |               |            | 752      |
| CURRENCY CONTRACT       | BUYTHB/SELLUSD     |               |            | (9,266)  |
| CURRENCY CONTRACT       | BUYUSD/SELLTRY     |               |            | 23,998   |
| CURRENCY CONTRACT       | BUYUYU/SELLUSD     |               |            | (969)    |

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|  |                |                       |
|--|----------------|-----------------------|
| CURRENCY CONTRACT                                | BUYUYU/SELLUSD | 4,222                 |
| CURRENCY CONTRACT                                | BUYUSD/SELLZAR | 5,529                 |
| CURRENCY CONTRACT                                | BUYUSD/SELLZAR | 5,189                 |
| <b>Total : EXHIBIT L - Emerging Markets Fund</b> |                | <b>\$ 143,746,040</b> |



Table of Contents**EXHIBIT M - High Yield Fund****(Managed by JP Morgan)****IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

|                          |                     |                |           |    |           |
|--------------------------|---------------------|----------------|-----------|----|-----------|
| FMG RESOURCES AUG 2006   | 8.25% 01 Nov 2019   | AUSTRALIA      | 850,000   | \$ | 954,125   |
| AIRCASTLE LTD            | 7.625% 15 Apr 2020  | BERMUDA        | 265,000   |    | 297,463   |
| BOMBARDIER INC           | 7.75% 15 Mar 2020   | CANADA         | 250,000   |    | 283,750   |
| KODIAK OIL + GAS CORP    | 8.125% 01 Dec 2019  | CANADA         | 350,000   |    | 388,500   |
| MEG ENERGY CORP          | 6.375% 30 Jan 2023  | CANADA         | 300,000   |    | 301,875   |
| TERVITA CORP             | 8% 15 Nov 2018      | CANADA         | 185,000   |    | 191,013   |
| VALEANT PHARMACEUTICALS  | 7.5% 15 Jul 2021    | CANADA         | 255,000   |    | 279,863   |
| UPCB FINANCE III LTD     | 6.625% 01 Jul 2020  | CAYMAN ISLANDS | 750,000   |    | 796,875   |
| ALBEA BEAUTY             | 8.375% 01 Nov 2019  | LUXEMBOURG     | 200,000   |    | 208,000   |
| INTELSAT JACKSON HLDG    | 7.25% 15 Oct 2020   | LUXEMBOURG     | 1,500,000 |    | 1,640,625 |
| NII INTERNAT TELECOM SCA | 7.875% 15 Aug 2019  | LUXEMBOURG     | 100,000   |    | 75,500    |
| WIND ACQUISITION FIN     | 7.25% 15 Feb 2018   | LUXEMBOURG     | 250,000   |    | 263,125   |
| SCHAEFFLER FINANCE BV    | 4.75% 15 May 2021   | NETHERLANDS    | 250,000   |    | 249,375   |
| EILEME 2 AB              | 11.625% 31 Jan 2020 | SWEDEN         | 200,000   |    | 239,746   |
| INEOS FINANCE PLC        | 8.375% 15 Feb 2019  | UNITED KINGDOM | 300,000   |    | 333,750   |
| VIRGIN MEDIA             | 5.375% 15 Apr 2021  | UNITED KINGDOM | 400,000   |    | 400,000   |
| ACCESS MIDSTREAM PARTNER | 5.875% 15 Apr 2021  | UNITED STATES  | 85,000    |    | 90,525    |
| ACCESS MIDSTREAM PARTNER | 6.125% 15 Jul 2022  | UNITED STATES  | 140,000   |    | 149,800   |
| ACI WORLDWIDE INC        | 6.375% 15 Aug 2020  | UNITED STATES  | 150,000   |    | 156,750   |
| ACTIVISION BLIZZARD      | 6.125% 15 Sep 2023  | UNITED STATES  | 30,000    |    | 31,275    |

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|                          |                    |               |         |         |
|--------------------------|--------------------|---------------|---------|---------|
| ADT CORP                 | 6.25% 15 Oct 2021  | UNITED STATES | 165,000 | 173,250 |
| ALCATEL LUCENT USA INC   | 8.875% 01 Jan 2020 | UNITED STATES | 200,000 | 223,000 |
| ALLEGION US HOLDING CO   | 5.75% 01 Oct 2021  | UNITED STATES | 330,000 | 343,200 |
| ALLISON TRANSMISSION INC | 7.125% 15 May 2019 | UNITED STATES | 310,000 | 334,025 |
| ALLY FINANCIAL INC       | 5.5% 15 Feb 2017   | UNITED STATES | 235,000 | 254,388 |
| ALLY FINANCIAL INC       | 6.25% 01 Dec 2017  | UNITED STATES | 750,000 | 836,250 |
| AMERICAN AXLE + MFG INC  | 7.75% 15 Nov 2019  | UNITED STATES | 350,000 | 398,125 |
| AMKOR TECHNOLOGY INC     | 7.375% 01 May 2018 | UNITED STATES | 70,000  | 73,850  |
| ANTERO RESOURCES FINANCE | 5.375% 01 Nov 2021 | UNITED STATES | 115,000 | 116,150 |
| ARCH COAL INC            | 7% 15 Jun 2019     | UNITED STATES | 95,000  | 75,525  |
| ASHLAND INC              | 4.75% 15 Aug 2022  | UNITED STATES | 380,000 | 361,000 |

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|                          |                    |               |           |           |
|--------------------------|--------------------|---------------|-----------|-----------|
| ASHTREAD CAPITAL INC     | 6.5% 15 Jul 2022   | UNITED STATES | 300,000   | 319,875   |
| AUDATEX NORTH AMERICA IN | 6% 15 Jun 2021     | UNITED STATES | 260,000   | 272,350   |
| AVIS BUDGET CAR/FINANCE  | 5.5% 01 Apr 2023   | UNITED STATES | 640,000   | 620,000   |
| B+G FOODS INC            | 4.625% 01 Jun 2021 | UNITED STATES | 368,000   | 353,280   |
| BELDEN INC               | 5.5% 01 Sep 2022   | UNITED STATES | 300,000   | 294,000   |
| BMC SOFTWARE FINANCE INC | 8.125% 15 Jul 2021 | UNITED STATES | 100,000   | 103,000   |
| BUILDING MATERIALS CORP  | 6.75% 01 May 2021  | UNITED STATES | 300,000   | 324,750   |
| BUMBLE BEE HOLDINGS INC  | 9% 15 Dec 2017     | UNITED STATES | 239,000   | 261,705   |
| CAESARS ENTERTAINMENT OP | 9% 15 Feb 2020     | UNITED STATES | 1,300,000 | 1,264,250 |
| CASE NEW HOLLAND INC     | 7.875% 01 Dec 2017 | UNITED STATES | 110,000   | 129,800   |
| CCO HLDGS LLC/CAP CORP   | 7% 15 Jan 2019     | UNITED STATES | 420,000   | 442,575   |
| CCO HLDGS LLC/CAP CORP   | 5.25% 30 Sep 2022  | UNITED STATES | 45,000    | 42,019    |
| CENTRAL GARDEN + PET CO  | 8.25% 01 Mar 2018  | UNITED STATES | 485,000   | 471,663   |
| CENTURYLINK INC          | 5.625% 01 Apr 2020 | UNITED STATES | 750,000   | 763,125   |
| CHESAPEAKE ENERGY CORP   | 6.625% 15 Aug 2020 | UNITED STATES | 220,000   | 245,850   |
| CHIQUITA BRANDS INTL / L | 7.875% 01 Feb 2021 | UNITED STATES | 210,000   | 227,325   |
| CINEMARK USA INC         | 7.375% 15 Jun 2021 | UNITED STATES | 400,000   | 442,000   |
| CIT GROUP INC            | 5.25% 15 Mar 2018  | UNITED STATES | 1,000,000 | 1,072,500 |
| CITYCENTER HLDGS LLC     | 0.01% 16 Oct 2020  | UNITED STATES | 265,000   | 268,641   |
| CLEAN HARBORS INC        | 5.25% 01 Aug 2020  | UNITED STATES | 400,000   | 412,000   |
| CLEAR CHANNEL WORLDWIDE  | 6.5% 15 Nov 2022   | UNITED STATES | 1,150,000 | 1,174,438 |
| COGENT COMMUNICATIONS GR | 8.375% 15 Feb 2018 | UNITED STATES | 200,000   | 217,000   |
| CORRECTIONS CORP OF AMER | 4.125% 01 Apr 2020 | UNITED STATES | 600,000   | 588,000   |
| CRESTWOOD MIDSTREAM PART | 6.125% 01 Mar 2022 | UNITED STATES | 120,000   | 123,000   |
| CROSSTEX ENERGY LP/CROSS | 7.125% 01 Jun 2022 | UNITED STATES | 75,000    | 85,313    |
| CSC HOLDINGS LLC         | 8.625% 15 Feb 2019 | UNITED STATES | 500,000   | 586,250   |
| DANA HOLDING CORP        | 6.5% 15 Feb 2019   | UNITED STATES | 380,000   | 403,750   |
| DAVITA HEALTHCARE PARTNE | 5.75% 15 Aug 2022  | UNITED STATES | 185,000   | 187,313   |
| DENALI BORROWER/FIN CORP | 5.625% 15 Oct 2020 | UNITED STATES | 295,000   | 292,419   |
| DENBURY RESOURCES INC    | 4.625% 15 Jul 2023 | UNITED STATES | 140,000   | 126,350   |
| DISH DBS CORP            | 6.75% 01 Jun 2021  | UNITED STATES | 200,000   | 212,000   |
| DISH DBS CORP            | 7.875% 01 Sep 2019 | UNITED STATES | 365,000   | 417,925   |

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|                          |                    |               |         |         |
|--------------------------|--------------------|---------------|---------|---------|
| DJO FIN LLC/DJO FIN CORP | 7.75% 15 Apr 2018  | UNITED STATES | 250,000 | 254,375 |
| EL PASO LLC              | 7.25% 01 Jun 2018  | UNITED STATES | 400,000 | 456,656 |
| EP ENER/EVEREST ACQ FIN  | 7.75% 01 Sep 2022  | UNITED STATES | 400,000 | 448,000 |
| EV ENERGY PARTNERS/FINAN | 8% 15 Apr 2019     | UNITED STATES | 350,000 | 351,750 |
| FIRST DATA CORPORATION   | 8.875% 15 Aug 2020 | UNITED STATES | 415,000 | 459,094 |
| FIRST DATA CORPORATION   | 8.75% 15 Jan 2022  | UNITED STATES | 220,000 | 234,850 |

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|                          |                    |               |           |           |
|--------------------------|--------------------|---------------|-----------|-----------|
| FIRST DATA CORPORATION   | 7.375% 15 Jun 2019 | UNITED STATES | 1,000,000 | 1,067,500 |
| FRONTIER COMMUNICATIONS  | 8.5% 15 Apr 2020   | UNITED STATES | 500,000   | 560,000   |
| GARDNER DENVER INC       | 1% 30 Jul 2020     | UNITED STATES | 209,475   | 209,450   |
| GCI INC                  | 8.625% 15 Nov 2019 | UNITED STATES | 300,000   | 318,750   |
| GENERAL CABLE CORP       | 5.75% 01 Oct 2022  | UNITED STATES | 375,000   | 367,500   |
| GENERAL MOTORS FINL CO   | 3.25% 15 May 2018  | UNITED STATES | 300,000   | 300,000   |
| GEO GROUP INC/THE        | 5.875% 15 Jan 2022 | UNITED STATES | 170,000   | 168,725   |
| GREAT LAKES DREDGE+DOCK  | 7.375% 01 Feb 2019 | UNITED STATES | 540,000   | 564,300   |
| H+E EQUIPMENT SERVICES   | 7% 01 Sep 2022     | UNITED STATES | 125,000   | 136,250   |
| HAWK ACQUISITION SUB INC | 4.25% 15 Oct 2020  | UNITED STATES | 700,000   | 677,250   |
| HCA INC                  | 6.5% 15 Feb 2020   | UNITED STATES | 450,000   | 494,438   |
| HCA INC                  | 7.5% 15 Feb 2022   | UNITED STATES | 500,000   | 548,750   |
| HEALTHCARE TECHNOLOGY IN | 7.375% 01 Sep 2018 | UNITED STATES | 60,000    | 62,400    |
| HERTZ CORP               | 7.5% 15 Oct 2018   | UNITED STATES | 500,000   | 539,375   |
| HEXION US FINANCE CORP   | 6.625% 15 Apr 2020 | UNITED STATES | 350,000   | 358,750   |
| HILTON WORLDWIDE FINANCE | 5.625% 15 Oct 2021 | UNITED STATES | 145,000   | 150,438   |
| HUGHES SATELITE SYSTEMS  | 6.5% 15 Jun 2019   | UNITED STATES | 100,000   | 108,250   |
| IMS HEALTH INC           | 6% 01 Nov 2020     | UNITED STATES | 230,000   | 244,375   |
| INTL LEASE FINANCE CORP  | 6.25% 15 May 2019  | UNITED STATES | 1,790,000 | 1,937,675 |
| IRON MOUNTAIN INC        | 6% 15 Aug 2023     | UNITED STATES | 205,000   | 210,125   |
| JACK COOPER FINANCE CO   | 9.25% 01 Jun 2020  | UNITED STATES | 55,000    | 59,263    |
| JARDEN CORP              | 7.5% 15 Jan 2020   | UNITED STATES | 265,000   | 286,200   |
| L BRANDS INC             | 6.625% 01 Apr 2021 | UNITED STATES | 550,000   | 603,625   |
| LIBBEY GLASS INC         | 6.875% 15 May 2020 | UNITED STATES | 350,000   | 378,000   |
| MAGNACHIP SEMICONDUCTOR  | 6.625% 15 Jul 2021 | UNITED STATES | 305,000   | 310,338   |
| MANTECH INTERNATIONAL CO | 7.25% 15 Apr 2018  | UNITED STATES | 200,000   | 210,500   |
| MARKWEST ENERGY PART/FIN | 6.5% 15 Aug 2021   | UNITED STATES | 500,000   | 537,500   |
| MGM RESORTS INTL         | 8.625% 01 Feb 2019 | UNITED STATES | 195,000   | 228,638   |
| MGM RESORTS INTL         | 5.25% 31 Mar 2020  | UNITED STATES | 315,000   | 312,638   |
| NEIMAN MARCUS GROUP LTD  | 8% 15 Oct 2021     | UNITED STATES | 80,000    | 83,600    |
| NEXSTAR BROADCASTING INC | 6.875% 15 Nov 2020 | UNITED STATES | 245,000   | 262,150   |
| NRG ENERGY INC           | 8.25% 01 Sep 2020  | UNITED STATES | 360,000   | 398,700   |

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|                          |                    |               |         |         |
|--------------------------|--------------------|---------------|---------|---------|
| OASIS PETROLEUM INC      | 6.875% 15 Mar 2022 | UNITED STATES | 140,000 | 148,400 |
| PACKAGING DYNAMICS CORP  | 8.75% 01 Feb 2016  | UNITED STATES | 105,000 | 107,888 |
| PEABODY ENERGY CORP      | 6.25% 15 Nov 2021  | UNITED STATES | 250,000 | 252,500 |
| PLAINS EXPLORATION + PRO | 6.5% 15 Nov 2020   | UNITED STATES | 710,000 | 784,110 |
| POLYONE CORP             | 7.375% 15 Sep 2020 | UNITED STATES | 250,000 | 276,250 |
| POST HOLDINGS INC        | 7.375% 15 Feb 2022 | UNITED STATES | 500,000 | 535,000 |

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| POST HOLDINGS INC            | 7.375% 15 Feb 2022   | UNITED STATES | 25,000    | 26,750    |
| RADIO SYSTEMS CORP           | 8.375% 01 Nov 2019   | UNITED STATES | 230,000   | 252,425   |
| REGENCY ENERGY PARTNERS      | 5.5% 15 Apr 2023     | UNITED STATES | 150,000   | 146,250   |
| REYNOLDS GRP ISS/REYNOLD     | 9.875% 15 Aug 2019   | UNITED STATES | 1,000,000 | 1,112,500 |
| RKI EXP + PROD/RKI FIN C     | 8.5% 01 Aug 2021     | UNITED STATES | 120,000   | 126,300   |
| RR DONNELLEY + SONS CO       | 7% 15 Feb 2022       | UNITED STATES | 40,000    | 43,000    |
| SABINE PASS LIQUEFACTION     | 5.625% 01 Feb 2021   | UNITED STATES | 251,000   | 245,353   |
| SALLY HOLDINGS/SALLY CAP     | 5.5% 01 Nov 2023     | UNITED STATES | 55,000    | 54,588    |
| SANDRIDGE ENERGY INC         | 7.5% 15 Mar 2021     | UNITED STATES | 95,000    | 99,513    |
| SBA TELECOMMUNICATIONS       | 5.75% 15 Jul 2020    | UNITED STATES | 600,000   | 624,000   |
| SEALED AIR CORP              | 8.375% 15 Sep 2021   | UNITED STATES | 425,000   | 482,375   |
| SERVICE CORP INTL            | 7.5% 01 Apr 2027     | UNITED STATES | 100,000   | 105,500   |
| SERVICE CORP INTL            | 5.375% 15 Jan 2022   | UNITED STATES | 15,000    | 15,188    |
| SINCLAIR TELEVISION GROU     | 5.375% 01 Apr 2021   | UNITED STATES | 360,000   | 354,600   |
| SIRIUS XM HOLDINGS INC       | 4.625% 15 May 2023   | UNITED STATES | 15,000    | 13,575    |
| SIRIUS XM HOLDINGS INC       | 5.75% 01 Aug 2021    | UNITED STATES | 150,000   | 151,500   |
| SPEC BRNDS ESCROW CORP       | 6.625% 15 Nov 2022   | UNITED STATES | 250,000   | 265,938   |
| SPRINT COMMUNICATIONS        | 7% 01 Mar 2020       | UNITED STATES | 90,000    | 100,350   |
| SPRINT CORP                  | 7.125% 15 Jun 2024   | UNITED STATES | 110,000   | 111,650   |
| SPRINT CORP                  | 7.875% 15 Sep 2023   | UNITED STATES | 1,235,000 | 1,327,625 |
| SSGA G STIFF ERISA QUALIFIED | STIF-TYPE INSTRUMENT | UNITED STATES | 3,204,175 | 3,204,175 |
| SUNEDISON INC                | 7.75% 01 Apr 2019    | UNITED STATES | 245,000   | 262,763   |
| SUPERVALU INC                | 1% 21 Mar 2019       | UNITED STATES | 396,967   | 400,377   |
| T MOBILE USA INC             | 6.731% 28 Apr 2022   | UNITED STATES | 70,000    | 72,975    |
| TENET HEALTHCARE CORP        | 4.75% 01 Jun 2020    | UNITED STATES | 365,000   | 357,700   |
| TENET HEALTHCARE CORP        | 8.125% 01 Apr 2022   | UNITED STATES | 165,000   | 177,788   |
| TEREX CORP                   | 6% 15 May 2021       | UNITED STATES | 500,000   | 516,875   |
| TRIUMPH GROUP INC            | 4.875% 01 Apr 2021   | UNITED STATES | 250,000   | 242,500   |
| TW TELECOM HOLDINGS INC      | 5.375% 01 Oct 2022   | UNITED STATES | 185,000   | 181,763   |
| UNITED RENTALS NORTH AM      | 8.25% 01 Feb 2021    | UNITED STATES | 1,000,000 | 1,127,500 |
| VAIL RESORTS INC             | 6.5% 01 May 2019     | UNITED STATES | 500,000   | 530,000   |
| VALEANT PHARMACEUTICALS      | 6.75% 15 Aug 2021    | UNITED STATES | 70,000    | 74,200    |

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|                          |                    |               |         |         |
|--------------------------|--------------------|---------------|---------|---------|
| VANGUARD NAT RES/VNR FIN | 7.875% 01 Apr 2020 | UNITED STATES | 185,000 | 194,250 |
| VULCAN MATERIALS         | 7% 15 Jun 2018     | UNITED STATES | 228,000 | 259,350 |
| WESCO DISTRIBUTION INC   | 5.375% 15 Dec 2021 | UNITED STATES | 40,000  | 40,000  |
| WILLIAM CARTER           | 5.25% 15 Aug 2021  | UNITED STATES | 40,000  | 40,600  |
| WINDSTREAM CORP          | 7.75% 15 Oct 2020  | UNITED STATES | 155,000 | 164,494 |
| WMG ACQUISITION CORP     | 6% 15 Jan 2021     | UNITED STATES | 250,000 | 259,688 |



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|  |                    |               |         |                       |
|--|--------------------|---------------|---------|-----------------------|
| ZAYO GROUP LLC/ZAYO CAP                    | 8.125% 01 Jan 2020 | UNITED STATES | 250,000 | 273,750               |
| <b>Total : EXHIBIT M - High Yield Fund</b> |                    |               |         | <b>\$ 102,236,809</b> |